

NIFTY VS OI



Comments

The Nifty futures open interest has decreased substantially by 5.2%. The INDIA VIX decreased from 20.32 to 19.97. The Nifty June future closed with a premium of 20 points against a premium of 2 points in the last trading session. The July series closed at a premium of 37 points.

View

Indian bourses witnessed a flattish move in today's session as Nifty closed below 16600 amidst massive gapup opening. Selling is seen across all indices except Nifty IT. Highest buying is seen in Nifty IT and highest selling is seen in Nifty Auto.

FII's were net sellers today, they sold to the tune of Rs. 3770 Cr whereas DII's bought net 2360 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 neutral market. 16800 and 16700 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 0.96 whereas bank nifty pcr is at 0.63.

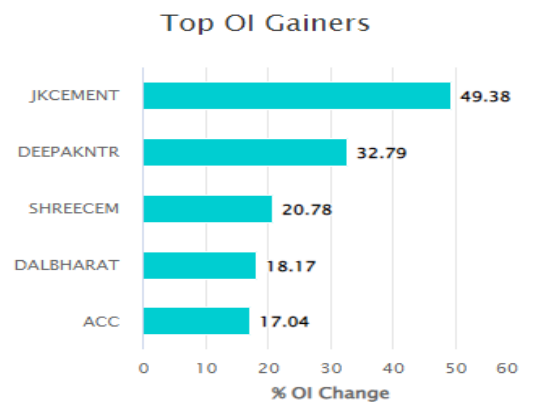
Highest OI : 17000 CE followed by 16800 CE (Major Resistance)

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

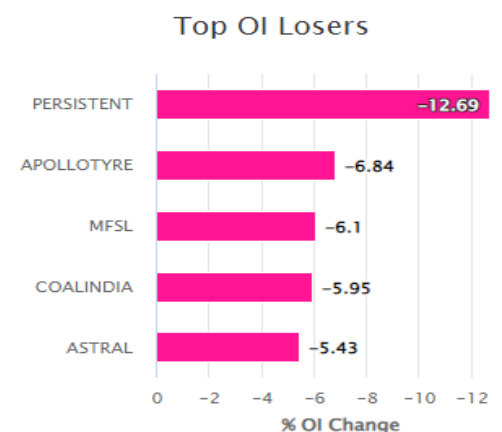
Top Long Build up: Ibulhsgfin, Bsoft

Top Short build up: Ramcocem, Jkcement, Dalbharat, Grasim, Shreecem.

OI Gainers



OI Losers



FII STATISTICS FOR 3/06/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX FUTURES	3553.80	3366.60	187.2	125098	10633.40	-9.19%
INDEX OPTIONS	423380.23	419127.22	4253.01	1196724	101444.35	26.57%
STOCK FUTURES	14782.04	11694.75	3087.29	2373209	145993.22	-2.08%
STOCK OPTIONS	6956.00	7114.13	-158.13	112673	7438.88	8.71%
Total	448672.07	441302.70	7369.37	3807704.00	265509.85	5.46%

F&O STOCKS BAN LIST

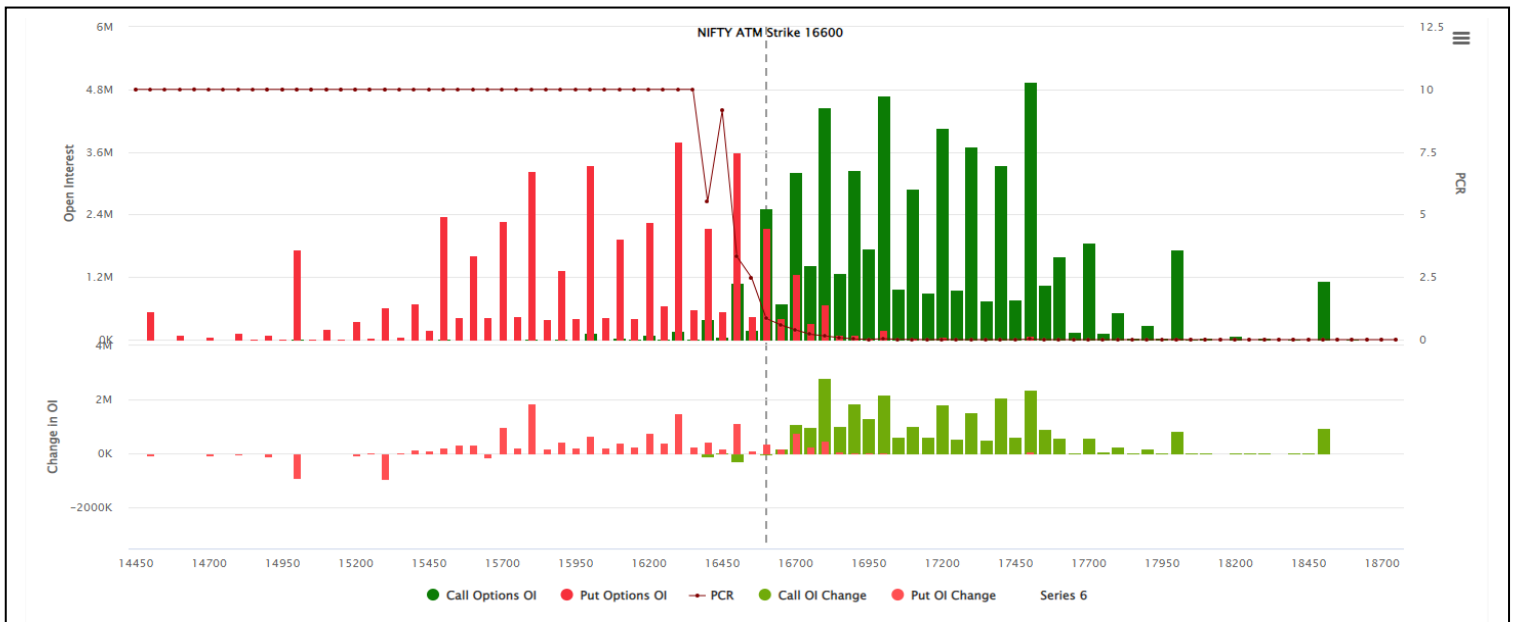
TOP 10 FUTURES CONTRACT TRADED FOR 3/06/2022

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
RELIANCE	30-06-2022	4283.34	61456
INFY	30-06-2022	1730.83	37433
ULTRACEMCO	30-06-2022	1271.94	21896
WIPRO	30-06-2022	708.28	18268
TATASTEEL	30-06-2022	780.23	17902
HDFCBANK	30-06-2022	1306.96	17087
TCS	30-06-2022	805.26	15486
HINDALCO	30-06-2022	649.88	14653
BAJFINANCE	30-06-2022	1004.28	13161
ICICIBANK	30-06-2022	1315.95	12721

TURNOVER ON 3/06/2022

Product	No. of contracts	Turnover (cr.)*	Change %
Index Futures	4,08,085	35,159.58	4.71%
Stock Futures	8,89,261	54,327.22	18.52%
Index Options	5,77,15,694	50,27,229.87	-75.01%
Stock Options	27,52,403	1,76,560.78	28.99%
Total	6,17,65,443	52,93,277.45	-73.97%

NIFTY PUT CALL O.I ANALYSIS



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Disclosure:

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