

Deal With Derivatives

16th August 2022





Comments

The Nifty futures open interest has increased substantially by 0.838%. The INDIA VIX decreased from 18.35 to 17.6. The Nifty August future closed with a premium of 15 points against a premium of 25 points in the last trading session. The September series closed at a premium of 84 points.

<u>View</u>

Indian bourses witnessed a positive move in today's session as Nifty closed above 17650 amidst weekly expiry. Buying is seen across all indices except Nifty Media, Nifty IT, Nifty FMCG and Nifty Pharma. Highest Buying was seen in Nifty CPSE whereas highest selling was seen in Nifty Media.

FIIs were net buyers today, they bought to the tune of Rs. 3040.46 Cr whereas DIIs sold net Rs. 839.45 Cr worth of Indian shares. With the rise in open interest and rise in Nifty, there are indications of long buildup.

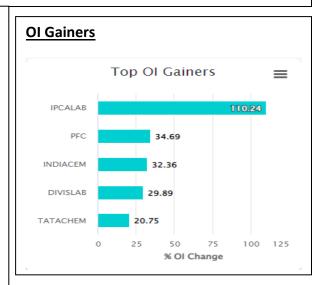
As per the F&O data, short buildup has substantially increased in, in the money calls, whereas long buildup is seen in, in the money puts which indicates a sideways market. 18000 and 17800 have high short built-up whereas 17600 and 17400 has high long built-up. Max pain of nifty is at 17650. Nifty pcr is at 1.24 whereas bank nifty pcr is at 1.23.

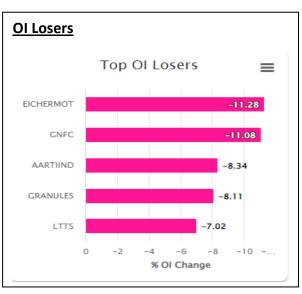
Highest OI : 18000 CE followed by 17800 CE (Major Resistance)

Highest OI: 17600 PE followed by 17500 PE (Major Support)

Top Long Build up: Bharatforg, IGL, ONGC, GSPL and Tatachem.

Top Short build up: Ipcalab, Divislab, Hdfcamc, Srtransfin and Apollohosp.





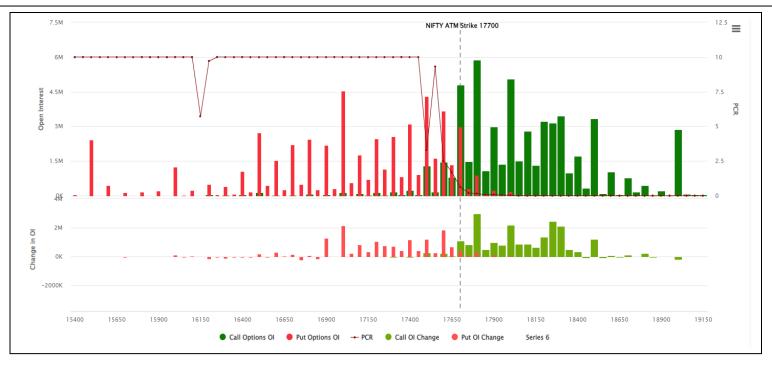
FII STATISTICS FOR 12/08/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX					(8-
FUTURES	3207.66	2286.29	921.37	160328	14686.01	4.09%
INDEX						
OPTIONS	388010.20	384586.24	3423.96	1127237	102228.55	27.44%
STOCK						
FUTURES	10626.29	10506.98	119.31	2171326	150875.20	0.89%
STOCK						
OPTIONS	8525.65	8626.16	-100.51	144317	10296.92	1.80%
Total	410369.80	406005.67	4364.13	3603208.00	278086.68	8.13%

F&O STOCKS BAN LIST

DELTACORP BALRAMCHIN

TOP 10 FUTURES CONTRACT TRADED FOR 12/08/2022	TURNOVER ON 12/08/2022				
	Product	No. of contracts	Turnover (cr.)*	Change %	
	Index Futures	2,75,156	25,387.80	-12.03%	
	Stock Futures	8,94,914	61,933.02	6.25%	
	Index Options	6,05,62,469	56,34,619.37	-72.90%	
	Stock Options	41,49,009	3,00,303.28	26.05%	
	Total	6,58,81,548	60,22,243.47	-71.48%	



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