

### **Comments**

The Nifty futures open interest has increased by 2.12 % as market closed at 17,315 spot levels. The March series is currently trading at a premium of 47 points. INDIA VIX increased from 24.62 to 24.07 At the same time, the PCROI of Nifty is at 0.76 for 24<sup>th</sup> march expiry.

## **View**

Indian bourses recorded an interesting session as index tested its psychological level of 17000 and zoomed past 17,300 at closing as Ukraine gets ready to discuss of not joining NATO.

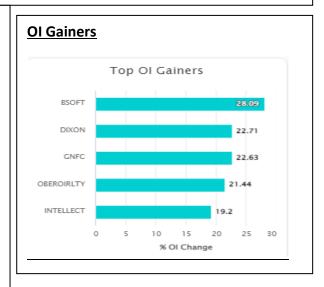
FIIs turned net buyers again in the cash market segment to the tune of Rs.384 crores. In Index futures too, they bought worth Rs. 551 crores with a rise in open interest along with rise in price in yesterday's session indicating longs building up their position.

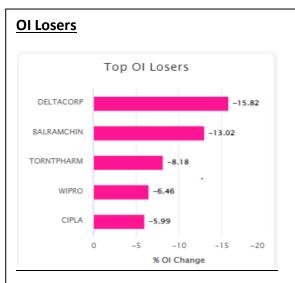
In the F&O space, we have observed shorts covering up in the benchmark index on Tuesday, as compared to previous trading session with rise in Nifty's future Open interest.

In the options front, we have observed addition of open interest near 17800 CE & 17400 CE. Similarly, we have seen open interest addition of 17000 PE & 16900 PE which indicates that the base has shifted higher.(24<sup>th</sup> march expiry)

Highest OI: 18000 CE followed by 17800 CE (Resistance)

Highest OI: 17000 PE followed by 16800 PE (Support)





# FII STATISTICS FOR 22/03/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX						
FUTURES	6122.37	5221.28	901.09	227819	20057.31	2.13%
INDEX						
OPTIONS	527975.02	526858.06	1116.96	1816346	158940.69	-1.83%
STOCK						
FUTURES	15171.28	16323.60	-1152.32	2042527	140342.23	-0.10%
STOCK						
OPTIONS	30526.07	30452.19	73.88	312659	22422.27	4.50%
Total	579794.74	578855.13	939.61	4399351.00	341762.50	-0.40%

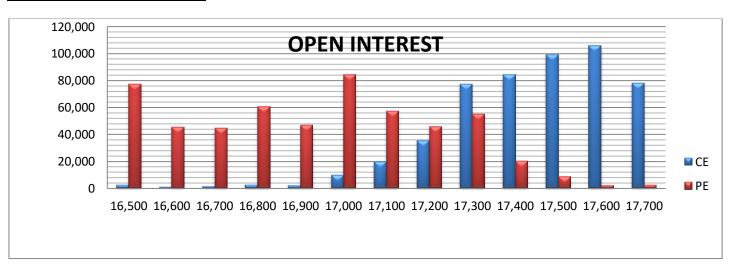
# **TOP 10 FUTURES CONTRACT TRADED FOR 22/03/2022**

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
RELIANCE	31/03/2022	2966.94	47050
TATASTEEL	31/03/2022	1600.21	28762
INFY	31/03/2022	1297.82	23062
HDFCBANK	31/03/2022	1673.67	20588
TCS	31/03/2022	1105.05	20032
TATAMOTORS	31/03/2022	2439.85	19767
SBIN	31/03/2022	1406.08	19172
HINDUNILVR	31/03/2022	1103.36	18424
ICICIBANK	31/03/2022	1726.10	17602
WIPRO	31/03/2022	772.02	15997

# **TURNOVER ON 22/03/2022**

Product	No. of contracts	Turnover (cr.)*	Change %
Index			
Futures	5,51,356	48,550.76	34.86%
Stock			
Futures	10,49,023	73,168.26	20.26%
Index			
Options	8,11,51,574	71,93,213.21	54.78%
Stock			
Options	41,58,164	3,08,189.48	19.61%
Total	8,69,10,117	76,23,121.71	52.41%

# **NIFTY PUT CALL O.I ANALYSIS**





# **Deal With Derivatives**

23rd Mar 2022

### **Technical Research Analyst**

### Mr. Harsh Parekh

#### Disclosure:

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