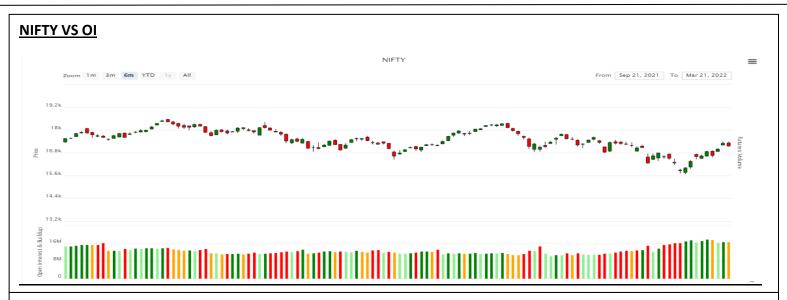
22nd Mar 2022



Comments

The Nifty futures open interest has decreased by -0.314 % as market closed at 17,117 spot levels. The March series is currently trading at a premium of 41 points. INDIA VIX increased from 22.61 to 24.62 At the same time, the PCR-OI of Nifty is at 0.53.

<u>View</u>

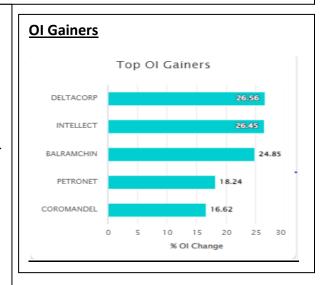
Indian Bourses closed the day with losses of around 1% as investors raised concerns over geopolitical disturbance between Russia and Ukraine. Both countries are not coming up with any firm agreement sparking fear amongst participants.

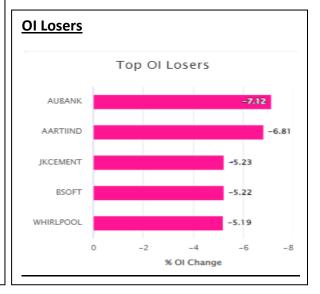
FIIs turned net sellers again in the cash market segment to the tune of Rs. 2,962 crores. In Index futures too, they sold worth Rs. 551 crores with a dip in open interest in yesterday's session indicating longs unwinding,

In the F&O space, we have observed long unwinding in the benchmark index on Monday, as compared to previous trading session with Fall in Nifty's future Open interest.

In the options front, we have observed addition of open interest near 17100 CE & 17300 CE. Similarly, we have observed some open interest unwinding of 17000 PE whereas addition seen in 17100 PE & 16800 PE.

Highest OI: 17500 CE followed by 17300 CE (Resistance) Highest OI: 17000 PE followed by 16800 PE (Support)





22nd Mar 2022

FII STATISTICS FOR 21/03/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX						
FUTURES	3297.39	3848.76	-551.37	223078	19424.61	-0.93%
INDEX						
OPTIONS	317933.52	312706.64	5226.88	1850143	159840.10	25.36%
STOCK						
FUTURES	11732.71	12966.50	-1233.79	2044629	139473.89	-0.55%
STOCK						
OPTIONS	22439.73	22536.93	-97.2	299192	21356.93	2.99%
Total	355403.35	352058.83	3344.52	4417042.00	340095.53	9.13%

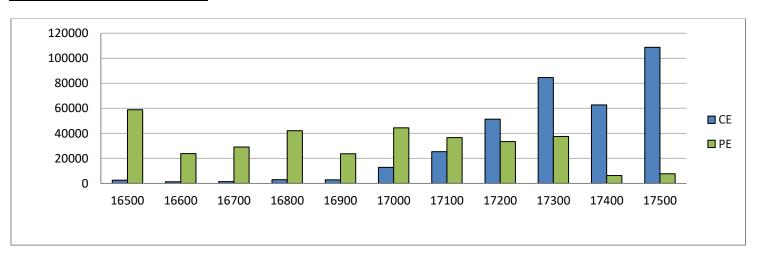
TOP 10 FUTURES CONTRACT TRADED FOR 21/03/2022

		Traded	
Symbol	Exp Date	Value (Rs.)	No of Contracts
INFY	31/03/2022	1312.45	23426
RELIANCE	31/03/2022	1392.39	22503
TATASTEEL	31/03/2022	1192.29	21217
MARUTI	31/03/2022	1294.29	16498
HDFCBANK	31/03/2022	1297.57	15957
TCS	31/03/2022	875.58	15922
HINDALCO	31/03/2022	903.19	14110
DELTACORP	31/03/2022	998.43	14091
WIPRO	31/03/2022	663.07	13652
VEDL	31/03/2022	1588.39	12863

TURNOVER ON 21/03/2022

Product	No. of contracts	Turnover (cr)	Change %
Index			
Futures	4,08,503	36,000.51	-26.98%
Stock			
Futures	8,66,905	60,840.83	-15.72%
Index			
Options	5,22,25,685	46,47,355.17	-71.65%
Stock			
Options	34,65,509	2,57,659.01	-2.06%
Total	5,69,66,602	50,01,855.52	-70.19%

NIFTY PUT CALL O.I ANALYSIS





Deal With Derivatives

22nd Mar 2022

Technical Research Analyst

Mr. Harsh Parekh

Disclosure:

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