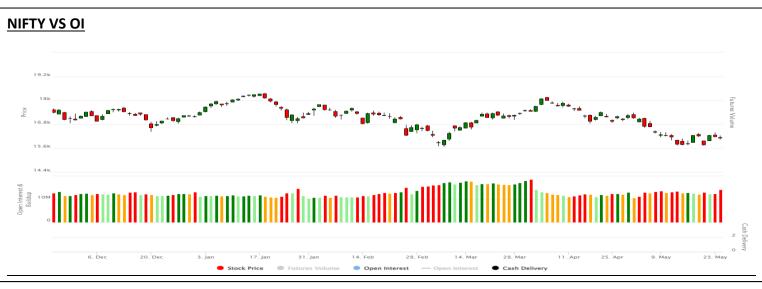
# nza Deal With Derivatives

25<sup>th</sup> May 2022



### **Comments**

The Nifty futures open interest has increased substantially by 15.32 %. The INDIA VIX increased from 23.39 to 25.63. The Nifty May future closed with a discount of 21 points against a discount of 30 points in the last trading session. The June series closed at a discount of 25 points.

### <u>View</u>

Indian bourses witnessed a sideways move in today's session as Nifty closed below 16150 amidst volatile markets. Selling is seen across almost all indices except Nifty Bank and Nifty Finserv as markets closed in red. Highest selling is seen in Nifty Media and Nifty IT.

FIIs were net sellers today, they sold to the tune of Rs. 2393.45 Cr whereas DIIs bought net 1948.49 Cr worth of Indian shares. With the rise in open interest and fall in Nifty, there are indications of short buildup.

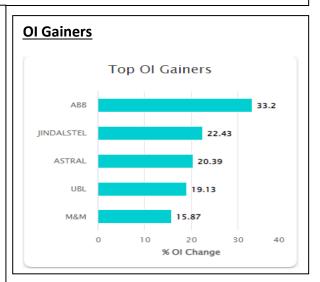
As per the F&O data, short buildup has substantially increased in, in the money calls, whereas long unwinding is seen in, in the money puts which indicates a negative market. 16300 and 16200 have high short built-up whereas 16100 and 16000 has high long built-up. Max pain of nifty is at 16200. Nifty pcr is at 0.89 whereas bank nifty pcr is at 0.91.

Highest OI : 16500 CE followed by 16400 CE ( Major Resistance)

Highest OI: 16000 PE followed by 15800 PE (Major Support)

Top Long Build up: Coromandel, Ashokley, Abbotindia, Tvsmotor, Zyduslife

Top Short build up: Divislab, Balramchin, Persistent, Metropolis, IDFC.







# **Deal With Derivatives**

25<sup>th</sup> May 2022

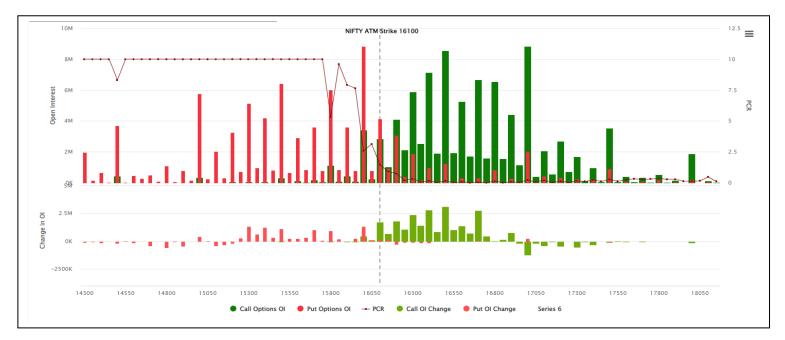
F&O STOCKS BAN LIST

## FII STATISTICS FOR 24/05/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change	IBULHSGFIN
INDEX	DUT	JELL	INET	OPEN INT	(in cr)	Change	GNFC
FUTURES	4703.69	5347.63	-643.94	183512	15048.04	5.32%	
INDEX							DELTACORP
OPTIONS	674406.60	674918.69	-512.09	1981475	161763.12	12.30%	
STOCK							
FUTURES	60724.92	58946.59	1778.33	2458187	148422.27	-0.41%	
STOCK							
OPTIONS	8863.32	8914.29	-50.97	152142	9626.98	-2.99%	
Total	748698.53	748127.20	571.33	4775316.00	334860.41	4.63%	

TOP 10 FUTURES CONTRACT TRADED FOR 24/05/2022				1	TURNOVER ON 24/05/2022				
Symbol	Exp Date	Traded Value (Rs.)	No of Contracts		Product	No. of contracts	Turnover (cr.)*	Change %	
RELIANCE	26-05-2022 30-06-2022	3389.88 1874.35	51802 43473		Index				
INFY	26-05-2022	1846.40	42481		Futures	5,31,413	43,923.30	-1.23%	
HDFCBANK	26-05-2022	2909.40	40266		Stock				
TATASTEEL	26-05-2022	1650.07	38091		Futures	26,13,070	1,58,643.00	95.20%	
RELIANCE	30-06-2022	2482.05	37874		Index Options	9,21,38,876	77,09,104.72	55.10%	
HDFCBANK	30-06-2022	2620.08	36144		Stock				
TATAMOTORS	26-05-2022	1851.42	30817		Options	41,61,300	2,62,027.25	-9.28%	
TATASTEEL	30-06-2022	1258.96	30494						
ICICIBANK	26-05-2022	2685.70	27407		Total	9,94,44,659	81,73,698.27	51.79%	

# 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