

NIFTY VS OI



Comments

The Nifty futures open interest has increased substantially by 6.762%. The INDIA VIX decreased from 20.97 to 20.78. The Nifty June future closed with a discount of 34 points against a discount of 4 points in the last trading session. The July series closed at a discount of 7 points.

View

Indian bourses witnessed a volatile move in today's session as Nifty closed below 15850 amidst gapup opening. Selling is seen across indices except Nifty Energy, Nifty CPSE, Nifty Metal, Nifty PSE and Nifty Pharma. Highest buying is seen in Nifty Energy whereas highest selling is seen in Nifty Media.

FII's were net buyers today, they bought to the tune of Rs. 1295.84Cr whereas DII's sold net 257.59 Cr worth of Indian shares. With the rise in open interest and fall in Nifty, there are indications of Short buildup.

As per the F&O data, short covering has substantially increased in, out of the money calls, whereas long unwinding is seen in, in the money puts which indicates a sideways market. 16200 and 16000 have high short built-up whereas 15700 and 15500 has high long built-up. Max pain of nifty is at 15800. Nifty pcr is at 0.92 whereas bank nifty pcr is at 0.94.

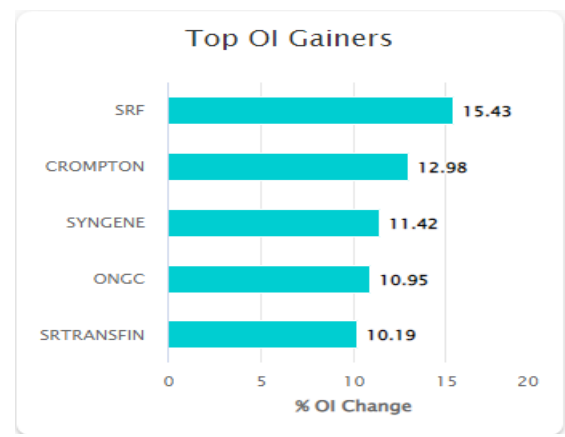
Highest OI : 16300 CE followed by 16000 CE (Major Resistance)

Highest OI : 15700 PE followed by 15500 PE (Major Support)

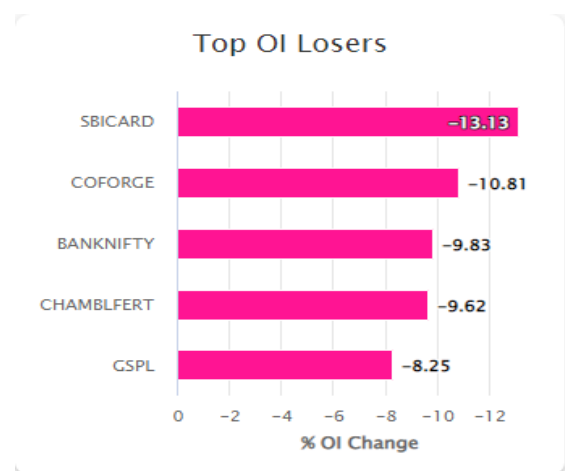
Top Long Build up: Crompton, Srtransfin, UBL.

Top Short build up: RBLbank, SRF, IEX, Dixon, Aartiind.

OI Gainers



OI Losers



FII STATISTICS FOR 05/07/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX FUTURES	3532.34	2609.86	922.48	161367	13013.80	-3.00%
INDEX OPTIONS	677892.11	679391.09	-1498.98	1372186	110327.93	13.85%
STOCK FUTURES	9707.88	9460.70	247.18	2287479	141813.76	0.52%
STOCK OPTIONS	5939.73	5883.46	56.27	96955	6176.09	8.94%
Total	697072.06	697345.11	-273.05	3917987.00	271331.58	4.86%

F&O STOCKS BAN LIST

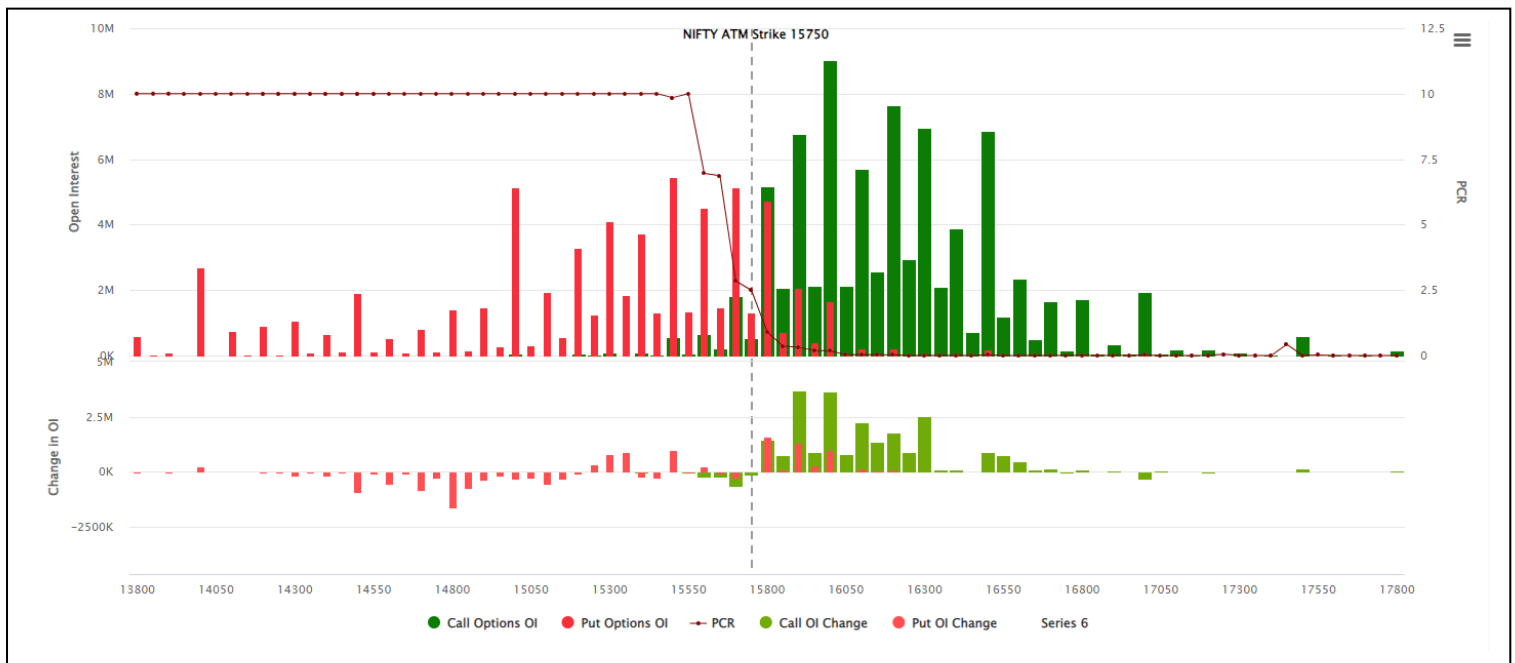
TOP 10 FUTURES CONTRACT TRADED FOR 05/07/2022

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
RELIANCE	28-07-2022	3121.05	51145
INFY	28-07-2022	1114.24	24852
TCS	28-07-2022	1202.49	24769
HDFCBANK	28-07-2022	1733.66	23044
TATASTEEL	28-07-2022	825.62	22326
HINDALCO	28-07-2022	793.74	21076
ICICIBANK	28-07-2022	1536.48	15380
TATAMOTORS	28-07-2022	901.32	15218
BAJFINANCE	28-07-2022	987.91	13843
HDFC	28-07-2022	882.54	13215

TURNOVER ON 05/07/2022

Product	No. of contracts	Turnover (cr.)*	Change %
Index Futures	4,57,477	37,365.02	32.28%
Stock Futures	7,70,621	47,271.54	6.54%
Index Options	11,01,39,953	90,15,290.25	53.88%
Stock Options	23,89,692	1,54,689.51	3.30%
Total	11,37,57,743	92,54,616.32	52.19%

NIFTY PUT CALL O.I ANALYSIS



Technical Research Analyst

Mr. Rohan Patil

Disclosure:

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Bonanza Portfolio Ltd. Bonanza House, Plot No. M-2, Cama Industrial Estate. Walbhat Road, Goregaon (E), Mumbai – 400063

Web site: <https://www.bonanzaonline.com>

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