

Deal With Derivatives



Comments

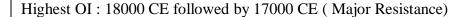
The Nifty futures open interest hasincreased substantially by 21.85%. The INDIA VIX decreased from 18.13 to 17.01. The Nifty August future closed with a premium of 26 points against a premium of 12 points in the last trading session. The September series closed at a premium of 71 points.

View

Indian bourses witnessed apositivemove in today's session as Nifty closedabove 16900amidst monthly expiry. Buying is seen across all Indices today. HighestBuying was seen in Nifty Finserv and Nifty IT.

FIIs were net buyerstoday, they bought to the tune of Rs.137.69Crwhereas DIIs bought net Rs.600.29 Cr worth of Indian shares. With therisein open interest and risein Nifty, there are indications of long buildup.

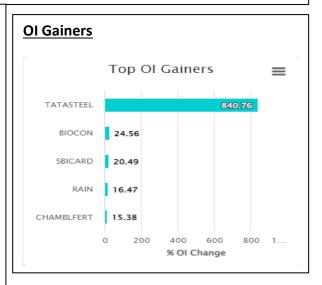
As per the F&O data, short unwinding has substantially increased in, out ofthe moneycalls, whereas long buildupis seen in, out ofthe moneyputs which indicates a positive market.17200 and 17000 have high short built-up whereas 16800 and 16700 has high long built-up. Max pain of nifty is at 16850.Nifty pcr is at1.37whereas bank nifty pcr is at 1.14.



Highest OI: 16800 PE followed by 16700 PE (Major Support)

Top Long Build up: Sbicard, Deepakntr, Sbilife, Manappuram, Techm.

Top Short build up:Tatasteel, Biocon, Dixon, Shreecem, IGL.







Deal With Derivatives

29th July 2022

FII STATISTICS FOR 28/07/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX						
FUTURES	8437.42	6640.09	1797.33	115923	10094.20	-26.80%
INDEX						
OPTIONS	1838280.83	1835046.14	3234.69	761561	65914.09	-53.52%
STOCK						
FUTURES	25745.50	24731.94	1013.56	2127195	141436.39	-6.27%
STOCK						
OPTIONS	5513.41	5581.54	-68.13	35764	2413.83	-75.41%
Total	1877977.16	1871999.71	5977.45	3040443.00	219858.51	-27.81%

F&O STOCKS BAN LIST

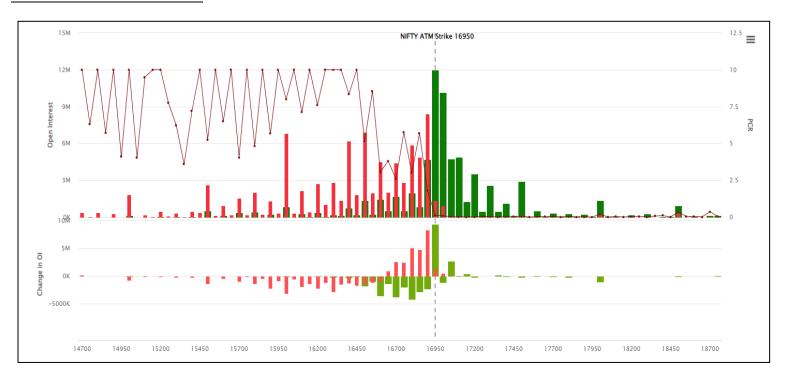
TOP 10 FUTURES CONTRACT TRADED FOR 28/07/2022

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
RELIANCE	25-08-2022	4364.89	71258
INFY	25-08-2022	2838.43	62411
BAJFINANCE	25-08-2022	4386.44	50537
RELIANCE	28-07-2022	3013.40	49291
TATAMOTORS	25-08-2022	2847.11	45233
TATASTEEL	25-08-2022	1831.38	43344
INFY	28-07-2022	1838.08	40602
HDFCBANK	25-08-2022	2813.71	35915
TATASTEEL	28-07-2022	1447.12	34426
TCS	25-08-2022	1674.89	34302

TURNOVER ON28/07/2022

Product	No. of contracts	Turnover (cr.)*	Change %
Index			
Futures	6,43,627	56,453.94	37.98%
Stock			
Futures	23,81,818	1,56,274.27	12.61%
Index			
Options	25,28,22,959	2,25,43,435.75	120.73%
Stock			
Options	36,59,778	2,52,825.95	-8.49%
Total	25,95,08,182	2,30,08,989.91	115.66%

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