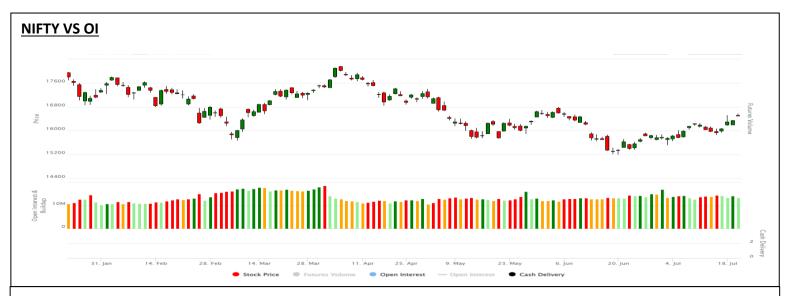


Deal With Derivatives



Comments

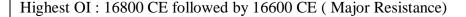
The Nifty futures open interest has decreased substantially by 4.84%. The INDIA VIX decreased from 17.2 to 16.82. The Nifty June future closed with a discount of 1 points against a premium of 6 points in the last trading session. The July series closed at a premium of 10 points.

View

Indian bourses witnessed a positive move in today's session as Nifty closed above 16500 amidst gapup opening. Buying is seen across all Indices today except Nifty Realty, Nifty Auto and Nifty Media. Highest buying is seen in Nifty IT whereas highest selling is seen in Nifty Media.

FIIs were net buyers today, they bought to the tune of Rs. 1780.94 Cr whereas DIIs sold net Rs. 230.22 Cr worth of Indian shares. With the fall in open interest and rise in Nifty, there are indications of short covering.

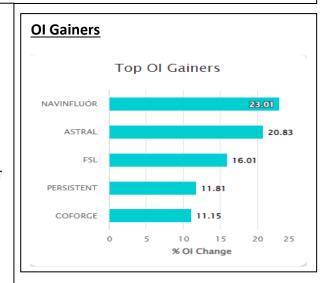
As per the F&O data, short covering has substantially increased in, out of the money calls, whereas long buildup is seen in, in the money puts which indicates a positive market. 16700 and 16600 have high short built-up whereas 16500 and 16200 has high long built-up. Max pain of nifty is at 16500. Nifty per is at 1.4 whereas bank nifty per is at 1.13.

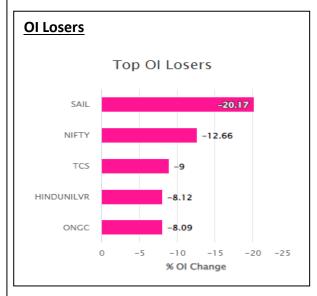


Highest OI: 16200 PE followed by 16000 PE (Major Support)

Top Long Build up: Persistent, FSL, Coforge, Chambalfert, Dixon.

Top Short build up: Icicigi, Havells, L&TFH, Hdfclife, Atul.







Deal With Derivatives

21th July 2022

FII STATISTICS FOR 20/07/2022

| Instrument | BUY | SELL | NET | OPEN INT | OPEN INT VALUE (in cr) | Change |
|------------|-----------|-----------|---------|------------|------------------------------|---------|
| INDEX | | | | | | |
| FUTURES | 6130.47 | 3307.04 | 2823.43 | 127586 | 10838.64 | -14.81% |
| INDEX | | | | | | |
| OPTIONS | 927637.49 | 932254.37 | -4616.8 | 1534739 | 130784.43 | -1.10% |
| STOCK | | | | | | |
| FUTURES | 12537.38 | 12375.05 | 162.33 | 2268188 | 147825.45 | 0.23% |
| STOCK | | | | | | |
| OPTIONS | 10259.43 | 10378.63 | -119.2 | 157817 | 10399.86 | -3.19% |
| Total | 956564.77 | 958315.09 | -1750.3 | 4088330.00 | 299848.38 | -0.95% |

F&O STOCKS BAN LIST

DELTACORP

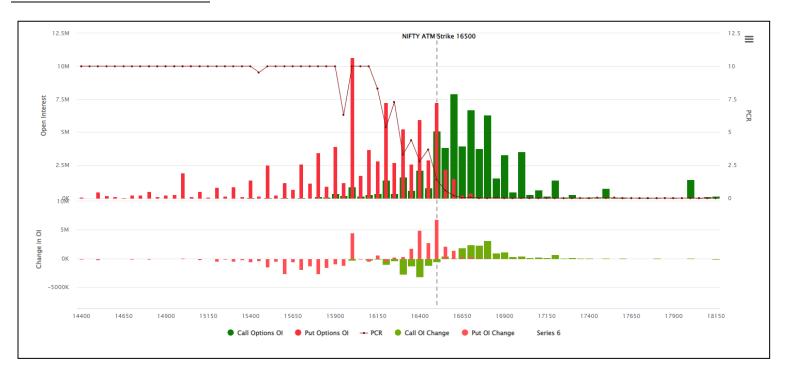
TOP 10 FUTURES CONTRACT TRADED FOR 20/07/2022

| Symbol | Exp Date | Traded Value (Rs.) | No of Contracts |
|------------|------------|-----------------------|--------------------|
| RELIANCE | 28-07-2022 | 4082.42 | 65092 |
| INFY | 28-07-2022 | 1429.32 | 31439 |
| VEDL | 28-07-2022 | 1150.15 | 29340 |
| TCS | 28-07-2022 | 1379.87 | 29256 |
| WIPRO | 28-07-2022 | 1158.67 | 28078 |
| HINDUNILVR | 28-07-2022 | 1845.79 | 23699 |
| TATASTEEL | 28-07-2022 | 914.83 | 23085 |
| HDFCBANK | 28-07-2022 | 1723.50 | 22899 |
| TATAMOTORS | 28-07-2022 | 1210.03 | 18530 |
| SBIN | 28-07-2022 | 1233.41 | 16208 |

TURNOVER ON 20/07/2022

| Product | No. of contracts | Turnover (cr.)* | Change % |
|---------|------------------|-----------------|----------|
| Index | | | |
| Futures | 4,39,201 | 37,538.97 | 14.01% |
| Stock | | | |
| Futures | 11,22,223 | 70,706.98 | 17.50% |
| Index | | | |
| Options | 13,00,79,991 | 1,12,93,969.98 | 10.31% |
| Stock | | | |
| Options | 46,44,980 | 3,01,696.44 | 24.29% |
| | | | |
| Total | 13,62,86,395 | 1,17,03,912.37 | 10.69% |

NIFTY PUT CALL O.I ANALYSIS



Technical Research Analyst

Mr. Rohan Patil

Disclosure:

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