

# **Deal With Derivatives**



#### **Comments**

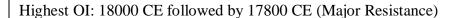
The Nifty futures open interest has increased substantially by 10.48%. The INDIA VIX increased from 18.70 to 19.87. The Nifty September future closed with a premium of 50 points against a premium of 68 points in the last trading session. The October series closed at a premium of 96 points.

#### View

Indian bourses witnessed a negative move in today's session as Nifty closed below 17600 amidst gapdown opening and weekly expiry. Selling is seen across all indices today except Nifty Media, Nifty PSU Bank, Nifty Realty and Nifty Auto. Highest buying was seen in Nifty Realty whereas highest selling was seen in Nifty IT.

FIIs were net sellers today, they sold to the tune of Rs. 2290.31 Cr whereas DIIs bought net Rs. 951.13 Cr worth of Indian shares. With the rise in open interest and fall in Nifty, there are indications of short buildup.

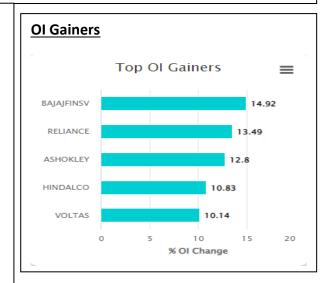
As per the F&O data, short buildup has substantially increased in, in the money calls, whereas long unwinding is seen in, in the money puts which indicates a positive market. 18000 and 17800 have high short built-up whereas 17500 and 17000 has high long built-up. Max pain of nifty is at 17550. Nifty per is at 1.03 whereas bank nifty per is at 1.04.

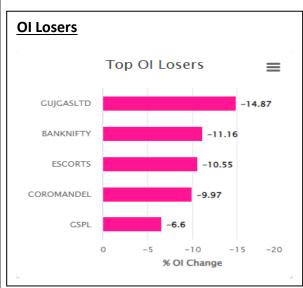


Highest OI: 17500 PE followed by 17000 PE (Major Support)

Top Long Build up: Gmrinfra, Ashokley, Tatacomm, Tataconsum and Tvsmotor.

Top Short build up: Zeel, Hindalco, PEL, Nationalum and Persistent.







# Deal With Derivatives

02<sup>nd</sup> Sept 2022

# FII STATISTICS FOR 01/09/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX						
FUTURES	4420.13	8609.39	-4189.26	133037	12117.26	34.07%
INDEX						-
OPTIONS	2290909.15	2280718.06	10191.09	862975	77398.75	43.94%
STOCK						
FUTURES	13370.13	16832.81	-3462.68	2087852	145898.62	1.07%
STOCK						
OPTIONS	8002.46	8114.17	-111.71	92801	6553.24	10.84%
						-
Total	2316701.87	2314274.43	2427.44	3176665.00	241967.87	16.14%

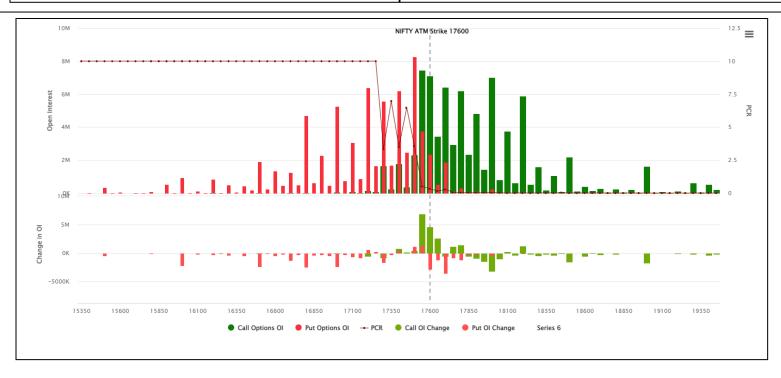
# **F&O STOCKS BAN LIST**

## **TOP 10 FUTURES CONTRACT TRADED FOR 01/09/2022**

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
RELIANCE	29-09-2022	3461.30	53473
HDFCBANK	29-09-2022	3150.40	38768
INFY	29-09-2022	1294.59	29486
ICICIBANK	29-09-2022	2635.34	21778
TCS	29-09-2022	965.28	20438
KOTAKBANK	29-09-2022	1466.07	19168
BAJAJFINSV	29-09-2022	1600.13	18326
SBIN	29-09-2022	1447.79	17981
BAJFINANCE	29-09-2022	1421.58	15634
BHARTIARTL	29-09-2022	1092.84	15632

### **TURNOVER ON 01/09/2022**

Product	No. of contracts	Turnover (cr.)*	Change %
Index			
Futures	5,80,916	53,703.80	26.01%
Stock			
Futures	9,03,792	66,121.71	6.62%
Index			
Options	32,90,41,952	3,10,79,021.33	116.25%
Stock			
Options	25,55,988	1,98,486.07	-9.04%
Total	33,30,82,648	3,13,97,332.91	113.67%



#### **Technical Research Head**

Mr. Vishal Wagh.

#### Disclosure:

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