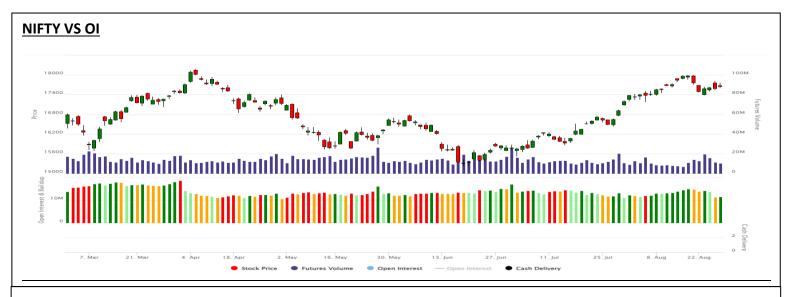


Deal With Derivatives



Comments

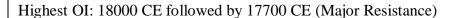
The Nifty futures open interest has increased substantially by 0.87%. The INDIA VIX decreased from 19.57 to 18.21. The Nifty September future closed with a premium of 95 points against a premium of 86 points in the last trading session. The October series closed at a premium of 152 points.

View

Indian bourses witnessed a sideways move in today's session as Nifty closed below 17600 amidst sideways market. Buying is seen across all indices today except Nifty Media, Nifty FMCG, Nifty Pharma and Nifty Realty. Highest buying was seen in Nifty CPSE whereas highest selling is seen in Nifty Media.

FIIs were net sellers today, they sold to the tune of Rs. 51.12 Cr whereas DIIs bought net Rs. 453.59 Cr worth of Indian shares. With the rise in open interest and rise in Nifty, there are indications of long buildup.

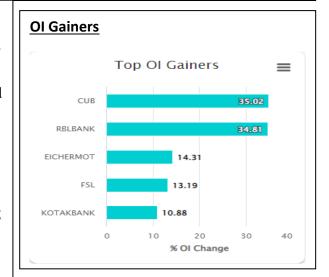
As per the F&O data, short buildup has substantially increased in, in the money calls, whereas long buildup is seen in, in the money puts which indicates a sideways to bullish market. 18000 and 17700 have high short built-up whereas 17600 and 17500 has high long built-up. Max pain of nifty is at 17600. Nifty pcr is at 0.95 whereas bank nifty pcr is at 0.74.

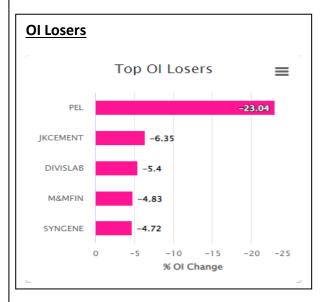


Highest OI: 17500 PE followed by 17000 PE (Major Support)

Top Long Build up: Titan, GNFC, BEL, NTPC, and Hindcopper.

Top Short build up: Bandhanbnk, Eichermot, Rblbank, Gujgasltd and Lupin.







Deal With Derivatives

29th August 2022

FII STATISTICS FOR 26/08/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX						
FUTURES	4029.44	3009.06	1020.38	93208	8576.51	-11.48%
INDEX						
OPTIONS	619528.77	616006.30	3522.47	1316745	118855.92	37.16%
STOCK						
FUTURES	10545.76	9942.17	603.59	2033445	142935.56	-0.14%
STOCK						
OPTIONS	7210.71	7217.68	-6.97	60188	4259.24	85.31%
Total	641314.68	636175.21	5139.47	3503586.00	274627.23	11.79%

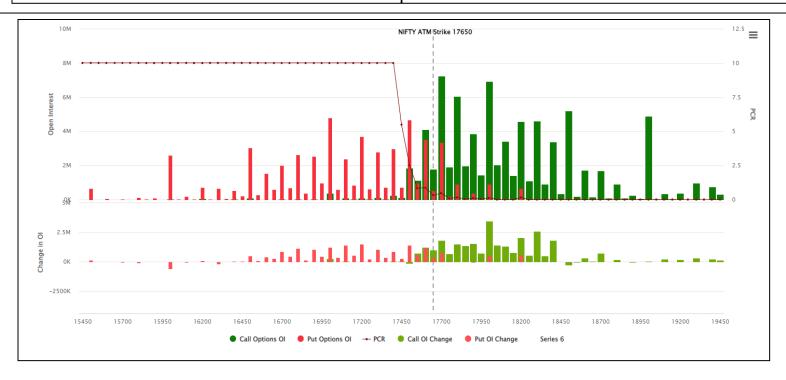
F&O STOCKS BAN LIST

TOP 10 FUTURES CONTRACT TRADED FOR 26/08/2022

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
RELIANCE	29-09-2022	1534.76	23261
KOTAKBANK	29-09-2022	1659.53	21667
HDFCBANK	29-09-2022	1353.20	16629
PEL	29-09-2022	896.57	15977
SBIN	29-09-2022	1217.83	15342
TATASTEEL	29-09-2022	709.09	15314
INFY	29-09-2022	702.21	15187
ADANIENT	29-09-2022	2320.02	14715
RBLBANK	29-09-2022	861.20	13749
AMBUJACEM	29-09-2022	927.63	12754

TURNOVER ON 26/08/2022

Product	No. of contracts	Turnover (cr.)*	Change %
Index			
Futures	3,93,480	36,625.83	-40.66%
Stock			
Futures	7,57,788	54,889.39	-62.29%
Index			
Options	8,52,06,653	80,25,214.32	-71.25%
Stock			
Options	23,68,931	1,81,011.16	-17.32%
Total	8,87,26,852	82,97,740.70	-70.72%



Technical Research Head

Mr. Vishal Wagh.

Disclosure:

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