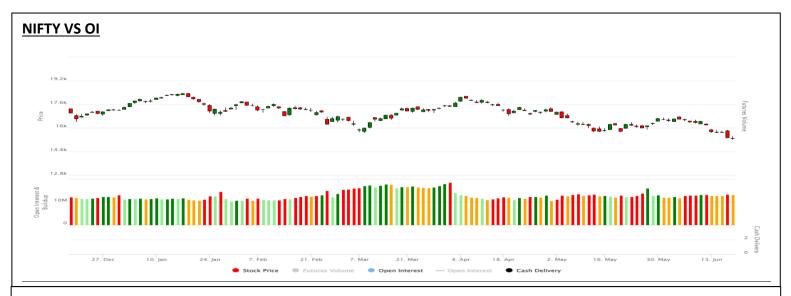


Deal With Derivatives



Comments

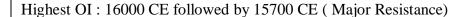
The Nifty futures open interest has decreased substantially by 1.07%. The INDIA VIX decreased from 22.86 to 22.75. The Nifty June future closed with a premium of 26 points against a premium of 16 points in the last trading session. The July series closed at a premium of 43 points.

View

Indian bourses witnessed a negative move in today's session as Nifty closed below 15300 amidst volatility. Selling is seen across all indices except Nifty Bank, Nifty Finserv, Nifty Media and Nifty Metal. Highest selling is seen in Nifty Pharma whereas highest buying is seen in Nifty Bank.

FIIs were net sellers today, they sold to the tune of Rs. 7818.61 Cr whereas DIIs bought net 6086.92 Cr worth of Indian shares. With the fall in open interest and fall in Nifty, there are indications of Long Unwinding.

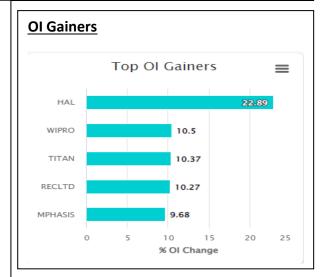
As per the F&O data, short buildup has substantially increased in, in the money calls, whereas long unwinding is seen in, out of the money puts which indicates a negative market. 15500 and 15300 have high short built-up whereas 15000 and 15300 has high long built-up. Max pain of nifty is at 15400. Nifty per is at 0.75 whereas bank nifty per is at 0.79.



Highest OI: 15000 PE followed by 15300 PE (Major Support)

Top Long Build up: Sunty, HAL, Cholafin, Navinfluor, RECLTD.

Top Short build up: Titan, Petronet, Mphasis, Indiamart, Lauruslabs.







Deal With Derivatives

20th June 2022

FII STATISTICS FOR 17/06/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX						
FUTURES	6183.19	5771.20	411.99	193467	15109.39	1.44%
INDEX						
OPTIONS	528095.62	525804.70	2290.92	1799665	139161.31	18.44%
STOCK						
FUTURES	16022.71	15970.66	52.05	2374615	134904.70	-0.39%
STOCK						
OPTIONS	8400.39	8053.25	347.14	149172	8836.94	-0.59%
Total	558701.91	555599.81	3102.10	4516919.00	298012.34	6.43%

F&O STOCKS BAN LIST

DELTACORP RBLBANK IBULHSGFIN

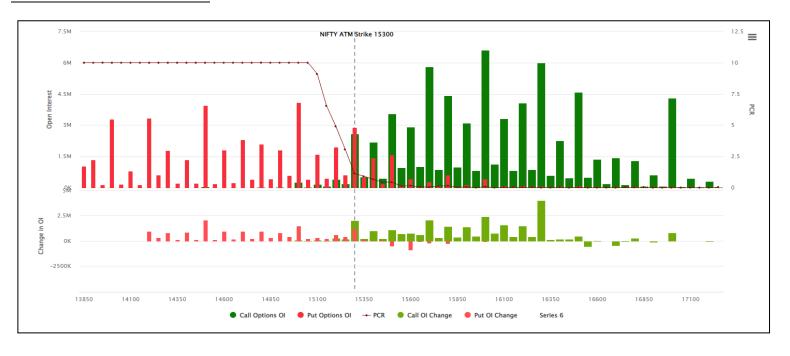
TOP 10 FUTURES CONTRACT TRADED FOR 17/06/2022

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
RELIANCE	30-06-2022	3170.11	48933
TCS	30-06-2022	1482.46	32116
TATASTEEL	30-06-2022	1208.67	31133
INFY	30-06-2022	1256.92	30211
HDFCBANK	30-06-2022	1885.56	26671
WIPRO	30-06-2022	854.99	26140
TATAMOTORS	30-06-2022	1098.48	19806
ICICIBANK	30-06-2022	1785.48	18997
BAJFINANCE	30-06-2022	1216.53	18171
MARUTI	30-06-2022	1289.56	16667

TURNOVER ON 17/06/2022

Product	No. of contracts	Turnover (cr.)*	Change %
Index			
Futures	5,85,371	45,844.26	-11.89%
Stock			
Futures	10,90,654	62,802.39	7.66%
Index	7 27 27 202	50.07.502.06	76.640/
Options	7,27,27,283	58,07,582.06	-76.61%
Stock Options	34,52,325	2,11,512.23	6.18%
Ориона	37,32,323	2,11,312.23	0.10/0
Total	7,78,55,633	61,27,740.94	-75.63%

NIFTY PUT CALL O.I ANALYSIS



Technical Research Analyst

Mr. Rohan Patil

Disclosure:

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