

NIFTY VS OI



Comments

The Nifty futures open interest has increased substantially by 1.23%. The INDIA VIX increased from 16.65 to 17.68. The Nifty June future closed with a premium of 1 point against a premium of 3 points in the last trading session. The July series closed at a premium of 14 points.

View

Indian bourses witnessed a negative move in today's session as Nifty closed below 16650 amidst sideways market. Selling is seen across all indices today except Nifty Commodities, Nifty Metal, Nifty IT and Nifty PSE. Highest buying is seen in Nifty Metal whereas highest selling is seen in Nifty Auto.

FII's were net sellers today, they sold to the tune of Rs. 844.78 Cr whereas DII's sold net Rs. 72.26 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 covering has substantially increased in, out of the money calls, whereas long unwinding is seen in, out of the money puts which indicates a sideways to negative market. 17000 and 16700 have high short built-up whereas 16600 and 16500 has high long built-up. Max pain of nifty is at 16600. Nifty PCR is at 1.17 whereas bank nifty PCR is at 1.07.

Highest OI : 17000 CE followed by 16800 CE (Major Resistance)

Highest OI : 16500 PE followed by 16300 PE (Major Support)

Top Long Build up: Navin flour, Indhotel, Piind, Tatachem, Srf.

Top Short build up: Dalmiabharat, Reliance, Colpal, ICICI.

OI Gainers

Increase in OI	Decrease in OI
Mon, 25 Jul 2022	
Navin Fluorine International Ltd.	▲34.0%
NTPC Ltd.	▲20.3%
Max Financial Services Ltd.	▲19.2%
Dalmia Bharat Ltd.	▲15.3%
Mahanagar Gas Ltd.	▲14.8%

OI Losers

Increase in OI	Decrease in OI
Mon, 25 Jul 2022	
Torrent Power Ltd.	▼20.6%
L&T Finance Holdings Ltd.	▼14.3%
Indian Oil Corporation Ltd.	▼13.0%
RBL Bank Ltd.	▼10.3%
NBCC (India) Ltd.	▼9.9%

FII STATISTICS FOR 25/07/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX FUTURES	2876.23	3862.75	-986.52	132801	11413.88	2.33%
INDEX OPTIONS	720047.85	718940.44	1107.41	1316078	112892.22	4.96%
STOCK FUTURES	49539.90	50168.86	-628.96	2316033	152218.70	0.49%
STOCK OPTIONS	12589.19	12385.45	203.74	171129	11493.52	0.54%
Total	785053.17	785357.50	-304.33	3936041.00	288018.32	2.00%

F&O STOCKS BAN LIST

IBULHSGFIN

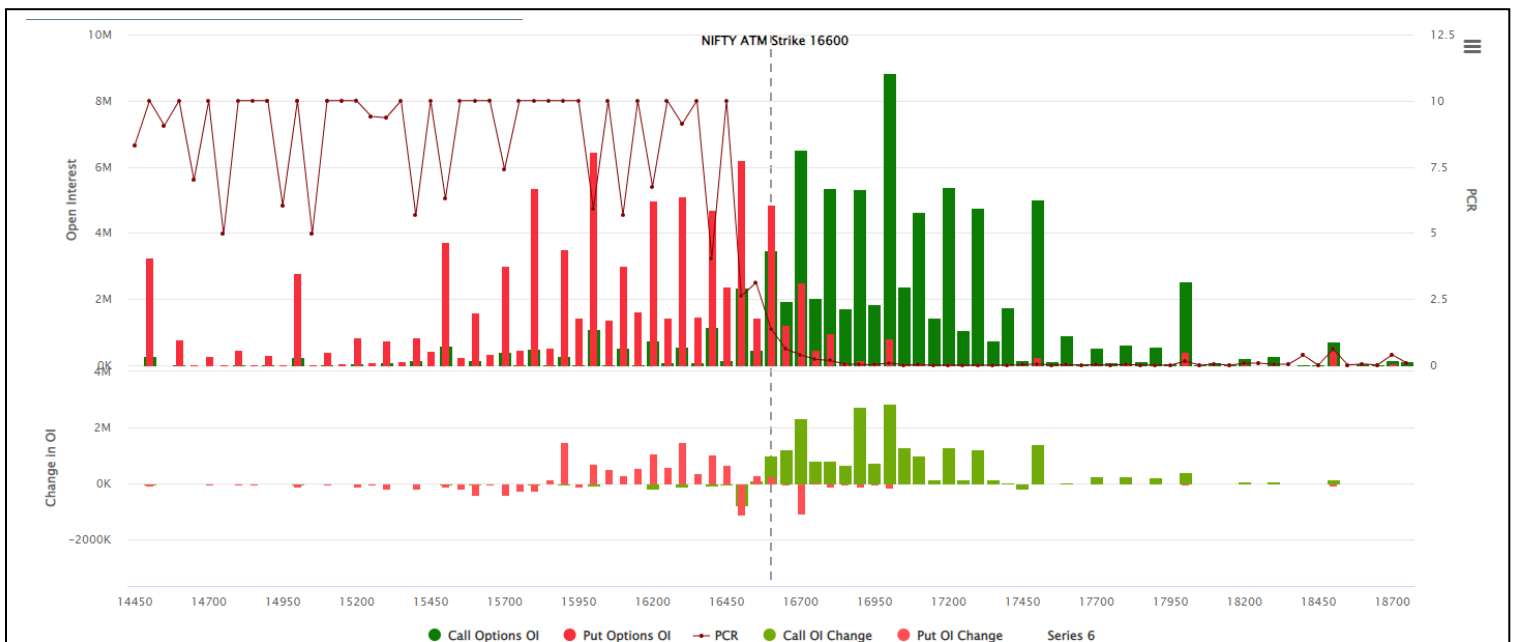
TOP 10 FUTURES CONTRACT TRADED FOR 25/07/2022

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
RELIANCE	28-07-2022	4018.80	66351
RELIANCE	25-08-2022	2760.70	45569
INFY	28-07-2022	1972.66	43775
HDFCBANK	28-07-2022	3002.57	39211
TATASTEEL	28-07-2022	1588.13	39081
ICICIBANK	28-07-2022	3594.12	32519
INFY	25-08-2022	1432.48	31659
HDFCBANK	25-08-2022	2408.65	31368
TCS	28-07-2022	1291.95	27139
TATASTEEL	25-08-2022	966.63	23708

TURNOVER ON 25/07/2022

Product	No. of contracts	Turnover (cr.)*	Change %
Index Futures	3,88,634	33,812.42	3.94%
Stock Futures	21,56,569	1,42,317.45	59.45%
Index Options	8,73,85,316	77,22,942.95	28.14%
Stock Options	51,48,254	3,57,499.49	6.65%
Total	9,50,78,773	82,56,572.31	27.34%

NIFTY PUT CALLO.I ANALYSIS



Technical Research Head

Mr. Vishal Wagh.

Disclosure:

M/s. Bonanza Portfolio Ltd here by declares that views expressed in this report accurately reflect view point with subject to companies/securities. M/s. Bonanza Portfolio Ltd has taken reasonable care to achieve and maintain independence and objectivity in making any recommendations. The Analysts engaged in preparation of this Report or his/her relative: - (a) do not have any financial interests in the subject company mentioned in this Report; (b) do not own 1% or more of the equity securities of the subject company mentioned in the report as of the last day of the month preceding the publication of the research report; (c) do not have any material conflict of interest at the time of publication of the Report. The Analysts engaged in preparation of this Report:- (a) have not received any compensation from the subject company in the past twelve months; (b) have not managed or co-managed public offering of securities for the subject company in the past twelve months; (c) have not received any compensation for investment banking or merchant banking or brokerage services from the subject company in the past twelve months; (d) have not received any compensation for products or services other than investment banking or merchant banking or brokerage services from the subject company in the past twelve months; (e) has not received any compensation or other benefits from the subject company or third party in connection with the Report; (f) has not served as an officer, director or employee of the subject company; (g) is not engaged in market making activity for the subject company.

M/s. Bonanza Portfolio Ltd operates under the regulation of SEBI Regn No. INH100001666 and research analyst engaged in preparation of report.

Disclaimer:

This research report has been published by M/s. 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 M/s. Bonanza portfolio Ltd shall be liable. Research report may differ between M/s. 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 received any compensation/benefits from the Subject Company or third party in connection with the research report.

M/s. Bonanza Portfolio Ltd at 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