

# **Deal With Derivatives**

18<sup>th</sup> August 2022

## NIFTY VS OI



## **Comments**

The Nifty futures open interest has increased substantially by 6.035%. The INDIA VIX decreased from 17.68 to 17.67. The Nifty August future closed with a premium of 30 points against a premium of 15 points in the last trading session. The September series closed at a premium of 106 points.

## <u>View</u>

Indian bourses witnessed a positive move in today's session as Nifty closed above 17900 amidst gapup opening. Buying is seen across all indices except Nifty CPSE and Nifty Auto. Highest Buying was seen in Nifty PSU Bank whereas highest selling was seen in Nifty Auto.

FIIs were net buyers today, they bought to the tune of Rs. 2347.22Cr whereas DIIs sold net Rs. 510.23 Cr worth of Indian shares. With the rise in open interest and rise in Nifty, there are indications of long buildup.

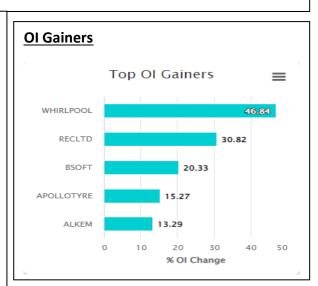
As per the F&O data, short covering has substantially increased in, in the money calls, whereas long buildup is seen in, in the money puts which indicates a positive market. 18200 and 18000 have high short built-up whereas 17900 and 1800 has high long built-up. Max pain of nifty is at 17900. Nifty pcr is at 1.4 whereas bank nifty pcr is at 1.17.

Highest OI: 18200 CE followed by 18000 CE (Major Resistance)

Highest OI: 17900 PE followed by 17800 PE (Major Support)

Top Long Build up: ZEEL, Bajajfinsv, Sbicard, Bankbaroda and Apollotyre.

Top Short build up: Recltd, PVR, Ashokley and Petronet.







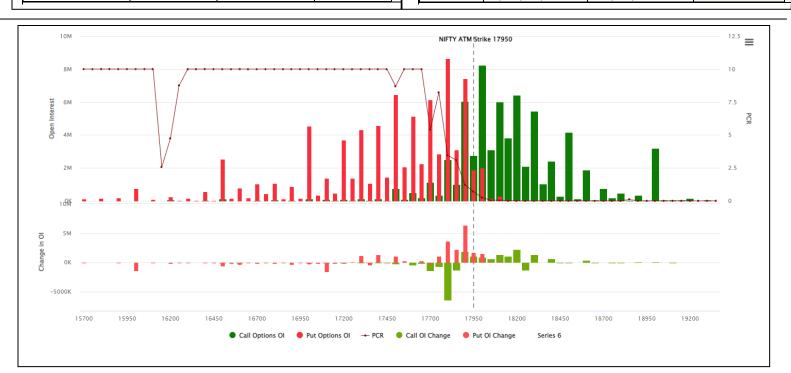
## FII STATISTICS FOR 17/08/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX	BUT	JELL	INEI		(in cr)	Change
FUTURES	2319.45	2312.33	7.12	182145	16856.24	10.08%
INDEX						
OPTIONS	631752.90	626315.78	5437.12	1434430	131796.02	14.11%
STOCK			-			
FUTURES	12455.44	13485.89	1030.45	2172455	153889.46	-0.24%
STOCK						
OPTIONS	10380.23	10411.96	-31.73	166112	12053.76	8.58%
Total	656908.02	652525.96	4382.06	3955142.00	314595.48	5.38%

### F&O STOCKS BAN LIST

DELTACORP BALRAMCHIN TATACHEM

TOP 10 FUTURES CONTRACT TRADED FOR 17/08/2022				1	TURNOVER ON 17/08/2022					
Symbol BAJFINANCE	Exp Date 25-08-2022	Traded Value (Rs.) 2706.43	No of Contracts 28666		Product	No. of contracts	Turnover (cr.)*	Change %		
RELIANCE	25-08-2022	1517.67	22795		Index					
BAJAJFINSV	25-08-2022	1644.68	19648		Futures	2,63,657	24,543.51	17.11%		
INFY	25-08-2022	921.55	19125		Stock	0 52 002	67 227 67	4.80%		
TATAMOTORS	25-08-2022	1172.59	16781		Futures Index	9,52,093	67,327.67	-4.89%		
ZEEL	25-08-2022	1244.31	16528		Options	8,24,53,140	76,09,197.38	-18.39%		
HDFCBANK	25-08-2022	1261.35	15235	-	Stock	42,42,435	3,19,213.21			
HINDALCO	25-08-2022	714.27	15178		Options			-11.81%		
VEDL	25-08-2022	563.72	13630							
SBIN	25-08-2022	1068.42	13475		Total	8,79,11,325	80,20,281.77	-17.98%		



#### **Technical Research Head**

Mr. Vishal Wagh.

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