

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. 2324.74Cr 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.

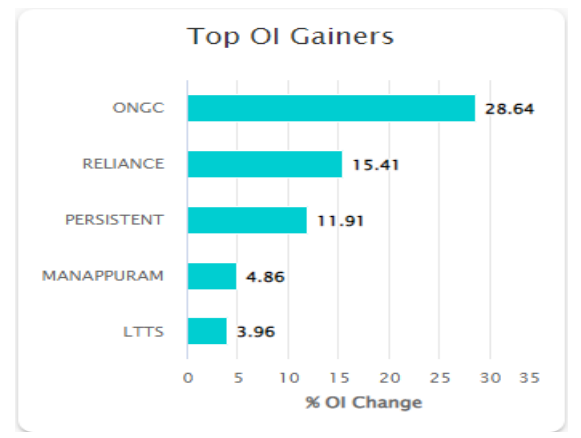
Highest OI : 16500 CE followed by 15800 CE (Major Resistance)

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

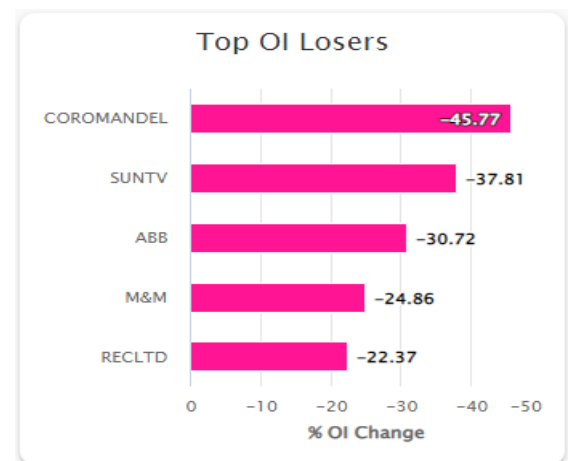
Top Long Build up: Manappuram, AbbotIndia, Havells, Boschltd, IOC

Top Short build up: ONGC, Relaince, 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

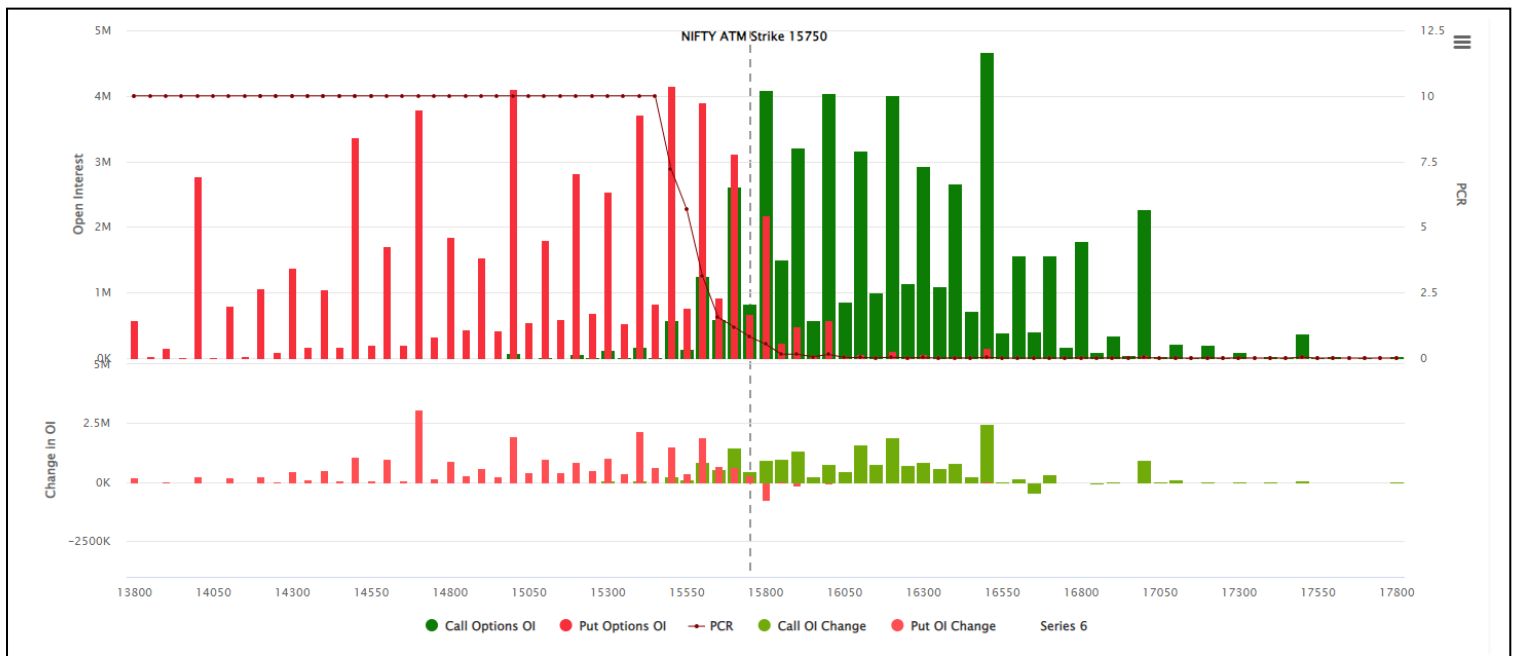
TOP 10 FUTURES CONTRACT TRADED FOR 1/07/2022

| 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 CALL O.I ANALYSIS



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Disclosure:

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