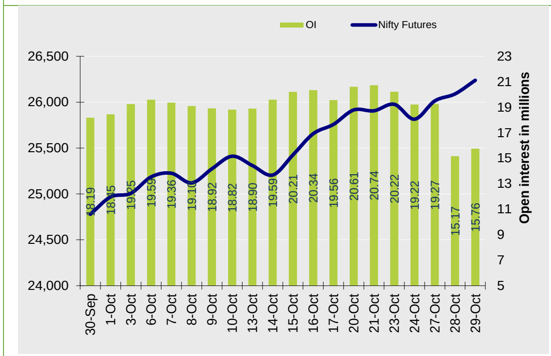
Derivatives Daily

Thursday, October 30, 2025

Nifty Snapshot				
	Close	Prv Cl.	Ab chg	% chg
Spot	26,053.90	25,936.20	117.70	0.45
Futures	26,238.70	26,090.10	148.60	0.57
OI(ml shr)	15.76	15.17	0.59	3.89
Vol (lots)	87938	131051	-43113	-32.90
COC	184.80	153.90	30.90	20.1
PCR–OI	1.14	0.98	0.16	15.9

Nifty Futures Price v/s OI



Institutional Activity in previous trading session			
(*in Rs cr.*)	Buy	Sell	Net
Index Futures	2418.05	3640.35	-1222.30
Index Options	892807.10	895024.57	-2217.47
Stock Futures	22025.90	21192.32	833.58
Stock Options	21983.42	22534.51	-551.09
FII Cash	10,190.59	12,730.75	-2,540.16
DII Cash	19,535.44	13,842.63	5,692.81

Net FII Activity (in Rs cr.)

Date	Idx Fut	Stk Fut	Idx Opt	Cash
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
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

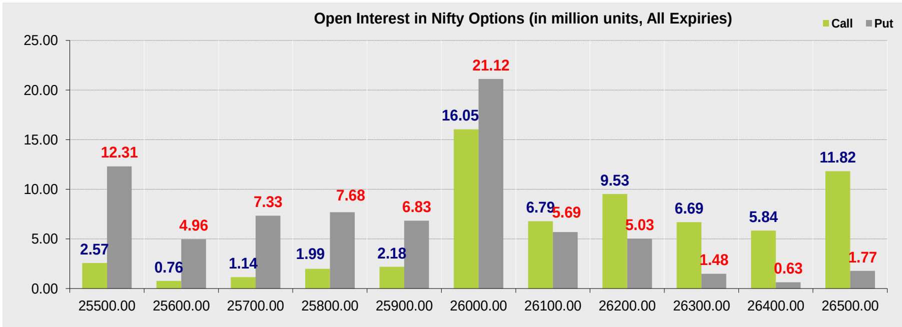
Technical Pivot (Intraday):

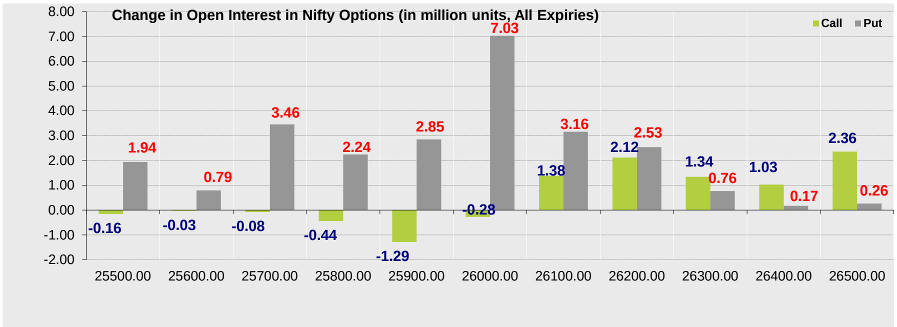
	S2	S1	PIVOT	R1	R2
NIFTY	26025	26130	26210	26315	26390
BANKNIFTY	58315	58540	58685	58910	59055

Summary

- Indian markets closed on a positive note where buying was mainly seen in FMCG, Media, Metal. Nifty Sept Futures closed at 26238.70 (up 148.60 points) at a premium of 184.80 pts to spot.
- FIIs were net sellers in Cash to the tune of 2540.16 Cr and were net sellers in index futures to the tune of 1222.30 Cr.
- India VIX increased by 0.16% to close at 11.97 touching an intraday high of 12.10.

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 26100, 26200,26300,26400 strike Calls and at 26000,25900, 25800, 25700 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 26000 strike Puts, to the tune of 16.05mm and 21.12mn 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
SAIL	141.5	7.0	195.0	24.0
SUZLON	58.6	3.5	269.3	13.0
MPHASIS	2895.0	1.6	4.0	11.7

Fresh Shorts seen in:

Scrip	Price	Price chg	OI	OI Chg
KFINTECH	1113.8	-4.7	3.1	28.5
HDFCAMC	5408.5	-5.0	2.5	22.3
AMBER	8183.5	-1.7	0.7	11.4

Short Covering seen in:

Scrip	Price	Price chg	OI	OI Chg
ADANIGREEN	1118.8	10.8	19.2	-10.8
KEI	4112.5	0.6	1.1	-4.8
AUBANK	885.9	0.2	17.7	-4.0

Long Unwinding seen in:

Scrip	Price	Price chg	OI	OI Chg
CAMS	3856.2	-3.5	1.8	-11.0
NUVAMA	7275.0	-2.5	0.4	-3.2
FEDERALBNK	236.0	-0.3	79.4	-3.1

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NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
ADANIENT	2600	2500	2559
ADANIPORTS	1500	1400	1461
APOLLOHOSP	8800	7500	7914
ASIANPAINT	2600	2500	2549
AXISBANK	1300	1200	1254
BAJAJ-AUTO	9500	9000	9082
BAJAJFINSV	2400	1900	2148
BAJFINANCE	1100	1000	1071
BEL	420	400	410
BHARTIARTL	2100	2000	2110
CIPLA	1600	1500	1588
COALINDIA	400	380	384
DRREDDY	1300	1200	1253
EICHERMOT	7000	6500	6981
ETERNAL	350	320	333
GRASIM	3000	2800	2971
HCLTECH	1720	1500	1564
HDFCBANK	1000	1000	1015
HDFCLIFE	780	750	764
HINDALCO	900	840	861
HINDUNILVR	2600	2500	2487
ICICIBANK	1400	1400	1379
INDIGO	6000	5400	5833
INFY	1600	1500	1509
ITC	430	420	424

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
JIOFIN	350	310	312
JSWSTEEL	1150	1100	1217
KOTAKBANK	2200	2160	2166
LT	4000	3800	3977
M&M	3600	3500	3557
MARUTI	17000	16000	16236
MAXHEALTH	1200	1200	1198
NESTLEIND	1300	1300	1282
NTPC	350	380	348
ONGC	260	250	257
POWERGRID	300	290	293
RELIANCE	1500	1500	1511
SBILIFE	2000	1900	1974
SBIN	950	900	944
SHRIRAMFIN	750	700	737
SUNPHARMA	1760	1660	1720
TATACONSUM	1340	1100	1184
TMPV	420	360	414
TATASTEEL	190	180	186
TCS	3100	3100	3079
TECHM	1500	1480	1460
TITAN	4200	3700	3774
TRENT	5000	4800	4814
ULTRACEMCO	13000	12000	12083
WIPRO	250	240	243

OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
HFCL	147979599	191384400	17003107	129%
SAIL	216861410	266330200	5870782	123%
BANDHANBNK	142752962	154627200	34656800	108%
RBLBANK	91351468	96307275	16307528	105%
IEX	133395043	135011250	48756183	101%
IDEA	8713529091	8759404200	1728355141	101%
SAMMAANCAP	122326971	121677100	Ban	99%
CROMPTON	81400589	78836400	20484024	97%
LICHSGFIN	45183075	43310000	12520863	96%
NMDC	517037525	485635500	194066000	94%
PNBHOUSING	28062406	25940200	9074366	92%
NATIONALUM	134225816	121170000	47897460	90%
INDUSINDBK	93805784	79996000	34356383	85%
EXIDEIND	68856800	58482000	27481621	85%
PNB	447910372	365296000	205480976	82%
CONCOR	48077012	39045000	19561211	81%
ADANIENT	30040977	24271200	13533666	81%
IRCTC	30082783	24281250	14380963	81%
ABCAPITAL	122316423	95473800	39876049	78%
SBICARD	39583537	30785600	18677882	78%
WIPRO	292948819	227334000	129336406	78%
MAZDOCK	11364224	8762775	6052086	77%
CANBK	504315430	387639000	238351960	77%
PATANJALI	50840137	38763900	15093513	76%
AUROPHARMA	41977935	30794500	15134266	73%
RECLTD	187084550	135835800	88819506	73%
TATAELXSI	4309631	3115500	1579784	72%
MCX	7635422	5344375	4395605	70%
PETRONET	93668136	64272600	45374914	69%
TITAGARH	12028036	8221500	5159481	68%
LAURUSLABS	58629477	40021400	33764601	68%
BANKBARODA	257509827	175611150	127543101	68%
IDFCFIRSTB	761294821	517480075	338253271	68%

OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
INDUSTOWER	197705578	131279100	93080714	66%
JSWENERGY	80203755	53164000	35832598	66%
KALYANKJIL	57552009	37517750	24231339	65%
ADANIGREEN	61877951	39807600	37904931	64%
DIXON	6445442	4050650	4245809	63%
BIOCON	90981174	56765000	45512163	62%
HUDCO	75071250	46178775	41348313	62%
BHEL	169029877	103535250	94024769	61%
LTF	126777205	77067664	70393935	61%
DLF	83667734	50489175	44233348	60%
ASTRAL	18495534	11160500	9311376	60%
GMRAIRPORT	534704421	320208300	271912150	60%
CDSL	26647500	15787100	16169187	59%
OFSS	3401732	1989300	1984172	58%
VEDL	255091106	147855500	133035086	58%
JUBLFOOD	48884739	27635000	25463364	57%
NBCC	154894704	87035000	82122896	56%
TATAPOWER	169808198	94573350	102866356	56%
BANKINDIA	181770921	98472400	101550682	54%
RVNL	84941460	45669675	49539843	54%
UPL	82588393	44311210	44522219	54%
CAMS	7421215	3900900	5209979	53%
HAL	28450886	14849250	17059082	52%
GLENMARK	22585180	11677500	12365107	52%
JIOFIN	446457456	230015650	276317840	52%
ASHOKLEY	409181558	209995000	252150328	51%
TATATECH	27246569	13792000	16617269	51%
MANAPPURAM	82205057	41430000	47842328	50%
APLAPOLLO	27232196	13711600	15892944	50%
ADANIENSOL	51907388	25940250	30075857	50%
PFC	203602113	101643100	131703890	50%
AMBUJACEM	119762774	59729250	69340495	50%

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Derivative Recommendations:

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

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