

22<sup>th</sup> July 2022



### **Comments**

The Nifty futures open interest has increased substantially by 10.39%. The INDIA VIX increased from 16.82 to 16.85. The Nifty June future closed with a premium of 11 points against a discount of 1 points in the last trading session. The July series closed at a premium of 21 points.

## View

Indian bourses witnessed a positive move in today's session as Nifty closed above 16600 amidst weekly expiry. Buying is seen across all Indices today except Nifty Pharma. Highest buying is seen in Nifty PSU Bank whereas highest selling is seen in Nifty Pharma.

FIIs were net buyers today, they bought to the tune of Rs. 1799.32 Cr whereas DIIs sold net Rs. 312.29 Cr worth of Indian shares. With the rise in open interest and rise in Nifty, there are indications of long buildup

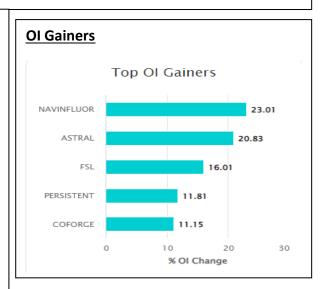
As per the F&O data, short covering has substantially increased in, out of the money calls, whereas long buildup is seen in, in the money puts which indicates a positive market. 16700 and 16600 have high short built-up whereas 16500 and 16200 has high long built-up. Max pain of nifty is at 16500. Nifty pcr is at 1.41 whereas bank nifty pcr is at 1.17.

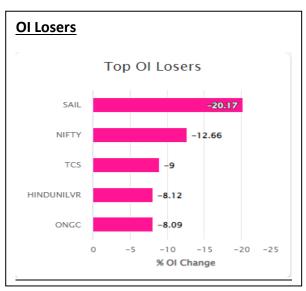
Highest OI : 17000 CE followed by 16500 CE ( Major Resistance)

Highest OI: 16500 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**

22<sup>th</sup> July 2022

## FII STATISTICS FOR 21/07/2022

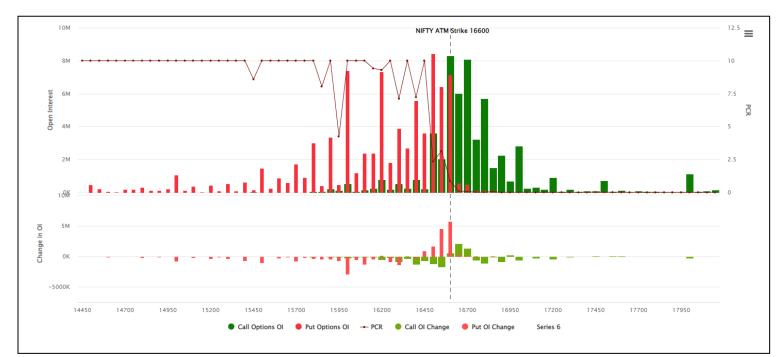
Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX						
FUTURES	4677.11	2227.89		133837	11429.99	4.90%
INDEX						-
OPTIONS	1934399.78	1926984.23	7415.55	942004	79862.79	38.62%
STOCK FUTURES	15502.21	14992.59	509.62	2287497	150373.80	0.85%
STOCK OPTIONS	9658.74	9724.80	-66.06	165670	11000.90	4.98%
						-
Total	1964237.84	1953929.51	10308.33	3529008.00	252667.48	13.68%

## F&O STOCKS BAN LIST

DELTACORP RBLBANK

TOP 10 FUTURES CONTRACT TRADED FOR 21/07/2022				Ī	TURNOVER ON 21/07/2022				
Symbol WIPRO	Exp Date 28-07-2022	Traded Value (Rs.) 1704.70	No of Contracts 41464		Product	No. of contracts	Turnover (cr.)*	Change %	
INFY	28-07-2022	1877.39	41404 41012		Index				
RELIANCE	28-07-2022	1993.35	32068		Futures	3,86,800	33,304.31	-11.28%	
INDUSINDBK	28-07-2022	2663.85	31710		Stock Futures	11,54,256	73,760.30	4.32%	
TCS	28-07-2022	1075.46	22601		Index Options	11,5 1,250	10,100.00	1102/0	
TATASTEEL	28-07-2022	784.66	19745			26,44,11,358	2,31,09,208.49	104.62%	
HDFCBANK	28-07-2022	1374.73	18290		Stock				
INFY	25-08-2022	824.26	17935		Options	41,21,071	2,76,961.38	-8.20%	
BAJFINANCE	28-07-2022	1359.73	17587						
LT	28-07-2022	751.20	14328		Total	27,00,73,485	2,34,93,234.48	100.73%	

# NIFTY PUT CALL O.I ANALYSIS



#### **Technical Research Analyst**

Mr. Rohan Patil

#### Disclosure:

Bonanza Portfolio Ltd here by declares that views expressed in this report accurately reflect view point with subject to companies/securities. Bonanza Portfolio Ltd is responsible for the preparation of this research report and has taken reasonable care to achieve and maintain independence and objectivity in making any recommendations. Bonanza Portfolio Ltd or its associates or Analyst or his relatives may or may not hold beneficial ownership of 1% or more in the subject company at the end of the month immediately preceding the date of publication of this research report. Bonanza Portfolio Ltd operates under the regulation of SEBI Regn No. INH100001666

#### Disclaimer:

This research report has been published by Bonanza portfolio Ltd and is meant solely for use by the recipient and is not for circulation. This document is for information purposes only and information / opinions / views are not meant to serve as a professional investment guide for the readers. Reasonable care has been taken to ensure that information given at the time believed to be fair and correct and opinions based thereupon are reasonable, due to the nature of research it cannot be warranted or represented that it is accurate or complete and it should not be relied upon as such. If this report is inadvertently send or has reached to any individual, same may be ignored and brought to the attention of the sender. Preparation of this research report does not constitute a personal recommendation or take into account the particular investment objectives, financial situations, or needs of individual clients. Past performance is not a guide for future performance. This Report has been prepared on the basis of publicly available information, internally developed data and other sources believed by Bonanza portfolio Ltd to be reliable. This report should not be taken as the only base for any market transaction; however this data is representation of one of the support document among other market risk criterion. The market participant can have an idea of risk involved to use this information as the only source for any market related activity. The distribution of this report in definite jurisdictions may be restricted by law, and persons in whose custody this report comes, should observe, any such restrictions. The revelation of interest statements integrated in this analysis are provided exclusively to improve & enhance the transparency and should not be treated as endorsement of the views expressed in the analysis. The price and value of the investments referred to in this report and the income from them may go down as well as up. Bonanza portfolio Ltd or its directors, employees, affiliates or representatives do not assume any responsibility for, or warrant the accuracy, completeness, adequacy and reliability of such information / opinions / views. While due care has been taken to ensure that the disclosures and opinions given are fair and reasonable, none of the directors, employees, affiliates or representatives of Bonanza portfolio Ltd shall be liable. Research report may differ between Bonanza portfolio Ltd RAs and other companies on account of differences in, personal judgment and difference in time horizons for which recommendations are made. Research entity has not been engaged in market making activity for the subject company. Research analyst has not served as an officer, director or employee of the subject company. Research analyst have not receive d any compensation/benefits from the subject company or third party in connection with the research report .

Bonanza Portfolio Ltd. Bonanza House, Plot No. M-2, Cama Industrial Estate. Walbhat Road, Goregaon (E), Mumbai – 400063

Web site: https://www.bonanzaonline.com

SEBI Regn. No.: INZ000212137

BSE CM: INB 011110237 | BSE F&O: INF 011110237 | MSEI: INE 260637836 |

CDSL: a) 120 33500 |

NSDL: a) IN 301477 | b) IN 301688 (Delhi) | PMS: INP 000000985 | AMFI: ARN -0186

2018 Bonanza Portfolio Ltd