

NIFTY VS OI



Comments

The Nifty futures open interest has increased substantially by 7.46%. The INDIA VIX increased from 19.62 to 20.49. The Nifty October future closed with a discount of 5 points against a discount of 14 points in the last trading session. The November series closed at a premium of 41 points.

View

Indian bourses witnessed a negative move in today's session as Nifty closed below 17000 amidst global volatility and directional selling. Selling is seen across all indices today. Highest selling was seen in Nifty Realty and Nifty Metal.

FII's were net sellers today, they sold to the tune of Rs. 4612.67 Cr whereas DII's bought net Rs. 2430.76 Cr 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, whereas long unwinding is seen in, out of the money puts which indicates a negative market. 17500 and 17400 have high short built-up whereas 17200 and 17000 has high long built-up. Max pain of nifty is at 17200. Nifty pcr is at 1.05 whereas bank nifty pcr is at 0.99

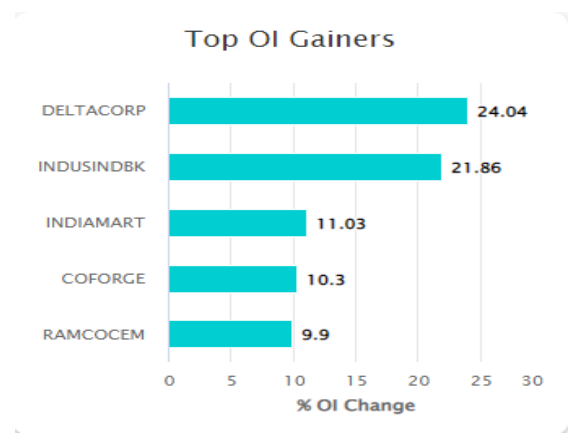
Highest OI: 17500 CE followed by 17200 CE (Major Resistance)

Highest OI: 17000 PE followed by 16600 PE (Major Support)

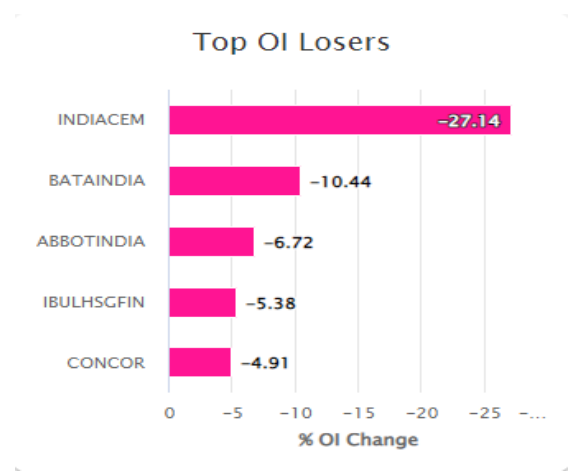
Top Long Build up: NA

Top Short build up: Divislab, Deltacorp, Lalpathlab, Oberoirly and Indiamart.

OI Gainers



OI Losers



FII STATISTICS FOR 11/10/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX FUTURES	3808.40	4823.84	-1015.44	171196	15015.18	-0.09%
INDEX OPTIONS	818582.09	820211.51	-1629.42	1756018	154415.87	9.45%
STOCK FUTURES	11452.03	13111.43	-1659.4	2135703	143086.42	1.47%
STOCK OPTIONS	6959.29	7180.47	-221.18	125092	8568.16	7.98%
Total	840801.81	845327.25	4525.44	4188009.00	321085.63	4.80%

F&O STOCKS BAN LIST

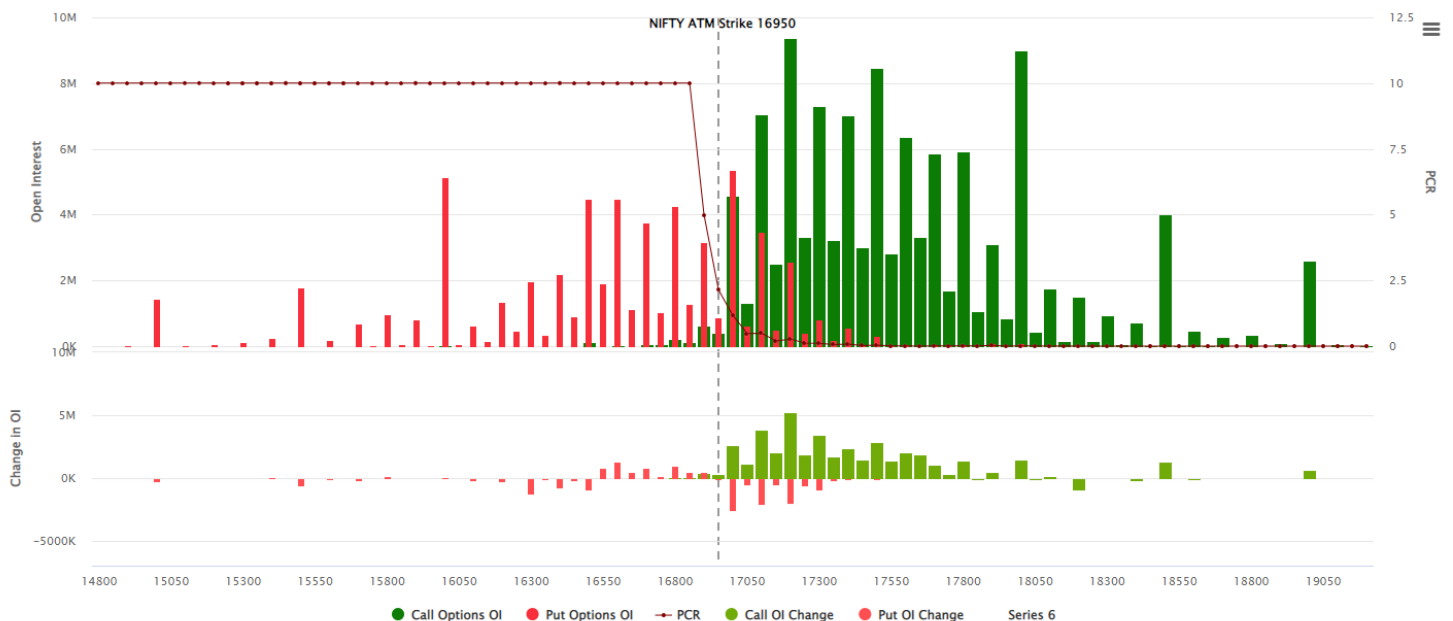
IBULHSGFIN
INDIACEM
DELTACORP

TOP 10 FUTURES CONTRACT TRADED FOR 11/10/2022

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
INFY	27-10-2022	3094.71	72028
TCS	27-10-2022	2703.81	58212
WIPRO	27-10-2022	975.00	23631
AXISBANK	27-10-2022	1994.63	21104
RELIANCE	27-10-2022	1248.71	20940
INDUSINDBK	27-10-2022	2015.33	18921
VEDL	27-10-2022	775.22	17008
HDFCBANK	27-10-2022	1255.85	16166
TATAMOTORS	27-10-2022	884.39	15809
ICICIBANK	27-10-2022	1736.12	14391

TURNOVER ON 11/10/2022

Product	No. of contracts	Turnover (cr.)*	Change %
Index Futures	4,16,473	37,858.35	-14.38%
Stock Futures	8,48,882	65,658.62	28.57%
Index Options	15,18,51,706	1,33,07,999.52	20.32%
Stock Options	28,15,656	1,93,209.15	6.56%
Total	15,59,32,717	1,36,04,725.64	20.00%



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