

NIFTY VS OI



Comments

The Nifty futures open interest has increased substantially by 0.10%. The INDIA VIX increased from 17.48 to 18.53. The Nifty August future closed with a premium of 1 points against a premium of 38 points in the last trading session. The September series closed at a premium of 70 points.

View

Indian bourses witnessed a sideways move in today's session as Nifty closed above 17300 amidst volatility. Buying is seen across all Indices today except Nifty Finserv, Nifty Metal, Nifty IT, Nifty Realty and Nifty Media. Highest Buying was seen in Nifty PSU Bank whereas highest selling was seen in Nifty Realty.

FII's were net buyers today, they bought to the tune of Rs. 825.18 Cr whereas DII's bought net Rs. 117.79 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. 17500 and 17400 have high short built-up whereas 17300 and 17200 has high long built-up. Max pain of nifty is at 17300. Nifty pcr is at 1.37 whereas bank nifty pcr is at 1.26.

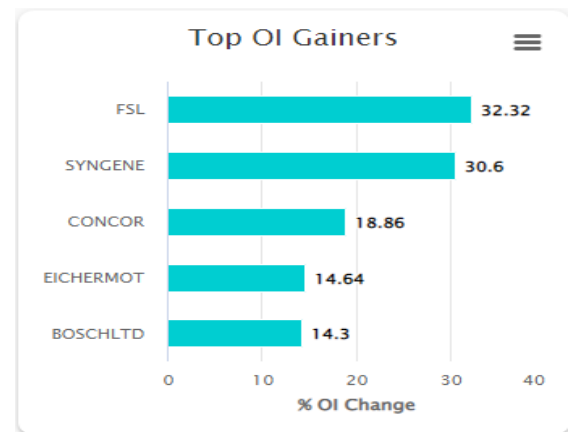
Highest OI : 17800 CE followed by 17500 CE (Major Resistance)

Highest OI : 17200 PE followed by 17000 PE (Major Support)

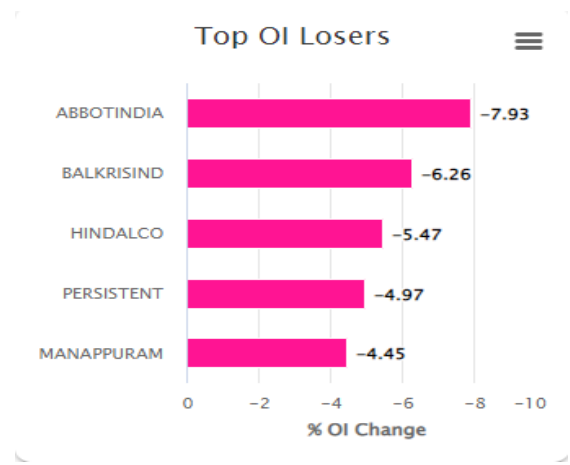
Top Long Build up: Bankbaroda, IDFC, Fedralbank, Aupharma, AUBank.

Top Short build up: Ecorts, FSL, Ashokley, Gail, Industower.

OI Gainers



OI Losers



FII STATISTICS FOR 02/08/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX FUTURES	2596.82	5323.97	2727.15	140183	12528.75	20.93%
INDEX OPTIONS	898823.73	893479.59	5344.14	1293401	115504.67	69.84%
STOCK FUTURES	11969.32	11895.03	74.29	2128151	145190.45	0.04%
STOCK OPTIONS	7485.50	7661.39	-175.89	90454	6339.25	152.92%
Total	920875.37	918359.98	2515.39	3652189.00	279563.12	20.12%

F&O STOCKS BAN LIST

ESCORTS

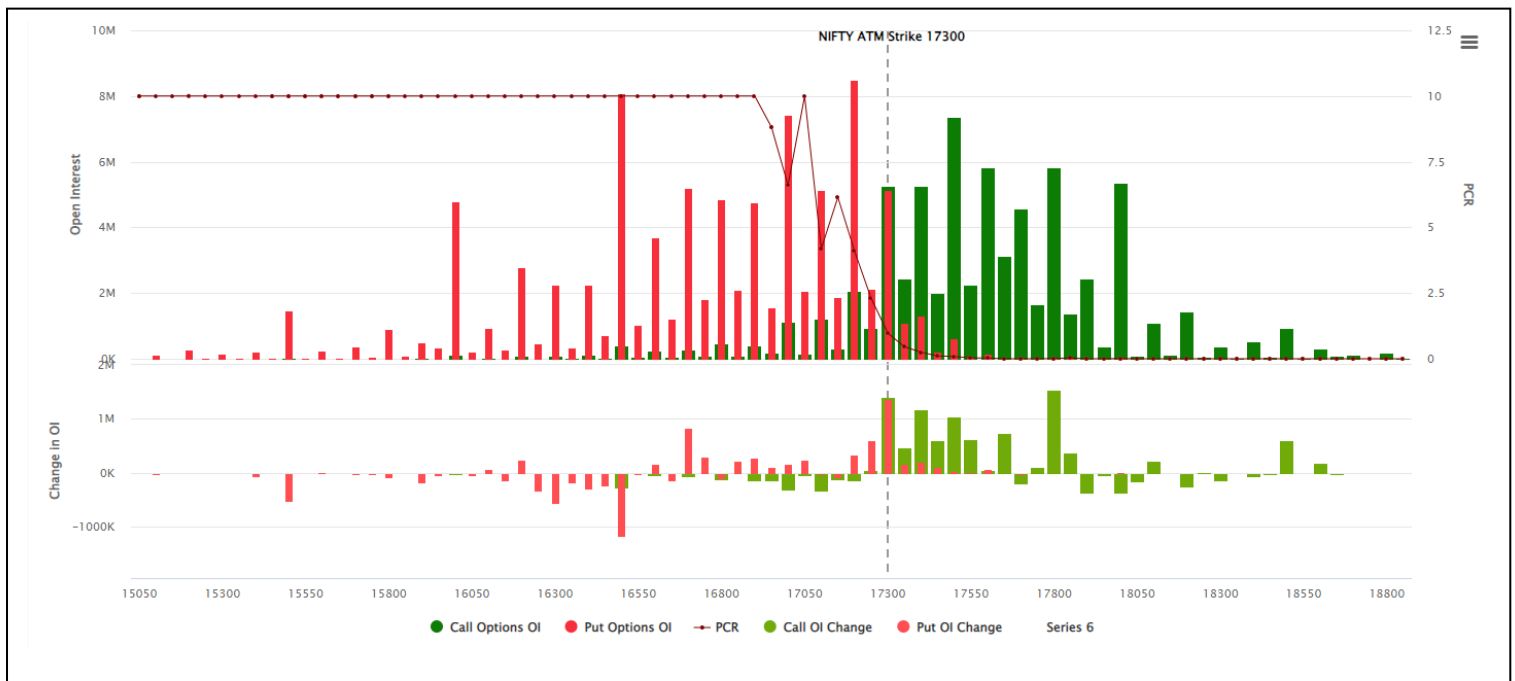
TOP 10 FUTURES CONTRACT TRADED FOR 02/08/2022

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
RELIANCE	25-08-2022	2591.46	40131
HDFCBANK	25-08-2022	1859.73	23548
ITC	25-08-2022	2024.96	20229
SBIN	25-08-2022	1588.05	19486
INFY	25-08-2022	900.62	19450
TATAMOTORS	25-08-2022	1216.14	17863
KOTAKBANK	25-08-2022	1153.25	15395
GODREJPROP	25-08-2022	718.55	15033
CANBK	25-08-2022	880.20	13998
MARUTI	25-08-2022	1222.54	13472

TURNOVER ON 02/08/2022

Product	No. of contracts	Turnover (cr.)*	Change %
Index Futures	4,26,597	38,401.32	-31.98%
Stock Futures	9,05,177	63,397.01	-59.43%
Index Options	12,22,03,036	1,09,54,978.85	-51.41%
Stock Options	32,51,708	2,41,861.15	-4.34%
Total	12,67,86,518	1,12,98,638.33	-50.89%

NIFTY PUT CALL O.I ANALYSIS



Technical Research Head

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