

NIFTY VS OI



Comments

The Nifty futures open interest has increased substantially by 7.2%. The INDIA VIX decreased from 20.84 to 20.32. The Nifty June future closed with a premium of 2 points against a discount of 14 points in the last trading session. The July series closed at a premium of 22 points.

View

Indian bourses witnessed a positive move in today's session as Nifty closed above 16600 amidst weekly expiry. Buying is seen in Nifty Media, Nifty Metal, Nifty PSU Bank, Nifty Realty, Nifty IT, Nifty FMCG, Nifty Pharma, Nifty Commodities and Nifty PSE whereas selling is seen in Nifty Bank, Nifty Auto and Nifty Finserv. Highest buying is seen in Nifty Media and highest selling is seen in Nifty Auto.

FII's were net sellers today, they sold to the tune of Rs. 451 Cr whereas DII's bought net 130 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 neutral market. 16700 and 16600 have high short built-up whereas 16600 and 16500 has high long built-up. Max pain of nifty is at 16600. Nifty pcr is at 1.20 whereas bank nifty pcr is at 0.96.

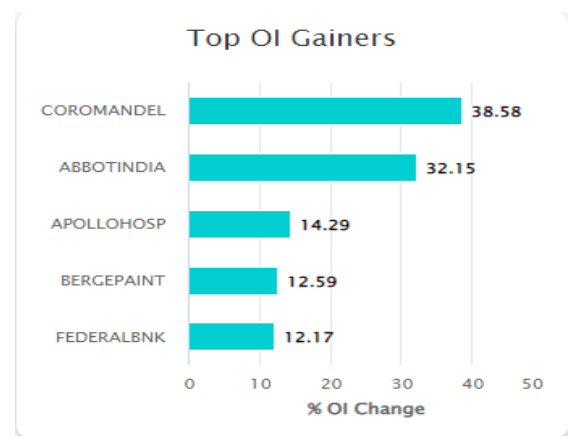
Highest OI : 17000 CE followed by 16600 CE (Major Resistance)

Highest OI : 16500 PE followed by 16300 PE (Major Support)

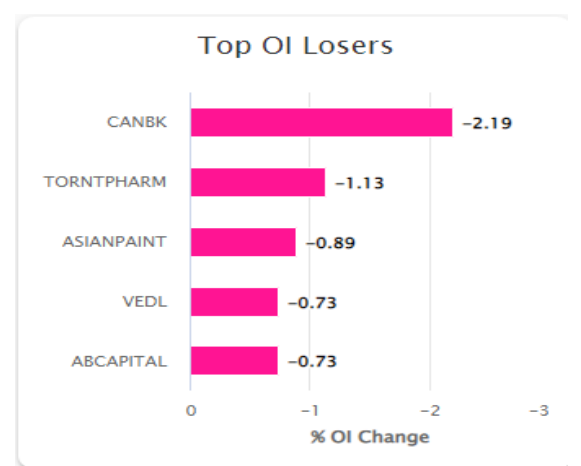
Top Long Build up: Reliance, Abbotindia, Bergerpaint, Federalbank, L&TFH

Top Short build up: Apollohosp, Naukri, Heromotocorp, IGL, Rblbank.

OI Gainers



OI Losers



FII STATISTICS FOR 2/06/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX FUTURES	3291.15	4641.02	-1349.87	137760	11750.36	-8.42%
INDEX OPTIONS	1589373.96	1590884.98	-1511.02	945468	79914.36	-31.44%
STOCK FUTURES	10830.30	10216.95	613.35	2423707	150326.67	-0.37%
STOCK OPTIONS	5291.42	5342.01	-50.59	103641	6922.73	7.00%
Total	1608786.83	1611084.96	2298.13	3610576.00	248914.12	-11.05%

F&O STOCKS BAN LIST

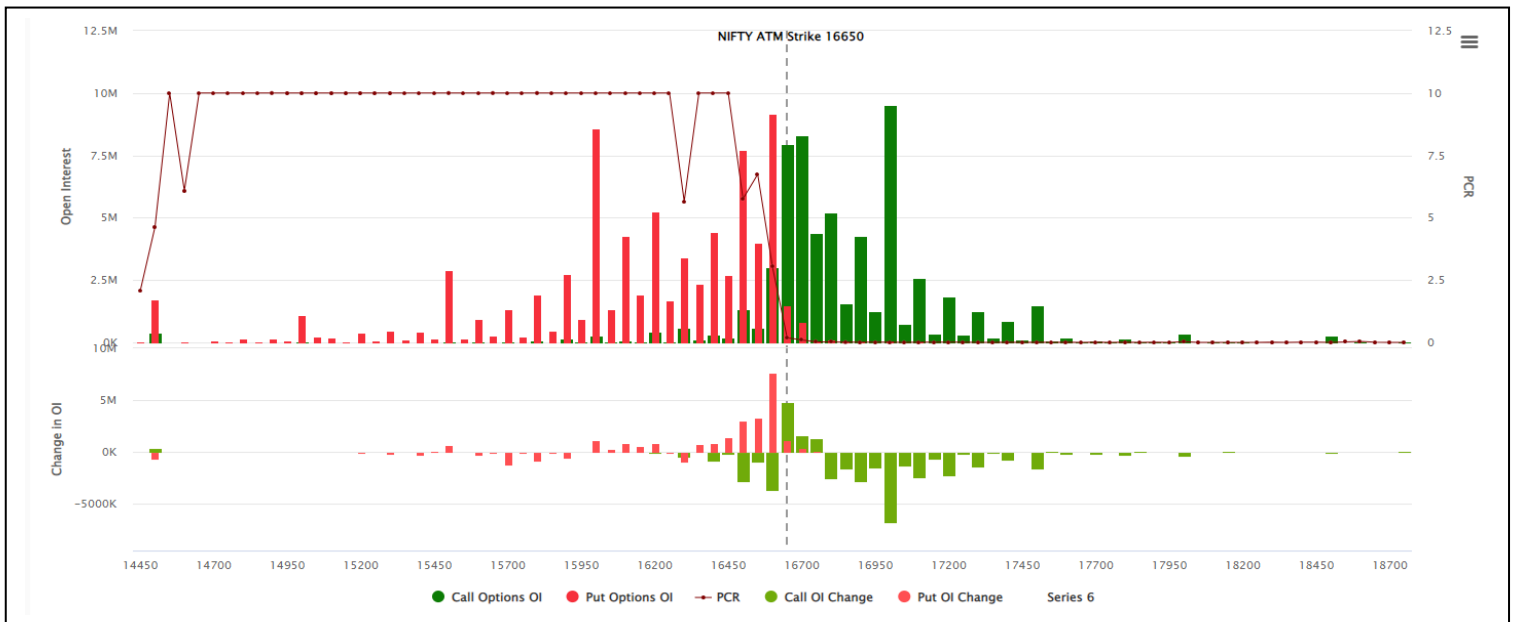
TOP 10 FUTURES CONTRACT TRADED FOR 2/06/2022

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
RELIANCE	30-06-2022	4071.28	60433
INFY	30-06-2022	1327.59	29552
TATASTEEL	30-06-2022	973.70	22427
TCS	30-06-2022	946.54	18510
HDFCBANK	30-06-2022	1389.17	18229
TATAMOTORS	30-06-2022	809.13	12903
ASIANPAINT	30-06-2022	526.91	12206
BAJAJFINSV	30-06-2022	692.72	10799
HDFC	30-06-2022	742.17	10759
ICICIBANK	30-06-2022	1077.62	10459

TURNOVER ON 2/06/2022

Product	No. of contracts	Turnover (cr.)*	Change %
Index Futures	3,95,493	33,577.65	-5.58%
Stock Futures	7,37,467	45,838.59	-5.17%
Index Options	23,29,50,940	2,01,20,987.58	87.64%
Stock Options	20,82,263	1,36,878.10	-4.80%
Total	23,61,66,163	2,03,37,281.92	85.71%

NIFTY PUT CALL O.I ANALYSIS



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Disclosure:

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