

NIFTY VS OI



Comments

The Nifty futures open interest has increased substantially by 5.48%. The INDIA VIX increased from 22.03 to 22.30. The Nifty May future closed with a premium of 7 points against a discount of 3 points in the last trading session. The June series closed at a discount of 10 points.

View

Indian bourses witnessed a negative move in today's session as Nifty closed at below 16250 amidst massive selling in the last hour. Selling is seen in all indices except Nifty Bank, Nifty Finserv and Nifty FMCG as all indices closed in red. Highest selling was seen in Nifty Energy, Nifty Commodity, Nifty Realty and Nifty Metal.

FII's were net sellers today, they sold to the tune of Rs. 3960.59crores whereas DII's bought net 2958.40 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. 16300 and 16400 have high short built-up whereas 16200 and 16000 has high long built-up. Max pain of nifty is at 16300. Nifty per is at 0.76 whereas bank nifty per is at 0.71.

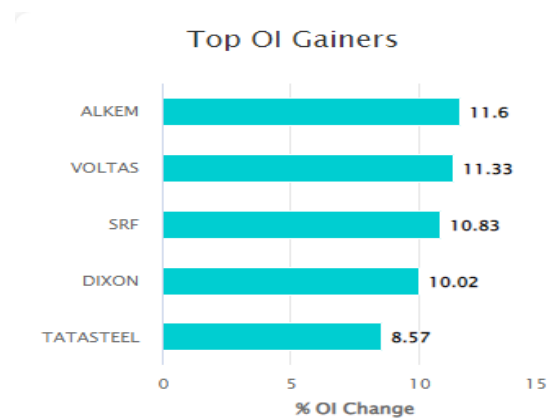
Highest OI : 17000 CE followed by 16500 CE (Major Resistance)

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

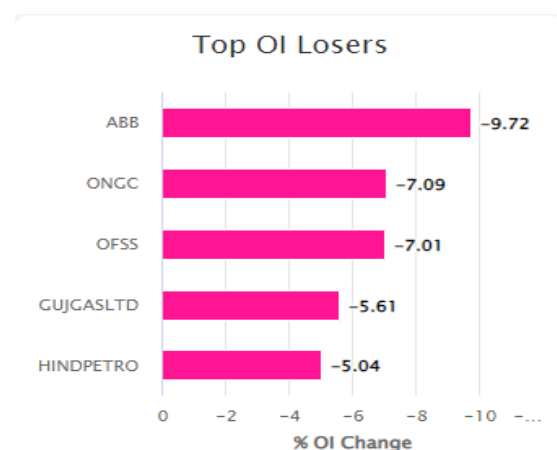
Top Long Build up: GNFC, PVR, Siemens, Navinfluor, Ashokley.

Top Short build up: Tatasteel, Intellect, Voltas, SRF, Deltacorp,

OI Gainers



OI Losers



FII STATISTICS FOR 10/05/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX FUTURES	5390.10	5045.30	344.8	173334	14360.67	-5.54%
INDEX OPTIONS	629668.5	627496.5	2171.92	1636728	134483.06	7.82%
STOCK FUTURES	15212.53	15592.90	-380.37	2218462	137286.09	1.81%
STOCK OPTIONS	7212.45	7234.71	-22.26	124610	8099.90	7.35%
Total	657483.5	655369.5	2114.09	4153134.0	294229.72	3.91%

F&O STOCKS BAN LIST

NIL

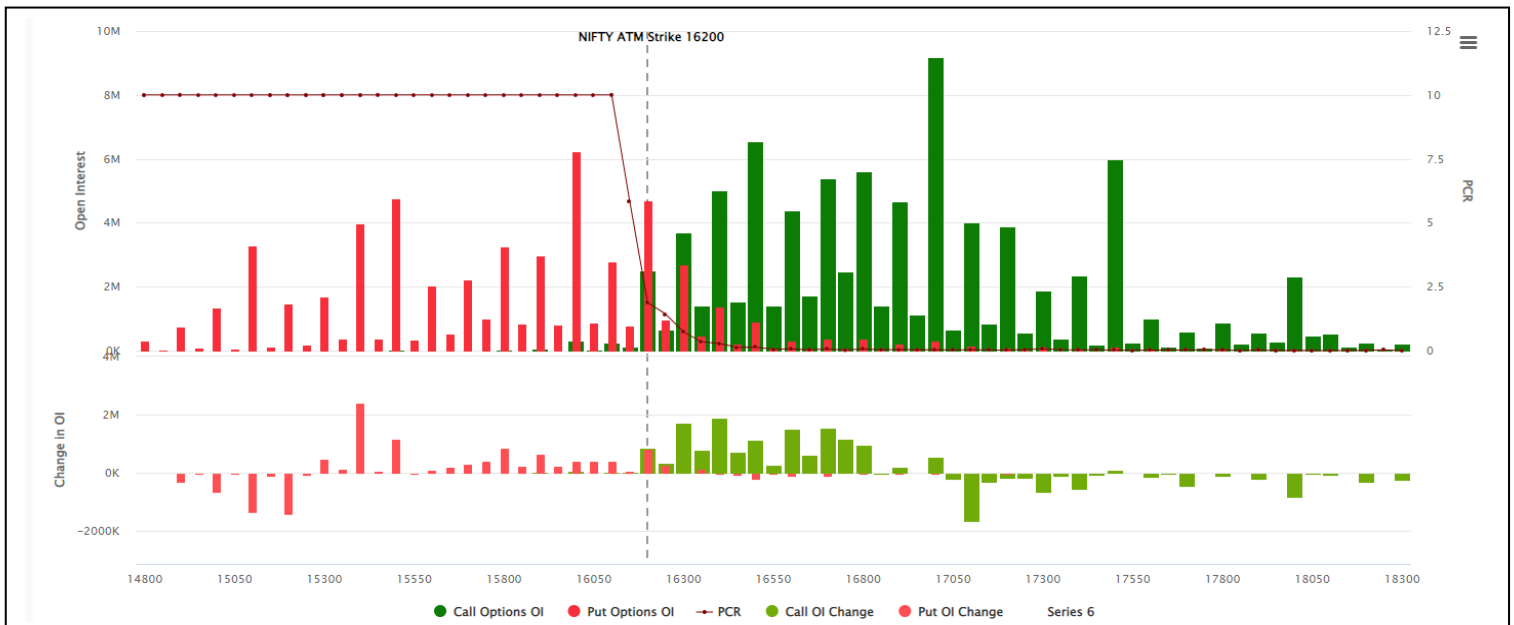
TOP 10 FUTURES CONTRACT TRADED FOR 10/05/2022

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
RELIANCE	26-05-2022	3106.29	49638
TATASTEEL	26-05-2022	2271.91	44580
HDFCBANK	26-05-2022	2250.72	30896
ASIANPAINT	26-05-2022	1279.02	27610
INFY	26-05-2022	1158.63	24741
ICICIBANK	26-05-2022	1784.13	18171
TATAMOTORS	26-05-2022	990.57	17415
HDFC	26-05-2022	1046.55	15842
HINDALCO	26-05-2022	600.35	12925
SUNPHARMA	26-05-2022	760.45	12571

TURNOVER ON 10/05/2022

Product	No. of contracts	Turnover (cr.)*	Change %
Index Futures	4,79,401	40,040.93	-3.95%
Stock Futures	9,11,688	57,695.65	-0.88%
Index Options	9,14,87,930	77,18,427.11	4.88%
Stock Options	27,90,072	1,92,053.38	-6.36%
Total	9,56,69,091	80,08,217.07	4.48%

NIFTY PUT CALL O.I ANALYSIS



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Disclosure:

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