

Deal With Derivatives



Comments

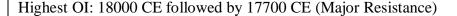
The Nifty futures open interest has increased substantially by 6.189%. The INDIA VIX decreased from 19.82 to 18.70. The Nifty September future closed with a premium of 68 points against a premium of 58 points in the last trading session. The October series closed at a premium of 117 points.

View

Indian bourses witnessed a positive move in today's session as Nifty closed above 17750 amidst gapup opening. Buying is seen across all indices today. Highest buying was seen in Nifty Realty and Nifty Finservice.

FIIs were net buyers today, they bought to the tune of Rs. 4165.86 Cr whereas DIIs sold net Rs. 656.72 Cr worth of Indian shares. With the rise in open interest and rise in Nifty, there are indications of long buildup.

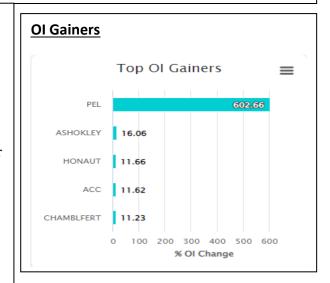
As per the F&O data, long unwinding has substantially increased in, out of the money calls, whereas long buildup is seen in, in the money puts which indicates a positive market. 18000 and 17700 have high short built-up whereas 17700 and 17500 has high long built-up. Max pain of nifty is at 17650. Nifty per is at 1.37 whereas bank nifty per is at 1.43.



Highest OI: 17300 PE followed by 17000 PE (Major Support)

Top Long Build up: Bajajfinsv, Oberoirlty, Induslndbk, Ashokley and Banknaroda.

Top Short build up: PEL and Syngene.







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01st Sept 2022

FII STATISTICS FOR 30/08/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX						_
FUTURES	4965.35	3182.92	1782.43	99232	9216.28	-3.14%
INDEX						
OPTIONS	825839.99	817508.39	8331.6	1539287	140621.45	8.18%
STOCK						
FUTURES	12514.75	11217.12	1297.63	2065661	145859.87	0.52%
STOCK						
OPTIONS	8069.22	8017.17	52.05	83724	5935.77	14.11%
Total	851389.31	839925.60	11463.71	3787904.00	301633.37	3.67%

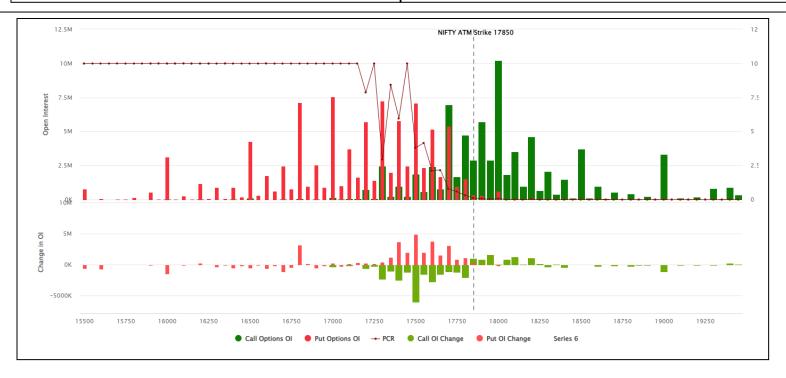
F&O STOCKS BAN LIST

TOP 10 FUTURES CONTRACT TRADED FOR 30/08/2022

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
RELIANCE	29-09-2022	3769.27	57534
PEL	29-09-2022	1203.01	40539
HDFCBANK	29-09-2022	1793.10	22127
INFY	29-09-2022	948.45	21235
ADANIENT	29-09-2022	2707.86	16795
TCS	29-09-2022	783.89	16335
BAJFINANCE	29-09-2022	1438.79	15886
KOTAKBANK	29-09-2022	1124.02	14777
SBIN	29-09-2022	1143.81	14384
ICICIBANK	29-09-2022	1682.36	13899

TURNOVER ON 30/08/2022

Product	No. of contracts	Turnover (cr.)*	Change %
Index			
Futures	4,59,995	42,619.20	16.23%
Stock Futures	8,65,930	62,016.38	15.27%
	8,03,330	02,010.36	13.2770
Index Options	15,70,34,046	1,43,71,707.84	58.67%
Stock Options	28,14,311	2,18,214.93	16.05%
Total	16,11,74,282	1,46,94,558.35	57.39%



Technical Research Head

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Disclosure:

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