

Nifty Snapshot

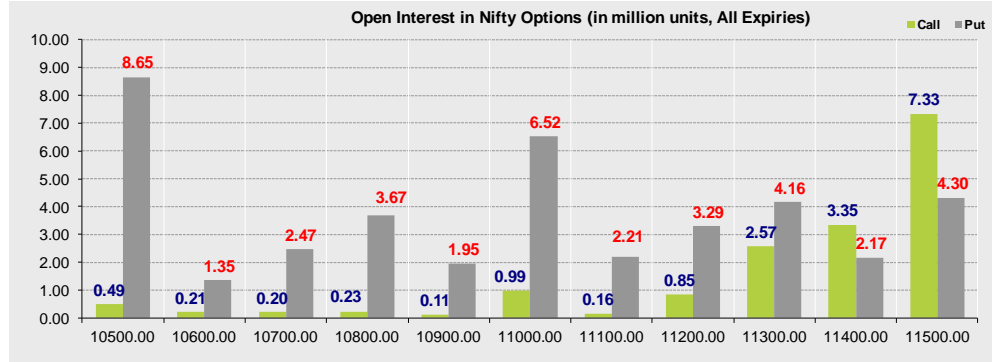
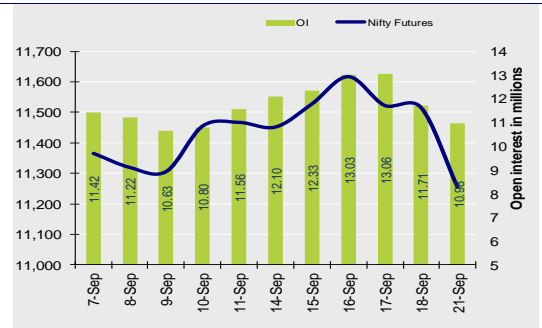
	Close	Prv Cl.	Ab chg	% chg
Spot	11,250.5	11,504.9	-254.40	-2.21
Futures	11,256.1	11,515.2	-259.15	-2.25
OI (ml shr)	10.98	11.71	-0.73	-6.20
Vol (lots)	237663	185146	52517	28.4
COC	5.55	10.30	-4.75	-46.1
PCR-OI	1.07	1.37	-0.29	-21.6

Market Summary:

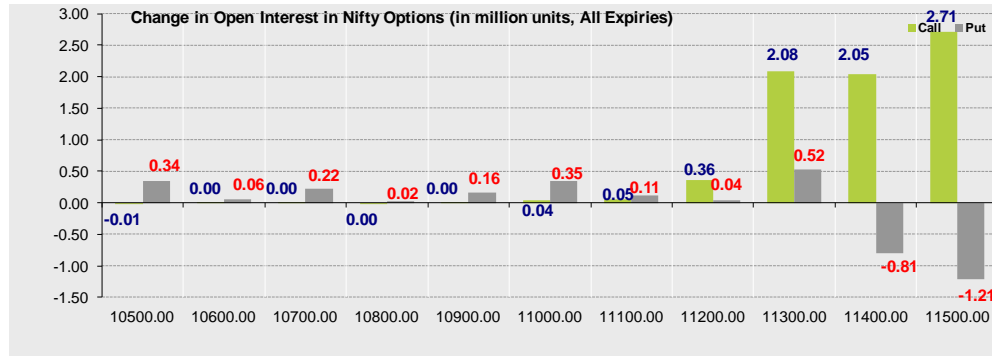
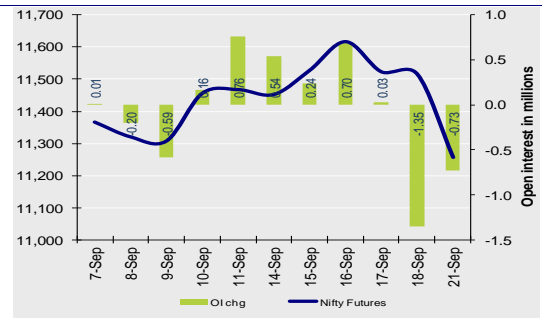
- Indian markets closed on a negative note where selling was mainly seen in Banking, Finance, Metals sectors. Nifty Sep Future closed at 11256.1 (down 259.15 points) at a premium of 5.55 pts to spot.
- FII's were net sellers in Cash to the tune of 539.8 Cr and were net buyers in index futures to the tune of 431.66 Cr.
- India VIX decreased by 10.69% to close at 22.18 touching an intraday high of 22.99.

Open Interest in Nifty Options:

Nifty Futures Price v/s OI



Nifty Futures Price v/s Change in OI



Institutional Activity in previous trading session

(in Rs cr.)	Buy	Sell	Net
Index Futures	6720.07	6288.41	431.66
Index Options	205002.09	205790.2	-788.20
Stock Futures	33173.51	33503.88	-330.37
Stock Options	9922.26	9679.49	242.77
FII Cash	5,230.50	5,770.31	-539.81
DII Cash	4,333.23	4,851.18	-517.95

Net FII Activity (in Rs cr.)

Date	Idx Fut	Stk Fut	Idx Opt	Cash
21-Sep	431.7	-330.4	-788.2	-539.8
18-Sep	1900.0	-1449.2	1122.3	-100.8
17-Sep	-672.9	-1158.6	2581.7	-249.8
16-Sep	-413.6	-928.5	545.0	264.7
15-Sep	84.1	-301.3	508.0	1170.9
14-Sep	-829.0	100.0	407.9	298.2

- The above second chart shows previous trading day's change in Nifty options where addition in OI were seen in 11500, 11400, 11300, 11200 strike Calls while liquidation was seen in 11500, 11400, strike Puts indicating neutral to bearish undertone in the market for the day.
- Highest OI build-up is seen at 11500 strike Call and 10500 strike Put, to the tune of 7.33mn and 8.65mn respectively.

Outlook on Nifty:

- Index is likely to open on a flattish note today and is likely to remain under selling pressure during the day.

Technical Pivot (Intraday):

	S2	S1	PIVOT	R1	R2
NIFTY	11380	11450	11525	11590	11665
BANKNIFTY	21425	21750	22135	22465	22845

Volume Buzzers (Contract wise)

Symbol	Current Volume	Volume Change	Price Chg	One Month Avg
IBULHSGFIN	12003	26573%	-13%	2281
BANKBARODA	5906	3786%	-5.0%	2985
ESCORTS	4068	2686%	-2.0%	4927
JINDALSTEL	719	2219%	-13%	2615
AUROPHARMA	13050	1505%	-4.4%	4986
BHEL	285	1195%	-0.7%	1304
CANBK	363	881%	-1.8%	1708
TATACHEM	602	393%	-1.8%	2315
ADANIEN	302	365%	-4.9%	1987
IDEA	130	282%	-8.0%	734

Stock Ideas

- DRREDDY & RELIANCE calls of strike 5600 & 2400 respectively were amongst the most active Calls whereas DRREDDY & RELIANCE puts of strike 5000 & 2200 respectively were amongst most active Puts.
- TORNTPOWER & KOTAKBANK are likely to show good strength whereas IBULHSGFIN & JINDALSTEL are likely to show weakness in today's trading session.

(Price is in Rs; OI is in million units; Price chg and OI chg are in percentage) **NB RESEARCH**

Fresh Longs seen in:

Script	Price	Price chg	OI	OI Chg
-	-	-	-	-
-	-	-	-	-
-	-	-	-	-

Fresh Shorts seen in:

Script	Price	Price chg	OI	OI Chg
IBULHSGFIN	155.7	-13.4	17.6	14.0
MANAPPURAM	156.3	-3.0	18.3	8.5
MARUTI	6644.3	-4.8	2.3	7.9

Short Covering seen in:

Script	Price	Price chg	OI	OI Chg
TORNTPOWER	328.3	0.5	2.1	-21.1
KOTAKBANK	1287.2	0.5	13.4	-6.2
TCS	2468.1	0.5	9.7	-5.2

Long Unwinding seen in:

Script	Price	Price chg	OI	OI Chg
JINDALSTEL	172.7	-13.0	18.5	-16.6
APOLLOHOSP	1825.5	-0.3	1.1	-15.7
SAIL	35.3	-7.4	49.7	-14.4

Technical Pivot (Intraday):

Script Name	S2	S1	PIVOT	R1	R2
-	-	-	-	-	-
IBULHSGFIN	134	145	164	175	194
TORNTPOWER	310	319	325	334	340
JINDALSTEL	149	161	179	191	209

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Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)

Symbol	Highest CE OI	Highest PE OI	CMP
ADANIPTS	380	330	350
ASIANPAINT	2040	1900	1980
AXISBANK	500	400	420
BAJAJ-AUTO	3100	2900	2990
BAJFINANCE	3500	3000	3330
BAJAJFINSV	6200	6000	5710
BPCL	420	400	400
BHARTIARTL	500	500	470
INFRAEL	230	200	190
BRITANNIA	4000	3500	3640
CIPLA	800	770	770
COALINDIA	130	125	120
DRREDDY	5600	5000	5150
EICHERMOT	2500	2000	2100
GAIL	100	90	90
GRASIM	750	700	720
HCLTECH	850	700	800
HDFCBANK	1100	1000	1050
HEROMOTOCO	3200	3000	3050
HINDALCO	200	160	170
HINDUNILVR	2200	2000	2040
HDFC	1800	1700	1710
HDFCLIFE	600	580	580
ICICIBANK	400	350	350
ITC	200	180	180

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)

Symbol	Highest CE OI	Highest PE OI	CMP
IOC	90	85	80
INDUSINDBK	640	600	560
INFY	1020	1000	1010
JSWSTEEL	300	270	270
KOTAKBANK	1400	1280	1290
LT	1000	900	880
M&M	660	600	620
MARUTI	7300	6500	6640
NTPC	120	90	90
NESTLEIND	17000	16000	15440
ONGC	90	75	70
POWERGRID	190	170	170
RELIANCE	2400	2000	2260
SHREECEM	21000	20000	18910
SBIN	200	200	190
SUNPHARMA	600	520	500
TCS	2500	2300	2470
TATAMOTORS	150	120	140
TATASTEEL	420	400	370
TECHM	800	800	790
TITAN	1200	1100	1120
UPL	550	520	530
ULTRACEMCO	4000	4000	3870
WIPRO	320	280	310
ZEEL	230	200	210

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