

## **Deal With Derivatives**



#### **Comments**

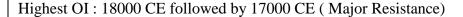
The Nifty futures open interest has increased substantially by 21.85%. The INDIA VIX decreased from 18.13 to 17.01. The Nifty August future closed with a premium of 26 points against a premium of 12 points in the last trading session. The September series closed at a premium of 71 points.

#### **View**

Indian bourses witnessed a positive move in today's session as Nifty closed above 16900 amidst monthly expiry. Buying is seen across all Indices today. Highest Buying was seen in Nifty Finserv and Nifty IT.

FIIs were net buyers today, they bought to the tune of Rs. 137.69 Cr whereas DIIs bought net Rs. 600.29 Cr worth of Indian shares. With the rise in open interest and rise in Nifty, there are indications of long buildup.

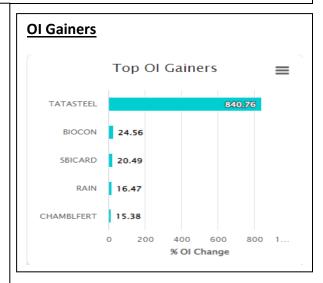
As per the F&O data, short unwinding has substantially increased in, out of the money calls, whereas long buildup is seen in, out of the money puts which indicates a positive market. 17200 and 17000 have high short built-up whereas 16800 and 16700 has high long built-up. Max pain of nifty is at 16850. Nifty pcr is at 1.37 whereas 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

29<sup>th</sup> July 2022

### FII STATISTICS FOR 28/07/2022

					OPEN INT VALUE	
Instrument	BUY	SELL	NET	OPEN INT	(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**

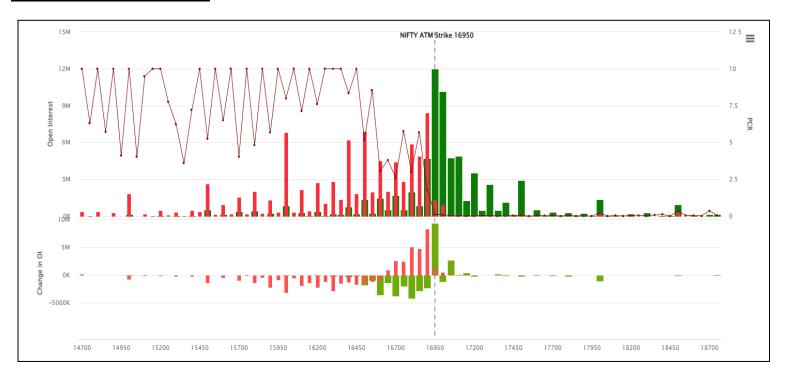
## **TOP 10 FUTURES CONTRACT TRADED FOR 28/07/2022**

		Traded Value	No of
Symbol	Exp Date	(Rs.)	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 ON 28/07/2022**

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 CALL O.I ANALYSIS**



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#### Mr. Rohan Patil

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SEBI Regn. No.: INZ000212137

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