Derivatives Daily

Tuesday, November 04, 2025

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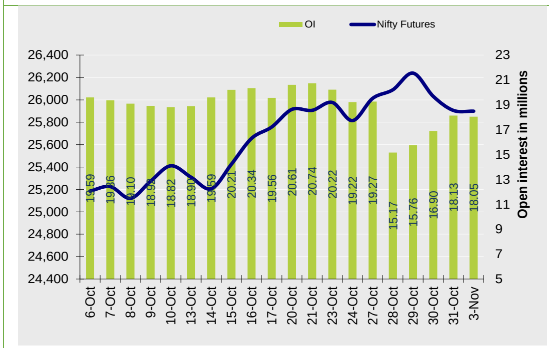
SNifty Snapshot

	Close	Prv Cl.	Ab chg	% chg
Spot	25,763.35	25,722.10	41.25	0.16
Futures	25,898.90	25,905.50	-6.60	-0.03
OI(ml shr)	18.05	18.13	-0.08	-0.46
Vol (lots)	68991	95104	-26113	-27.46
COC	135.55	183.40	-47.85	-26.1
PCR–OI	0.78	0.64	0.14	21.8

Nifty Futures Price v/s OI



Institutional Activity in previous trading session

(in Rs cr.)	Buy	Sell	Net
Index Futures	1896.74	3090.89	-1194.15
Index Options	1660853.11	1666155.13	-5302.02
Stock Futures	19576.17	20568.73	-992.56
Stock Options	22014.98	22068.50	-53.52
FII Cash	9,628.24	11,512.02	-1,883.78
DII Cash	15,519.96	12,003.60	3,516.36

Net FII Activity (in Rs cr.)

Date	Idx Fut	Stk Fut	Idx Opt	Cash
3-Nov	-1194.2	-992.6	-5302.0	-1884
31-Oct	-1611.6	-941.3	10111.9	-6769
30-Oct	-2390.3	-3579.2	9933.3	-3078
29-Oct	-1222.3	833.6	-2217.5	-2540
28-Oct	-3367.8	1251.4	32590.6	10340
27-Oct	-243.2	4588.7	-6813.2	-56

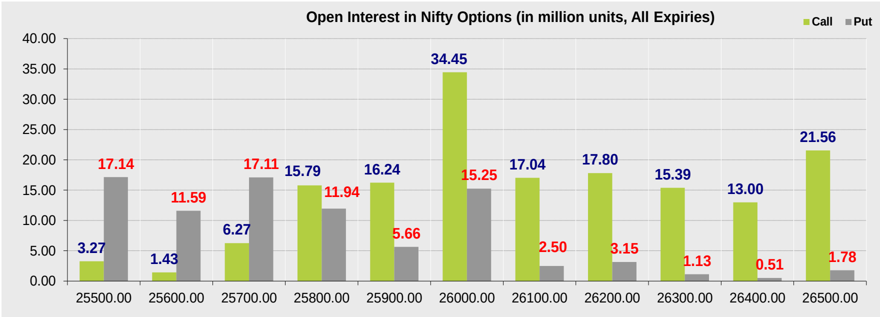
Technical Pivot (Intraday):

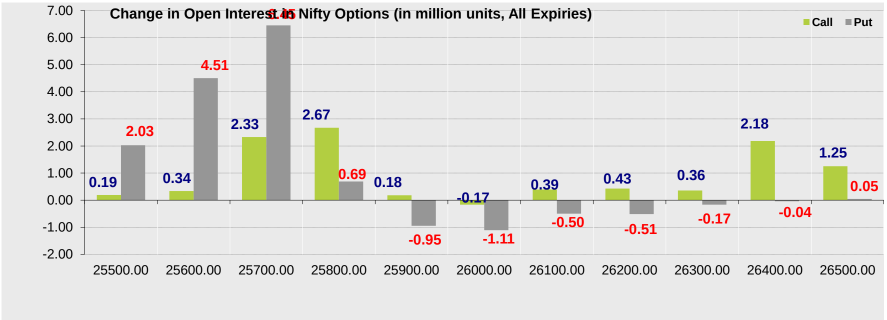
	S2	S1	PIVOT	R1	R2
NIFTY	25740	25820	25880	25960	26025
BANKNIFTY	57910	58155	58330	58575	58745

Summary

- Indian markets closed on a flattish note where buying was mainly seen in Realty, PSU Banks, Pharmaceuticals. Nifty Nov Futures closed at 25898.90 (down 6.60 points) at a premium of 135.55 pts to spot.
- FIIs were net sellers in Cash to the tune of 1883.78 Cr and were net sellers in index futures to the tune of 1194.15 Cr.
- India VIX increased by 4.21% to close at 12.67 touching an intraday high of 12.94.

Open Interest in Nifty Options:





- The above second chart shows previous trading day's change in Nifty options where Additions in OI were seen in 25700, 25800, 25900, 26000 strike Calls and at 25700, 25600, 25500 strike Puts indicating market is likely to remain range bound in the near term.
- Highest OI build-up is seen at 26000 strike Calls and 25500 strike Puts, to the tune of 34.45mm and 17.14mn respectively.

Outlook on Nifty:

Index is likely to open on a flattish note today and is likely to remain range bound during the day.

(Price is in Rs; OI is in million units; Price chg and OI chg are in percentage) ***NB RESEARCH***

Fresh Longs seen in:

Scrip	Price	Price chg	OI	OI Chg
POWERINDIA	17947.0	0.7	0.2	21.3
DABUR	503.7	3.2	24.2	12.1
COALINDIA	390.2	0.1	62.2	9.8

Fresh Shorts seen in:

Scrip	Price	Price chg	OI	OI Chg
PATANJALI	579.7	-4.4	35.5	7.0
SUZLON	59.6	-0.1	300.5	6.8
COLPAL	2205.0	-1.0	5.8	6.6

Short Covering seen in:

Scrip	Price	Price chg	OI	OI Chg
PHOENIXLTD	1753.5	3.5	3.8	-17.2
APLAPOLLO	1802.8	0.3	8.1	-8.0
GODREJCP	1179.8	5.3	10.1	-6.9

Long Unwinding seen in:

Scrip	Price	Price chg	OI	OI Chg
PAYTM	1278.6	-2.2	21.9	-3.2
EICHERMOT	7047.5	-0.1	3.3	-3.0
POLYCAB	7653.5	-1.2	1.7	-2.8

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AMIT BHUPTANI
SR.DERIVATIVES AND TECHNICAL RESEARCH ANALYST

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	**Highest CE OI**	**Highest PE OI**	**CMP**
ADANIENT	2600	2500	2483
ADANIPORTS	1500	1400	1453
APOLLOHOSP	8600	7500	7853
ASIANPAINT	2600	2240	2520
AXISBANK	1300	1140	1242
BAJAJ-AUTO	9000	9000	8941
BAJAJFINSV	2100	1900	2094
BAJFINANCE	1100	1050	1047
BEL	430	420	424
BHARTIARTL	2100	2000	2082
CIPLA	1600	1500	1518
COALINDIA	400	380	390
DRREDDY	1300	1200	1196
EICHERMOT	7000	6200	7048
ETERNAL	350	320	324
GRASIM	3000	2800	2917
HCLTECH	1720	1400	1549
HDFCBANK	1000	1000	996
HDFCLIFE	750	740	741
HINDALCO	900	830	852
HINDUNILVR	2600	2500	2453
ICICIBANK	1400	1400	1355
INDIGO	6000	5600	5723
INFY	1600	1500	1476
ITC	430	420	416

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	**Highest CE OI**	**Highest PE OI**	**CMP**
JIOFIN	350	310	309
JSWSTEEL	1340	1100	1200
KOTAKBANK	2200	2100	2122
LT	4100	3800	3996
M&M	3600	3500	3570
MARUTI	16500	15000	15735
MAXHEALTH	1200	1200	1151
NESTLEIND	1300	1300	1271
NTPC	350	300	334
ONGC	260	255	258
POWERGRID	300	270	286
RELIANCE	1500	1500	1491
SBILIFE	2000	1900	1976
SBIN	1000	900	954
SHRIRAMFIN	800	700	794
SUNPHARMA	1720	1660	1713
TATACONSUM	1200	1100	1203
TMPV	420	360	418
TATASTEEL	190	180	184
TCS	3100	3000	3035
TECHM	1500	1440	1428
TITAN	3800	3700	3739
TRENT	5000	4800	4733
ULTRACEMCO	13000	12000	12015
WIPRO	250	240	241

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OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
BANDHANBNK	142752962	223412400	21493056	157%
SAIL	216861410	283400600	6039380	131%
HFCL	147979599	189191400	19550221	128%
IEX	133395043	165543750	46505736	124%
SAMMAANCAP	122326971	148264000	7448962	121%
IDEA	8713529091	10401613800	1182618208	119%
LICHSGFIN	45183075	52642000	11130498	117%
CROMPTON	81400589	88320600	17825770	109%
RBLBANK	91351468	98952050	17891504	108%
PATANJALI	50840137	53047800	12324585	104%
ABCAPITAL	122316423	120636500	28837732	99%
ADANIENT	30040977	29516100	12135432	98%
NMDC	517037525	501768000	189157142	97%
NATIONALUM	134225816	130121250	45822431	97%
PNBHOUSING	28062406	25536550	9931133	91%
IRCTC	30082783	26515125	13757458	88%
MAZDOCK	11364224	9961575	5868962	88%
INDUSINDBK	93805784	82162500	35850642	88%
EXIDEIND	68856800	59916600	28643083	87%
CONCOR	48077012	41755000	18822086	87%
WIPRO	292948819	254331000	125554856	87%
SBICARD	39583537	34276000	17865630	87%
PNB	447910372	376288000	202936205	84%
CANBK	504315430	420646500	240410396	83%
TITAGARH	12028036	9898425	4838420	82%
RECLTD	187084550	153798100	83442543	82%
HUDCO	75071250	60736425	36289685	81%
AUROPHARMA	41977935	33651200	14731500	80%
BHEL	169029877	134266125	94622886	79%
MCX	7635422	5953625	4303393	78%
TATAELXSI	4309631	3341700	1518963	78%
INDUSTOWER	197705578	152624300	84362154	77%
MANAPPURAM	82205057	62892000	38360007	77%

OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
IDFCFIRSTB	761294821	575894025	345913803	76%
BANKBARODA	257509827	189917325	127225628	74%
PETRONET	93668136	68577700	44551014	73%
GMRAIRPORT	534704421	382132350	268459627	71%
NBCC	154894704	109668000	73320368	71%
KALYANKJIL	57552009	40716100	23369309	71%
JSWENERGY	80203755	56558000	34850804	71%
LTF	126777205	88885518	69115046	70%
CDSL	26647500	18469900	16012222	69%
DLF	83667734	57768975	42028735	69%
BIOCON	90981174	62690000	43090380	69%
DIXON	6445442	4397900	4219394	68%
OFSS	3401732	2276775	1912796	67%
ASTRAL	18495534	12065750	9071953	65%
LAURUSLABS	58629477	37948250	34791785	65%
DRREDDY	61006521	39456875	40466664	65%
ADANIGREEN	61877951	39618600	39726713	64%
VEDL	255091106	161899300	132327071	63%
UPL	82588393	51416830	41164084	62%
TATATECH	27246569	16717600	15803414	61%
JUBLFOOD	48884739	29780000	24891953	61%
TATAPOWER	169808198	103121100	102309340	61%
BANKINDIA	181770921	109839600	102333326	60%
ANGELONE	9647634	5771000	5721885	60%
RVNL	84941460	50581425	48088903	60%
CIPLA	57073940	33592875	37162089	59%
ADANIENSOL	51907388	30229875	29812182	58%
HAL	28450886	16477350	16665334	58%
BDL	13786716	7934200	8732118	58%
AMBUJACEM	119762774	68723550	66343063	57%
MPHASIS	14652855	8337725	8605393	57%
ASHOKLEY	409181558	231485000	247586263	57%
IIFL	47888370	27063300	28962845	57%

NIRAV HARISH CHHEDA
AVP - DERIVATIVES AND TECHNICAL RESEARCH

AMIT BHUPTANI
SR.DERIVATIVES AND TECHNICAL RESEARCH ANALYST

Derivative Recommendations:

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
NIL						

FROM THE EQUITY DERIVATIVE DESK:

NIRAV HARISH CHHEDA AVP - DERIVATIVES AND TECHNICAL RESEARCH E-Mail: nirav.chheda@nirmalbang.com Tel no: 6273-8199/8000	AMIT BHUPTANI SNR.DERIVATIVES AND TECHNICAL RESEARCH ANALYST E-Mail: amit.bhuptani@nirmalbang.com Tel no: 6273-8242/8000

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