Bonanza

Deal With Derivatives

13th June 2022



Comments

The Nifty futures open interest has increased substantially by 0.40%. The INDIA VIX increased from 19.14 to 19.57. The Nifty June future closed with a premium of 18 points against a discount of 3 points in the last trading session. The July series closed at a premium of 35 points.

View

Indian bourses witnessed a negative move in today's session as Nifty closed below 16250 amidst gapdown opening. Selling is across all indices. Highest selling is seen in Nifty Finserv.

FIIs were net sellers today, they sold to the tune of Rs. 3973 Cr whereas DIIs bought net 2831 Cr worth of Indian shares. With the rise in open interest and fall in Nifty, there are indications of short buildup.

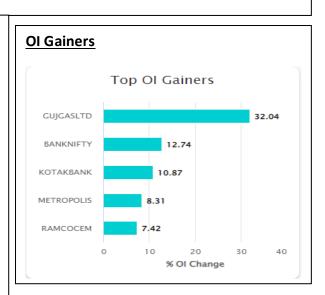
As per the F&O data, short buildup has substantially increased in, in the money calls, whereas long unwinding is seen in, out of the money puts which indicates a negative market. 16300 and 16400 have high short built-up whereas 16200 and 16000 has high long built-up. Max pain of nifty is at 16300. Nifty pcr is at 0.87 whereas bank nifty pcr is at 0.69.

Highest OI : 16500 CE followed by 16300 CE (Major Resistance)

Highest OI : 16200 PE followed by 16000 PE (Major Support)

Top Long Build up: Torntpower

Top Short build up:Ibulhsgfin, Cholafin, Gujgasltd, Bajfinance, Kotakbank.





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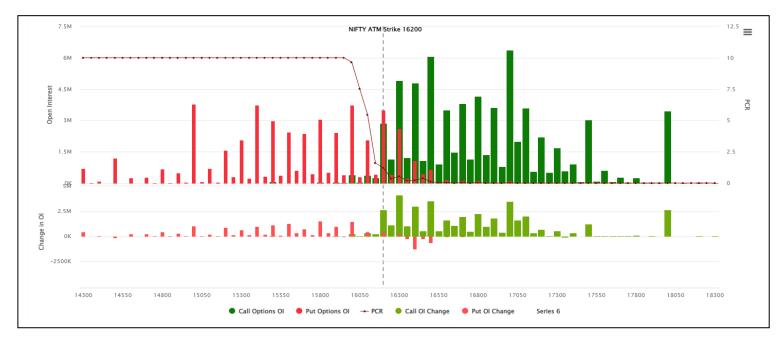
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FII STATISTICS FOR 10/06/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change	DELTACOF
INDEX	501	JLL				Change	
FUTURES	3635.03	5363.59	-1728.5	170120	14069.45	9.72%	
INDEX							
OPTIONS	332423.13	326305.22	6117.91	1281992	105434.39	34.97%	
STOCK							
FUTURES	8427.94	11889.24	-3461.3	2284500	137520.59	0.14%	
STOCK							
OPTIONS	6879.71	6914.82	-35.11	139338	9038.49	9.51%	
Total	351365.81	350472.87	892.94	3875950.00	266062.92	10.32%	

TOP 10 FUTUR	ES CONTRACT	TRADED FOR 1	10/06/2022	TURNOVER ON 10/06/2022				
Symbol RELIANCE	Exp Date 30-06-2022	Traded Value (Rs.) 3166.73	No of Contracts 46209	Product	No. of contracts	Turnover (cr.)*	Change %	
TATASTEEL	30-06-2022	1065.80	25800	Index				
INFY	30-06-2022	1130.85	25362	Futures	4,34,012	36,029.47	2.73%	
HDFCBANK	30-06-2022	1583.08	21268	Stock Futures	6,90,743	41,873.37	3.81%	
BAJFINANCE	30-06-2022	1292.95	18134		0,90,743	41,075.57	5.01/0	
HDFC	30-06-2022	1156.30	17488	Index Options	4,97,39,001	42,04,890.44	-78.72%	
KOTAKBANK	30-06-2022	1030.25	14236	Stock				
WIPRO	30-06-2022	476.08	12928	Options	23,87,515	1,53,594.92	13.10%	
TCS	30-06-2022	612.57	12087					
HINDALCO	30-06-2022	502.13	12035	Total	5,32,51,271	44,36,388.20	-77.78%	

NIFTY PUT CALL O.I ANALYSIS



Technical Research Analyst

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Disclosure:

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