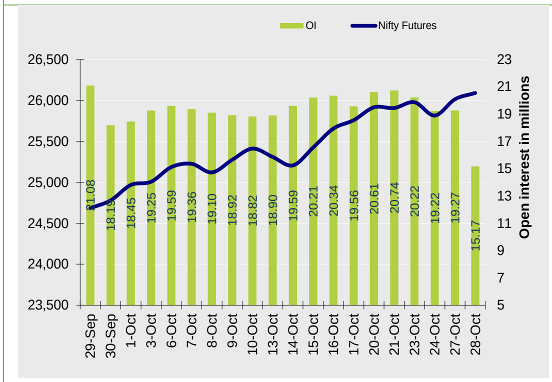
Derivatives Daily

Wednesday, October 29, 2025

Nifty Snapshot

	Close	Prv Cl.	Ab chg	% chg
Spot	25,936.20	25,966.05	-29.85	-0.11
Futures	26,090.10	26,013.50	76.60	0.29
OI(ml shr)	15.17	19.27	-4.10	-21.27
Vol (lots)	131051	200416	-69365	-34.61
COC	153.90	47.45	106.45	224.3
PCR–OI	0.98	1.07	-0.09	-8.6

Nifty Futures Price v/s OI



Institutional Activity in previous trading session

(in Rs cr.)	Buy	Sell	Net
Index Futures	10809.49	14177.32	-3367.83
Index Options	5165897.07	5133306.46	32590.61
Stock Futures	48818.72	47567.31	1251.41
Stock Options	18123.19	19532.36	-1409.17
FII Cash	28,174.82	17,835.02	10,339.80
DII Cash	16,103.72	15,022.17	1,081.55

Net FII Activity (in Rs cr.)

Date	Idx Fut	Stk Fut	Idx Opt	Cash
28-Oct	-3367.8	1251.4	32590.6	10340
27-Oct	-243.2	4588.7	-6813.2	-56
24-Oct	1336.4	-703.1	-1856.0	622
23-Oct	4652.2	8139.6	8451.0	-1166
21-Oct	57.5	427.3	-4076.1	97
20-Oct	1028.3	2787.1	5545.3	790

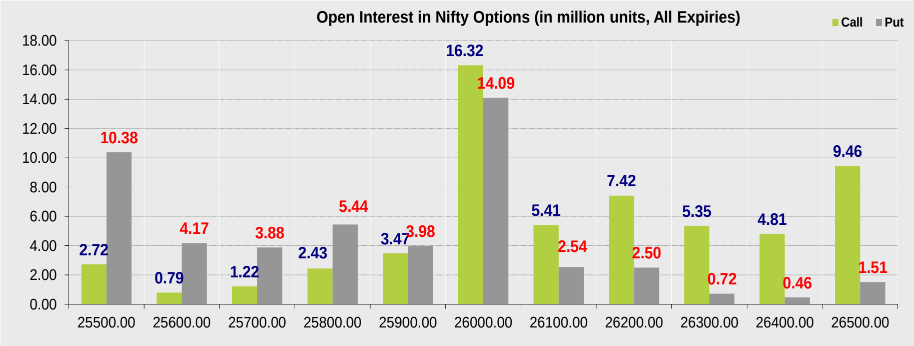
Technical Pivot (Intraday):

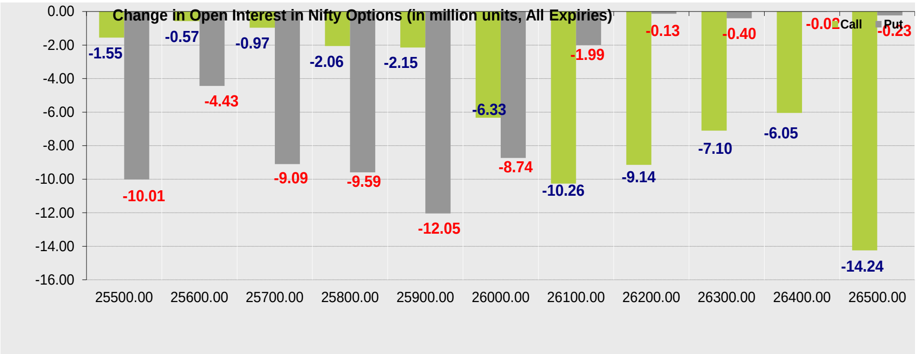
	S2	S1	PIVOT	R1	R2
NIFTY	25880	25985	26105	26210	26330
BANKNIFTY	57875	58195	58410	58735	58945

Summary

- Indian markets closed on a flattish note where selling was mainly seen in FMCG, IT,Realty. Nifty Sept Futures closed at 26090.10 (up 76.60 points) at a premium of 153.90 pts to spot.
- FIIs were net buyers in Cash to the tune of 10339.80 Cr and were net sellers in index futures to the tune of 3367.83 Cr.
- India VIX increased by 0.80% to close at 11.95 touching an intraday high of 12.64.

Open Interest in Nifty Options:





- The above second chart shows previous trading day’s change in Nifty options where Liquidations in OI were seen in 26000,26100, 26200, 26300 strike Calls and at 25900, 25800, 25700,25600 strike Puts indicating market is likely to remain positive in the near term.
- Highest OI build-up is seen at 26000 strike Calls and 26000 strike Puts, to the tune of 16.32mm and 14.09mn respectively.

Outlook on Nifty:

Index is likely to open on a positive note today and is likely to remain positve 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:					Fresh Shorts seen in:				
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg
MFSL	1535.4	0.9	6.2	4.0	SUPREMEIND	3829.1	-4.7	1.9	17.0
SUZLON	56.7	4.9	238.4	3.6	MAZDOCK	2792.5	-0.9	4.4	12.0
IEX	148.6	0.4	74.9	2.5	VBL	457.6	-1.0	41.0	5.9
Short Covering seen in:					**Long Unwinding seen in:**				
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg
NUVAMA	7459.5	0.3	0.4	-26.3	BPCL	341.3	-0.5	34.1	-29.4
MIDCPNIFTY	13436.5	0.2	1.9	-25.3	IGL	209.6	-1.7	15.1	-28.1
SAIL	132.3	0.9	157.3	-21.8	COALINDIA	388.6	-1.4	49.8	-27.4

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NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	**Highest CE OI**	**Highest PE OI**	**CMP**
ADANIENT	2500	2500	2506
ADANIPORTS	1500	1400	1428
APOLLOHOSP	8000	7500	7928
ASIANPAINT	2600	2400	2519
AXISBANK	1300	1200	1252
BAJAJ-AUTO	9500	9200	9097
BAJAJFINSV	2260	2100	2152
BAJFINANCE	1100	1100	1081
BEL	420	400	416
BHARTIARTL	2100	2000	2099
CIPLA	1600	1500	1575
COALINDIA	400	450	389
DRREDDY	1300	1300	1297
EICHERMOT	7000	6500	7033
ETERNAL	350	320	336
GRASIM	3000	2800	2955
HCLTECH	1560	1500	1529
HDFCBANK	1000	1000	1008
HDFCLIFE	750	750	751
HINDALCO	900	800	854
HINDUNILVR	2600	2500	2492
ICICIBANK	1400	1400	1372
INDIGO	6000	5400	5823
INFY	1600	1500	1500
ITC	420	420	420

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	**Highest CE OI**	**Highest PE OI**	**CMP**
JIOFIN	350	310	310
JSWSTEEL	1150	1100	1190
KOTAKBANK	2200	2160	2176
LT	4000	3800	3992
M&M	3700	3500	3601
MARUTI	17000	16000	16424
MAXHEALTH	1200	1200	1189
NESTLEIND	1300	1300	1279
NTPC	350	380	339
ONGC	260	250	252
POWERGRID	290	290	286
RELIANCE	1500	1400	1494
SBILIFE	2000	1900	1945
SBIN	950	900	934
SHRIRAMFIN	750	700	725
SUNPHARMA	1800	1700	1697
TATACONSUM	1200	1100	1174
TMPV	450	400	414
TATASTEEL	200	180	183
TCS	3100	3000	3073
TECHM	1500	1460	1455
TITAN	3700	3500	3734
TRENT	4800	4800	4749
ULTRACEMCO	12500	12000	12017
WIPRO	250	240	243

OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
HFCL	147979599	188256150	15628389	127%
RBLBANK	91351468	93827600	16353937	103%
SAMMAANCAP	122326971	124704300	Ban	102%
BANDHANBNK	142752962	139993200	36615268	98%
IDEA	8713529091	8315187075	1860531054	95%
CROMPTON	81400589	74817000	21645812	92%
LICHSGFIN	45183075	40498000	12366069	90%
IEX	133395043	116538750	51359079	87%
PNBHOUSING	28062406	24417900	9299286	87%
SAIL	216861410	184315200	48587813	85%
INDUSINDBK	93805784	79202900	33555769	84%
NATIONALUM	134225816	111948750	50927345	83%
NMDC	517037525	424575000	194809511	82%
PNB	447910372	362760000	204132591	81%
CONCOR	48077012	36978750	19643517	77%
EXIDEIND	68856800	51618600	29416666	75%
IRCTC	30082783	22460375	14617210	75%
ABCAPITAL	122316423	91310500	40007808	75%
WIPRO	292948819	216501000	133026018	74%
SBICARD	39583537	28833600	18772488	73%
MAZDOCK	11364224	8198050	6201383	72%
PATANJALI	50840137	36224100	14878913	71%
RECLTD	187084550	132546450	91149689	71%
TATAELXSI	4309631	3005100	1617532	70%
CANBK	504315430	348894000	250178965	69%
AUROPHARMA	41977935	28895900	15496607	69%
LAURUSLABS	58629477	39220700	33581337	67%
INDUSTOWER	197705578	131440600	91726049	66%
TITAGARH	12028036	7967025	5151038	66%
ADANIENT	30040977	19829700	14245453	66%
IDFCFIRSTB	761294821	500108000	342560779	66%
JSWENERGY	80203755	51925000	35212884	65%
MCX	7635422	4874125	4486458	64%

OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
BANKBARODA	257509827	163159425	125986186	63%
PETRONET	93668136	59252400	46389941	63%
KALYANKJIL	57552009	35830450	24444223	62%
DIXON	6445442	3813650	4285722	59%
BIOCON	90981174	52625000	45984746	58%
OFSS	3401732	1932900	1967830	57%
ASTRAL	18495534	10504725	9373682	57%
DLF	83667734	47331075	44743366	57%
RVNL	84941460	46590500	48257836	55%
GMRAIRPORT	534704421	289671750	281201189	54%
VEDL	255091106	138190900	134246577	54%
JUBLFOOD	48884739	26062500	25003174	53%
LTF	126777205	67054936	71478584	53%
BANKINDIA	181770921	94718000	102934607	52%
CDSL	26647500	13868575	16727344	52%
HUDCO	75071250	38492025	42958384	51%
ADANIGREEN	61877951	31425000	37087197	51%
GLENMARK	22585180	11466000	12212001	51%
TATAPOWER	169808198	85890750	106105086	51%
TATATECH	27246569	13664000	16441989	50%
UPL	82588393	41105280	44915038	50%
ASHOKLEY	409181558	202715000	252377939	50%

Derivative Recommendations:

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
CONCOR Future	Buy	541.5	565	530	1-2 Days	OPEN
BIOCON 370 CE	Buy	10	16	7	1-2 Days	OPEN

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