Daily Trading Bites I Equity Derivatives I



Market Round Up

On Monday, Nifty October future ended with a gain of 1.06% whereas Nifty Bank October future outperformed by closing with a gain of 3.23%.

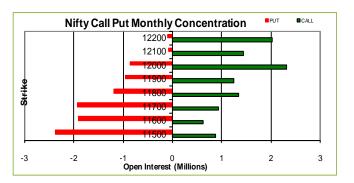
- Nifty Oct Future ended with a premium of 16.35 points compared to its previous day's premium of 79.95 points. Nifty Bank Oct Future ended with a premium of 80 points compared to its previous day's premium of 51 points. Nifty PCR-OI rose from 1.31 to 1.35.
- Nifty-OI marginally increased by 0.32% and currently stands at 12.39 million shares.
- India VIX ended with a gain of 0.83% and closed at 21.82 from its previous day's close of 21.65.
- During the day build up of fresh long seen in MINDTREE, COLPAL, ACC and M&MFIN whereas short covering was seen in IOC, INFY, TATAMOTORS and HDFCBANK.
- During the day build up of short seen in UPL and TORNTPHARM whereas long unwinding seen in COFORGE and GLENMARK.

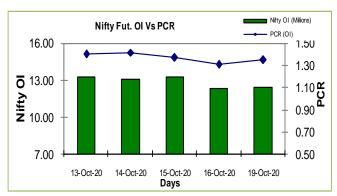
FII Action (In Crores)					
	Buy	Sell	Net (cr)	OI (crore)	
Index Futures	3729.54	3588.72	140.82	11575.76	
Index Options	198110.28	198145.12	-34.84	77341.24	
Stock Futures	14712.14	15357.06	-644.92	80540.53	
Stock Options	6833.19	6874.34	-41.15	8345.96	
Total	223385	223965	-580	177803	

Most Active Monthly Nifty Options					
Strike	Option	Contract	Open		
Price	Туре	Traded	Interest		
12000	CE	69534	2309025		
11900	CE	55765	1245150		
11800	PE	51569	1192350		
11700	PE	45120	1930800		
11500	PE	43583	2372100		
	Strike Price 12000 11900 11800 11700	Strike Option Price Type 12000 CE 11900 CE 11800 PE 11700 PE 11500 PE	Strike Option Contract Price Type Traded 12000 CE 69534 11900 CE 55765 11800 PE 51569 11700 PE 45120 11500 PE 43583		

Most Active Stock Options				
Scrip	Strike	Option	Contract	Open
	Price	Type	Traded	Interest
RELIANCE	2300	CE	19506	4322800
ICICIBANK	420	CE	14811	3357750
RELIANCE	2200	CE	14715	2235130
HDFCBANK	1240	CE	13552	1465200
HDFCBANK	1220	CE	13493	1691250

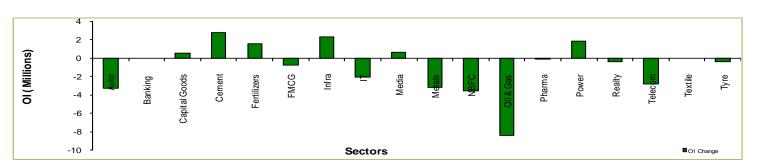
F&O Statistics





OI Gainers / Losers				
Scrip	Стр	Change In OI	Price change	OI% Chang
MINDTREE	1338.2	455200	6.55	36.3
COLPAL	1472.9	506100	40.45	23.4
ACC	1568.6	347500	2.55	15.4
AMBUJACEM	248.1	2187000	-0.60	13.0
M&MFIN	130.5	1873536	4.55	12.7
HDFCBANK	1207.9	-1996500	4.85	-5.5
TATAMOTORS	128.8	-4833600	0.65	-6.7
COFORGE	2548.3	-38625	-10.85	-8.3
INFY	1118.5	-3037200	2.05	-8.3
IOC	77.2	-5568900	2.60	-10.3

Sector OI Change



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TEAM

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