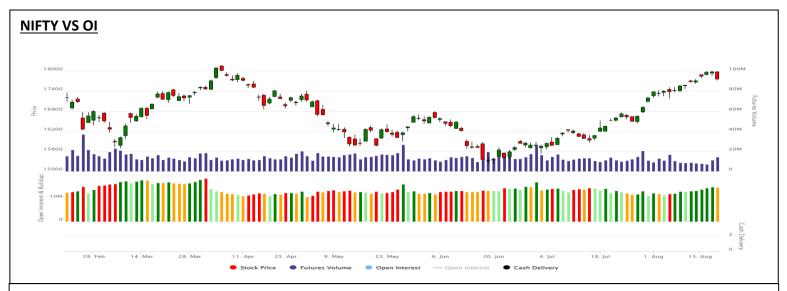


Deal With Derivatives



Comments

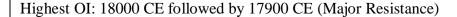
The Nifty futures open interest has decreased slightly by 0.535%. The INDIA VIX increased from 17.35 to 18.28. The Nifty August future closed with a premium of 1 points against a premium of 24 points in the last trading session. The September series closed at a premium of 85 points.

View

Indian bourses witnessed a negative move in today's session as Nifty closed below 17800 amidst weekly expiry. Selling is seen across all indices except Nifty IT. Highest Buying was seen in Nifty IT whereas highest selling was seen in Nifty PSU Bank.

FIIs were net buyers today, they bought to the tune of Rs. 1110.90 Cr whereas DIIs sold net Rs. 1633.21 Cr worth of Indian shares. With the fall in open interest and fall in Nifty, there are indications of long unwinding.

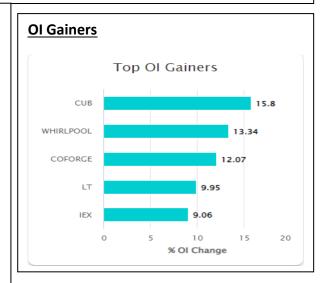
As per the F&O data, short unwinding has substantially increased in, out of the money calls, whereas long unwinding is seen in, out of the money puts which indicates a sideways market. 18000 and 17900 have high short built-up whereas 17800 and 17600 has high long built-up. Max pain of nifty is at 17800. Nifty pcr is at 0.88 whereas bank nifty pcr is at 0.69.



Highest OI: 17500 PE followed by 17300 PE (Major Support)

Top Long Build up: LT and Whirpool.

Top Short build up: PVR, M&MFIN, BHEL, Icicipruli and Indiamart.







Deal With Derivatives

22nd August 2022

FII STATISTICS FOR 19/08/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX			-			
FUTURES	2414.20	4061.39	1647.19	193212	17688.78	5.28%
INDEX			-			
OPTIONS	729740.10	731755.48	2015.38	1373743	125095.11	33.71%
STOCK			-			
FUTURES	17113.34	18471.10	1357.76	2147154	150546.34	-0.50%
STOCK						
OPTIONS	13314.34	13211.02	103.32	181036	13042.78	5.63%
			-			
Total	762581.98	767498.99	4917.01	3895145.00	306373.01	10.02%

F&O STOCKS BAN LIST

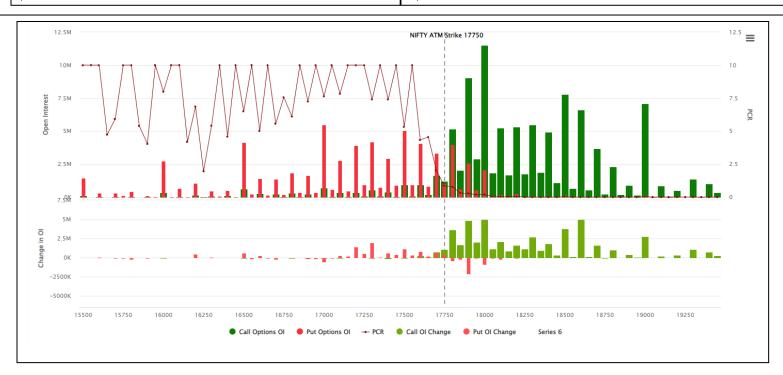
DELTACORP BALRAMCHIN TATACHEM

TOP 10 FUTURES CONTRACT TRADED FOR 19/08/2022

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
ADANIPORTS	25-08-2022	3697.66	34119
RELIANCE	25-08-2022	2185.41	33188
IRCTC	25-08-2022	2033.02	31573
ADANIENT	25-08-2022	4498.17	28338
AMBUJACEM	25-08-2022	2040.55	27013
INFY	25-08-2022	1228.83	25611
KOTAKBANK	25-08-2022	1803.10	23659
HDFCBANK	25-08-2022	1784.72	21653
PEL	25-08-2022	1099.36	20259
TATAMOTORS	25-08-2022	1334.04	19674

TURNOVER ON 19/08/2022

Product	No. of contracts	Turnover (cr.)*	Change %
Index			
Futures	4,99,608	46,481.11	38.12%
Stock			
Futures	14,27,286	1,04,750.59	43.67%
Index			
Options	9,87,74,087	93,22,690.57	-63.68%
Stock			
Options	58,54,497	4,69,767.73	47.07%
Total	10,65,55,478	99,43,690.00	-61.90%



Technical Research Head

Mr. Vishal Wagh.

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