

## NIFTY VS OI



## Comments

The Nifty futures open interest has decreased substantially by 0.167%. The INDIA VIX decreased from 19.31 to 18.81. The Nifty October future closed with a premium of 14 points against a discount of 6 points in the last trading session. The November series closed at a premium of 59 points.

## View

Indian bourses witnessed a sideways move in today's session as Nifty closed above 17300 amidst gapdown opening and sideways market. Selling is seen across all indices today except Nifty Media, Nifty Realty, Nifty CPSE and Nifty PSE. Highest buying was seen in Nifty CPSE whereas highest selling was seen in Nifty IT.

FII's were net sellers today, they sold to the tune of Rs. 2250.77 Cr whereas DII's bought net Rs. 545.25 Cr worth of Indian shares. With the fall in open interest and fall in Nifty, there are indications of long unwinding.

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. 17500 and 17400 have high short built-up whereas 17200 and 17000 has high long built-up. Max pain of nifty is at 17300. Nifty pcr is at 0.97 whereas bank nifty pcr is at 0.87.

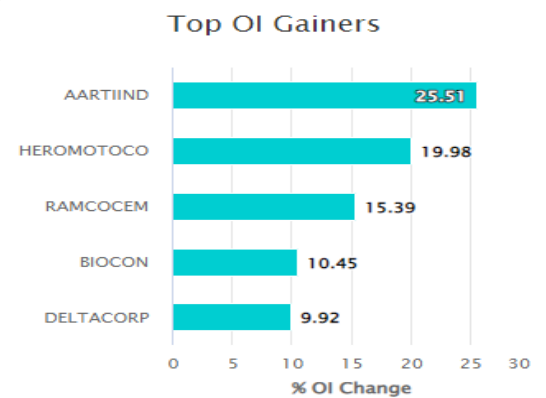
Highest OI: 18000 CE followed by 17500 CE (Major Resistance)

Highest OI: 17000 PE followed by 16500 PE (Major Support)

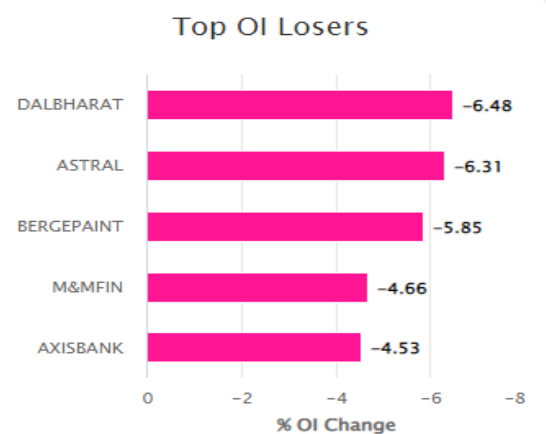
Top Long Build up: Titan, Deltacorp, Tatachem, Ambujacem and Tatacomm.

Top Short build up: Ramcocem, Jublfood, Biocon, Dixon and Godrejcp.

## OI Gainers



## OI Losers



## FII STATISTICS FOR 07/10/2022

| Instrument    | BUY              | SELL             | NET            | OPEN INT          | OPEN INT VALUE (in cr) | Change       |
|---------------|------------------|------------------|----------------|-------------------|------------------------|--------------|
| INDEX FUTURES | 3405.53          | 3452.14          | -46.61         | 158546            | 14280.07               | 2.52%        |
| INDEX OPTIONS | 485593.81        | 484899.58        | 694.23         | 1186958           | 106544.90              | 18.00%       |
| STOCK FUTURES | 9183.07          | 10160.15         | -977.08        | 2058784           | 142299.27              | 0.35%        |
| STOCK OPTIONS | 6263.26          | 6274.51          | -11.25         | 106208            | 7535.55                | 14.34%       |
| <b>Total</b>  | <b>504445.67</b> | <b>504786.38</b> | <b>-340.71</b> | <b>3510496.00</b> | <b>270659.79</b>       | <b>6.22%</b> |

## F&O STOCKS BAN LIST

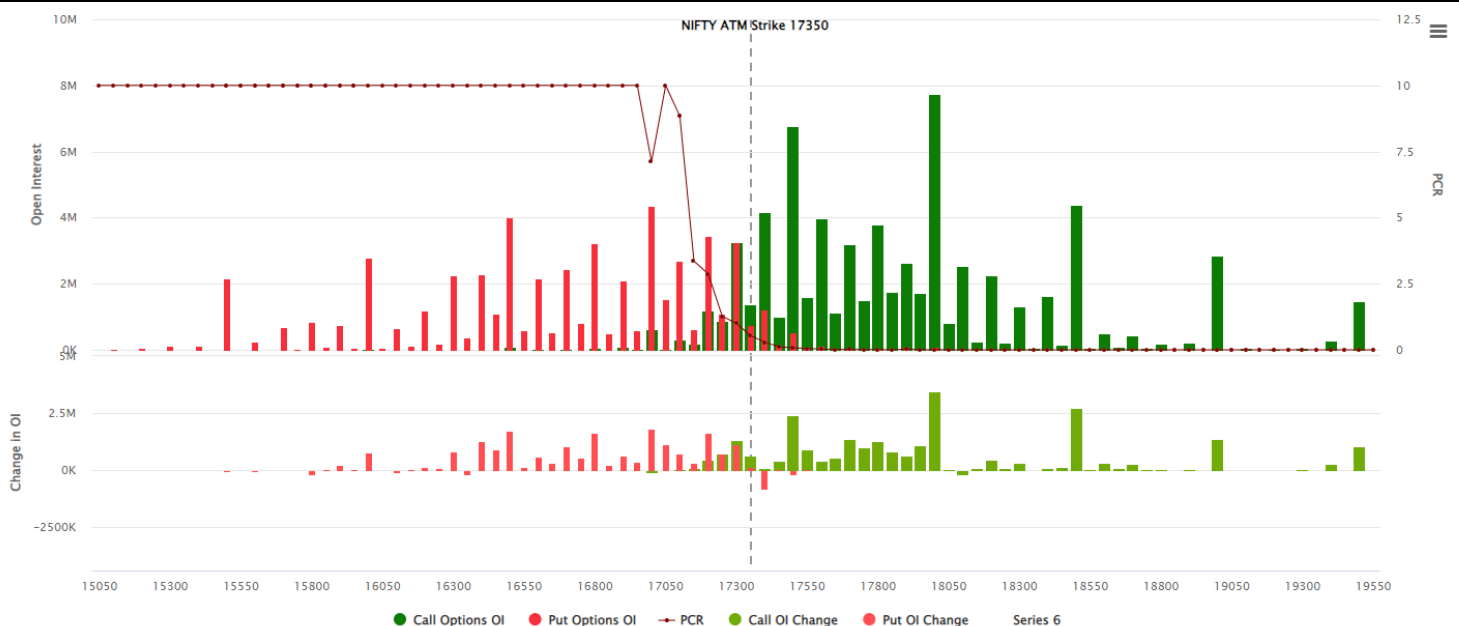
NA

## TOP 10 FUTURES CONTRACT TRADED FOR 07/10/2022

| Symbol     | Exp Date   | Traded Value (Rs.) | No of Contracts |
|------------|------------|--------------------|-----------------|
| INFY       | 27-10-2022 | 855.88             | 19819           |
| RELIANCE   | 27-10-2022 | 1115.61            | 18285           |
| TITAN      | 27-10-2022 | 1826.99            | 17822           |
| TCS        | 27-10-2022 | 777.31             | 16815           |
| HDFCBANK   | 27-10-2022 | 1108.97            | 14064           |
| AMBUJACEM  | 27-10-2022 | 1068.31            | 11502           |
| SBIN       | 27-10-2022 | 875.30             | 10991           |
| ICICIBANK  | 27-10-2022 | 1318.28            | 10905           |
| HEROMOTOCO | 27-10-2022 | 836.35             | 10420           |
| BAJFINANCE | 27-10-2022 | 867.99             | 9430            |

## TURNOVER ON 07/10/2022

| Product       | No. of contracts   | Turnover (cr.)*     | Change %       |
|---------------|--------------------|---------------------|----------------|
| Index Futures | 3,50,999           | 32,190.41           | -1.27%         |
| Stock Futures | 6,66,516           | 48,580.78           | -12.38%        |
| Index Options | 7,35,36,894        | 68,11,490.74        | -74.51%        |
| Stock Options | 22,21,519          | 1,71,663.53         | -2.18%         |
| <b>Total</b>  | <b>7,67,75,928</b> | <b>70,63,925.46</b> | <b>-73.83%</b> |



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