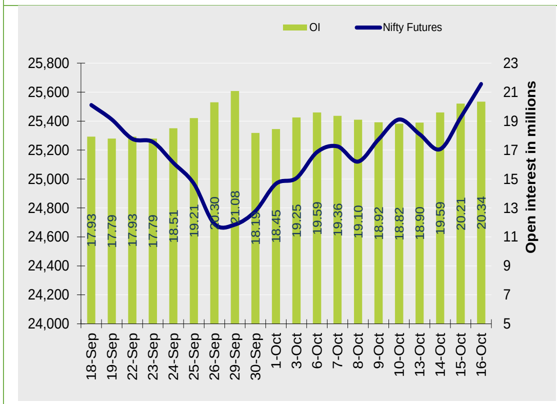
Derivatives Daily

Friday, October 17, 2025

Nifty Snapshot

	Close	Prv Cl.	Ab chg	% chg
Spot	25,585.30	25,323.55	261.75	1.03
Futures	25,656.10	25,424.80	231.30	0.91
OI(ml shr)	20.34	20.21	0.13	0.66
Vol (lots)	98488	92186	6302	6.84
COC	70.80	101.25	-30.45	-30.1
PCR–OI	1.38	1.21	0.17	14.1

Nifty Futures Price v/s OI



Institutional Activity in previous trading session

(in Rs cr.)	Buy	Sell	Net
Index Futures	7875.65	2808.94	5066.71
Index Options	1241544.32	1217925.64	23618.68
Stock Futures	26699.29	26236.27	463.02
Stock Options	30360.04	30121.01	239.03
FII Cash	14,739.14	13,741.85	997.29
DII Cash	19,840.85	15,764.65	4,076.20

Net FII Activity (in Rs cr.)

Date	Idx Fut	Stk Fut	Idx Opt	Cash
16-Oct	5066.7	463.0	23618.7	997
15-Oct	1008.2	1434.4	-1021.5	69
14-Oct	-1651.5	-3887.6	23084.1	-1509
13-Oct	-835.9	-2501.7	-1538.8	-240
10-Oct	859.2	1787.9	9977.0	459
9-Oct	544.6	1452.5	-258.1	1308

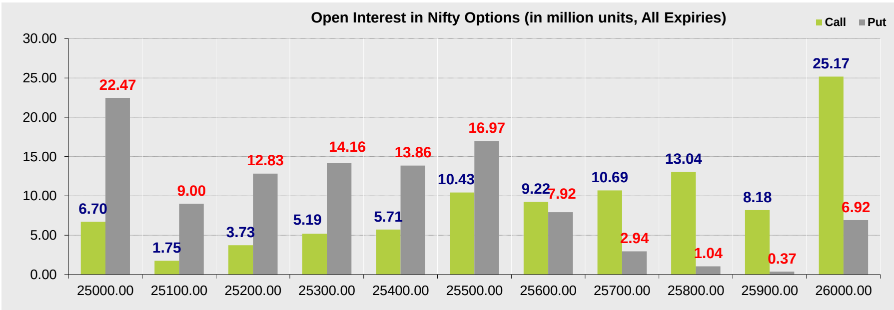
Technical Pivot (Intraday):

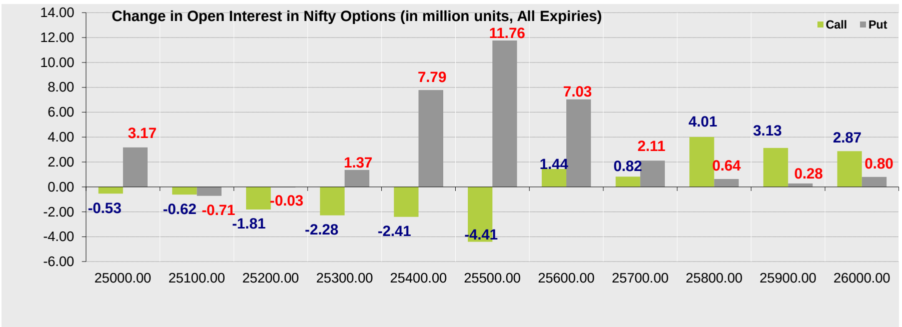
	S2	S1	PIVOT	R1	R2
NIFTY	25365	25510	25605	25750	25845
BANKNIFTY	56940	57215	57405	57675	57865

Summary

- Indian markets closed on a positive note where buying was mainly seen in FMCG, Automobiles, Realty. Nifty Sept Futures closed at 25656.10 (up 231.30 points) at a premium of 70.80 pts to spot.
- FIIs were net buyers in Cash to the tune of 997.29 Cr and were net buyers in index futures to the tune of 5066.71 Cr.
- India VIX increased by 3.18% to close at 10.87 touching an intraday high of 11.06.

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 25600, 25700, 25800, 25900 strike Calls and at 25500, 25400, 25300 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 25000 strike Puts, to the tune of 25.17mm and 22.47mn respectively.

Outlook on Nifty:

Index is likely to open on a negative 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
RBLBANK	307.9	2.3	82.2	17.0
POWERINDIA	17762.0	1.3	0.1	14.7
AMBER	8128.0	0.1	0.8	13.1

Fresh Shorts seen in:

Scrip	Price	Price chg	OI	OI Chg
KEI	4171.5	-6.0	1.6	12.4
CHOLAFIN	1663.1	-1.0	19.0	9.4
IREDA	153.2	-1.3	51.4	8.6

Short Covering seen in:

Scrip	Price	Price chg	OI	OI Chg
HDFCAMC	5815.5	0.5	2.3	-8.5
SYNGENE	641.9	1.9	10.0	-7.8
OBEROIRLTY	1693.2	5.3	4.7	-6.9

Long Unwinding seen in:

Scrip	Price	Price chg	OI	OI Chg
ETERNAL	348.3	-1.9	219.7	-5.1
ICICIGI	2005.3	-0.7	6.1	-4.6
PAYTM	1274.9	-0.3	24.4	-3.9

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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	2568
ADANIPORTS	1500	1400	1482
APOLLOHOSP	8000	7700	7861
ASIANPAINT	2500	2300	2418
AXISBANK	1200	1200	1198
BAJAJ-AUTO	10000	8800	9158
BAJAJFINSV	2100	1800	2098
BAJFINANCE	1100	1000	1066
BEL	420	410	413
BHARTIARTL	1960	1960	1974
CIPLA	1700	1460	1572
COALINDIA	400	385	389
DRREDDY	1260	1240	1245
EICHERMOT	7000	6500	7015
ETERNAL	350	330	348
GRASIM	2900	2700	2869
HCLTECH	1600	1400	1505
HDFCBANK	1000	950	996
HDFCLIFE	800	740	744
HINDALCO	800	750	781
HINDUNILVR	2600	2500	2562
ICICIBANK	1400	1400	1419
INDIGO	6000	5800	5894
INFY	1560	1400	1457
ITC	410	400	407

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	**Highest CE OI**	**Highest PE OI**	**CMP**
JIOFIN	320	300	313
JSWSTEEL	1300	1100	1174
KOTAKBANK	2200	2100	2208
LT	3800	3800	3867
M&M	3600	3450	3567
MARUTI	17000	15000	16354
MAXHEALTH	1200	1060	1179
NESTLEIND	1300	1200	1282
NTPC	345	340	343
ONGC	250	240	249
POWERGRID	300	290	293
RELIANCE	1400	1400	1400
SBILIFE	1800	1800	1838
SBIN	900	880	888
SHRIRAMFIN	680	660	673
SUNPHARMA	1680	1500	1666
TATACONSUM	1150	1050	1151
TATAMOTORS	400	400	397
TATASTEEL	180	165	174
TCS	3100	3000	2982
TECHM	1500	1400	1454
TITAN	3400	3500	3653
TRENT	5000	4700	4801
ULTRACEMCO	13000	12000	12401
WIPRO	260	245	255

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OI against MWPL				
Symbol	MWPL	Open Interest	Limit for next day	% OI
TATAELXSI	4309631	6417800	856404	149%
SAIL	216861410	305453000	5125260	141%
HFCL	147979599	205213200	8527977	139%
BANDHANBNK	142752962	190411200	30460554	133%
SAMMAANCAP	122326971	162896900	Ban	133%
RBLBANK	91351468	118221125	538271	129%
IDEA	8713529091	10195980225	1731881380	117%
MCX	7635422	8882750	4001617	116%
TITAGARH	12028036	13192825	4183157	110%
LICHSGFIN	45183075	49002000	10718332	108%
PNB	447910372	478904000	171860380	107%
NATIONALUM	134225816	142788750	46221601	106%
NMDC	517037525	547614000	191890886	106%
IRCTC	30082783	31257625	13417545	104%
KAYNES	4667784	4805600	2842351	103%
CROMPTON	81400589	83748600	23905179	103%
IEX	133395043	135506250	61653706	102%
IREDA	119011160	119928900	67567440	101%
CONCOR	48077012	46612500	19194828	97%
LTF	126777205	121250388	66855411	96%
KALYANKJIL	57552009	54926550	23601952	95%
ABCAPITAL	122316423	115952400	36506814	95%
CYIENT	12039544	11398925	6536877	95%
CANBK	504315430	469800000	188178870	93%
ADANIENT	30040977	27604500	13981759	92%
ANGELONE	9647634	8646250	5422802	90%
PGEL	23897684	21344400	12956487	89%
IDFCFIRSTB	761294821	674988125	313985972	89%
INDUSINDBK	93805784	81106200	34619533	86%
WIPRO	292948819	251580000	136866519	86%
PNBHOUSING	28062406	23555350	11517607	84%
PATANJALI	50840137	42374700	15193960	83%
LAURUSLABS	58629477	48742400	31215268	83%

OI against MWPL				
Symbol	MWPL	Open Interest	Limit for next day	% OI
PETRONET	93668136	77736600	45851043	83%
RVNL	84941460	69943500	46969189	82%
JUBLFOOD	48884739	38955000	24120868	80%
BANKBARODA	257509827	203618025	115797481	79%
RECLTD	187084550	145709550	93508448	78%
BIOCON	90981174	70332500	42272786	77%
EXIDEIND	68856800	52628400	34170114	76%
BDL	13786716	10464350	8460511	76%
SBICARD	39583537	29851200	20699179	75%
DLF	83667734	63087750	40249139	75%
ASTRAL	18495534	13796775	8429865	75%
AUROPHARMA	41977935	30760950	16482688	73%
HUDCO	75071250	54723000	42038063	73%
CDSL	26647500	19387125	16994168	73%
NBCC	154894704	112437000	85385324	73%
OFSS	3401732	2432100	1987763	71%
MAZDOCK	11364224	8094275	6873407	71%
ASHOKLEY	409181558	274045000	247908366	67%
MANAPPURAM	82205057	54957000	50149098	67%
TATATECH	27246569	18142400	16436796	67%
TATAPOWER	169808198	112811450	98440912	66%
BANKINDIA	181770921	119345200	102034062	66%
BSE	48385387	31579875	32538168	65%
GMRAIRPORT	534704421	341077500	287009956	64%
FEDERALBNK	338654719	214680000	214825181	63%
INDUSTOWER	197705578	124999300	97464706	63%
JSWENERGY	80203755	50653000	38673361	63%
BHEL	169029877	104070750	99514922	62%
AMBER	3067454	1848300	2170351	60%
VEDL	255091106	153505450	140791754	60%
ADANIGREEN	61877951	37174200	37853616	60%
ABB	7946564	4708875	5027478	59%
GODREJPROP	24082879	14248850	13693636	59%

Derivative Recommendations:

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

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