

Deal With Derivatives



Comments

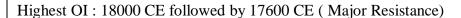
The Nifty futures open interest has increased substantially by 7.775%. The INDIA VIX increased from 18.91 to 19.3. The Nifty August future closed with a premium of 32 points against a premium of 19 points in the last trading session. The September series closed at a premium of 95 points.

<u>View</u>

Indian bourses witnessed a positive move in today's session as Nifty closed above 17500 amidst directional move. Buying is seen across all Indices today except Nifty Pharma, Nifty PSU Bank and Nifty IT. Highest Buying was seen in Nifty Metal whereas highest selling was seen in Nifty PSU Bank.

FIIs were net buyers today, they bought to the tune of Rs. 1449.7 Cr whereas DIIs sold net Rs. 140.73 Cr worth of Indian shares. With the rise in open interest and rise in Nifty, there are indications of long buildup.

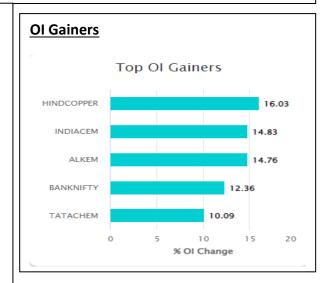
As per the F&O data, short covering has substantially increased in, out of the money calls, whereas long buildup is seen in, out of the money puts which indicates a positive market. 17800 and 17600 have high short built-up whereas 17500 and 17400 has high long built-up. Max pain of nifty is at 17500. Nifty pcr is at 1.3 whereas bank nifty pcr is at 1.21.

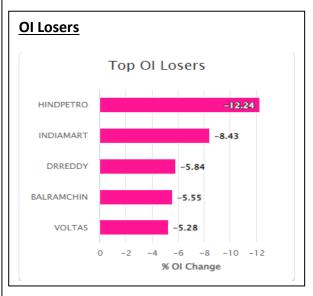


Highest OI: 17500 PE followed by 17400 PE (Major Support)

Top Long Build up: HAL, Hindcopper, Coalindia, MGL, Bajajfinsv.

Top Short build up: Alkem, BPCL, MFSL, Petronet, FSL.







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10th August 2022

FII STATISTICS FOR 08/08/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX						
FUTURES	2566.95	2429.15	137.8	156542	14185.58	7.42%
INDEX						
OPTIONS	698027.34	692697.28	5330.06	1272700	114241.91	20.68%
STOCK						
FUTURES	9758.31	9321.56	436.75	2145265	147413.09	-0.02%
STOCK						
OPTIONS	7610.02	7768.78	-158.76	121776	8558.8	6.13%
Total	717962.62	712216.77	5745.85	3696283.00	284399.38	6.81%

F&O STOCKS BAN LIST

ESCORTS DELTACORP BALRAMCHIN

TOP 10 FUTURES CONTRACT TRADED FOR 08/08/2022

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
SBIN	25-08-2022	2714.82	34829
HDFCBANK	25-08-2022	2770.80	34559
RELIANCE	25-08-2022	1896.31	29496
ADANIPORTS	25-08-2022	1753.91	17278
ICICIBANK	25-08-2022	1754.26	15224
INFY	25-08-2022	654.13	13498
BHARTIARTL	25-08-2022	869.55	12969
AXISBANK	25-08-2022	1135.05	12742
TATAMOTORS	25-08-2022	790.05	11801
ADANIENT	25-08-2022	1517.86	10977

TURNOVER ON 08/08/2022

Product	No. of contracts	Turnover (cr.)*	Change %	
Index				
Futures	3,26,393	29,769.23	-11.36%	
Stock				
Futures	7,34,372	52,622.99	-12.90%	
Index				
Options	9,48,68,447	85,30,158.87	19.81%	
Stock				
Options	30,03,208	2,24,816.70	-1.83%	
Totl	9,89,32,420	88,37,367.79	18.73%	



Mr. Vishal Wagh.

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