Daily Trading Bites I Equity Derivatives I



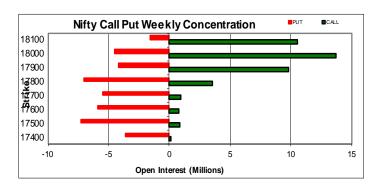
Market Round Up

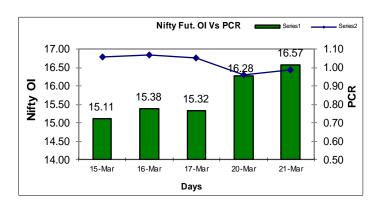
On Tuesday, Nifty March future ended with a gain of 0.82 and whereas Nifty Bank March future ended with a gain of 1.43%.

- Nifty March futures ended with a premium of 52 points compared to its previous day's premium of 39 points. Nifty Bank March futures ended with premium of 153 points compared to its previous day's premium of 153 points.
- Nifty Future-OI moved up by 0.28% and currently stands at 11.81 million shares whereas Nifty Bank Future-OI decreased by 0.99%.
- India VIX increased by 8.39% and closed at 15.08 compared to its previous day's close of 16.01. Nifty PCR-OI has increased to 0.99 from 0.96
- During the day buildup of fresh long is seen IGL, SRF and SBIN, whereas short covering is seen in NTPC, EXIDEIND and TITAN. During the day buildup of fresh short is seen VOLTAS and BSOFT, whereas unwinding of existing long is seen in BIOCON and BPCL.

FII Action (In Crores)							
	Buy	Sell	Net (cr)	OI (crore)			
Index Futures	3336.09	3465.17	-129.08	20986.60			
Index Options	1552271.28	1554712.47	-2441.19	276858.48			
Stock Futures	11293.81	9097.53	2196.28	144471.37			
Stock Options	12552.67	12774.83	-222.16	12696.71			
Total	1579453.85	1580050.00	-596.15	455013.16			
Most Active Monthly Nifty Options							
Scrip		Option	Contract	Open			
	Strike Price	Туре	Traded	Interest			
NIFTY	17000	PE	284913	5727250			
NIFTY	17200	CE	215175	1918750			
NIFTY	17100	CE	193677	1832900			
NIFTY	17000	CE	186586	3057450			
NIFTY	17300	CE	168004	2482200			
Most Active Stock Options							
Scrip	Strike Price	Option Type	Contract Traded	Open Interest			
RELIANCE	2300	CE	65952	3121000			
RELIANCE	2260	CE	45500	975750			
RELIANCE	2240	CE	32038	558000			
RELIANCE	2280	CE	31121	1074250			
RELIANCE	2200	PE	29827	1812250			

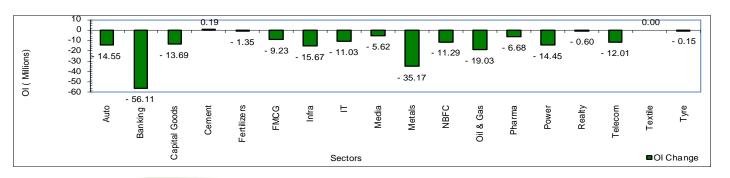
F&O Statistics





Ol Gainers/ Losers						
Scrip	Стр	Change In OI	Price change	OI% Chang		
ICICIPRULI	418.2	474000	11.05	3.1		
RECLTD	119.2	-640000	2.65	-1.1		
IBULHSGFIN	101.2	-276000	1.95	-0.6		
ABCAPITAL	153.5	-345600	3.20	-1.0		
HINDALCO	390.5	11200	3.65	0.0		
LICHSGFIN	345.4	116000	-1.25	1.0		
TORNTPOWER	521.3	-52500	-10.95	-1.7		
ALKEM	3129.9	-600	5.65	-0.1		
HDFCLIFE	485.1	-577500	18.80	-2.6		

Sector OI Change



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