

NIFTY VS OI



Comments

The Nifty futures open interest has increased substantially by 5.09%. The INDIA VIX increased from 20.29 to 21.25. The Nifty May future closed with a premium of 8 points against a discount of 1 points in the last trading session. The June series closed at a premium of 21 points.

View

Indian bourses witnessed a negative move in today's session as Nifty closed below 16450 amidst negative global sentiment. Selling is seen across indices as all indices except Nifty Energy closed in red. Highest selling was seen in Nifty Bank, Nifty IT, Nifty Finserv and Nifty Metal.

FII's were net sellers today, they sold to the tune of Rs. 5517.08 crores whereas DII's bought net 3014.85 crores worth of Indian shares. With the increase 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 negative to sideways market as downside is open and upside is limited. 16700 and 16500 have high short built-up whereas 16400 and 16000 has high long built-up. Max pain of nifty is at 16500. Nifty per is at 0.74 whereas bank nifty per is at 0.64.

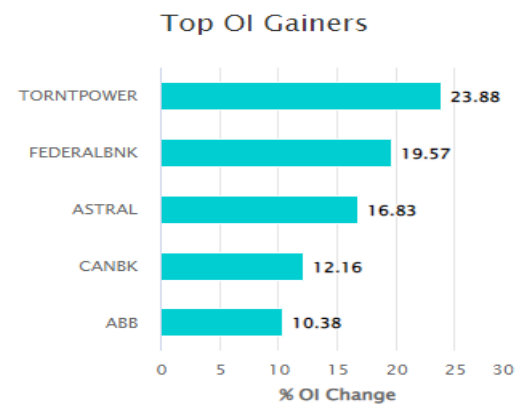
Highest OI : 17000 CE followed by 16700 CE (Major Resistance)

Highest OI : 16400 PE followed by 16000 PE (Major Support)

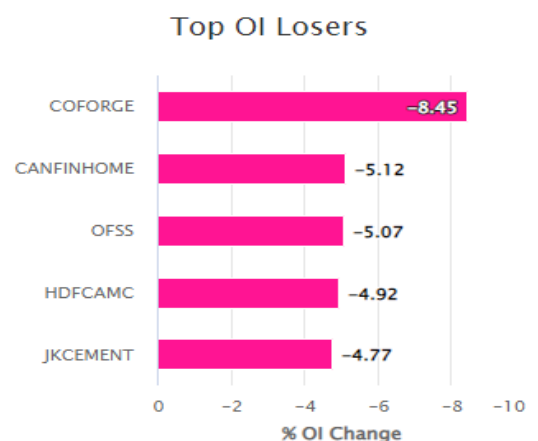
Top Long Build up: ABB, Heromotoco, Powergrid.

Top Short build up: Cholafin, Voltas, Torntpower, Naukri, Astral.

OI Gainers



OI Losers



FII STATISTICS FOR 06/05/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX FUTURES	3898.30	6388.56	2490.26	165128	13779.98	18.38%
INDEX OPTIONS	496841.29	491799.68	5041.61	1374255	113832.00	36.97%
STOCK FUTURES	16486.00	16754.19	-268.19	2142747	134937.16	1.86%
STOCK OPTIONS	9666.20	9717.81	-51.61	108143	7203.45	11.50%
Total	526891.79	524660.24	2231.55	3790273.00	269752.59	13.37%

F&O STOCKS BAN LIST

NIL

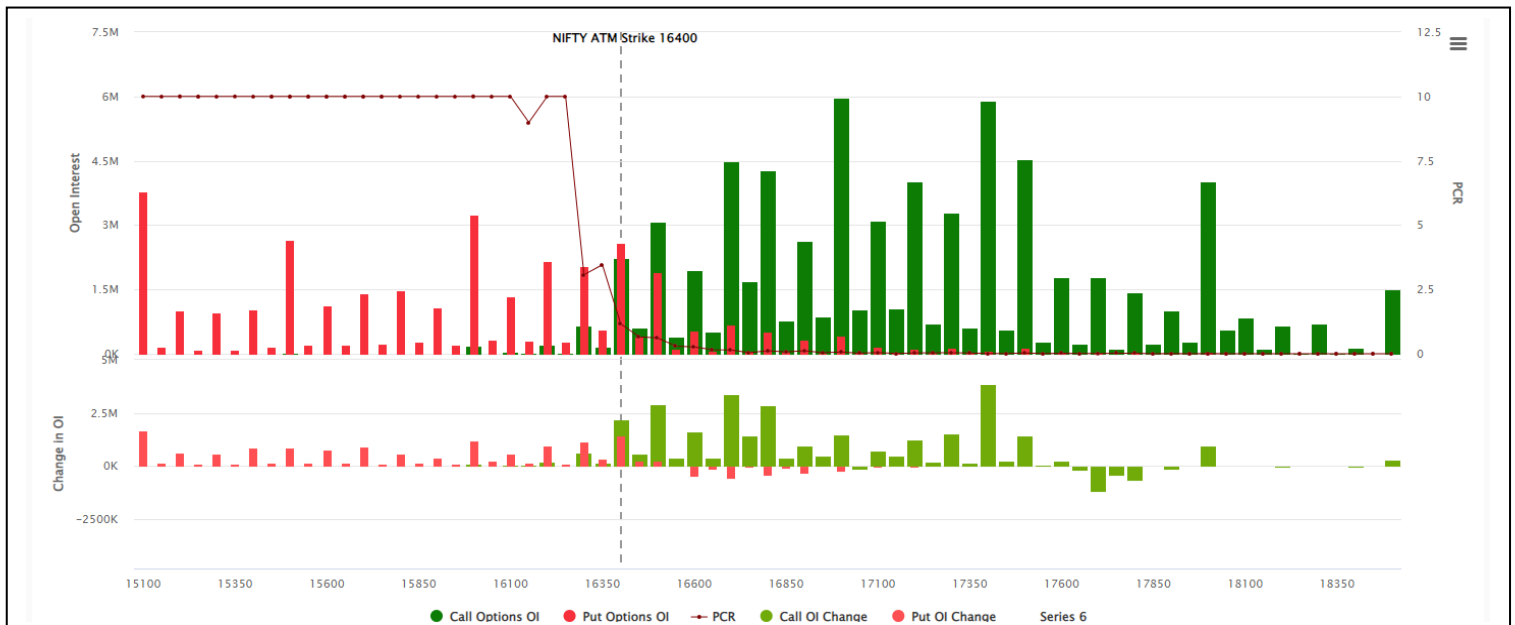
TOP 10 FUTURES CONTRACT TRADED FOR 06/05/2022

Symbol	Exp Date	Traded Value (Rs.) (cr)	No of Contracts
RELIANCE	26-05-2022	3451.87	52477
HDFCBANK	26-05-2022	2171.50	30119
INFY	26-05-2022	1396.36	30117
TATASTEEL	26-05-2022	1353.69	25136
SBIN	26-05-2022	1600.60	22368
BAJFINANCE	26-05-2022	1681.08	22091
TATAMOTORS	26-05-2022	1229.86	20973
TECHM	26-05-2022	1301.41	17077
AXISBANK	26-05-2022	1379.73	16891
CANBK	26-05-2022	974.14	16456

TURNOVER ON 06/05/2022

Product	No. of contracts	Turnover (cr.)*	Change %
Index Futures	5,11,130	42,914.37	-3.45%
Stock Futures	9,85,280	62,799.70	14.06%
Index Options	6,81,93,154	58,32,986.12	-74.38%
Stock Options	30,44,316	2,13,473.79	26.94%
Total	7,27,33,880	61,52,173.98	-73.29%

NIFTY PUT CALL O.I ANALYSIS



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Disclosure:

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