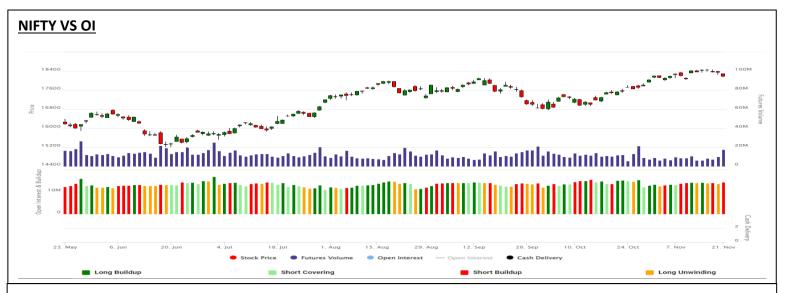


# **Deal With Derivatives**



# **Comments**

The Nifty futures open interest has increased by 5.894%. The INDIA VIX increased from 14.39 to 14.79. The Nifty November future closed with a premium of 33 points against a premium of 48 points in the last trading session. The December series closed at a premium of 125 points.

# View

Indian bourses witnessed a negative move in today's session amidst increased volatility. Selling is seen across all indices except Nifty PSU Bank. Highest buying is seen in Nifty PSU Bank and highest selling is seen in Nifty IT.

FIIs were net sellers today, they sold to the tune of Rs. 1593.83 Cr and DIIs net bought Rs. 1262.91 Cr worth of Indian shares today. With the rise in open interest and fall in Nifty, there are indications of short buildup.

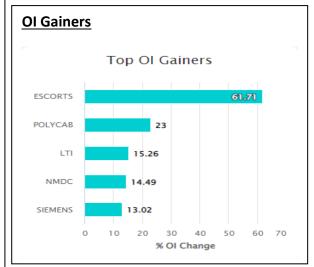
As per the F&O data, short buildup has increased in, in the money calls, whereas long unwinding is seen in, out of the money puts which indicates a negative market. Max pain of nifty is at 18200. Nifty per is at 0.79 whereas bank nifty per is at 1.

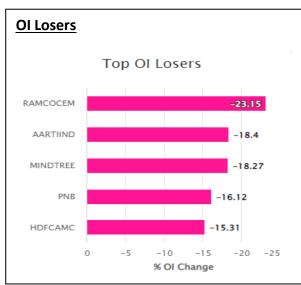
Highest OI WEEKLY: 18400 CE followed by 18300 CE (Major Resistance)

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

Highest OI MONTHLY: 18400 CE followed by 18300 CE (Major Resistance)

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







# **Deal With Derivatives**

22<sup>nd</sup> Nov 2022

# FII STATISTICS FOR 21/11/2022

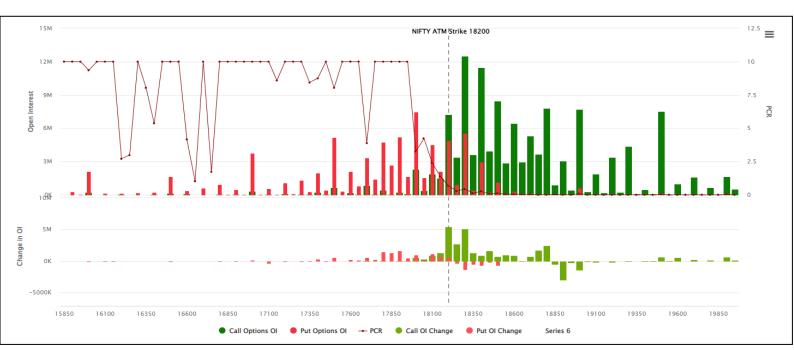
Instrument	BUY	SELL	NET	OPEN INT	OPEN INT VALUE (in cr)	Change
INDEX						
FUTURES	2663.46	3424.51	-761.05	170230	16106.97	-4.85%
INDEX			-			
OPTIONS	633874.05	634942.13	1068.08	2037709	192105.79	6.70%
STOCK						
FUTURES	55498.11	55304.27	193.84	2154165	146573.46	-0.76%
STOCK						
OPTIONS	12795.3	12390.39	404.91	157325	11035.92	-2.44%
			-			
Total	704830.92	706061.30	1230.38	4519429.00	365822.14	2.23%

# **F&O STOCKS BAN LIST**

IBULHSGFIN ESCORTS GNFC SUNTV PNB



## **NIFTY PUT CALL O.I ANALYSIS**



### **Technical Research Head**

#### **Technical Research Head**

Mr. Vishal Wagh.

#### Disclosure:

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