

Deal With Derivatives



Comments

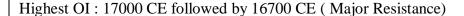
The Nifty futures open interest has increased substantially by 5.88%. The INDIA VIX increased from 17.68 to 18.17. The Nifty June future closed with a premium of 8 points against a premium of 1 points in the last trading session. The July series closed at a premium of 20 points.

View

Indian bourses witnessed a negative move in today's session as Nifty closed below 16500 amidst selling seen in the last hour. Selling is seen across all Indices today except Nifty Media. Highest buying is seen in Nifty Media whereas highest selling is seen in Nifty IT.

FIIs were net sellers today, they sold to the tune of Rs. 1548.29 Cr whereas DIIs bought net Rs. 999.36 Cr worth of Indian shares. With the rise in open interest and fall in Nifty, there are indications of short buildup.

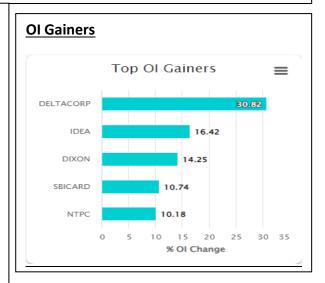
As per the F&O data, short buildup has substantially increased in, in the money calls, whereas long unwinding is seen in, out of the money puts which indicates a negative market. 16700 and 16600 have high short built-up whereas 16500 and 16000 has high long built-up. Max pain of nifty is at 16500. Nifty per is at 0.98 whereas bank nifty per is at 0.91.



Highest OI: 16500 PE followed by 16000 PE (Major Support)

Top Long Build up: Sunty, Deltacorp, Ramcocem, Pageind.

Top Short build up: Intellect, OFSS, Naukri, Infy, Auropharma.







Deal With Derivatives

27th July 2022

FII STATISTICS FOR 26/07/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX						
FUTURES	3927.81	4851.52	-923.71	123962	10529.81	-6.66%
INDEX						
OPTIONS	725250.34	724303.70	946.64	1400950	119148.75	6.45%
STOCK						
FUTURES	51427.51	52059.24	-631.73	2292155	148989.30	-1.03%
STOCK						
OPTIONS	10988.12	10815.32	172.8	161698	10737.95	-5.51%
Total	791593.78	792029.78	-436.00	3978765.00	289405.81	1.09%

F&O STOCKS BAN LIST

IBULHSGFIN DELTACORP

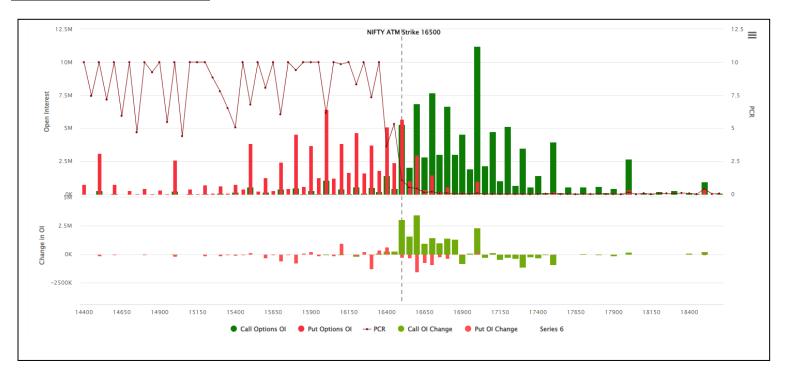
TOP 10 FUTURES CONTRACT TRADED FOR 26/07/2022

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
RELIANCE	28-07-2022	3215.33	52782
INFY	28-07-2022	2133.50	48693
INFY	25-08-2022	2079.09	47281
TATASTEEL	28-07-2022	1660.98	40785
RELIANCE	25-08-2022	2484.10	40760
HDFCBANK	28-07-2022	2655.18	34609
ASIANPAINT	28-07-2022	2118.34	34139
TCS	28-07-2022	1514.62	32287
HDFCBANK	25-08-2022	2422.61	31463
TATASTEEL	25-08-2022	1170.16	28653

TURNOVER ON 26/07/2022

Product	No. of contracts	Turnover (cr.)*	Change %	
Index				
Futures	4,05,761	34,900.74	3.22%	
Stock				
Futures	23,99,546	1,54,984.96	8.90%	
Index				
Options	9,78,60,529	84,79,802.72	9.80%	
Stock				
Options	51,81,424	3,52,801.08	-1.31%	
Total	10,58,47,260	90,22,489.50	9.28%	

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