

NIFTY VS OI



Comments

The Nifty futures open interest has increased substantially by 11.19 %. The INDIA VIX increased from 22.80 to 24.26. The Nifty May future closed with a premium of 10 points against a premium of 10 points in the last trading session. The June series closed at a premium of 18 points.

View

Indian bourses witnessed a negative move in today's session as Nifty closed below 15850 amidst global sentiment and weekly expiry. Selling is seen across all indices as market closed in red after big gapdown. Highest selling is seen in Nifty Bank, Nifty PSU Bank and Nifty Metal.

FII's were net sellers today, they sold to the tune of Rs. 5255 Cr whereas DII's bought net 4815 Cr 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. 16000 and 15900 have high short built-up whereas 16000 and 15900 has high long built-up. Max pain of nifty is at 15850. Nifty per is at 0.63 whereas bank nifty per is at 0.61.

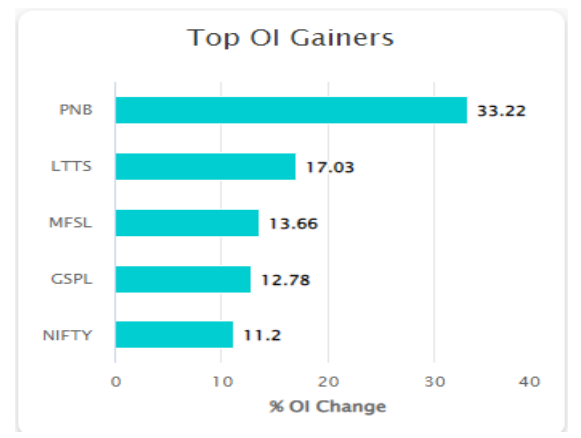
Highest OI : 16000 CE followed by 16200 CE (Major Resistance)

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

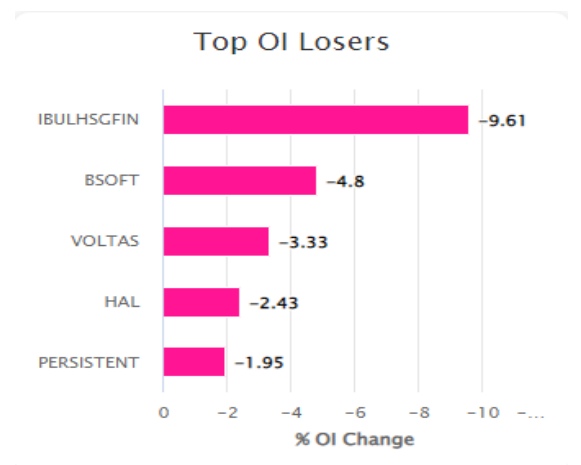
Top Long Build up: SRF,MGL.

Top Short build up: Chambalfert, Syngene, Persistent, Tatacomm, Ramcocem.

OI Gainers



OI Losers



FII STATISTICS FOR 12/05/2022

Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX FUTURES	5037.41	6398.38	-1360.9	188251	15160.28	1.53%
INDEX OPTIONS	1534649.1	1524741.1	9907.93	1699953	135387.83	-7.21%
STOCK FUTURES	15419.24	16693.62	-1274.3	2276265	136869.67	1.76%
STOCK OPTIONS	7737.21	7458.86	278.35	138513	8629.80	5.21%
Total	1562842.9	1555292.0	7550.93	4302982.0	296047.58	-1.89%

F&O STOCKS BAN LIST

NIL

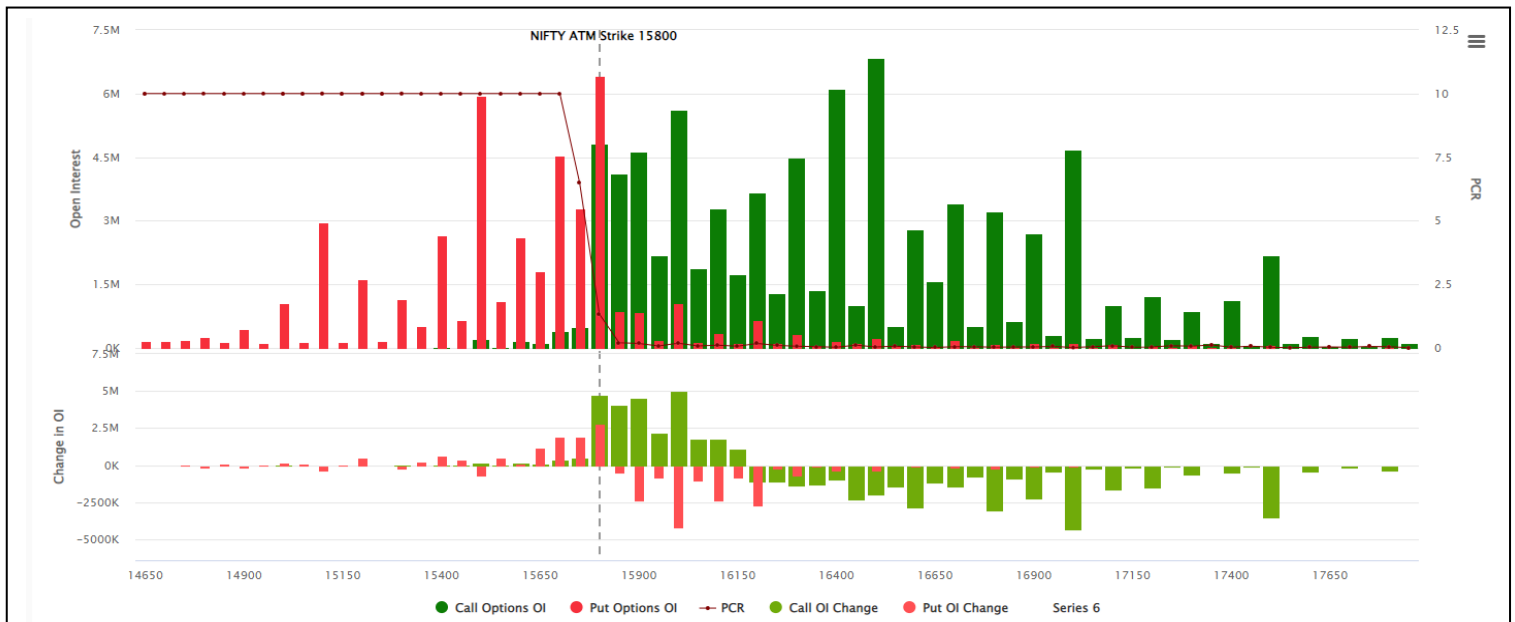
TOP 10 FUTURES CONTRACT TRADED FOR 12/05/2022

Symbol	Exp Date	Traded Value (Rs.)	No of Contracts
RELIANCE	26-05-2022	2393.67	39816
HDFCBANK	26-05-2022	2112.72	29373
TATASTEEL	26-05-2022	1385.21	28947
INFY	26-05-2022	1304.02	28650
TATAMOTORS	26-05-2022	1441.70	27043
SBIN	26-05-2022	1585.21	22957
HINDALCO	26-05-2022	896.38	20626
BAJFINANCE	26-05-2022	1397.11	19909
ICICIBANK	26-05-2022	1912.81	19798
TCS	26-05-2022	873.82	17105

TURNOVER ON 12/05/2022

Product	No. of contracts	Turnover (cr.)*	Change %
Index Futures	5,98,834	48,837.74	6.16%
Stock Futures	9,87,869	59,821.31	-6.30%
Index Options	24,73,07,328	2,04,77,747.31	77.81%
Stock Options	27,91,143	1,85,331.51	-9.49%
Total	25,16,85,174	2,07,71,737.87	75.57%

NIFTY PUT CALL O.I ANALYSIS



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Disclosure:

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