

NIFTY VS OI



Comments

The Nifty futures open interest has increased substantially by 2.99%. The INDIA VIX decreased from 20.42 to 19.83. The Nifty June future closed with a premium of 8 points against a premium of 13 points in the last trading session. The July series closed at a premium of 29 points.

View

Indian bourses witnessed a negative move in today's session as Nifty closed below 16400 amidst RBI policy. Selling is seen in Nifty Bank, Nifty Commodities, Nifty FMCG and Nifty Finserv whereas buying is seen in Nifty Auto, Nifty Pharma, Nifty Metal, Nifty IT, Nifty Realty, Nifty PSU Bank and Nifty Media. Highest buying is seen in Nifty Realty and highest selling is seen in Nifty FMCG.

FII's were net sellers today, they sold to the tune of Rs. 2484 Cr whereas DII's bought net 1904 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 negative market. 16500 and 16400 have high short built-up whereas 16300 and 16200 has high long built-up. Max pain of nifty is at 16400. Nifty per is at 0.71 whereas bank nifty per is at 0.65.

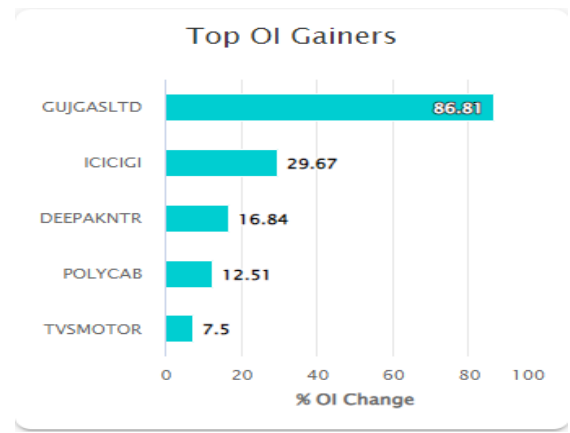
Highest OI : 16800 CE followed by 16600 CE (Major Resistance)

Highest OI : 16000 PE followed by 16200 PE (Major Support)

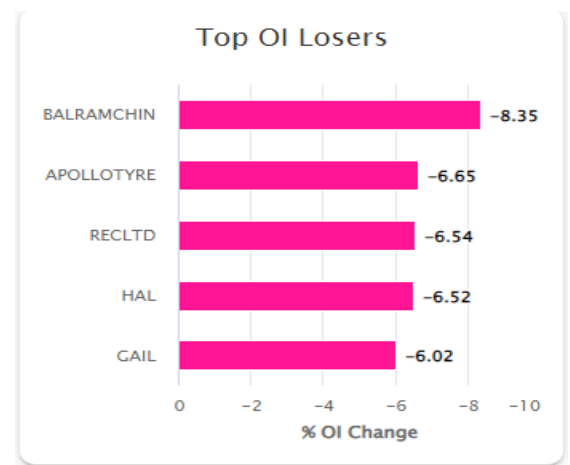
Top Long Build up: Dalbharat.

Top Short build up: Gujgas, GNFC, Polycab, Deepakntr, Metropolis.

OI Gainers



OI Losers



FII STATISTICS FOR 8/06/2022

| Instrument | BUY | SELL | NET | OPEN INT | OPEN INT VALUE (in cr) | Change |
|---------------|-------------------|-------------------|----------------|-------------------|------------------------|---------------|
| INDEX FUTURES | 2934.03 | 3668.93 | -734.9 | 149814 | 12524.98 | 1.27% |
| INDEX OPTIONS | 1036590.91 | 1041751.06 | 5160.15 | 1285084 | 106774.03 | -2.12% |
| STOCK FUTURES | 10758.82 | 10701.29 | 57.53 | 2291566 | 138849.33 | -1.13% |
| STOCK OPTIONS | 5842.73 | 5794.83 | 47.9 | 124171 | 8137.85 | 1.15% |
| Total | 1056126.49 | 1061916.11 | 5789.62 | 3850635.00 | 266286.19 | -1.30% |

F&O STOCKS BAN LIST

DELTACORP

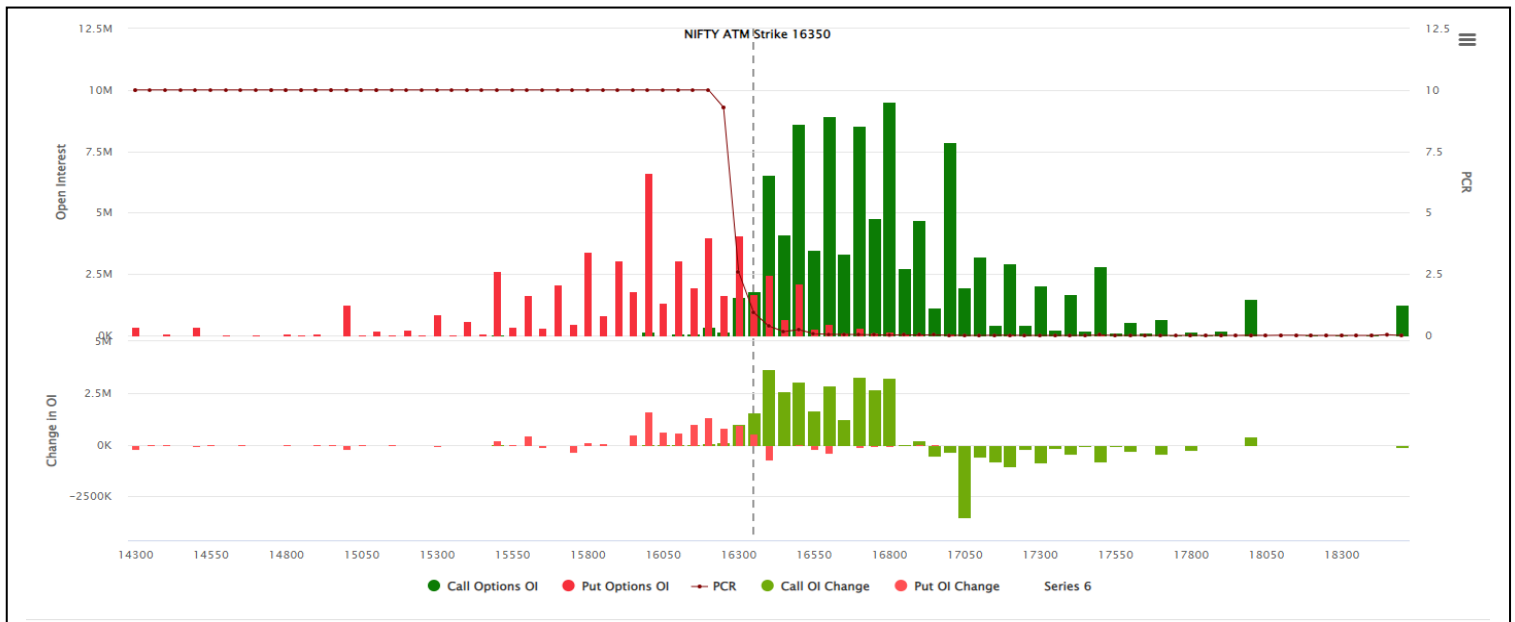
TOP 10 FUTURES CONTRACT TRADED FOR 8/06/2022

| Symbol | Exp Date | Traded Value (Rs.) | No of Contracts |
|------------|------------|--------------------|-----------------|
| RELIANCE | 30-06-2022 | 2260.53 | 32925 |
| BHARTIARTL | 30-06-2022 | 1148.78 | 17878 |
| SBIN | 30-06-2022 | 1213.28 | 17159 |
| TATASTEEL | 30-06-2022 | 725.72 | 16494 |
| INFY | 30-06-2022 | 710.20 | 15716 |
| BAJFINANCE | 30-06-2022 | 1152.90 | 15515 |
| HDFCBANK | 30-06-2022 | 1090.07 | 14429 |
| TCS | 30-06-2022 | 650.59 | 12774 |
| ICICIBANK | 30-06-2022 | 1253.08 | 12377 |
| TATAMOTORS | 30-06-2022 | 765.72 | 12292 |

TURNOVER ON 8/06/2022

| Product | No. of contracts | Turnover (cr.)* | Change % |
|---------------|---------------------|-----------------------|---------------|
| Index Futures | 5,03,687 | 42,640.69 | 30.97% |
| Stock Futures | 7,28,138 | 45,382.16 | 13.81% |
| Index Options | 13,84,11,512 | 1,18,10,100.62 | 86.06% |
| Stock Options | 23,40,152 | 1,55,972.30 | 19.33% |
| Total | 14,19,83,489 | 1,20,54,095.77 | 84.02% |

NIFTY PUT CALL O.I ANALYSIS



Technical Research Analyst

Mr. Rohan Patil

Disclosure:

Bonanza Portfolio Ltd here by declares that views expressed in this report accurately reflect view point with subject to companies/securities. Bonanza Portfolio Ltd is responsible for the preparation of this research report and has taken reasonable care to achieve and maintain independence and objectivity in making any recommendations. Bonanza Portfolio Ltd or its associates or Analyst or his relatives may or may not hold beneficial ownership of 1% or more in the subject company at the end of the month immediately preceding the date of publication of this research report. Bonanza Portfolio Ltd operates under the regulation of SEBI Regn No. INH100001666

Disclaimer:

This research report has been published by Bonanza portfolio Ltd and is meant solely for use by the recipient and is not for circulation. This document is for information purposes only and information / opinions / views are not meant to serve as a professional investment guide for the readers. Reasonable care has been taken to ensure that information given at the time believed to be fair and correct and opinions based thereupon are reasonable, due to the nature of research it cannot be warranted or represented that it is accurate or complete and it should not be relied upon as such. If this report is inadvertently send or has reached to any individual, same may be ignored and brought to the attention of the sender. Preparation of this research report does not constitute a personal recommendation or take into account the particular investment objectives, financial situations, or needs of individual clients. Past performance is not a guide for future performance. This Report has been prepared on the basis of publicly available information, internally developed data and other sources believed by Bonanza portfolio Ltd to be reliable. This report should not be taken as the only base for any market transaction; however this data is representation of one of the support document among other market risk criterion. The market participant can have an idea of risk involved to use this information as the only source for any market related activity. The distribution of this report in definite jurisdictions may be restricted by law, and persons in whose custody this report comes, should observe, any such restrictions. The revelation of interest statements integrated in this analysis are provided exclusively to improve & enhance the transparency and should not be treated as endorsement of the views expressed in the analysis. The price and value of the investments referred to in this report and the income from them may go down as well as up. Bonanza portfolio Ltd or its directors, employees, affiliates or representatives do not assume any responsibility for, or warrant the accuracy, completeness, adequacy and reliability of such information / opinions / views. While due care has been taken to ensure that the disclosures and opinions given are fair and reasonable, none of the directors, employees, affiliates or representatives of Bonanza portfolio Ltd shall be liable. Research report may differ between Bonanza portfolio Ltd RAs and other companies on account of differences in, personal judgment and difference in time horizons for which recommendations are made. Research entity has not been engaged in market making activity for the subject company. Research analyst has not served as an officer, director or employee of the subject company. Research analyst have not receive d any compensation/benefits from the subject company or third party in connection with the research report .

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

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

SEBI Regn. No.: INZ000212137

BSE CM: INB 011110237 | BSE F&O: INF 011110237 | MSEI: INE 260637836 |

CDSL: a) 120 33500 |

NSDL: a) IN 301477 | b) IN 301688 (Delhi) | PMS: INP 000000985 | AMFI: ARN -0186

2018 Bonanza Portfolio Ltd