

NIFTY VS OI



Comments

The Nifty futures open interest has increased substantially by 10.05%. The INDIA VIX increased from 22.14 to 21.3. The Nifty June future closed with a discount of 10 points against a discount of 5 points in the last trading session. The July series closed at a premium of 5 points.

View

Indian bourses witnessed a negative move in today's session as Nifty closed below 15450 amidst gapdown opening. Selling is seen across all indices today. Highest selling is seen in Nifty Metal.

FII's were net sellers today, they sold to the tune of Rs. 2920.61Cr whereas DII's bought net 1859.07Cr 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 and out of the money calls, whereas long unwinding is seen in, out of the money puts which indicates a negative market. 15700 and 15500 have high short built-up whereas 15400 and 15200 has high long built-up. Max pain of nifty is at 15450. Nifty per is at 0.81 whereas bank nifty per is at 0.86.

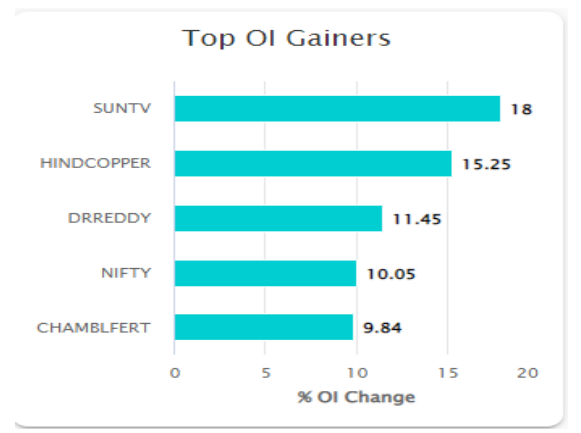
Highest OI : 16000 CE followed by 15700 CE (Major Resistance)

Highest OI : 15300 PE followed by 15200 PE (Major Support)

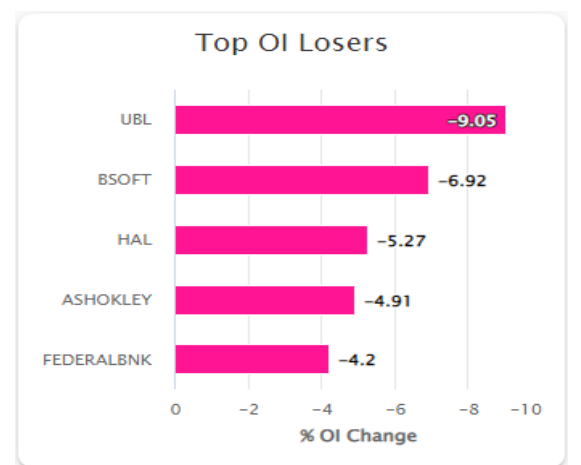
Top Long Build up: Hindpetro, srtransfin, Indigi

Top Short build up: Suntv, Hindcopper, Hindalco, UPL, VEDL

OI Gainers



OI Losers



FII STATISTICS FOR 22/06/2022

| Instrument | BUY | SELL | NET | OPEN INT | OPEN INT VALUE (in cr) | Change |
|---------------|------------------|------------------|----------------|-------------------|------------------------|--------------|
| INDEX FUTURES | 2993.39 | 3754.71 | -761.32 | 212531 | 16612.53 | 4.97% |
| INDEX OPTIONS | 927060.23 | 922212.38 | 4847.85 | 2042908 | 159615.35 | 12.80% |
| STOCK FUTURES | 12807.84 | 11977.50 | 830.34 | 2410424 | 138126.40 | 1.13% |
| STOCK OPTIONS | 8177.46 | 7981.31 | 196.15 | 156025 | 9279.50 | 4.53% |
| Total | 951038.92 | 945925.90 | 5113.02 | 4821888.00 | 323633.78 | 6.06% |

F&O STOCKS BAN LIST

RBLBANK
IBULHSGFIN
SUNTV

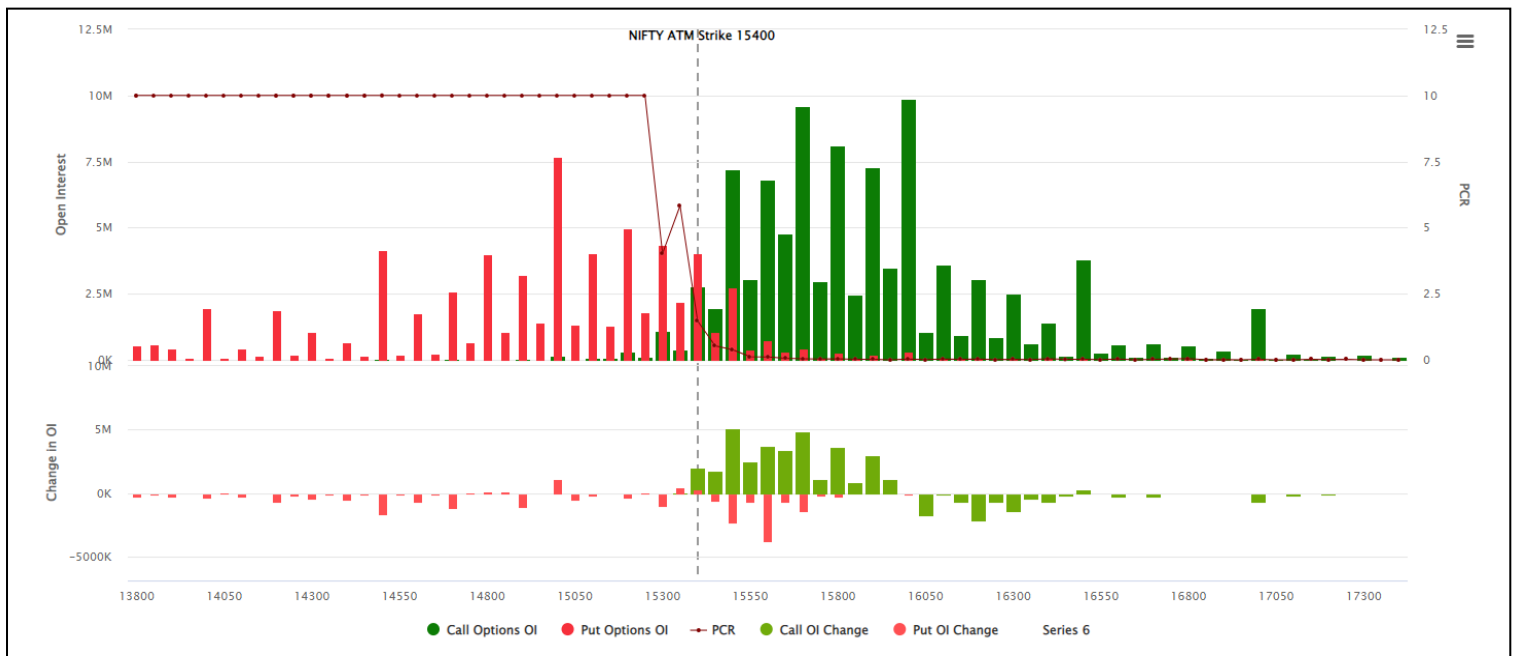
TOP 10 FUTURES CONTRACT TRADED FOR 22/06/2022

| Symbol | Exp Date | Traded Value (Rs.) | No of Contracts |
|-----------|------------|--------------------|-----------------|
| RELIANCE | 30-06-2022 | 2224.00 | 35239 |
| TATASTEEL | 30-06-2022 | 1055.95 | 29220 |
| INFY | 30-06-2022 | 1210.69 | 27869 |
| HDFCBANK | 30-06-2022 | 1421.86 | 19438 |
| TCS | 30-06-2022 | 927.57 | 19198 |
| VEDL | 30-06-2022 | 601.19 | 17115 |
| HINDALCO | 30-06-2022 | 588.42 | 17031 |
| ADANIEMT | 30-06-2022 | 1469.24 | 13991 |
| HDFC | 30-06-2022 | 904.74 | 13902 |
| ICICIBANK | 30-06-2022 | 1316.62 | 13857 |

TURNOVER ON 22/06/2022

| Product | No. of contracts | Turnover (cr.)* | Change % |
|---------------|---------------------|-----------------------|---------------|
| Index Futures | 4,60,926 | 36,406.69 | -14.20% |
| Stock Futures | 9,26,229 | 52,820.26 | -7.21% |
| Index Options | 13,22,28,043 | 1,05,90,861.62 | 15.74% |
| Stock Options | 31,93,865 | 1,94,195.28 | -13.79% |
| Total | 13,68,09,063 | 1,08,74,283.85 | 14.76% |

NIFTY PUT CALL O.I ANALYSIS



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Disclosure:

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SEBI Regn. No.: INZ000212137

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

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