

NIFTY VS OI



Comments

The Nifty futures open interest has decreased by 1.5%. The INDIA VIX increased from 17.68 to 18.27. The Nifty April future closed with a premium of 49 point against a premium of 110.6 points in the last trading session. The May series closed at a premium of 93.05 points.

View

Indian bourses witnessed a negative move in today's session as Nifty closed below 17700, Buying is seen in sectoral indices such as commodity, energy, realty and metal whereas selling is seen in bank, fin service, fmcg, it, auto and psu bank.

FII's were net sellers in the cash market segment to the tune of Rs. 1145 crores. Simultaneously, in Index futures, they sold worth Rs. 2166 crores with the decrease in open interest, indicating a long unwinding.

Taking a glance at the F&O data, long unwinding is seen out of the money in puts and short built-up is seen in, in-the-money calls which indicates increased probabilities of a correction. 17800 and 18000 have the highest short built-up whereas 17700 and 17500 has the highest long built-up. On a net basis, flatness in open interest was observed in Nifty, indicating signs of long unwinding, Max pain of nifty is at 17700. Nifty pcr is at 0.85 whereas bank nifty pcr is at 0.8 which means the number of call writers are more as compared to put writers (bearish)

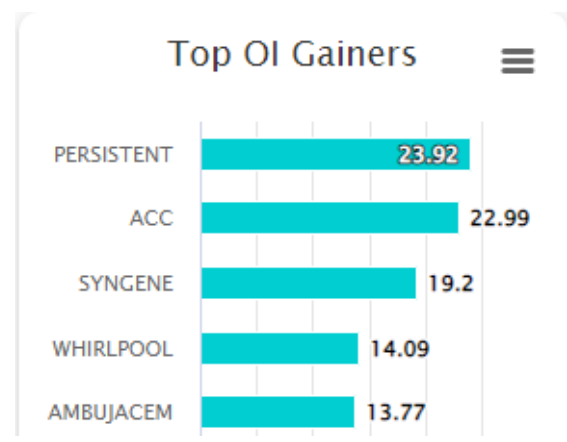
Highest OI : 17800 CE followed by 18000 CE (Major Resistance)

Highest OI : 17700 PE followed by 17500 PE (Major Support)

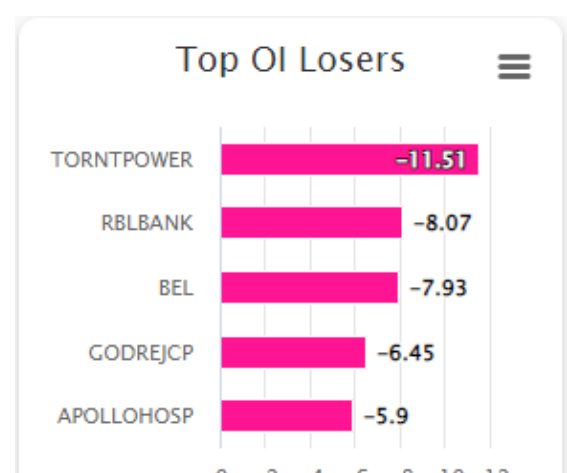
Top Long Build up: Ambuja cement, Hal, Nbcc, Indiamart, Acc

Top Short build up: Persistent, Gnfc, Pidilitind, Hcltech.

OI Gainers



OI Losers



FII STATISTICS FOR 11/04/2022

| Instrument | BUY | SELL | NET | OPEN INT | OPEN INT VALUE (in cr) | Change |
|---------------|------------------|------------------|-----------------|-------------------|------------------------|--------------|
| INDEX FUTURES | 2949.02 | 5115.08 | -2166.06 | 128630 | 11622.45 | -2.90% |
| INDEX OPTIONS | 473834.32 | 477057.22 | -3222.9 | 1233895 | 110750.42 | -1.63% |
| STOCK FUTURES | 10376.90 | 11293.80 | -916.9 | 1905442 | 137594.81 | 1.25% |
| STOCK OPTIONS | 7965.26 | 8158.83 | -193.57 | 165322 | 12933.58 | 8.74% |
| Total | 495125.50 | 501624.93 | -6499.43 | 3433289.00 | 272901.26 | 0.36% |

F&O STOCKS BAN LIST

RBL BANK, DELTACORP

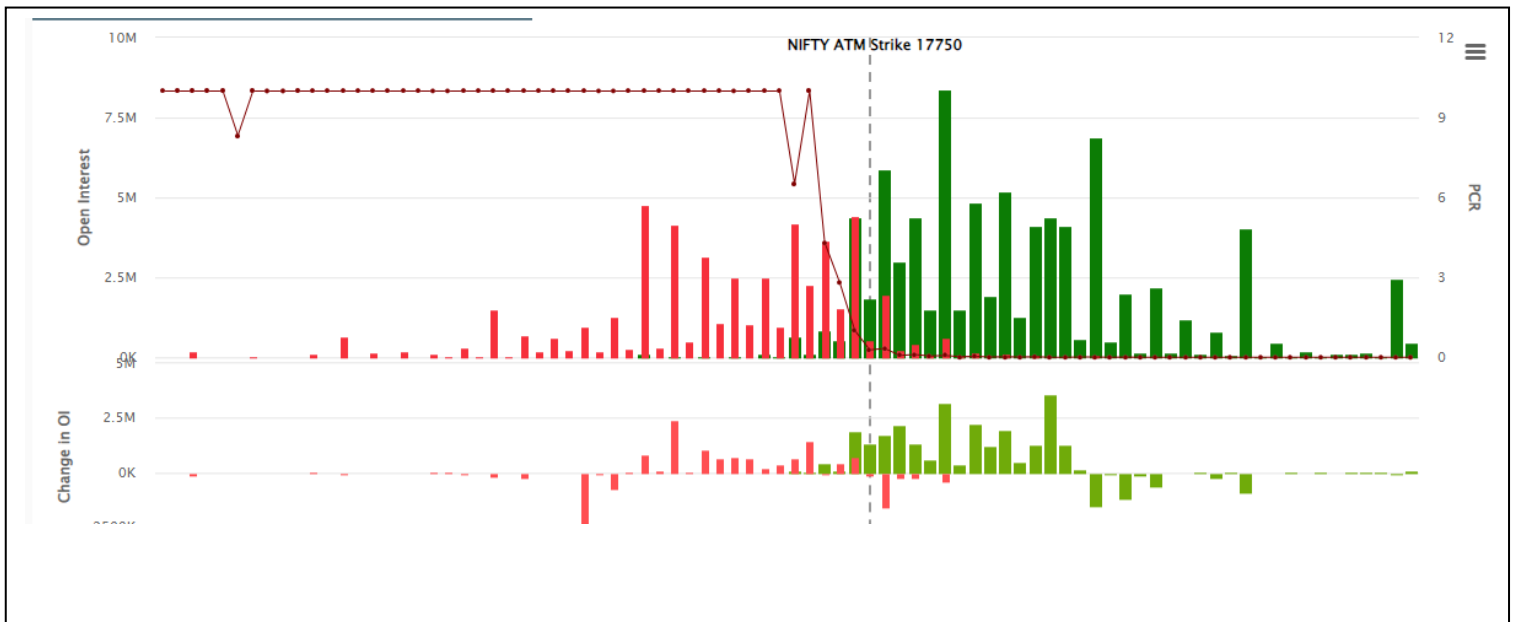
TOP 10 FUTURES CONTRACT TRADED FOR 11/04/2022

| Symbol | Exp Date | Traded Value (Rs.) | No of Contracts |
|-----------|------------|--------------------|-----------------|
| INFY | 31-03-2022 | 2043.60 | 38280 |
| TCS | 31-03-2022 | 1592.42 | 28741 |
| RELIANCE | 31-03-2022 | 1759.84 | 26917 |
| AMBUJACEM | 31-03-2022 | 1330.44 | 24680 |
| HDFCBANK | 31-03-2022 | 1902.98 | 22931 |
| ITC | 31-03-2022 | 1818.92 | 21057 |
| ICICIBANK | 31-03-2022 | 1652.54 | 15780 |
| ACC | 31-03-2022 | 815.23 | 14558 |
| HDFC | 31-03-2022 | 987.08 | 13447 |
| TATASTEEL | 31-03-2022 | 756.49 | 12973 |

TURNOVER ON 11/04/2022

| Product | No. of contracts | Turnover (cr.)* | Change % |
|---------------|--------------------|---------------------|---------------|
| Index Futures | 3,90,186 | 35,588.50 | -19.06% |
| Stock Futures | 7,78,651 | 57,716.57 | -13.83% |
| Index Options | 7,59,85,343 | 70,00,001.66 | 18.41% |
| Stock Options | 27,31,310 | 2,12,024.09 | -9.47% |
| Total | 7,98,85,490 | 73,05,330.82 | 16.75% |

NIFTY PUT CALL O.I ANALYSIS



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Disclosure:

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