

Deal With Derivatives



Comments

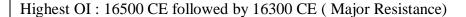
The Nifty futures open interest has increased substantially by 0.40%. The INDIA VIX increased from 19.14 to 19.57. The Nifty June future closed with a premium of 18 points against a discount of 3 points in the last trading session. The July series closed at a premium of 35 points.

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.

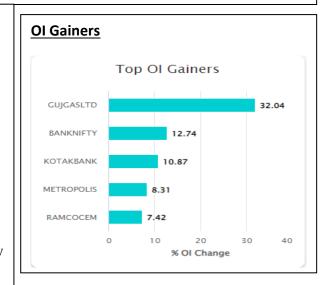
As per the F&O data, short buildup has substantially increased in, in the money calls, whereas long unwinding is seen in, out of the money puts which indicates a negative market. 16300 and 16400 have high short built-up whereas 16200 and 16000 has high long built-up. Max pain of nifty is at 16300. Nifty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



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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13th June 2022

FII STATISTICS FOR 13/06/2022

| Instrument | BUY | SELL | NET | OPEN INT | OPEN INT VALUE (in cr) | Change |
|------------|-----------|-----------|---------|------------|------------------------------|--------|
| INDEX | | | | | | |
| 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% |

F&O STOCKS BAN LIST

DELTACORP

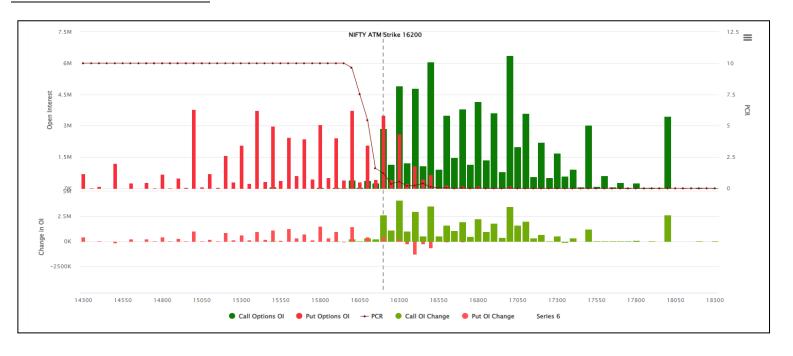
TOP 10 FUTURES CONTRACT TRADED FOR 13/06/2022

| Symbol | Exp Date | Traded Value (Rs.) | No of Contracts |
|------------|------------|-----------------------|--------------------|
| RELIANCE | 30-06-2022 | 3166.73 | 46209 |
| TATASTEEL | 30-06-2022 | 1065.80 | 25800 |
| INFY | 30-06-2022 | 1130.85 | 25362 |
| HDFCBANK | 30-06-2022 | 1583.08 | 21268 |
| BAJFINANCE | 30-06-2022 | 1292.95 | 18134 |
| HDFC | 30-06-2022 | 1156.30 | 17488 |
| KOTAKBANK | 30-06-2022 | 1030.25 | 14236 |
| WIPRO | 30-06-2022 | 476.08 | 12928 |
| TCS | 30-06-2022 | 612.57 | 12087 |
| HINDALCO | 30-06-2022 | 502.13 | 12035 |

TURNOVER ON 13/06/2022

| | Product | No. of contracts | Turnover (cr.)* | Change % | |
|---|------------------|------------------|-----------------|----------|--|
| ĺ | Index | | | | |
| ı | Futures | 4,34,012 | 36,029.47 | 2.73% | |
| | Stock | | | | |
| ı | Futures | 6,90,743 | 41,873.37 | 3.81% | |
| | Index Options | 4,97,39,001 | 42,04,890.44 | -78.72% | |
| | Stock Options | 23,87,515 | 1,53,594.92 | 13.10% | |
| | 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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