# Daily Stock Derivative Lens

13 Aug 2025

## Key option flow insights for tactical trading

Strike Rotations I OI Flows I Market Sentiment Shifts

(Tailored for pro-active derivative traders)

## Notable Change at Strikes

### Rotation in Dominant Call Strike

| OI Behaviour since expiry | Decoding | Script | New Strike | Old Strike | LTP | CE Away | PE Away |
|---|---|---|---|---|---|---|---|
| LB | Near Resistance | ALKEM | 5200 | 4800 | 5171.5 | 0.99% | -7.27% |
| SC | Near Resistance | ASIANPAINT | 2500 | 2600 | 2482.3 | 0.88% | -3.26% |
| LB | Below Support | IDFCFIRSTB | 70 | 75 | 69.28 | 1.36% | 1.34% |
| SC | Near Resistance | LICI | 920 | 1000 | 917.9 | 0.38% | -1.83% |
| SC | Near Resistance | TIINDIA | 3050 | 3000 | 3023.6 | 0.94% | -4.20% |
| SB | Below Support | TITAGARH | 800 | 860 | 799.8 | 0.07% | 0.07% |

### Rotation in Dominant Put Strike

| OI Behaviour since expiry | Decoding | Script | New Strike | Old Strike | LTP | CE Away | PE Away |
|---|---|---|---|---|---|---|---|
| SB | Below Support | BDL | 1500 | 1600 | 1487 | 7.67% | 0.93% |
| LB | Below Support | NHPC | 85 | 80 | 83.57 | 1.30% | 1.28% |
| LU | Near Support | GRANULES | 450 | 440 | 456.45 | 9.87% | -1.13% |
| SB | Below Support | HAL | 4400 | 4500 | 4414.8 | 13.39% | -0.21% |
| SB | Near Support | HINDALCO | 660 | 670 | 669.75 | 4.94% | -1.07% |
| LB | Above Resistance | UNIONBANK | 135 | 130 | 135.92 | -0.40% | -0.40% |

### Highest Call Strike Added

| OI Behaviour since expiry | Decoding | Script | Strike | % CE Change | LTP | CE away | PE away |
|---|---|---|---|---|---|---|---|
| LB | Below Support | JINDALSTEL | 1000 | 46.6% | 999.9 | 0.15% | 0.15% |
| LB | Near Resistance | MARUTI | 13000 | 39.6% | 12857 | 1.25% | -2.72% |
| SB | Below Support | HDFCBANK | 2000 | 35.2% | 1977.6 | 1.53% | 1.51% |
| SB | Near Resistance | JUBLFOOD | 640 | 26.5% | 635.5 | 1.13% | -0.45% |
| SB | Near Resistance | JSWSTEEL | 1060 | 20.4% | 1052.1 | 1.13% | -13.93% |
| LB | Near Resistance | TVSMOTOR | 3000 | 18.8% | 2971.2 | 1.22% | -9.77% |

## Notable Change at Strikes

### Highest Put Strike Added

| OI Behaviour since expiry | Decoding | Script | Strike | % PE Change | LTP | CE away | PE away |
|---|---|---|---|---|---|---|---|
| SB | Near Support | INOXWIND | 140 | 135.8% | 141.13 | 10.12% | -0.54% |
| SC | Above Resistance | NTPC | 340 | 89.2% | 340.6 | -0.03% | -0.03% |
| LU | Near Support | MPHASIS | 2700 | 65.0% | 2722.4 | 6.70% | -0.66% |
| SB | Near Support | ANGELONE | 2500 | 40.1% | 2516 | 11.70% | -0.27% |
| SB | Above Resistance | BIOCON | 350 | 19.6% | 356 | 12.71% | -1.40% |
| SB | Near Support | MUTHOOTFIN | 2500 | 18.4% | 2536 | 2.64% | -1.33% |

### Liquidation of Highest Call Strike

| OI Behaviour since expiry | Decoding | Script | Strike | % CE Change | LTP | CE away | PE away |
|---|---|---|---|---|---|---|---|
| SC | Near Resistance | TITAN | 3500 | -18.7% | 3492.2 | 0.38% | -2.55% |
| SC | Above Resistance | PERSISTENT | 5200 | -18.5% | 5239.5 | -0.62% | -0.63% |
| LB | Above Resistance | PAYTM | 1100 | -4.3% | 1122.2 | -1.79% | -12.00% |
| LB | Below Support | NHPC | 85 | -8.0% | 83.57 | 1.30% | 1.28% |
| SC | Above Resistance | HCLTECH | 1500 | -7.0% | 1500.8 | 0.06% | 0.06% |
| SC | Near Resistance | BANKINDIA | 115 | -6.7% | 113.7 | 1.31% | -3.19% |

### Liquidation of Highest Put Strike

| OI Behaviour since expiry | Decoding | Script | Strike | %PE Change | LTP | CE away | PE away |
|---|---|---|---|---|---|---|---|
| LU | Near Support | BPCL | 320 | -10.5% | 324.6 | 5.04% | -1.16% |
| SB | Below Support | KEI | 3800 | -9.9% | 3776.9 | 6.25% | 0.93% |
| LU | Above Resistance | COFORGE | 1600 | -6.7% | 1627.9 | 10.74% | -1.59% |
| SB | Near Support | TCS | 3000 | -6.2% | 3043.9 | 5.42% | -1.18% |
| SC | Above Resistance | HCLTECH | 1500 | -4.5% | 1500.8 | 0.06% | 0.06% |
| SC | Near Resistance | ITC | 410 | -3.6% | 417.1 | 0.88% | -1.55% |

## Insight Summary Sheet

### Dominant Strike Rotation

Tracks where the highest open interest (OI) is shifting, signaling changing market expectations.

| Scenario | Interpretation | Bias |
|---|---|---|
| ▲ Call Strike moves higher | Resistance seen at higher levels | Bullish – long calls or write calls at higher strikes |
| ▼ Call Strike moves lower | Immediate resistance seen | Bullish – long calls or write calls at higher strikes |
| ▲ Put Strike shifts higher | Immediate support seen | Bullish – long calls or write calls at higher strikes |
| ▼ Put Strike shifts lower | Support seen at lower levels | Bullish – long calls or write calls at higher strikes |

### Significant OI Addition/Liquidation

Tracking open interest movement but viewed from the perspective of option sellers based on the findings that institutions largely write options and have a more robust view of market action.

| Scenario | Interpretation | Bias |
|---|---|---|
| ▲ Call OI up | Strong resistance forming | Bearish – buy puts or sell calls* |
| ▲ Call OI down | Resistance likely to be broken | Bullish – buy calls or sell puts* |
| ▲ Put OI up | Market likely to be in a range | Bearish – buy puts or sell calls* |
| ▲ Put OI down | Market likely to make a trending move | Deploy rangebound strategies |

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