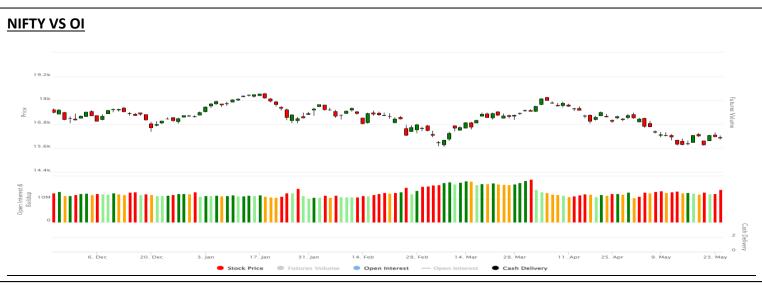
nza Deal With Derivatives

25th 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.

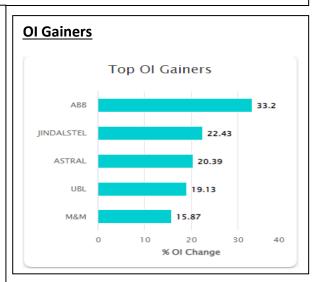
As per the F&O data, short buildup has substantially increased in, in the money calls, whereas long unwinding is seen in, in the money puts which indicates a negative market. 16300 and 16200 have high short built-up whereas 16100 and 16000 has high long built-up. Max pain of nifty is at 16200. Nifty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







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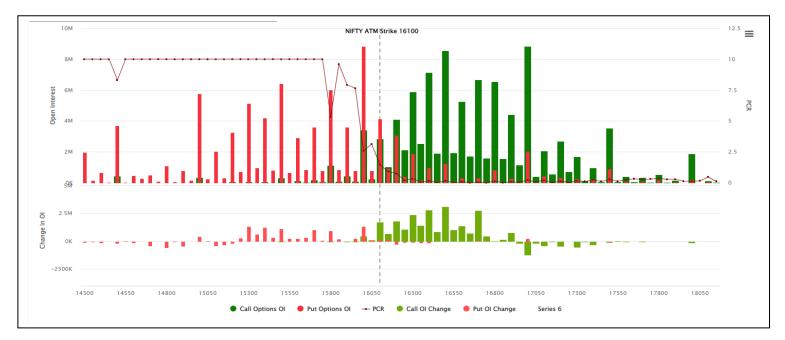
F&O STOCKS BAN LIST

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:

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

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

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