

NIFTY VS OI



Comments

The Nifty futures open interest has increased substantially by 1.44%. The INDIA VIX increased from 22.30 to 22.80. The Nifty May future closed with a premium of 10 points against a premium of 7 points in the last trading session. The June series closed at a premium of 47 points.

View

Indian bourses witnessed a negative move in today's session as Nifty closed below 16200 amidst global sentiment. Buying is seen in Nifty Bank, Nifty Finserv, Nifty Commodities and Nifty Realty whereas Selling is seen in Nifty FMCG, Nifty Auto, Nifty Pharma, Nifty Energy and Nifty PSU Banks. Highest selling is seen in Nifty Auto and highest buying is seen in Nifty Realty.

FII's were net sellers today, they sold to the tune of Rs. 3909.35 whereas DII's bought net 4181.2 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 16200 have high short built-up whereas 16200 and 16000 has high long built-up. Max pain of nifty is at 16300. Nifty pcr is at 0.69 whereas bank nifty pcr is at 0.85.

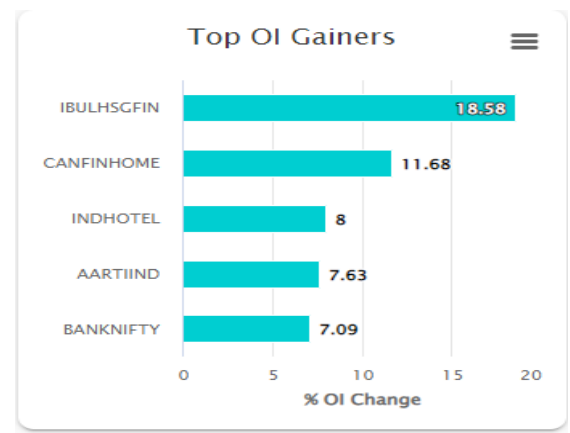
Highest OI : 16500 CE followed by 16400 CE (Major Resistance)

Highest OI : 16000 PE followed by 15800 PE (Major Support)

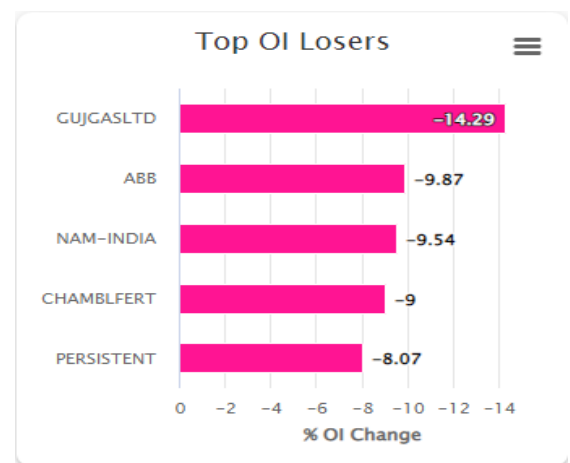
Top Long Build up: SRF,MGL.

Top Short build up: Ibulhsgfin, Canfinhomes, LTTS, Shreecem, Torntpower.

OI Gainers



OI Losers



FII STATISTICS FOR 11/05/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX FUTURES	4950.35	5915.99	-965.64	185414	15356.15	6.97%
INDEX OPTIONS	955845.4	952309.2	3536.15	1832056	150309.15	11.93%
STOCK FUTURES	17286.98	16860.38	426.6	2236802	137940.65	0.83%
STOCK OPTIONS	7816.72	7757.74	58.98	131652	8438.49	5.65%
Total	985899.4	982843.3	3056.09	4385924.0	312044.44	5.61%

F&O STOCKS BAN LIST

NIL

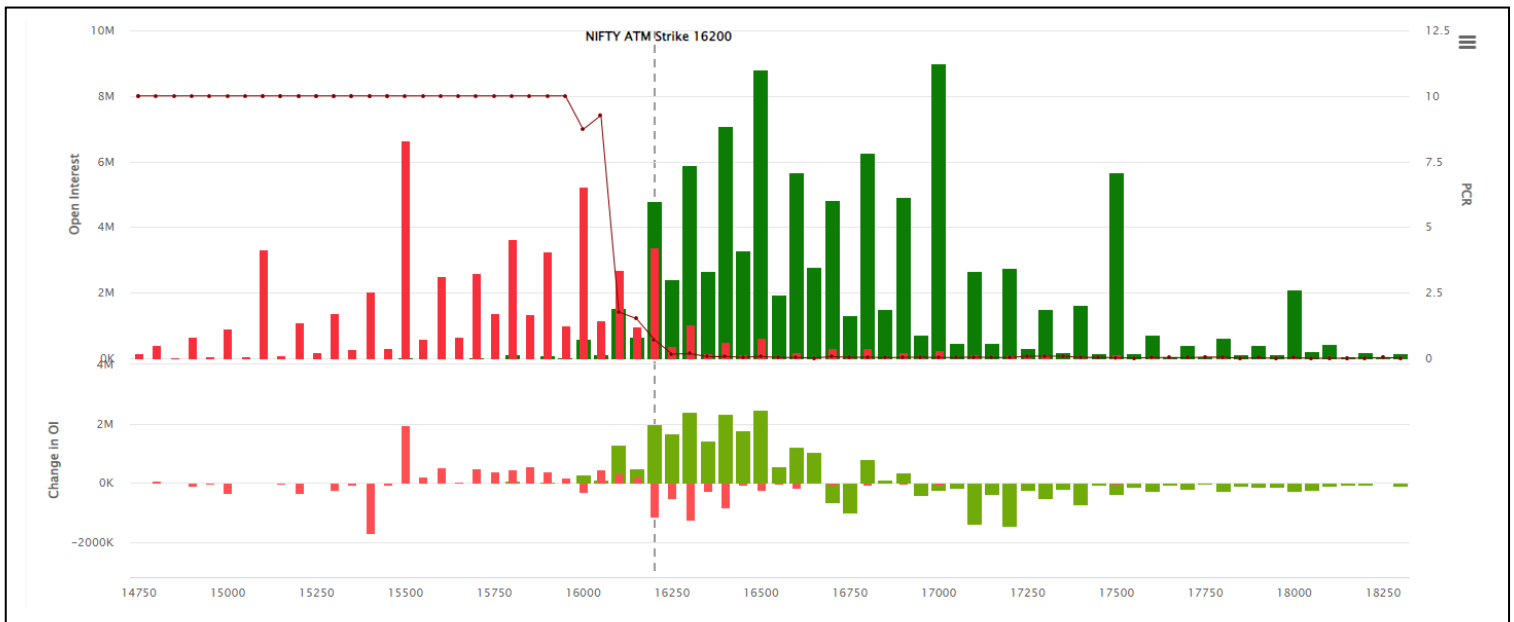
TOP 10 FUTURES CONTRACT TRADED FOR 11/05/2022

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
RELIANCE	26-05-2022	2973.85	48333
TATASTEEL	26-05-2022	1715.63	34810
INFY	26-05-2022	1438.56	31356
HDFCBANK	26-05-2022	2176.62	29752
TATAMOTORS	26-05-2022	1337.68	24245
ASIANPAINT	26-05-2022	819.10	18019
IBULHSGFIN	26-05-2022	641.40	17510
HDFC	26-05-2022	1122.64	16894
BAJFINANCE	26-05-2022	1222.09	16690
HINDALCO	26-05-2022	744.94	16376

TURNOVER ON 11/05/2022

Product	No. of contracts	Turnover (cr.)*	Change %
Index Futures	5,53,552	46,005.20	14.90%
Stock Futures	10,43,365	63,843.15	10.66%
Index Options	13,70,17,332	1,15,16,390.13	49.21%
Stock Options	30,74,673	2,04,774.73	6.62%
Total	14,16,88,922	1,18,31,013.21	47.74%

NIFTY PUT CALL O.I ANALYSIS



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Disclosure:

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