

Market Round Up

On Wednesday, Nifty October future ended with a gain of 0.95% whereas Nifty Bank October future ended with a gain of 0.34%.

- Nifty Oct future ended with a premium of 11 points compared to its previous day's premium of 10.60 points. Nifty Bank Oct future ended with a premium of 82.60 points compared to its previous day's premium of 66.85 points. Nifty PCR-OI rose from 1.28 to 1.49.
- Nifty-OI increased by 0.29% and currently stands at 13.87 million shares whereas Bank Nifty OI increased by 3.07%.
- India VIX rose by 1.58% and closed at 16.10 compared to its previous day's close of 15.85.
- During the day build up of long seen in INDIAMART, BHEL, M&M, RECLTD, GMRINFRA and NTPC whereas short covering was seen in INDHOTEL, ASHOKLEY, TATAPOWER, BATAINDIA and TATAMOTORS.
- During the day build up of fresh short seen in COLPAL, HINDUNILVR and BIOCON whereas unwinding of existing long seen in BATAINDIA and HAVELLS.

FII Action (In Crores)

| | Buy | Sell | Net (cr) | OI (crore) |
|---------------|---------------|---------------|------------|---------------|
| Index Futures | 4212.82 | 3007.49 | 1205.33 | 12853.80 |
| Index Options | 380783.54 | 380878.88 | -95.34 | 145481.36 |
| Stock Futures | 19078.97 | 19130.29 | -51.32 | 131650.67 |
| Stock Options | 34064.61 | 34238.16 | -173.55 | 34677.14 |
| Total | 438140 | 437255 | 885 | 324663 |

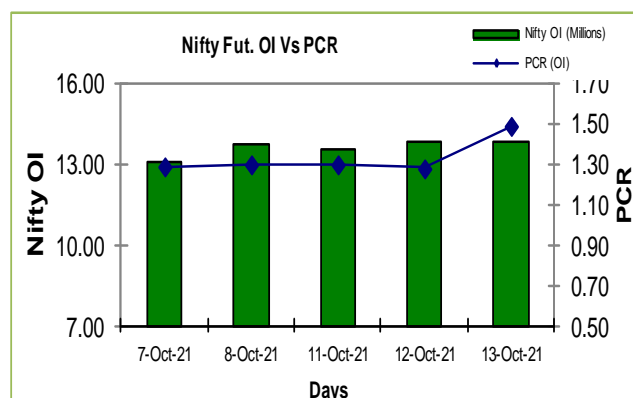
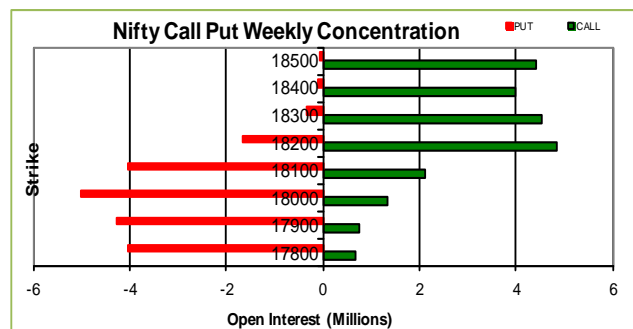
Most Active Monthly Nifty Options

| Scrip | Strike Price | Option Type | Contract Traded | Open Interest |
|-------|--------------|-------------|-----------------|---------------|
| NIFTY | 18000 | PE | 107774 | 2204000 |
| NIFTY | 18000 | CE | 78094 | 1996600 |
| NIFTY | 18200 | CE | 74637 | 1132700 |
| NIFTY | 18100 | PE | 74080 | 798700 |
| NIFTY | 18100 | CE | 73850 | 906050 |

Most Active Stock Options

| Scrip | Strike Price | Option Type | Contract Traded | Open Interest |
|------------|--------------|-------------|-----------------|---------------|
| TATAMOTORS | 480 | CE | 43359 | 5437800 |
| ITC | 250 | CE | 40145 | 29619200 |
| RELIANCE | 2700 | CE | 34664 | 2188750 |
| TATAPOWER | 220 | CE | 23462 | 6648750 |
| TATACHEM | 1100 | CE | 23315 | 588000 |

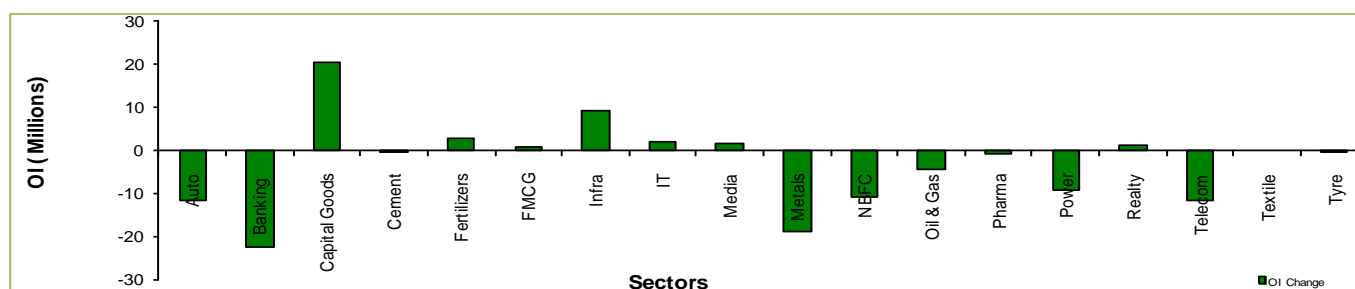
F&O Statistics



OI Gainers / Losers

| Scrip | Cmp | Change In OI | Price change | OI% Change |
|-----------|---------|--------------|--------------|------------|
| SRF | 2402.4 | 2719250 | -9998.40 | 430.3 |
| INDIAMART | 9528.8 | 62100 | 747.80 | 27.7 |
| BHEL | 76.6 | 20328000 | 5.65 | 20.8 |
| M&M | 939.5 | 1300600 | 48.25 | 13.0 |
| RECLTD | 160.7 | 2532000 | 0.30 | 10.1 |
| BATAINDIA | 2071.4 | -189750 | -21.20 | -8.8 |
| TATAPOWER | 225.0 | -12021750 | 28.85 | -10.9 |
| FINNIFTY | 18695.5 | -240 | 60.70 | -10.9 |
| ASHOKLEY | 146.7 | -5634000 | 6.90 | -12.9 |
| INDHOTEL | 231.2 | -2511600 | 16.70 | -14.6 |

Sector OI Change



TEAM

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