Daily Trading Bites I Equity Derivatives I



Market Round Up

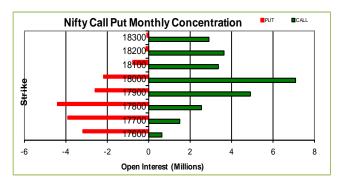
On Monday, Nifty September future ended with a gain of 0.02% whereas Nifty Bank September future ended with a gain of 0.98%.

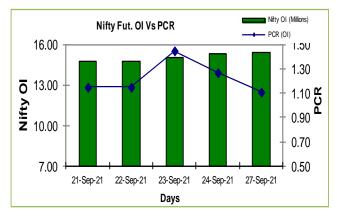
- Nifty Sept future ended with a premium of 1.65 points whereas Oct future ended with a premium of 37.45 points. Nifty Bank Sept future ended with a premium of 53.55 points whereas Oct future ended with a premium of 165.95 points. Nifty PCR-OI fell from 1.27 to 1.11.
- Nifty-OI increased by 0.78%and currently stands at 15.32 million shares whereas Bank Nifty OI decreased by 2.26%.
- India VIX climbed by 6.68% and closed at 18.05 compared to its previous day's close of 16.92.
- During the day build up of fresh long seen in INDHOTEL, ONGC, BOSCHLTD, AMARAJABAT and AUBANK whereas short covering was seen in AARTIND, ZEEL, RBLBANK and TVSMOTOR.
- During the day build up of fresh short seen in IPCALAB, ICICIGI, METROPOLIS and COFORGE whereas unwinding of existing long seen in HINDUNILVR and PAGEIND.

FII Action (In Crores)						
	Buy	Sell	Net (cr)	Ol (crore)		
Index Futures	5511.60	4940.02	571.58	16103.27		
Index Options	257687.36	259759.99	-2072.63	145003.76		
Stock Futures	42239.05	42557.45	-318.40	130838.04		
Stock Options	27325.68	27329.85	-4.17	31467.81		
Total	332764	334587	-1824	323413		

Most Active Monthly Nifty Options					
Scrip	Strike	Option	Contract	Open	
	Price	Туре	Traded	Interest	
NIFTY	17900	CE	1222244	4945900	
NIFTY	18000	CE	1213230	7103600	
NIFTY	17800	PE	1135704	4368350	
NIFTY	17900	PE	918021	2586800	
NIFTY	17700	PE	793094	3870450	
Most Active Stock Options					
Scrip	Strike	Option	Contract	Open	
	Price	Туре	Traded	Interest	
MARUTI	7500	CE	63597	349000	
RELIANCE	2500	CE	48680	2211500	
MARUTI	7200	CE	46858	99800	
MARUTI	7300	CE	44535	89000	
			42345	167800	

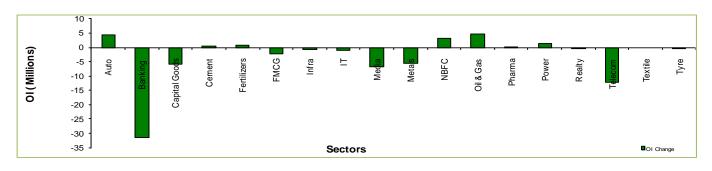
F&O Statistics





OI Gainers / Losers					
Scrip	Cmp	Change In OI	Price change	OI% Chang	
INDHOTEL	190.0	5339100	10.8	30.66	
IPCALAB	2372.7	60300	-25.9	17.10	
ONGC	140.4	7692300	4.0	14.86	
ICICIGI	1562.2	356575	-20.9	12.52	
BOSCHLTD	15845.3	15250	586.0	10.87	
TVSMOTOR	17856.8	-460600	18.4	-7.46	
IDFCFIRSTB	4001.0	-16169000	-0.1	-8.22	
RBLBANK	2920.8	-3436500	4.7	-10.10	
ZEEL	1493.0	-6918000	3.9	-11.63	
AARTIIND	176.5	-488750	21.3	-12.10	

Sector OI Change



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TEAM

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