

NIFTY VS OI



Comments

The Nifty futures open interest has decreased substantially by 21.25%. The INDIA VIX decreased from 21.84 to 21.25. The Nifty June future closed with a premium of 2 points against a premium of 3 points in the last trading session. The July series closed at a premium of 36 points.

View

Indian bourses witnessed a sideways move in today's session as Nifty closed below 15800 amidst gapdown opening. Buying is seen in Nifty Auto, Nifty Bank, Nifty Pharma, Nifty Finserv, Nifty FMCG, Nifty Metal, Nifty IT, Nifty Realty, Nifty PSU Bank, and Nifty Media whereas selling is seen in Nifty PSE, Nifty Commodities, Nifty Energy, Nifty CPSE and Nifty 50. Highest buying is seen in Nifty FMCG whereas highest selling is seen in Nifty CPSE.

FII's were net sellers today, they sold to the tune of Rs. 2324.74 Cr whereas DII's bought net 1310.71 Cr worth of Indian shares. With the fall in open interest and fall in Nifty, there are indications of Long unwinding.

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 market. 15900 and 15800 have high short built-up whereas 15600 and 15500 has high long built-up. Max pain of nifty is at 15700. Nifty pcr is at 1.14 whereas bank nifty pcr is at 1.06.

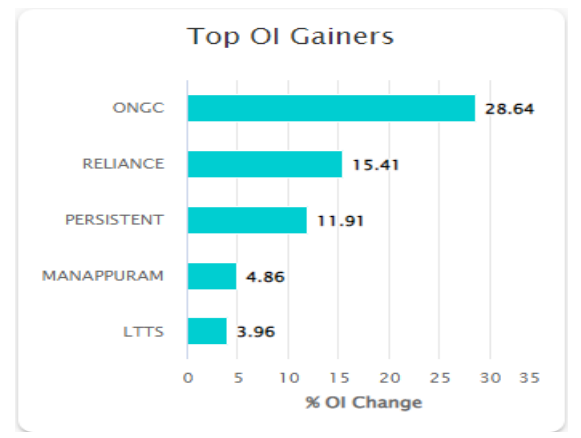
Highest OI : 16500 CE followed by 15800 CE (Major Resistance)

Highest OI : 15600 PE followed by 15500 PE (Major Support)

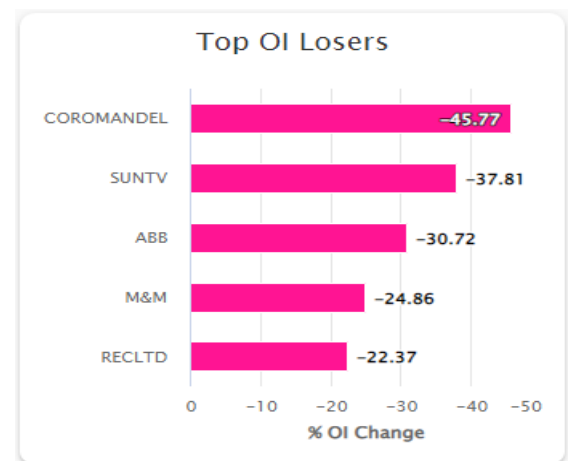
Top Long Build up: Manappuram, AbbotIndia, Havells, Bosch Ltd, IOC

Top Short build up: ONGC, Reliance, Persistent, LTTS.

OI Gainers



OI Losers



FII STATISTICS FOR 1/07/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX FUTURES	3393.48	3936.41	-542.93	162225	13056.36	9.38%
INDEX OPTIONS	420042.52	419641.56	400.96	1060850	84737.55	30.30%
STOCK FUTURES	13181.12	12863.17	317.95	2272587	140448.05	1.82%
STOCK OPTIONS	11344.74	11594.34	-249.6	75670	4860.61	115.33%
Total	447961.86	448035.48	-73.62	3571332.00	243102.57	10.59%

F&O STOCKS BAN LIST

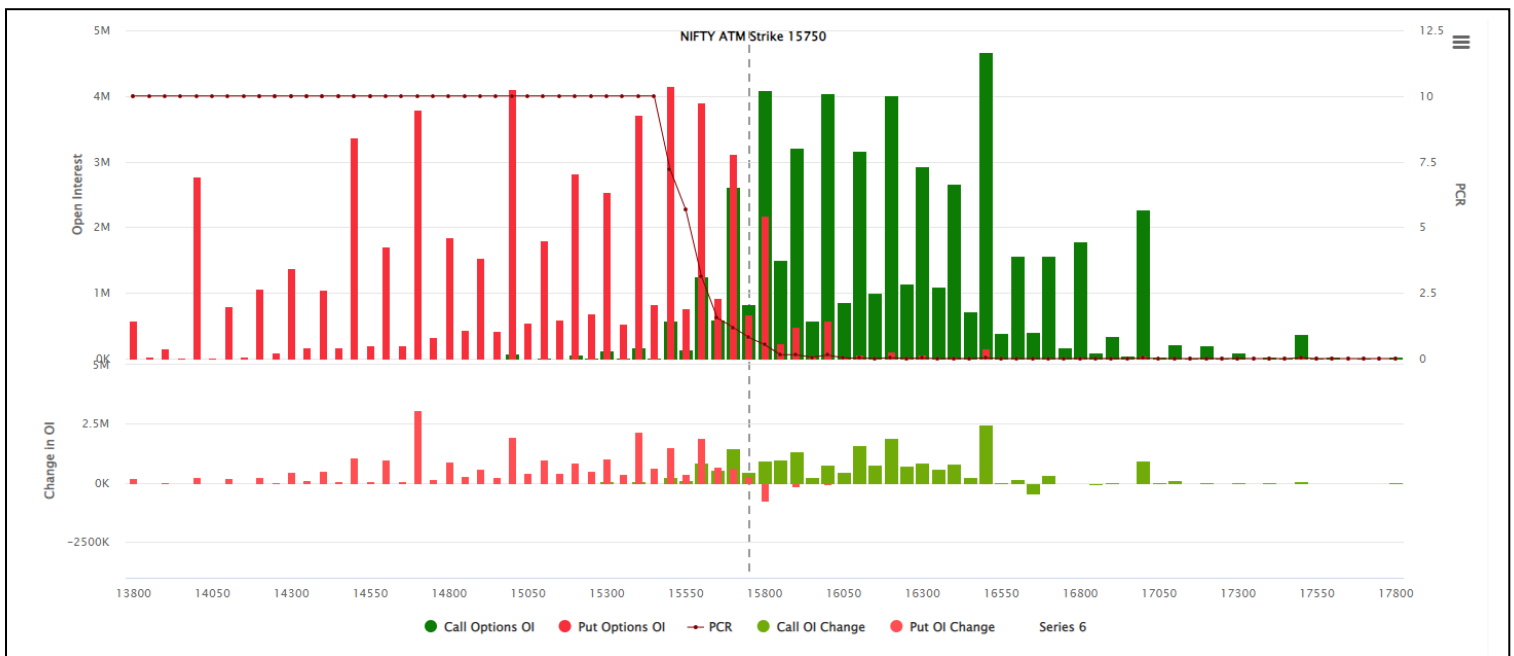
TOP 10 FUTURES CONTRACT TRADED FOR 1/07/2022

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
RELIANCE	28-07-2022	13308.65	218344
ONGC	28-07-2022	1692.19	32225
VEDL	28-07-2022	905.98	27274
INFY	28-07-2022	987.74	22486
HDFCBANK	28-07-2022	1586.37	21420
ITC	28-07-2022	1666.34	18608
TATASTEEL	28-07-2022	635.86	17218
BAJFINANCE	28-07-2022	1177.18	17051
TITAN	28-07-2022	1181.70	16620
ICICIBANK	28-07-2022	1523.16	15779

TURNOVER ON 1/07/2022

Product	No. of contracts	Turnover (cr.)*	Change %
Index Futures	4,91,610	39,338.92	-35.93%
Stock Futures	10,05,086	61,410.15	-53.26%
Index Options	6,41,11,796	51,85,622.15	-74.25%
Stock Options	32,18,802	2,07,882.84	39.51%
Total	6,88,27,294	54,94,254.06	-73.18%

NIFTY PUT CALLO.I ANALYSIS



Technical Research Head

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