Daily Trading Bites I Equity Derivatives I



Market Round Up

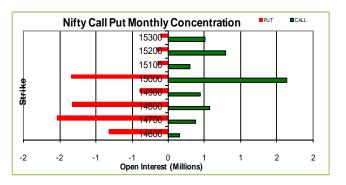
On Tuesday, Nifty March future ended with a gain of 1.09% whereas Nifty Bank March future ended with a gain of 0.37%.

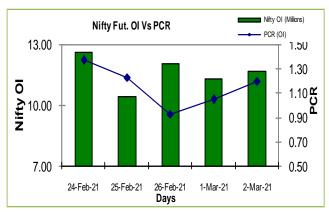
- Nifty Mar future ended with a premium of 39.05 points compared to its previous day's premium of 36.20 points. Nifty Bank Mar future ended with a premium of 35.15 points compared to its previous day's premium of 28.55 points. Nifty PCR-OI rose from 1.05 to 1.20.
- Nifty-OI increased by 3.45% and currently stands at 11.68 million shares whereas Bank Nifty OI increased by 7.22%.
- India VIX corrected by 7.88% and closed at 23.61 compared to its previous day's close of 25.62.
- During the day build up of fresh long seen in BPCL, SAIL, PVR, HDFCBANK, ASHOKLEY and MINDTREE whereas short covering was seen in MARUTI, MOTHERSUMI, CHOLAFIN and PAGEIND.
- During the day build up of fresh short seen in DRREDDY and JINDALSTEL whereas unwinding of existing long seen in ONGC and POWERGRID.

FII Action (In Crores)						
	Buy	Sell	Net (cr)	Ol (crore)		
Index Futures	4761.58	6655.21	-1893.63	13801.79		
Index Options	444989.84	446791.84	-1802.00	88036.31		
Stock Futures	14442.51	12834.33	1608.18	102588.90		
Stock Options	11342.25	11215.18	127.07	10128.70		
Total	475536	477497	-1960	214556		

Most Active Monthly Nifty Options					
Scrip	Strike	Option	Contract	Open	
	Price	Туре	Traded	Interest	
NIFTY	15000	CE	43940	1637100	
NIFTY	14500	PE	43010	2672400	
NIFTY	14000	PE	39034	3415500	
NIFTY	15500	CE	36017	1690350	
NIFTY	14800	PE	28727	1328925	
Most Active Stock Options					
Scrip	Strike	Option	Contract	Open	
	Price	Туре	Traded	Interest	
RELIANCE	2200	CE	12927	2439250	
RELIANCE	2100	CE	10556	1802750	
INFY	1300	CE	9280	1296000	
TATAMOTORS	350	CE	8158	9011700	
			8044	8236500	

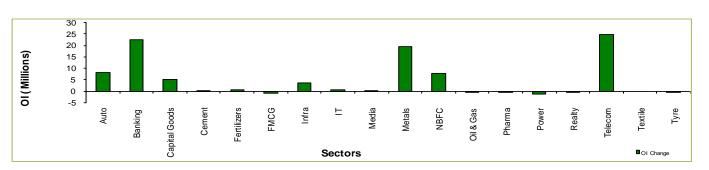
F&O Statistics





OI Gainers / Losers					
Scrip	Стр	Change In OI	Price change	OI% Chang	
DRREDDY	4436.7	404875	-47.00	12.3	
BPCL	470.7	2610000	12.95	11.0	
SAIL	79.3	13604000	0.30	10.7	
PVR	1398.6	144892	29.45	9.7	
HDFCBANK	1564.3	1932700	9.00	8.2	
CHOLAFIN	540.5	-377500	15.40	-7.5	
MOTHERSUMI	233.1	-2499000	0.80	-8.0	
MARUTI	7235.4	-236400	197.20	-8.2	
POWERGRID	222.2	-1176000	-1.00	-8.9	
ONGC	112.9	-5035800	-3.65	-11.4	

Sector OI Change



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TEAM

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