AXIS SECURITIES

Daily Derivative Report

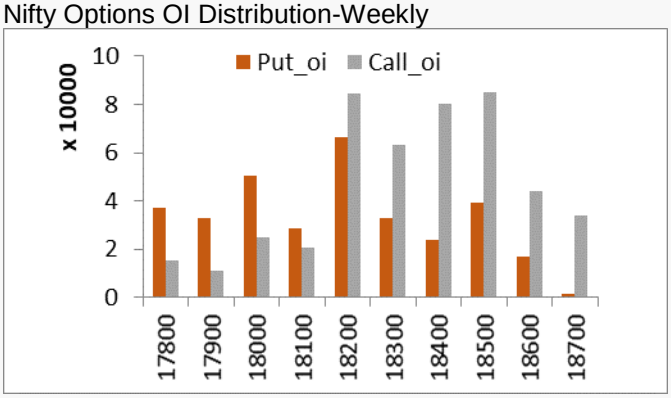
22ND **OCT** 2021

Nifty Futures View	
Nifty Active Futures	18203
Nifty Active Futures OI	10378150
Change in OI	-635650
Premium / Discount	-25.00
Inference	Long Unwinding

Volatility	
India VIX Index	18.03
Nifty ATM Call IV	**16.48**
Nifty ATM Put IV	**13.26**
PCR Index Options	0.83
PCR F&O Total	0.87

Bank Nifty Future View	
BankNifty Active Futures	40105.00
BankNifty Active Futures OI	14,80,975
Change in OI	1243840
Premium / Discount	-62.00
Inference	Short Covering

Nifty Options OI Distribution-Weekly



HIGHLIGHTS:

Nifty futures closed at 18203 on a negative note with 5.77% decrease in the open interest indicating Long Unwinding.

Nifty Futures closed at a discount of 25 points compared to the previous day premium of 36 points.

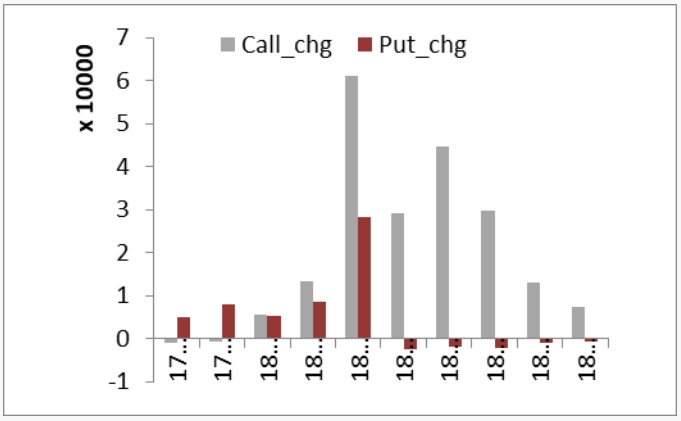
BankNifty closed at 40105 on positive note with 5.30% decrease in open interest indicating Short Covering.

BankNifty Futures closed at a discount of 62 points compared to the previous day premium of 44 points.

FII's were **Sellers** in **Index Futures** to the tune of **1539** crores and were **Buyers** in **Index Options** to the tune of **6336** crores, **Sellers** in the Stock Futures to the tune of **1938 crore**s. **Net Buyers** in the derivative segment to the tune of **2530 c**rores.

India VIX index is at 18.03 v/s 18.31. Nifty ATM call option IV is currently 16.48 whereas Nifty ATM put option IV is quoting at 13.26.

Nifty Options - Change in OI-Weekly



Index options PCR is at 0.83 v/s 0.91 **&** F&O Total PCR is at 0.87.

Among stock futures Long Build up are **METROPOLIS, CROMPTON, SRTRANSFIN & BANDHANBNK** may remain strong in coming session.

Stocks which witnessed Short Build up are **GAIL, VOLTAS**, **INDHOTEL** & **BERGERPAINT may** remain weak in coming session.

Nifty Put options OI distribution shows that 18200 has highest OI concentration followed by 17500 & 18000 which may act as support for current expiry.

Nifty Call strike 18500 followed by 18200 witnessed significant OI concentration and may act as resistance for current expiry.

SECURITIES IN BANPERIOD: AMARAJBAT, ESCORTS, IDEA IRCTC, L&TFH, NATIONALUM, PNB, SAIL, SUNTV & TATAPOWER

Stock Futures - Long Build

Symbol	Fut Price	% Chg	Open Interest	% Chg
METROPOLIS	2843.75	0.51%	895800.00	17.34%
CROMPTON	464.55	1.99%	1984400.00	14.47%
SRTRANSFIN	1497.25	3.81%	4351200.00	7.33%
BANDHANBNK	316.45	0.05%	23085000.00	7.30%

Stock Futures - Short Build Up

Symbol	Fut Price	% Chg	Open Interest	% Chg
GAIL	150.40	-1.25%	57950000.00	25.50%
VOLTAS	1195.60	-4.60%	2750000.00	17.22%
INDHOTEL	215.25	-2.43%	15701400.00	11.25%
BERGEPAINT	750.40	-6.19%	5154600.00	10.44%

Nifty 50 Open Interest (OI) Dashboard

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE

NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
ADANIPORTS	800	1891250	779	800	1002500
ASIANPAINT	3500	572400	3015	2900	374400
AXISBANK	820	2536800	812.2	800	1456800
BAJAJ-AUTO	4000	574250	3815	3600	198250
BAJAJFINSV	20000	76125	18600	16000	53475
BAJFINANCE	8000	509250	7750	7500	205750
BHARTIARTL	700	7081930	696.5	700	1725690
BPCL	460	2280600	448.65	400	810000
BRITANNIA	4000	305800	3722	3800	59800
CIPLA	1000	1363050	912.8	900	1051700
COALINDIA	200	16086000	182.4	170	4762800
DIVISLAB	5400	160200	5202	4800	54000
DRREDDY	5000	578125	4661	5000	202000
EICHERMOT	3000	334950	2677.95	2500	121100
TATACONSUM	900	1274400	817	850	743850
GRASIM	1800	456950	1752	1700	123500
HCLTECH	1300	3367700	1214	1200	1166900
HDFC	2900	877200	2850	2600	258000
HDFCBANK	1700	5556100	1680	1600	1148950
HDFCLIFE	800	1595000	694.5	700	1272700
HEROMOTOCO	3000	677700	2762	2800	248400
HINDALCO	500	5656650	493.4	500	2173650
HINDUNILVR	2700	1872900	2448	2600	424200
ICICIBANK	760	4162125	758.2	700	2475000
INDUSINDBK	1200	3139200	1191.95	1100	981000

HIGHEST OPEN INTEREST IN NIFTY 50 – STOCKS CE & PE

NIFTY 50	CE STRIKE	CE OI	CMP	PE Strike	PE OI
INFY	1800	2680200	1757	1600	1008600
IOC	140	5206500	131.65	120	1534000
ITC	250	26467200	244.7	240	8156800
JSWSTEEL	700	2413800	676	600	804600
KOTAKBANK	2100	681600	2155	2000	650800
LT	1900	971175	1808	1700	368575
M&M	900	5281500	896.8	900	1073800
MARUTI	8000	365800	7565.6	7000	138000
NESTLEIND	20000	66050	19271	19000	17350
NTPC	150	64797600	148.25	145	8025600
ONGC	170	21082600	156.25	150	4974200
POWERGRID	210	3962419	195.05	180	2218528
RELIANCE	2700	2170750	2635	2560	1191750
SBILIFE	1250	633000	1159	1200	193500
SBIN	500	10168500	504.45	500	3820500
SHREECEM	30000	12550	27696.2	27000	3750
SUNPHARMA	850	3634400	820.5	700	585200
TATAMOTORS	500	7709250	508.95	400	5996400
TATASTEEL	1400	3423800	1317	1300	1712750
TCS	4000	3874500	3532.85	3500	1359900
TECHM	1600	984000	1526	1300	394800
TITAN	2600	732000	2405	2300	335625
ULTRACEMCO	8000	272400	7148.95	7000	80800
UPL	750	3104400	722	750	1231100
WIPRO	720	4326400	696.75	600	1910400

Participant wise Change in Open Interest for Today.

	INDEX FUTURE		STOCK FUTURE		INDEX CALLS		INDEX PUTS	
	LONG	SHORT	LONG	SHORT	LONG	SHORT	LONG	SHORT
FII	-10456	6615	-7699	10024	-74807	-91502	-55931	-87358
DII	-5	1507	-2958	8304	0	0	-3605	0
PRO	4992	-3654	7109	3054	-180066	-286152	-211624	-232961
CLIENT	-4940	-14877	14250	-10680	-1112706	-989926	-819913	-770755
TOTAL	-10409	-10409	10702	10702	-1367579	-1367580	-1091073	-1091074

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