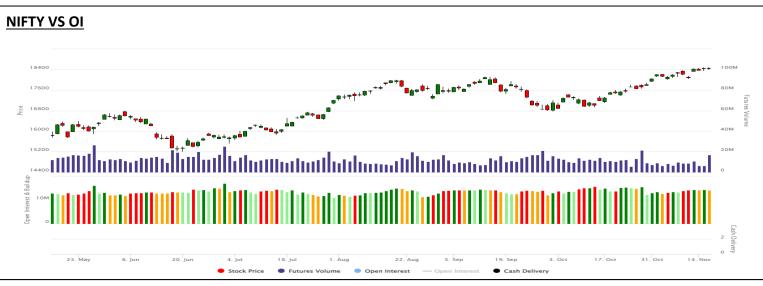


Deal With Derivatives

17th Nov 2022



Comments

The Nifty futures open interest has decreased by 0.85%. The INDIA VIX increased from 14.63 to 15.1. The Nifty November future closed with a premium of 42 points against a premium of 59 points in the last trading session. The December series closed at a premium of 130 points.

<u>View</u>

Indian bourses witnessed a sideways move in today's session amidst increased volatility. Buying is seen in Nifty Bank, Nifty Finserv, Nifty PSU Bank, Nifty CPSE and Nifty IT whereas selling is seen in Nifty FMCG, Nifty Realty, Nifty Metal, Nifty Commodities, Nifty Pharma, Nifty Energy and Nifty Auto. Highest buying was seen in Nifty Bank and highest selling is seen in Nifty Metal.

FIIs were net sellers today, they sold to the tune of Rs. 386.06 Cr and DIIs net bought Rs. 1437.40 Cr worth of Indian shares today. With the fall in open interest and rise in Nifty, there are indications of long unwinding.

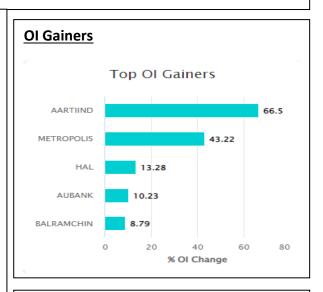
As per the F&O data, short covering has increased in, out of the money calls, whereas long unwinding is seen in, out of the money puts which indicates a sideways market. Max pain of nifty is at 18400. Nifty pcr is at 1.14 whereas bank nifty pcr is at 1.4.

Highest OI WEEKLY: 18500 CE followed by 18400 CE (Major Resistance)

Highest OI WEEKLY: 18300 PE followed by 18000 PE (Major Support)

Highest OI MONTHLY: 19000 CE followed by 18400 CE (Major Resistance)

Highest OI MONTHLY: 18300 PE followed by 18000 PE (Major Support)



OI Losers



Deal With Derivatives

FII STATISTICS FOR 16/11/2022

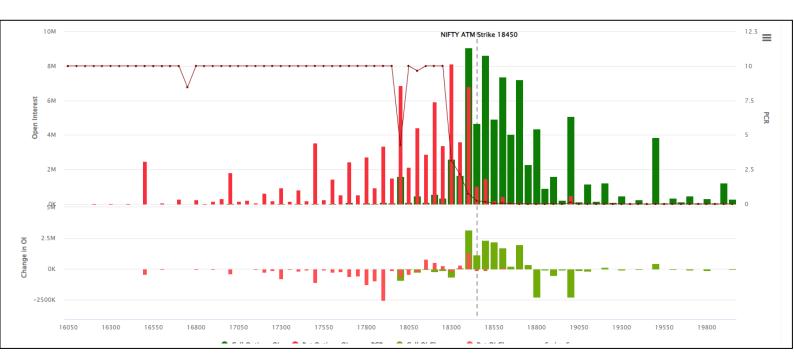
Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX						
FUTURES	4577.67	2732.56	1845.11	184365	17663.33	3.93%
INDEX						
OPTIONS	1077356.6	1072389.28	4967.3	1978055	190609.7	5.81%
STOCK						
FUTURES	12429.92	13123.26	-693.34	2167626	149039.03	0.28%
STOCK						
OPTIONS	13075.12	13093.36	-18.24	167906	12017.59	1.56%
Total	1107439.29	1101338.46	6100.83	4497952.00	369329.65	2.84%

F&O STOCKS BAN LIST

IBULHSGFIN BHEL GNFC SUNTV DELTACORP BALRAMCHIN



NIFTY PUT CALL O.I ANALYSIS



Technical Research Head Technical Research Head Mr. Vishal Wagh.

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