Daily Trading Bites I Equity Derivatives I



Market Round Up

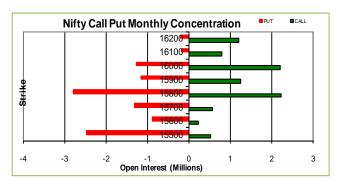
On Monday, Nifty August future ended with a gain of 0.84% whereas Nifty Bank August future ended with a gain of 0.44%.

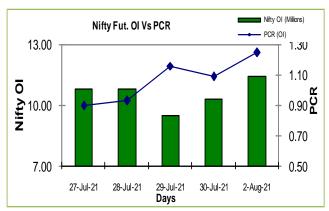
- Nifty August future ended at a premium of 23.85 points compared to its previous day's premium of 14.20 points. Nifty Bank August future ended at a premium of 115.85 points compared to its previous day's premium of 88.80 points. Nifty PCR-OI rose to 1.25 from 1.09.
- Nifty-OI increased by 10.78% and currently stands at 11.41 million shares whereas Bank Nifty OI increased by 0.89%.
- India VIX remained unchanged and closed at 12.80.
- During the day build up of fresh long seen in PVR, GODREJPROP, TATAPOWER, BALKRISIND and BATAINDIA whereas short covering was seen in BRITANNIA, SUNPHARMA, LUPIN and ESCORTS.
- During the day build up of fresh short seen in DABUR and EXIDEIND whereas unwinding of existing long seen in SUNTV.

FII Action (In Crores)					
	Buy	Sell	Net (cr)	Ol (crore)	
Index Futures	3128.48	3122.56	5.92	13609.92	
Index Options	197379.65	192871.13	4508.52	102735.00	
Stock Futures	12894.70	11984.64	910.06	107209.17	
Stock Options	10477.97	10663.32	-185.35	12814.41	
Total	223881	218642	5239	236369	

Most Active Monthly Nifty Options				
Scrip	Strike	Option	Contract	Open
	Price	Туре	Traded	Interest
NIFTY	15000	PE	74232	4809900
NIFTY	15800	PE	66969	2806650
NIFTY	15900	CE	49509	1241300
NIFTY	15800	CE	48237	2221300
NIFTY	16000	CE	46697	2208000
Most Active Stock Options				
Scrip	Strike	Option	Contract	Open
	Price	Type	Traded	Interest
HDFC	2500	CE	33519	1251900
RELIANCE	2100	CE	22613	3360000
IRCTC	2500	CE	19657	470275
TATAPOWER	130	CE	13627	10854000
TATAPOWER	140	CE	12838	12433500

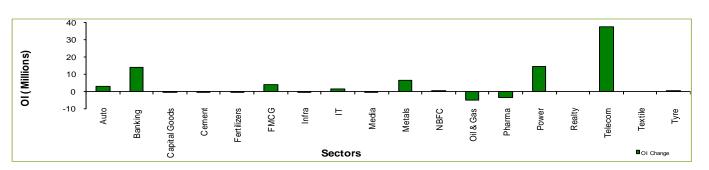
F&O Statistics





OI Gainers / Losers				
Scrip	Стр	Change In OI	Price change	OI% Chang
STAR	763.6	95175	-7.65	55.5
DABUR	601.9	2916250	-1.75	29.8
PVR	1425.9	255189	19.55	19.3
VOLTAS	1052.7	562500	-2.95	18.0
GODREJPROP	1665.9	245700	61.80	14.8
ESCORTS	1202.3	-178750	13.45	-4.2
SUNTV	570.7	-694500	-6.35	-4.7
LUPIN	1126.7	-317900	14.05	-4.7
SUNPHARMA	774.3	-3479000	1.65	-7.9
BRITANNIA	3517.2	-204600	83.85	-10.9

Sector OI Change



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TEAM

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