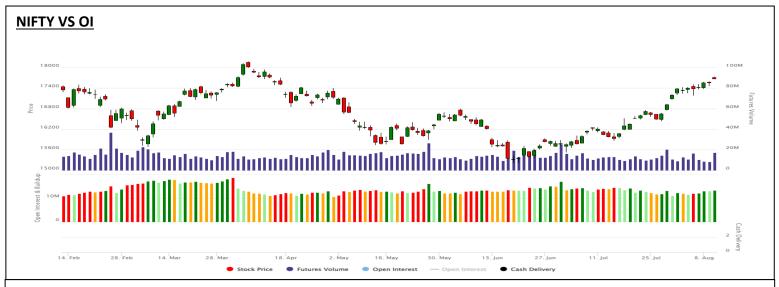


Deal With Derivatives



Comments

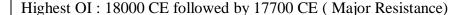
The Nifty futures open interest has increased substantially by 2.56%. The INDIA VIX decreased from 19.58 to 18.35. The Nifty August future closed with a premium of 25 points against a premium of 24 points in the last trading session. The September series closed at a premium of 94 points.

View

Indian bourses witnessed a positive move in today's session as Nifty closed above 17650 amidst weekly expiry. Buying is seen in Nifty Pharma, Nifty Finserv, Nifty IT, Nifty Realty and Nifty PSU Bank, whereas selling is seen in Nifty Energy, Nifty CPSE, Nifty FMCG, Nifty Auto, Nifty Commodities, Nifty Metal, Nifty Media and Nifty PSE. Highest Buying was seen in Nifty PSU Bank whereas highest selling was seen in Nifty FMCG.

FIIs were net buyers today, they bought to the tune of Rs. 2298.08 Cr whereas DIIs sold net Rs. 729.56 Cr worth of Indian shares. With the rise in open interest and rise in Nifty, there are indications of long buildup.

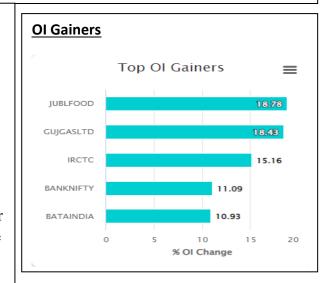
As per the F&O data, short buildup has substantially increased in, in the money calls, whereas long buildup is seen in, in the money puts which indicates a sideways market. 17800 and 17600 have high short built-up whereas 17500 and 17400 has high long built-up. Max pain of nifty is at 17500. Nifty per is at 1.23 whereas bank nifty per is at 1.09.



Highest OI: 17700 PE followed by 17500 PE (Major Support)

Top Long Build up: PEL, HAL, Muthootfin, Jublfood and Glenmark.

Top Short build up: PVR, Tataconsum, GNFC, Apollohosp and Gail.







Deal With Derivatives

12th August 2022

FII STATISTICS FOR 11/08/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX						
FUTURES	3666.09	2744.29	921.8	154029	14131.56	3.56%
INDEX						
OPTIONS	1390196.27	1389073.65	1122.62	884503	79673.48	-31.16%
STOCK						
FUTURES	11273.00	10289.96	983.04	2152115	149400.60	0.38%
STOCK						
OPTIONS	7735.37	7909.08	-173.71	141762	10079.77	7.30%
Total	1412870.73	1410016.98	2853.75	3332409.00	253285.41	-10.17%

F&O STOCKS BAN LIST

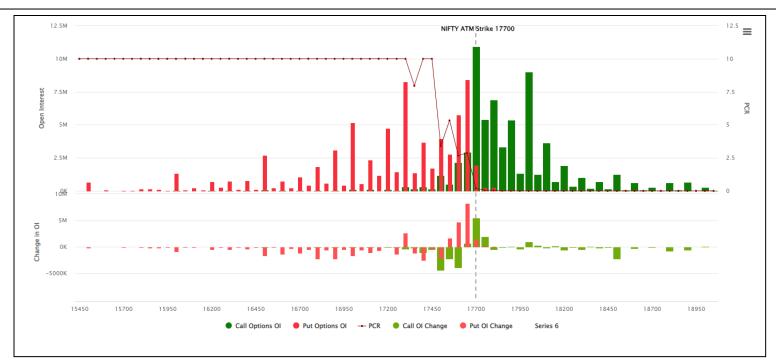
DELTACORP BALRAMCHIN

TOP 10 FUTURES CONTRACT TRADED FOR 11/08/2022

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
HDFCBANK	25-08-2022	2119.36	25936
ICICIBANK	25-08-2022	2126.78	17886
RELIANCE	25-08-2022	1125.79	17354
SBIN	25-08-2022	1307.58	16642
HDFC	25-08-2022	1178.15	16053
INFY	25-08-2022	754.64	15456
TCS	25-08-2022	764.04	14888
AXISBANK	25-08-2022	1301.69	14345
TATAMOTORS	25-08-2022	972.56	14182
EICHERMOT	25-08-2022	1579.85	14148

TURNOVER ON 11/08/2022

Product	No. of contracts	Turnover (cr.)*	Change %	
Index				
Futures	3,12,277	28,859.89	12.44%	
Stock				
Futures	8,23,796	58,289.43	3.34%	
Index				
Options	22,31,47,625	2,07,90,975.73	94.88%	
Stock				
Options	32,24,151	2,38,249.49	0.16%	
Total	22,75,07,849	2,11,16,374.54	92.17%	



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