

Deal With Derivatives



Comments

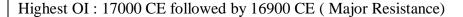
The Nifty futures open interest has increased substantially by 14.11%. The INDIA VIX decreased from 18.17 to 18.13. The Nifty June future closed with a premium of 12 points against a premium of 8 points in the last trading session. The July series closed at a premium of 37 points.

View

Indian bourses witnessed a positive move in today's session as Nifty closed above 16600 amidst buying seen in the last half. Buying is seen across all Indices today. Highest Buying was seen in Nifty Media and Nifty Pharma.

FIIs were net sellers today, they sold to the tune of Rs. 436.81 Cr whereas DIIs bought net Rs. 712.03 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 calls, whereas long buildup is seen in, out of the money puts which indicates a positive market. 16900 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 1.24 whereas bank nifty pcr is at 1.21.



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

Top Long Build up: Lauruslabs, Coromandel, GNFC, Godrejprop, SBIN.

Top Short build up: Mcdowell-N, M&MFIN







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28th July 2022

FII STATISTICS FOR 27/07/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX						
FUTURES	6544.66	4901.85	1642.81	158354	13602.69	27.74%
INDEX						
OPTIONS	846916.81	844798.49	2118.32	1638450	141157.27	16.95%
STOCK FUTURES	33426.29	32296.75	1129.54	2269534	149037.87	-0.99%
STOCK						
OPTIONS	8420.76	7865.95	554.81	145461	9857.65	-10.04%
Total	895308.52	889863.04	5445.48	4211799.00	313655.48	5.86%

F&O STOCKS BAN LIST

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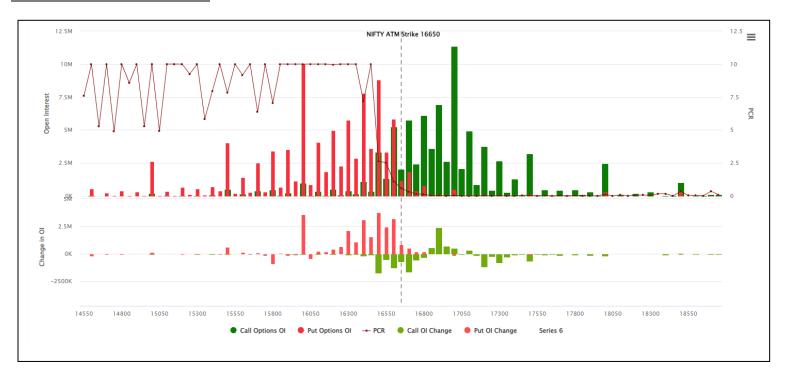
TOP 10 FUTURES CONTRACT TRADED FOR 27/07/2022

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
RELIANCE	25-08-2022	2316.22	38292
INFY	25-08-2022	1653.69	37624
RELIANCE	28-07-2022	2254.42	37305
INFY	28-07-2022	1556.17	35519
HDFCBANK	25-08-2022	2247.91	29081
TATASTEEL	28-07-2022	1093.98	26997
TATASTEEL	25-08-2022	1056.36	25976
HDFCBANK	28-07-2022	1917.81	24901
MARUTI	25-08-2022	2055.50	24026
TCS	28-07-2022	1109.82	23439

TURNOVER ON 27/07/2022

Product	No. of contracts	Turnover (cr.)*	Change %	
Index				
Futures	4,74,450	40,914.07	17.23%	
Stock				
Futures	21,26,431	1,38,771.81	-10.46%	
Index				
Options	11,64,28,589	1,02,13,200.92	20.44%	
Stock				
Options	40,33,587	2,76,296.45	-21.68%	
Total	12,30,63,057	1,06,69,183.25	18.25%	

NIFTY PUT CALL O.I ANALYSIS



Technical Research Analyst

Mr. Rohan Patil

Disclosure:

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