

Deal With Derivatives



Comments

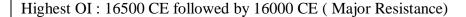
The Nifty futures open interest has increased substantially by 7.99 %. The INDIA VIX decreased from 22.29 to 24.55. The Nifty May future closed with a discount of 40 points against a discount of 14 points in the last trading session. The June series closed at a discount of 33 points.

View

Indian bourses witnessed a negative move in today's session as Nifty closed below 15850 amidst weekly expiry and massive gapdown opening. Selling is seen across all indices as markets closed in red. Highest selling is seen in Nifty it and Nifty Metal.

FIIs were net sellers today, they sold to the tune of Rs. 4899 Cr whereas DIIs bought net 3225 Cr worth of Indian shares. With the increase in open interest and fall in Nifty, there are indications of short buildup.

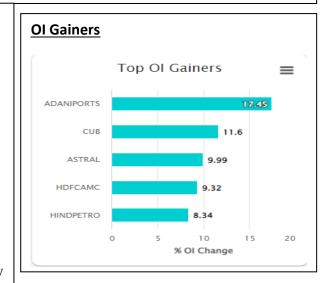
As per the F&O data, short buildup has substantially increased in, in the money calls, whereas long unwinding is seen in, out of the money puts which indicates a negative market. 16000 and 15800 have high short built-up whereas 15800 and 16000 has high long built-up. Max pain of nifty is at 15850. Nifty pcr is at 0.71 whereas bank nifty pcr is at 0.82.

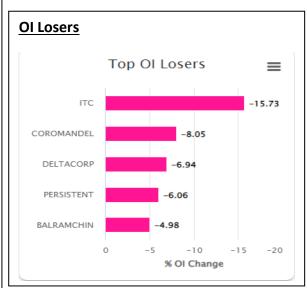


Highest OI: 15500 PE followed by 15800 PE (Major Support)

Top Long Build up: PIIND, Abbotindia.

Top Short build up: Manappuram, Mphasis, Wipro, Bosch, Infy.







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20th May 2022

FII STATISTICS FOR 19/05/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX						
FUTURES	4838.54	5759.31	-920.77	183823	14723.13	11.05%
INDEX						-
OPTIONS	1056857.01	1039952.96	16904.05	1528187	121736.38	21.31%
STOCK						
FUTURES	19544.89	19501.12	43.77	2417214	145668.64	3.37%
STOCK						
OPTIONS	9274.52	9296.75	-22.23	160967	10064.66	1.80%
Total	1090514.96	1074510.14	16004.82	4290191.00	292192.81	-6.82%

F&O STOCKS BAN LIST

IBULHSGFIN

PNB

GNFC

DELTACORP

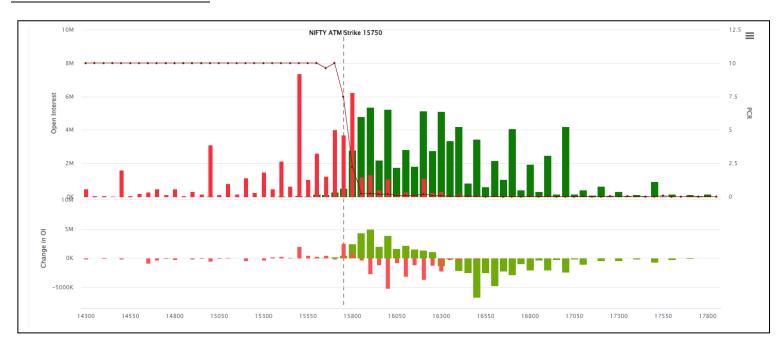
TOP 10 FUTURES CONTRACT TRADED FOR 19/05/2022

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
INFY	26-05-2022	1458.21	33716
RELIANCE	26-05-2022	1906.14	30572
ITC	26-05-2022	2614.71	30466
ADANIPORTS	26-05-2022	2498.66	27079
TCS	26-05-2022	1312.65	26664
DRREDDY	26-05-2022	1186.54	24140
HDFCBANK	26-05-2022	1626.77	22972
ADANIPORTS	30-06-2022	2113.39	22847
TATASTEEL	26-05-2022	999.76	20793
WIPRO	26-05-2022	646.72	17689

TURNOVER ON 19/05/2022

Product	No. of contracts	Turnover (cr.)*	Change %
Index Futures	4,85,014	39,173.37	1.65%
Stock Futures	11,37,875	69,058.73	8.94%
Index Options	20,86,56,124	1,71,32,694.46	56.34%
Stock Options	37,45,452	2,39,986.56	-4.42%
Total	21,40,24,465	1,74,80,913.12	54.54%

NIFTY PUT CALL O.I ANALYSIS



Technical Research Analyst

Mr. Rohan Patil

Disclosure:

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