Daily Trading Bites I Equity Derivatives I



Market Round Up

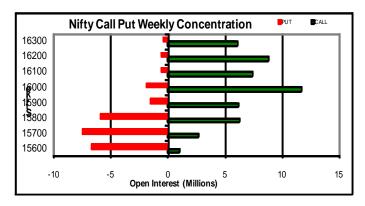
On Wednesday, Nifty June future ended with a loss of 0.43% and whereas Nifty Bank June future ended with a loss of 1.20%.

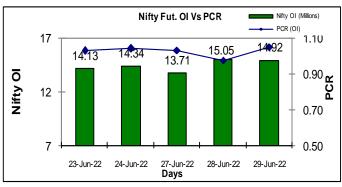
- Nifty June future ended with a discount of 19.20 points compared to its previous day's discount of 2.50 points. Nifty Bank June future ended with a premium of 3.15 points compared to its previous day's premium of 36.30 points.
- Nifty Future OI has declined by 0.86% and currently stands at 14.92 million shares whereas Nifty Bank Future OI has gained by 3.71%.
- India VIX gained 2.10% and closed at 21.90 compared to its previous day's close of 21.45. Nifty PCR-OI has increased from 0.98 to 1.05.
- During the day build up of fresh long is seen in COROMANDEL, ONGC, ABBOTINDIA and TORNTPHARM whereas short covering is seen in IOC, GAIL, DELTACORP and ASTRAL.
- During the day build up of fresh short is seen in OFSS, AUBANK, ALKEM whereas unwinding of existing long is seen in LUPIN, DABUR, UBL and HONAUT.

FII Action (In Crores)					
	Buy	Sell	Net (cr)	Ol (crore)	
Index Futures	4691.35	7104.43	-2413.08	15517.03	
Index Options	653102.10	651598.71	1503.39	153766.45	
Stock Futures	35441.14	35427.68	13.46	140765.30	
Stock Options	7126.49	7050.80	75.69	9418.06	
Total	700361	701182	-821	319467	

Most Active Monthly Nifty Options					
Scrip	Strike	Option	Contract	Open	
	Price	Туре	Traded	Interest	
NIFTY	16000	CE	4244101	11638100	
NIFTY	15800	CE	4212877	6219800	
NIFTY	15700	PE	3838828	7498500	
NIFTY	15900	CE	3347980	6198700	
NIFTY	15800	PE	3089671	5883250	
Most Active Stock Options					
Scrip	Strike	Option	Contract	Open	
	Price	Туре	Traded	Interest	
RELIANCE	2600	CE	78678	1903000	
RELIANCE	2560	CE	40764	313500	
RELIANCE	2580	CE	35654	375000	
RELIANCE	2540	CE	32440	230500	
RELIANCE	2500	PE	30748	992500	

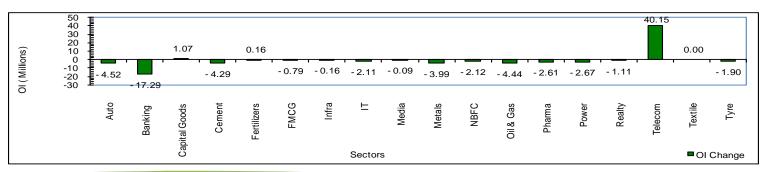
F&O Statistics





Ol Gainers / Losers				
Scrip	Стр	Change In OI	Price change	OI% Chang
ONGC	152.9	11750200	3.6	20.31
ALKEM	2974.7	35800	-8.5	15.74
COROMANDEL	956.7	270350	19.9	13.01
AUBANK	592.1	594000	-27.5	8.73
OFSS	3139.6	21725	-1.9	7.75
HONAUT	33321.7	-2235	-1142.7	-12.99
UBL	1435.4	-150450	-26.4	-13.20
DABUR	502.4	-1670000	-10.5	-13.53
LUPIN	620.3	-1239300	-13.7	-14.17
IOC	109.8	-6955000	1.3	-15.26

Sector OI Change



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ANALYST	DESIGNATION	EMAIL	TELEPHONE
Harish Jujarey	Sr. Technical Analyst – Equity, Forex, Commodity	harishjujarey@way2wealth.com	+9122-61462981

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