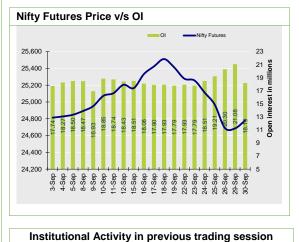


Nifty Snapshot									
	Close	Prv Cl.	Ab chg	% chg					
Spot	24,295.15	24,634.90	-339.75	-1.38					
Futures	24,778.30	24,685.00	93.30	0.38					
OI(ml shr)	18.19	21.08	-2.90	-13.74					
Vol (lots)	88906	192083	-103177	-53.71					
COC	483.15	50.10	433.05	864.4					
PCR-OI	0.91	0.71	0.20	27.7					



Index Fu	itures 74		196.06	1	0212.66	-2716.60	
Index Op	otions	tions 4800		4800416.40 478		15911.77	
Stock Fu	itures	36	36946.55		6292.07	654.48	
Stock Op	otions	14	870.16	15257.74		-387.58	
FII Ca	sh	18	,729.97	2	1,057.06	-2,327.09	
DII Ca	ısh	16	,948.64	11	1,187.01	5,761.63	
Net FII Activity (in Rs cr.)							
Date	ldx F	ut	Stk Fut		ldx Opt	Cash	
30-Sep	-2716	6.6	654.5	;	15911.8	-2327	
29-Sep	-528	.1	3882.3		3170.4	-2832	
26-Sep	-3589.4		-1141.1		6773.2	-5688	
25-Sep	-509.5		-223.1		5556.3	-4995	
24-Sep	-597	.8	-473.4	1	-3609.7	-2426	
23-Sep	406	.7	786.8		8105.1	-3551	

Buy

Sell

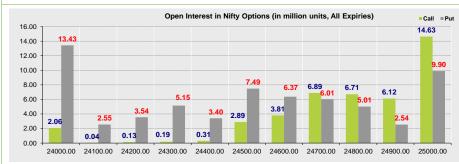
(in Rs cr.)

Technical Pivot (Intraday):									
	S2	S1	PIVOT	R1	R2				
NIFTY	24645	24710	24790	24860	24940				
BANKNIFTY	54760	54885	55015	55140	55270				

Summary

- Indian markets closed on a flattish note where selling was mainly seen in Media, Realty, FMCG. Nifty Sept Futures closed at 24778.30 (up 93.30 points) at a premium of 483.15 pts to spot.
- FIIs were net sellers in Cash to the tune of 2327.09 Cr and were net sellers in index futures to the tune of 2716.60 Cr.
- India VIX decreased by 2.63% to close at 11.07 touching an intraday high of 11.79.

Open Interest in Nifty Options:





- The above second chart shows previous trading day's change in Nifty options where Liquidations in OI were seen in 25000,24900,24800,24700 strike Calls and at 24000, 24100, 24200,24300 strike Puts indicating market is likely to remain range bound in the near term.
- Highest OI build-up is seen at 25000 strike Calls and 24000 strike Puts, to the tune of 14.63mm and 13.43mn respectively.

Outlook on Nifty:

Index is likely to open on a flattish note today and is likely to remain range bound during the day.

Fresh Longs seen in:					Fresh Shorts seen in:				
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg
INDIANB	738.3	1.8	6.5	3.4	HFCL	73.2	-1.9	99.5	1.6
BANKINDIA	124.4	4.0	61.9	2.6	MANAPPURAM	282.8	-0.4	26.8	0.8
UNITDSPR	1336.3	1.4	14.1	1.0	LICHSGFIN	569.1	-0.4	29.3	0.8
Short Covering seen in:					Long Unwinding seen in	:			
Scrip	Price	Price chg	OI	Ol Chg	Scrip	Price	Price chg	OI	OI Chg
DALBHARAT	2243.1	0.2	2.2	-35.4	FINNIFTY	26215.8	0.0	0.0	-48.2
MARUTI	16109.0	0.1	3.0	-33.7	360ONE	1025.6	-0.5	2.3	-35.5
LICI	907.3	0.7	6.3	-27.4	OIL	416.5	-0.4	9.1	-26.2



NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)							
Symbol	Highest CE OI	Highest PE Ol	СМР				
ADANIENT	2700	2500	2522				
ADANIPORTS	1500	1400	1411				
APOLLOHOSP	8000	7600	7463				
ASIANPAINT	2500	2400	2360				
AXISBANK	1200	1100	1137				
BAJAJ-AUTO	9000	8500	8725				
BAJAJFINSV	2100	2000	2021				
BAJFINANCE	1100	1000	1005				
BEL	420	400	406				
BHARTIARTL	2000	1900	1892				
CIPLA	1600	1500	1513				
COALINDIA	400	450	392				
DRREDDY	1300	1200	1230				
EICHERMOT	7500	6500	7057				
ETERNAL	320	320	328				
GRASIM	2900	2700	2771				
HCLTECH	1500	1400	1383				
HDFCBANK	1000	950	956				
HDFCLIFE	800	760	762				
HINDALCO	800	750	768				
HINDUNILVR	2600	2500	2532				
ICICIBANK	1400	1400	1358				
INDIGO	6000	5500	5607				
INFY	1500	1500	1442				
ITC	410	400	404				

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)							
Symbol	Highest CE OI	Highest PE OI	СМР				
JIOFIN	320	300	295				
JSWSTEEL	1200	1100	1149				
KOTAKBANK	2000	2000	2005				
LT	3800	3600	3680				
M&M	3500	3400	3452				
MARUTI	17000	15000	16109				
MAXHEALTH	1200	1240	1122				
NESTLEIND	1200	1180	1162				
NTPC	350	380	343				
ONGC	240	240	241				
POWERGRID	300	280	282				
RELIANCE	1400	1400	1373				
SBILIFE	1900	1800	1802				
SBIN	900	850	877				
SHRIRAMFIN	650	600	621				
SUNPHARMA	1600	1600	1606				
TATACONSUM	1200	1100	1136				
TATAMOTORS	700	700	683				
TATASTEEL	175	165	170				
TCS	3000	2900	2897				
TECHM	1500	1400	1408				
TITAN	3500	3400	3391				
TRENT	5200	4700	4706				
ULTRACEMCO	13000	12000	12283				
WIPRO	250	240	238				



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OI against MWPL								
Symbol	MWPL	Open Interest	Limit for next day	% OI				
SAMMAANCAP	163102628	137698900	Ban	84%				
LICHSGFIN	60244101	40475000	16756895	67%				
HFCL	197306132	130606050	56834775	66%				
RBLBANK	121801958	80295750	35416110	66%				
BANDHANBNK	190337283	122842800	57977618	65%				
SAIL	289148547	183943900	90747219	64%				
NATIONALUM	178967755	110471250	59548117	62%				
KALYANKJIL	76736012	46135200	26764011	60%				
INDUSINDBK	125074379	70447300	48373360	56%				
PNB	687763516	384152000	269223340	56%				
CANBK	672420574	371304000	267495545	55%				
NMDC	689383367	375205500	279708698	54%				
PNBHOUSING	37416542	19260150	16285564	51%				
PATANJALI	67786850	34806600	29590907	51%				
IDEA	16128051291	8244712725	7076936001	51%				
ABCAPITAL	163088564	82807200	72126935	51%				
CONCOR	68852343	34498750	30910975	50%				

OI against MWP	L			
Symbol	MWPL	Open Interest	Limit for next day	% OI
			·	



Derivative Recommendations:

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
MOTHERSON(Bull Call Spread)	Buy	3.5	9	1.5	Positional	Open
TCS 2900 CE	Buy	79	105	65	1-2 Days	Open
CROMPTON 285 PE	Buy	6.3	10	4.5	1-2 Days	Open



Derivatives Daily

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