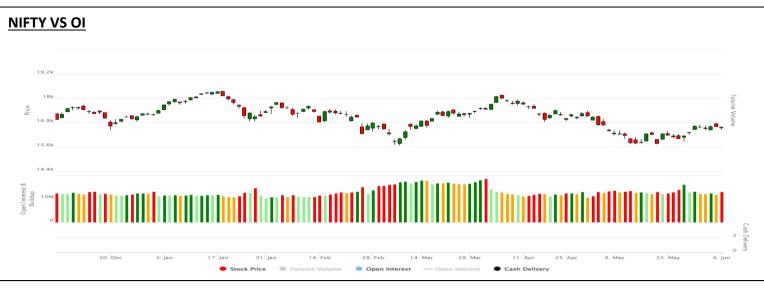


Deal With Derivatives

7th June 2022



Comments

The Nifty futures open interest has increased substantially by 9.89%. The INDIA VIX increased from 19.97 to 20.2. The Nifty June future closed with a premium of 12 points against a premium of 20 points in the last trading session. The July series closed at a premium of 29 points.

View

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

FIIs were net sellers today, they sold to the tune of Rs. 2397 Cr whereas DIIs bought net 1940 Cr worth of Indian shares. With the rise in open interest and fall in Nifty, there are indications of short buildup.

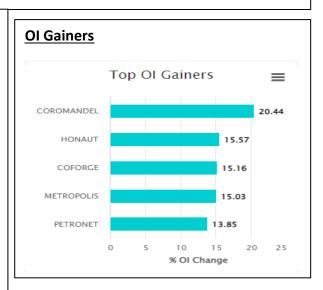
As per the F&O data, short buildup has substantially increased in, in the money calls, whereas long unwinding is seen in, out of the money puts which indicates a neutral market. 16750 and 16600 have high short built-up whereas 16400 and 16300 has high long built-up. Max pain of nifty is at 16600. Nifty pcr is at 0.94 whereas bank nifty pcr is at 0.71.

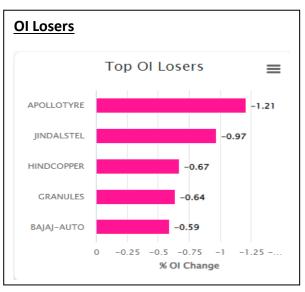
Highest OI : 17000 CE followed by 16800 CE (Major Resistance)

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

Top Long Build up: Rain, Icicipruli, Balramchin, ONGC, GNFC

Top Short build up: Coforge, Deepakntr, Bergerpaint, RECLTD, Shreecem.





F&O STOCKS BAN LIST

FII STATISTICS FOR 6/06/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX						
FUTURES	2786.90	3204.55	-417.65	140620	11940.64	12.41%
INDEX						
OPTIONS	566049.2	568918.82	-2869.5	1166702	98797.12	-2.51%
STOCK FUTURES	12232.70	9959.34	2273.36	2340676	143708.46	-1.37%
STOCK						
OPTIONS	5632.46	5711.23	-78.77	115961	7685.53	2.92%
Total	586701.3	587793.94	-1092.6	3763959.0	262131.75	-1.15%

TURNOVER ON 6/06/2022 TOP 10 FUTURES CONTRACT TRADED FOR 6/06/2022 Traded Value No of No. of Turnover Product Change % Exp Date (Rs.) Contracts contracts (cr.)* 30-06-2022 33981 2360.95 30-06-2022 1155.59 25338 Index Futures 3,32,298 28,285.83 -19.55% 30-06-2022 841.55 19369 Stock 30-06-2022 1129.53 14851 Futures 7,08,399 43,008.31 -20.83% 30-06-2022 1011.65 13010 Index 30-06-2022 743.56 12136 Options 6,73,01,024 58,05,366.12 15.48% 11894 30-06-2022 610.65 Stock 30-06-2022 436.62 11564 Options 21,11,494 1,35,193.38 -23.43% 30-06-2022 491.18 11233 30-06-2022 719.05 10342 7,04,53,215 Total 60,11,853.64 13.58%

NIFTY PUT CALL O.I ANALYSIS

Symbol

INFY

TCS

WIPRO

SBIN

HINDALCO

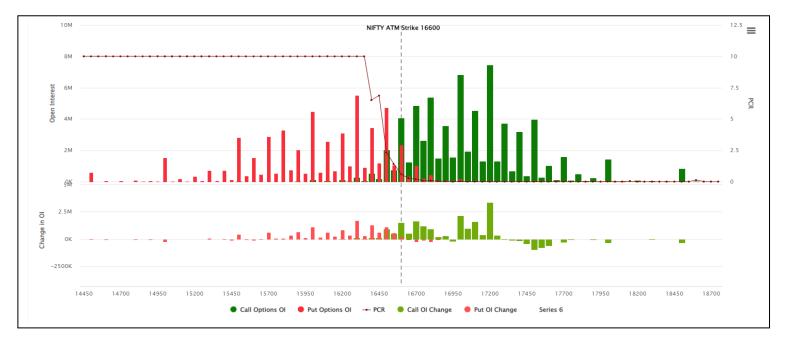
RELIANCE

TATASTEEL

HDFCBANK

JSWSTEEL

TATAMOTORS



Technical Research Analyst

Mr. Rohan Patil

Disclosure:

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