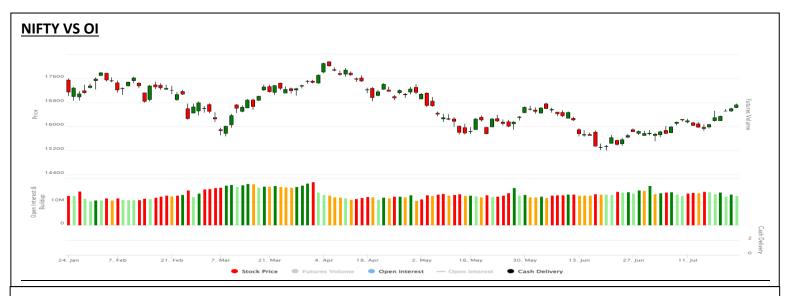


# **Deal With Derivatives**



#### **Comments**

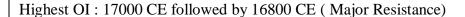
The Nifty futures open interest has decreased substantially by 4.06%. The INDIA VIX decreased from 16.85 to 16.65. The Nifty June future closed with a premium of 3 points against a premium of 11 points in the last trading session. The July series closed at a premium of 14 points.

#### 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, Nifty Energy, Nifty IT and Nifty PSE. Highest buying is seen in Nifty Finserv whereas highest selling is seen in Nifty CPSE.

FIIs were net sellers today, they sold to the tune of Rs. 675.45 Cr whereas DIIs bought net Rs. 739.38 Cr worth of Indian shares. With the fall in open interest and rise in Nifty, there are indications of short covering.

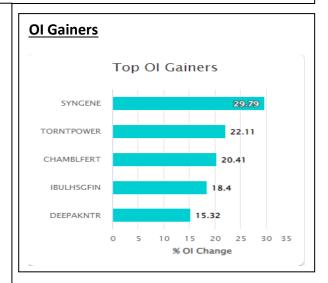
As per the F&O data, short covering has substantially increased in, out of the money calls, whereas long buildup is seen in, in the money puts which indicates a positive market. 17000 and 16700 have high short built-up whereas 16600 and 16500 has high long built-up. Max pain of nifty is at 16500. Nifty per is at 1.41 whereas bank nifty per is at 1.19.



Highest OI: 16600 PE followed by 16500 PE (Major Support)

Top Long Build up: Atul, Ultracemco, Gspl, Rain, Abcapital.

Top Short build up: Indiamart, Syngene, MGL, Deepakntr, Dixon.







# **Deal With Derivatives**

25<sup>th</sup> July 2022

# FII STATISTICS FOR 22/07/2022

					OPEN INT	
Instrument	BUY	SELL	NET	OPEN INT	(in cr)	Change
INDEX						
FUTURES	3604.75	2423.09	1181.66	129774	11202.52	-3.04%
INDEX						
OPTIONS	523546.84	522443.72	1103.12	1253892	107849.03	33.11%
STOCK						
FUTURES	18919.67	17810.12	1109.55	2304820	151530.89	0.76%
STOCK						
OPTIONS	10914.92	10900.98	13.94	170207	11370.43	2.74%
Total	556986.18	553577.91	3408.27	3858693.00	281952.87	9.34%

# F&O STOCKS BAN LIST

DELTACORP RBLBANK IBULHSGFIN

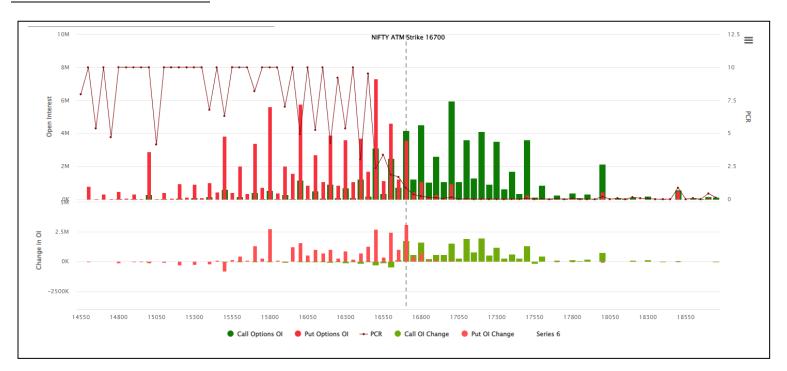
## **TOP 10 FUTURES CONTRACT TRADED FOR 22/07/2022**

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
INFY	28-07-2022	2130.25	47179
HDFCBANK	28-07-2022	3134.78	41155
RELIANCE	28-07-2022	2222.07	35481
ULTRACEMCO	28-07-2022	1756.49	27803
HDFCBANK	25-08-2022	1879.87	24634
TCS	28-07-2022	1012.36	21293
ICICIBANK	28-07-2022	2212.74	20151
KOTAKBANK	28-07-2022	1379.33	18852
HDFC	28-07-2022	1212.75	17746
INFY	25-08-2022	800.85	17696

## **TURNOVER ON 22/07/2022**

Product	No. of contracts	Turnover (cr.)*	Change %	
Index				
Futures	3,72,682	32,529.30	-2.33%	
Stock				
Futures	13,45,601	89,255.41	21.01%	
Index				
Options	6,84,84,594	60,27,018.83	-73.92%	
Stock				
Options	48,44,685	3,35,212.58	21.03%	
Total	7,50,47,562	64,84,016.12	-72.40%	

#### **NIFTY PUT CALL O.I ANALYSIS**



#### **Technical Research Analyst**

#### Mr. Rohan Patil

#### Disclosure:

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