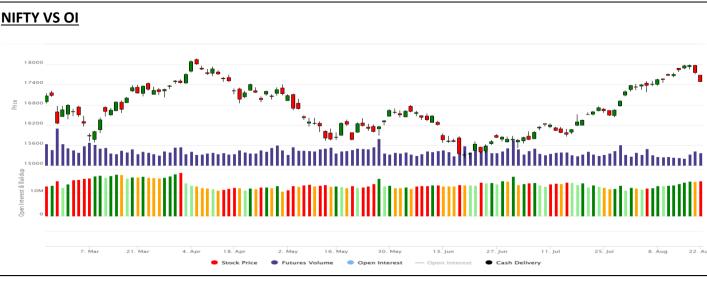


Deal With Derivatives

23rd August 2022



Comments

The Nifty futures open interest has increased slightly by 1.677%. The INDIA VIX increased from 18.28 to 19.03. The Nifty August future closed with a premium of 2 points against a premium of 1 points in the last trading session. The September series closed at a premium of 85 points.

<u>View</u>

Indian bourses witnessed a negative move in today's session as Nifty closed below 17500 amidst directional selling and global sentiment. Selling is seen across all indices today. Highest selling is seen in Nifty Metal and Nifty Realty.

FIIs were net sellers today, they sold to the tune of Rs. 453.77 Cr whereas DIIs sold net Rs. 85.06 Cr worth of Indian shares. With the rise in open interest and fall in Nifty, there are indications of short buildup.

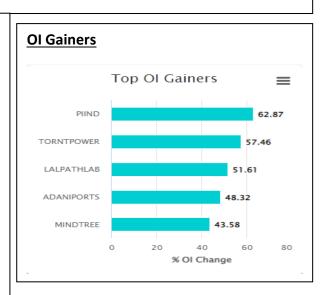
As per the F&O data, short unwinding has substantially increased in, out of the money calls, whereas long unwinding is seen in, out of the money puts which indicates a sideways market. 17800 and 17600 have high short built-up whereas 17600 and 17500 has high long built-up. Max pain of nifty is at 17600. Nifty pcr is at 0.79 whereas bank nifty pcr is at 0.64.

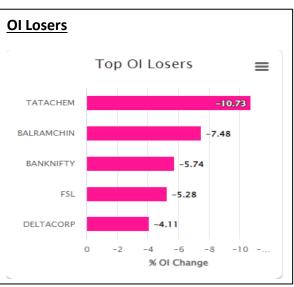
Highest OI: 18000 CE followed by 17600 CE (Major Resistance)

Highest OI: 17500 PE followed by 17000 PE (Major Support)

Top Long Build up: Suntv, Piind, Colpal, Gujgasltd and Lalpathlab.

Top Short build up: Hindpetro, Trent, GNFC, Jindalstel and Naukri.





INFY

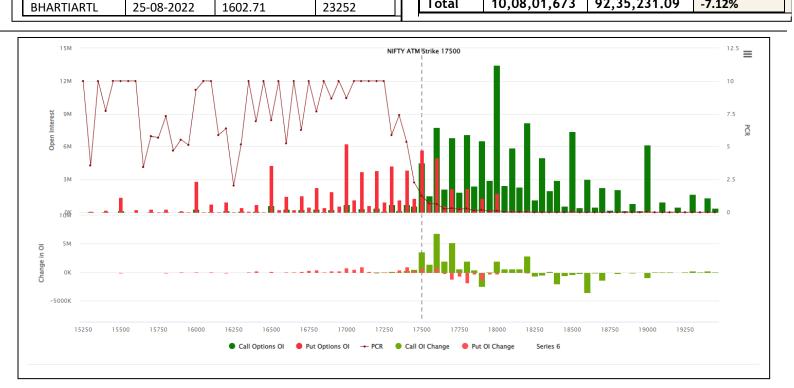
INFY

TCS

FII STATISTICS FOR 22/08/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX						
FUTURES	5787.86	5245.40	542.46	175104	15742.10	-9.37%
INDEX						
OPTIONS	621962.19	618969.96	2992.23	1526095	136917.65	11.09%
STOCK						
FUTURES	55219.46	55433.02	-213.56	2163505	148794.96	0.76%
STOCK						
OPTIONS	13253.10	13254.83	-1.73	177073	12423.41	-2.19%
Total	696222.61	692903.21	3319.40	4041777.00	313878.12	3.76%

TURNOVER ON 22/08/2022 TOP 10 FUTURES CONTRACT TRADED FOR 22/08/2022 Traded Value No of No. of Turnover Product Change % contracts (cr.)* Symbol Exp Date (Rs.) Contracts **ADANIPORTS** 25-08-2022 5543.16 51091 Index **ADANIPORTS** 29-09-2022 4577.11 41908 Futures 4,62,572 42,420.37 -8.74% HDFCBANK 25-08-2022 3044.49 37519 Stock RELIANCE 25-08-2022 2288.18 35075 Futures 21,76,604 1,54,282.17 47.29% 25-08-2022 1628.11 34196 Index 29-09-2022 1444.38 30185 Options 9,32,21,134 86,58,484.25 -7.12% HDFCBANK 29-09-2022 2444.85 29975 Stock Options 3,80,044.30 49,41,363 -19.10% 26129 25-08-2022 1319.36 RELIANCE 29-09-2022 1691.22 25792 Total 10,08,01,673 92,35,231.09 -7.12% 25-08-2022 1602.71 23252



F&O STOCKS BAN LIST

TATACHEM

Technical Research Head

Mr. Vishal Wagh.

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