Daily Trading Bites I Equity Derivatives I



Market Round Up

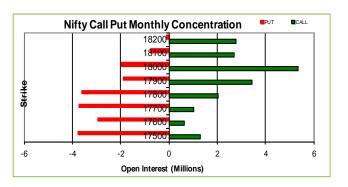
On Friday, Nifty September future ended with a gain of 0.11% whereas Nifty Bank September future ended with a nominal loss of 0.02%.

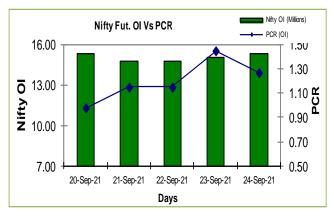
- Nifty Sept future ended with a premium of 0.40 points whereas Oct future ended with a premium of 28.90 points. Nifty Bank Sept future ended with a premium of 24 points whereas Oct future ended with a premium of 154.30 points. Nifty PCR-OI fell to 1.27 from 1.45.
- Nifty-OI increased by 1.52% and currently stands at 15.32 million shares whereas Bank Nifty OI decreased by 6.16%.
- India VIX gained by 1.93% and closed at 16.92 compared to its previous day's close of 16.60.
- During the day build up of fresh long seen in ASTRAL, MINDTREE, LTI, BHARTIARTL and PAGEIND whereas short covering was seen in INDUSTOWER and IDEA.
- During the day build up of fresh short seen in COROMANDEL, AUBANK, METROPOLIS and SUNTV whereas unwinding of existing long seen in DIXON, COALINDIA, HINDALCO and CANFINHOME.

FII Action (In Crores)						
	Buy	Sell	Net (cr)	Ol (crore)		
Index Futures	3126.07	3441.26	-315.19	14726.96		
Index Options	284177.54	284552.72	-375.18	133346.07		
Stock Futures	24746.57	25505.96	-759.39	131883.80		
Stock Options	39043.38	39100.74	-57.36	33942.75		
Total	351094	352601	-1507	313900		

Most Active Monthly Nifty Options					
Strike	Option	Contract	Open		
Price	Туре	Traded	Interest		
18000	CE	1243194	5340975		
17900	CE	1179524	3446600		
17800	PE	1041543	3588350		
17900	PE	990521	1906650		
17700	PE	705328	3705650		
Most Active Stock Options					
Strike	Option	Contract	Open		
Price	Type	Traded	Interest		
1600	CE	62341	3403400		
2500	CE	53394	3862000		
7000	CE	38502	464700		
750	CE	37921	7826028		
1800	CE	37675	2838600		
	Strike Price 18000 17900 17800 17700 Most Acti Strike Price 1600 2500 7000 750	Strike Option Price Type 18000 CE 17900 CE 17800 PE 17900 PE 17700 PE Most Active Stock O Strike Option Type 1600 CE 2500 CE 750 CE	Strike Option Contract Price Type Traded 18000 CE 1243194 17900 CE 1179524 17800 PE 1041543 17900 PE 990521 17700 PE 705328 Most Active Stock Options Strike Option Contract Price Type Traded 1600 CE 62341 2500 CE 53394 7000 CE 38502 750 CE 37921		

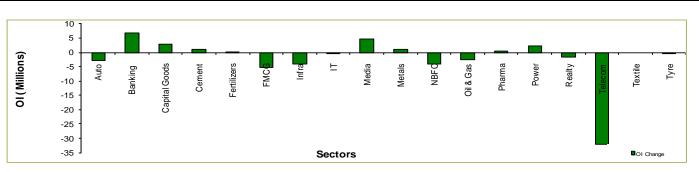
F&O Statistics





OI Gainers / Losers					
Scrip	Cmp	Change In OI	Price change	OI% Chang	
ASTRAL	2127.8	96525	14.8	20.18	
COROMANDEL	808.0	339375	-0.9	17.16	
AUBANK	1072.5	879000	-35.6	15.97	
METROPOLIS	3040.2	56000	-66.3	15.78	
SUNTV	512.1	1632000	-17.7	12.94	
HINDALCO	536.9	-3040100	-5.2	-8.41	
INDUSTOWER	1273.4	-1313200	37.4	-8.54	
COALINDIA	415.5	-6144600	-1.9	-9.46	
DIXON	80.8	-74875	-29.7	-12.09	
FINNIFTY	1227.8	-680	31.1	-14.05	

Sector OI Change



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TEAM

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