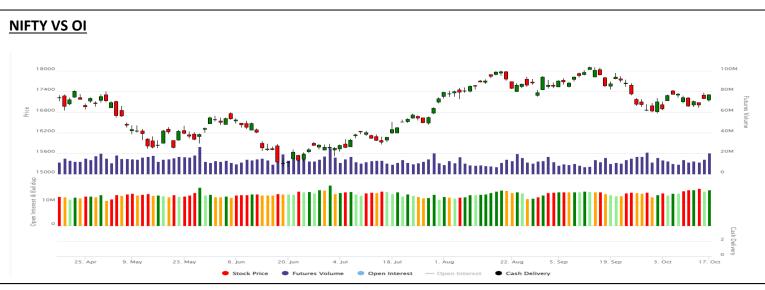
Bonanza

Deal With Derivatives

18th Oct 2022



Comments

The Nifty futures open interest has increased by 3.63%. The INDIA VIX increased from 18.25 to 18.41. The Nifty October future closed with a discount of 11 points against a premium of 10 points in the last trading session. The November series closed at a premium of 28 points.

<u>View</u>

Indian bourses witnessed a positive move in today's session as Nifty closed above 17300 amidst directional buying. Buying is seen in all indices today except Nifty Metal, Nifty Realty and Nifty Media. Highest buying was seen in Nifty PSU Bank whereas highest selling was seen in Nifty Metal.

FIIs were net sellers today, they sold to the tune of Rs. 372.03 Cr whereas DIIs bought net Rs. 1582.24 Cr worth of Indian shares. With the rise in open interest and rise in Nifty, there are indications of long buildup.

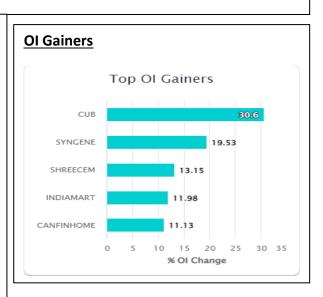
As per the F&O data, short covering has substantially increased in, out of the money calls, whereas long buildup is seen in, in the money puts which indicates a positive market. 17500 and 17300 have high short built-up whereas 17300 and 17100 has high long built-up. Max pain of nifty is at 17300. Nifty pcr is at 1.11 whereas bank nifty pcr is at 1.39.

Highest OI: 18000 CE followed by 17300 CE (Major Resistance)

Highest OI: 17300 PE followed by 17000 PE (Major Support)

Top Long Build up: Canbk, Bankbaroda, CUB, Pidilitind and Tatacomm.

Top Short build up: Oberoirlty, Navinflour, Vedl, Syngene and Hindalco.



OI Losers

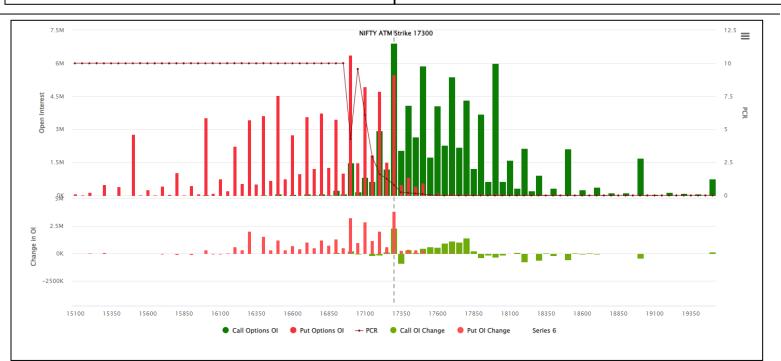


F&O STOCKS BAN LIST

FII STATISTICS FOR 17/10/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change	IBULHSGFIN DELTACORP
INDEX							INDIACEM
FUTURES	3888.35	3472.05	416.3	166561	14902.11	-1.05%	
INDEX							
OPTIONS	783803.91	783305.47	498.44	1808328	163100.72	19.14%	
STOCK							
FUTURES	14385.74	12095.27	2290.47	2143349	144873.32	-0.21%	
STOCK							
OPTIONS	8625.01	8224.17	400.84	145370	10218.35	-0.90%	
Total	810703.01	807096.96	3606.05	4263608.00	333094.50	7.11%	

TOP 10 FUTURES CONTRACT TRADED FOR 17/10/2022				<u>TU</u>	TURNOVER ON 17/10/2022				
Symbol	Exp Date	Traded Value (Rs.)	No of Contracts	F	Product	No. of contracts	Turnover (cr.)*	Change %	
HDFCBANK	27-10-2022	2868.89	36050		Index				
RELIANCE	27-10-2022	2029.90	33990		Futures	4,09,340	37,995.42	-10.20%	
INFY	27-10-2022	1163.34	26284		Stock	8,33,565	,		
HDFC	27-10-2022	1394.37	19796	F	Futures		58,322.29	22.34%	
SBIN	27-10-2022	1599.30	19767		Index				
ACC	27-10-2022	1064.98	18944		Options	11,02,42,718	1,02,13,416.30	-66.90%	
TCS	27-10-2022	681.11	14594	9	Stock				
AXISBANK	27-10-2022	1326.19	13670	(Options	31,18,245	2,28,087.99	42.14%	
ICICIBANK	27-10-2022	1547.93	12774						
WIPRO	27-10-2022	479.83	12766		Total	11,46,03,868	1,05,37,822.00	-66.12%	



Technical Research Head

Mr. Vishal Wagh.

Disclosure:

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