

NIFTY VS OI



Comments

The Nifty futures open interest has increased substantially by 15.33%. The INDIA VIX increased from 21.005 to 21.45. The Nifty June future closed with a discount of 3 points against a premium of 3 points in the last trading session. The July series closed at a discount of 3 points.

View

Indian bourses witnessed a sideways move in today's session as Nifty closed above 15850 amidst gapdown opening. Buying is seen across all indices today except Nifty Bank, Nifty Pharma, and Nifty Finserv. Highest buying is seen in Nifty Auto and Nifty Metal whereas highest selling is seen in Nifty Finserv.

FII's were net sellers today, they sold to the tune of Rs. 1244.44Cr whereas DII's bought net 1205.63 worth of Indian shares. With the rise in open interest and rise in Nifty, there are indications of Long buildup.

As per the F&O data, short buildup has substantially increased in, in the money calls, whereas long buildup is seen in, in the money puts which indicates a sideways market. 16000 and 15800 have high short built-up whereas 15800 and 15500 has high long built-up. Max pain of nifty is at 15800. Nifty per is at 0.97 whereas bank nifty per is at 0.84.

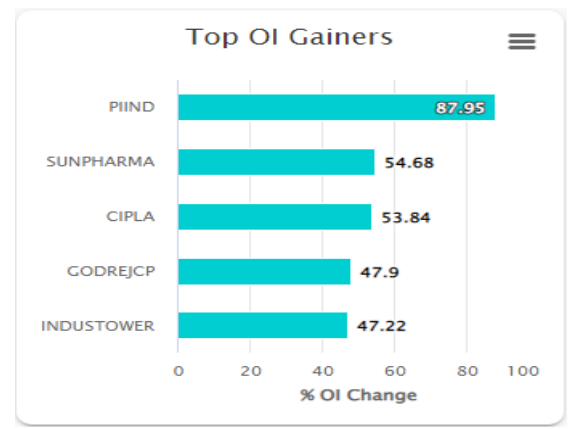
Highest OI : 16500 CE followed by 16300 CE (Major Resistance)

Highest OI : 15500 PE followed by 15000 PE (Major Support)

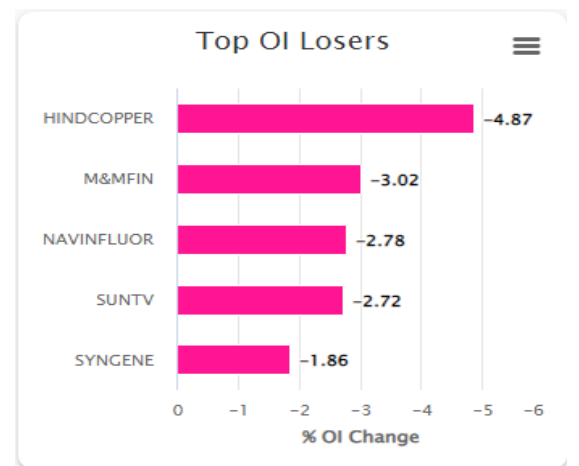
Top Long Build up: ONGC, Hindalco, Nationalum, Petronet.

Top Short build up: Chambalfert, IEX, Astral, Asianpaint, Titan.

OI Gainers



OI Losers



FII STATISTICS FOR 28/06/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX FUTURES	6239.43	6155.79	83.64	200756	16110.50	3.94%
INDEX OPTIONS	582990.03	580728.27	2261.76	1812064	145628.52	10.30%
STOCK FUTURES	50015.06	49688.51	326.55	2339708	143387.75	-2.19%
STOCK OPTIONS	8193.84	8240.17	-46.33	158533	9862.42	-0.30%
Total	647438.36	644812.74	2625.62	4511061.00	314989.19	2.83%

F&O STOCKS BAN LIST

SUNTV
DELTACORP

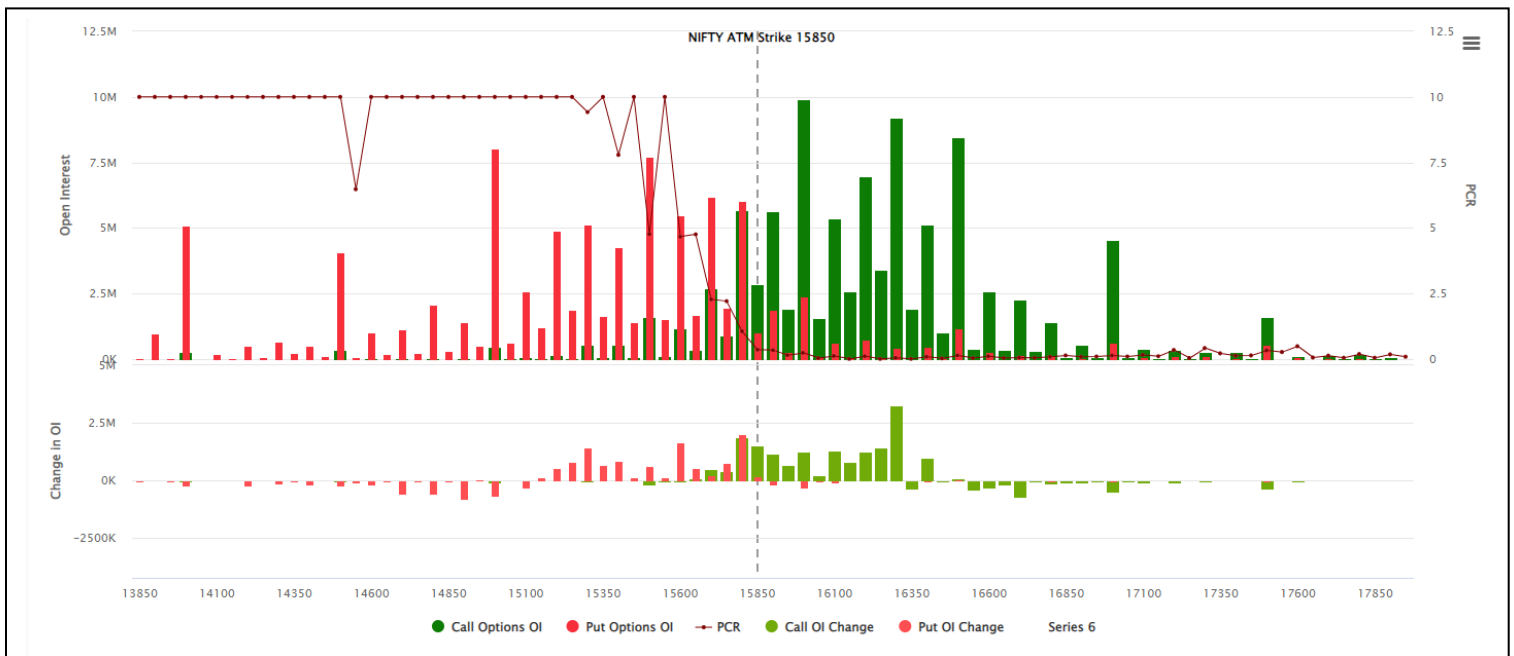
TOP 10 FUTURES CONTRACT TRADED FOR 28/06/2022

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
INFY	30-06-2022	2009.41	45637
RELIANCE	30-06-2022	2858.33	45363
INFY	28-07-2022	1948.49	44124
RELIANCE	28-07-2022	2453.36	38897
HDFCBANK	30-06-2022	2675.07	36136
HDFCBANK	28-07-2022	2564.53	34544
TATASTEEL	30-06-2022	1259.90	33884
ICICIBANK	30-06-2022	2838.52	29031
TCS	30-06-2022	1361.64	27537
TATASTEEL	28-07-2022	1007.32	27024

TURNOVER ON 28/06/2022

Product	No. of contracts	Turnover (cr.)*	Change %
Index Futures	4,62,791	37,440.30	7.06%
Stock Futures	24,30,899	1,45,012.51	5.61%
Index Options	8,92,31,327	72,62,614.20	17.44%
Stock Options	38,63,946	2,44,189.15	-2.72%
Total	9,59,88,963	76,89,256.16	16.37%

NIFTY PUT CALL O.I ANALYSIS



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Disclosure:

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