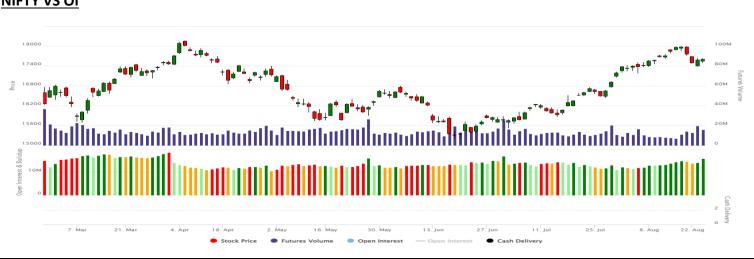


Deal With Derivatives

25th August 2022





Comments

The Nifty futures open interest has increased substantially by 12.52%. The INDIA VIX decreased from 19.05 to 18.43. The Nifty August future closed with a premium of 12 points against a premium of 8 points in the last trading session. The September series closed at a premium of 94 points.

<u>View</u>

Indian bourses witnessed a sideways move in today's session as Nifty closed above 17600 amidst sideways market. Buying is seen across all indices today except Nifty IT, Nifty Commodities, Nifty Pharma and Nifty Auto. Highest buying was seen in Nifty Realty whereas highest selling is seen in Nifty IT.

FIIs were net buyers today, they bought to the tune of Rs. 23.19 Cr whereas DIIs sold net Rs. 322.34 Cr worth of Indian shares. With the rise in open interest and rise in Nifty, there are indications of long buildup.

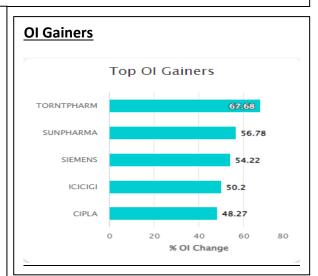
As per the F&O data, short unwinding has substantially increased in, out of the money and in the money calls, whereas long unwinding is seen in, out of the money puts which indicates a sideways to bullish market. 17800 and 17700 have high short built-up whereas 17500 and 17400 has high long built-up. Max pain of nifty is at 17600. Nifty pcr is at 0.99 whereas bank nifty pcr is at 1.02.

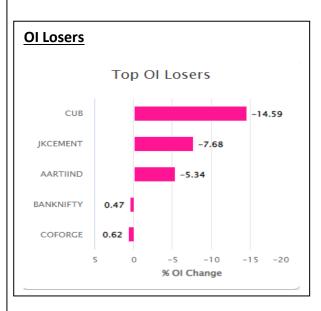
Highest OI: 18000 CE followed by 17800 CE (Major Resistance)

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

Top Long Build up: Rblbank, Canfinhome, ABB, Suntv and Idea.

Top Short build up: Mphasis, Divislab and MCX.





Deal With Derivatives

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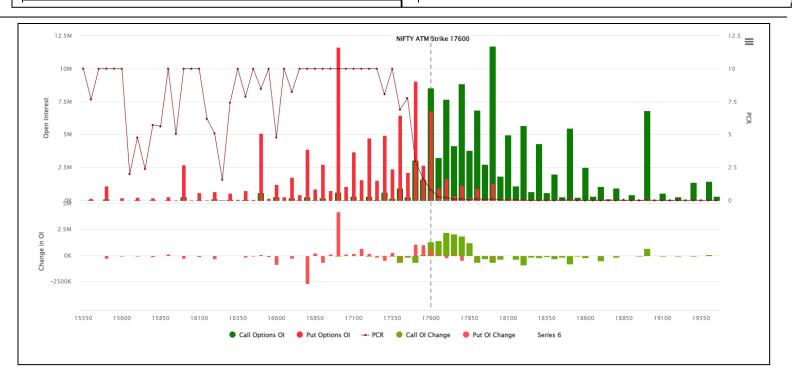
FII STATISTICS FOR 24/08/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX			-			
FUTURES	5215.59	6544.65	1329.06	163773	14887.59	-6.94%
INDEX						
OPTIONS	1077908.68	1075200.51	2708.17	1757919	159170.30	5.43%
STOCK			-			
FUTURES	35650.22	37888.79	2238.57	2140113	149838.51	-0.92%
STOCK						
OPTIONS	7891.69	7585.44	306.25	146921	10454.10	-9.75%
Total	1126666.18	1127219.39	-553.21	4208726.00	334350.50	1.02%

F&O STOCKS BAN LIST

RBLBANK

TOP 10 FUTURES CONTRACT TRADED FOR 24/08/2022				TUI	TURNOVER ON 24/08/2022				
Symbol	Exp Date	Traded Value (Rs.)	No of Contracts	Р	roduct	No. of contracts	Turnover (cr.)*	Change %	
RELIANCE	29-09-2022	2802.95	42036						
RELIANCE	25-08-2022	2592.11	39117		ndex	F 20 F11	49 (01 12	14.220/	
HDFCBANK	29-09-2022	2522.08	31026		utures	5,29,511	48,601.12	-14.33%	
INFY	29-09-2022	1366.57	29454		tock utures	20,84,888	1,46,918.37	-11.48%	
HDFCBANK	25-08-2022	2251.85	27871	l Ir	ndex	, ,	, ,		
INFY	25-08-2022	1217.47	26378		ptions	14,53,48,296	1,35,42,940.77	-0.23%	
BHARTIARTL	29-09-2022	1724.61	24815	St	tock				
BHARTIARTL	25-08-2022	1593.71	23033	0	Options	37,53,494	2,84,191.75	-25.08%	
ICICIBANK	29-09-2022	2749.68	22901						
TCS	29-09-2022	1047.87	21267] <u> </u> _	otal	15,17,16,189	1,40,22,652.01	-1.08%	



Technical Research Head

Mr. Vishal Wagh.

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