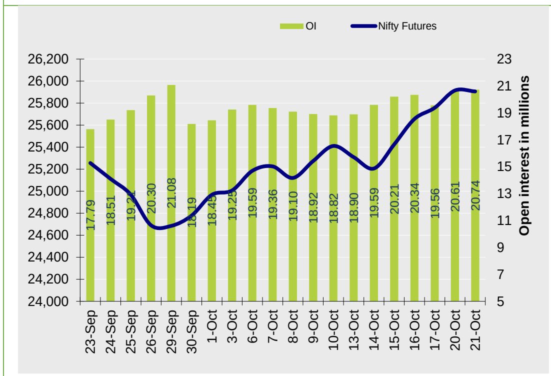
Derivatives Daily

Thursday, October 23, 2025

Nifty Snapshot

	Close	Prv Cl.	Ab chg	% chg
Spot	25,868.60	25,843.15	25.45	0.10
Futures	25,906.30	25,915.10	-8.80	-0.03
OI(ml shr)	20.74	20.61	0.13	0.63
Vol (lots)	20264	90812	-70548	-77.69
COC	37.70	71.95	-34.25	-47.6
PCR–OI	1.08	1.15	-0.07	-5.8

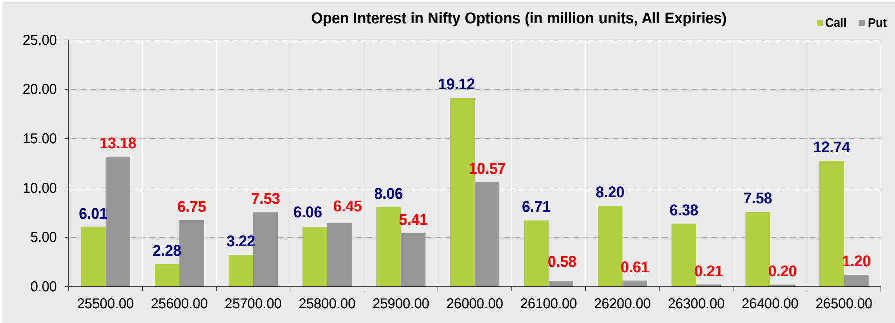
Nifty Futures Price v/s OI

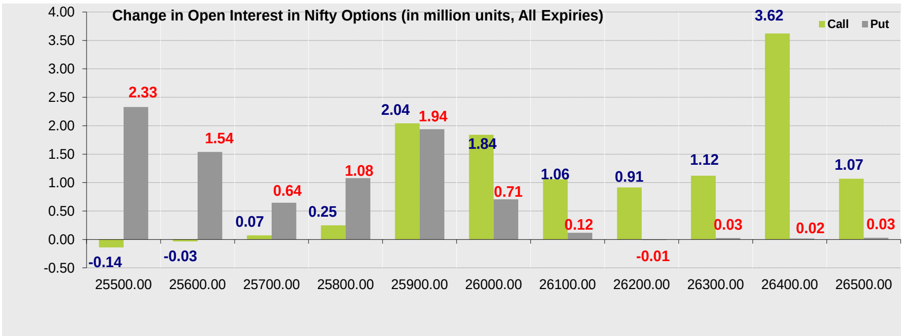


Summary

- Indian markets closed on a flattish note where buying was mainly seen in Metal, Media, Pharmaceuticals. Nifty Sept Futures closed at 25906.30 (down 8.80 points) at a premium of 37.70 pts to spot.
- FIIs were net buyers in Cash to the tune of 96.72 Cr and were net buyers in index futures to the tune of 57.52 Cr.
- India VIX decreased by 0.50% to close at 11.30 touching an intraday high of 11.60.

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 25900, 26000,26100,26200 strike Calls and at 25800, 25700, 25600,25500 strike Puts indicating market is likely to remain positive in the near term.
- Highest OI build-up is seen at 26000 strike Calls and 25500 strike Puts, to the tune of 19.12mm and 13.18mn respectively.

Institutional Activity in previous trading session

(in Rs cr.)	Buy	Sell	Net
Index Futures	361.20	303.68	57.52
Index Options	150591.13	154667.27	-4076.14
Stock Futures	1902.46	1475.17	427.29
Stock Options	1302.80	1426.36	-123.56
FII Cash	622.39	525.67	96.72
DII Cash	324.13	931.14	-607.01

Net FII Activity (in Rs cr.)

Date	Idx Fut	Stk Fut	Idx Opt	Cash
21-Oct	57.5	427.3	-4076.1	97
20-Oct	1028.3	2787.1	5545.3	790
17-Oct	3991.0	-251.4	-2983.4	309
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

Outlook on Nifty:

Index is likely to open on a gap up note today and is likely to remain positive during the day.

Technical Pivot (Intraday):

	S2	S1	PIVOT	R1	R2
NIFTY	25805	25855	25915	25965	26025
BANKNIFTY	57720	57840	58000	58120	58280

(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
PPLPHARMA	197.3	0.6	25.3	12.5
NUVAMA	7274.5	3.1	0.4	11.2
SUZLON	54.2	1.9	257.0	2.2

Fresh Shorts seen in:

Scrip	Price	Price chg	OI	OI Chg
FINNIFTY	27517.1	-0.1	0.0	4.5
ICICIBANK	1382.5	-0.8	108.7	2.8
RBLBANK	324.9	-0.6	64.2	1.1

Short Covering seen in:

Scrip	Price	Price chg	OI	OI Chg
SAMMAANCAP	174.8	1.7	100.7	-1.9
INFY	1450.6	0.7	71.6	-1.8
CAMS	3830.5	0.1	2.4	-0.8

Long Unwinding seen in:

Scrip	Price	Price chg	OI	OI Chg
KAYNES	6855.5	-0.1	1.4	-1.4
CANBK	126.9	-0.5	275.0	-1.4
BANKNIFTY	57960.0	-0.2	2.1	-1.1

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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	2552
ADANIPORTS	1500	1400	1473
APOLLOHOSP	8000	7800	8009
ASIANPAINT	2600	2400	2508
AXISBANK	1160	1200	1236
BAJAJ-AUTO	9200	8800	9108
BAJAJFINSV	2100	2100	2174
BAJFINANCE	1100	1020	1086
BEL	420	410	418
BHARTIARTL	1960	1960	2044
CIPLA	1700	1600	1666
COALINDIA	400	450	391
DRREDDY	1320	1250	1291
EICHERMOT	7000	6200	7017
ETERNAL	350	330	339
GRASIM	2900	2700	2874
HCLTECH	1520	1500	1491
HDFCBANK	1020	1000	1007
HDFCLIFE	800	740	744
HINDALCO	800	750	785
HINDUNILVR	2700	2500	2592
ICICIBANK	1400	1400	1383
INDIGO	6000	5800	5924
INFY	1560	1420	1451
ITC	420	400	414

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	**Highest CE OI**	**Highest PE OI**	**CMP**
JIOFIN	320	300	312
JSWSTEEL	1200	1100	1152
KOTAKBANK	2100	2100	2199
LT	3800	3800	3891
M&M	3700	3500	3618
MARUTI	17000	16000	16382
MAXHEALTH	1240	1200	1205
NESTLEIND	1300	1200	1288
NTPC	345	340	342
ONGC	250	245	248
POWERGRID	300	290	289
RELIANCE	1500	1400	1466
SBILIFE	1800	1800	1844
SBIN	880	880	907
SHRIRAMFIN	700	660	696
SUNPHARMA	1680	1500	1692
TATACONSUM	1280	1100	1176
TATAMOTORS	400	400	401
TATASTEEL	175	170	173
TCS	3100	3000	3004
TECHM	1500	1400	1447
TITAN	3400	3500	3739
TRENT	5000	4700	4785
ULTRACEMCO	13000	12200	12340
WIPRO	250	240	241

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OI against MWPL				
Symbol	MWPL	Open Interest	Limit for next day	% OI
HFCL	147979599	226704600	6673929	153%
TATAELXSI	4309631	6457000	934419	150%
SAIL	216861410	311835600	2920870	144%
BANDHANBNK	142752962	191743200	31137643	134%
MCX	7635422	9692875	4015196	127%
SAMMAANCAP	122326971	149863600	Ban	123%
IDEA	8713529091	10420125825	1764784782	120%
PNB	447910372	532736000	173072138	119%
WIPRO	292948819	346650000	108323859	118%
NATIONALUM	134225816	148368750	45073074	111%
LICHSGFIN	45183075	48950000	11056513	108%
NMDC	517037525	557509500	196368251	108%
RBLBANK	91351468	97920175	19296782	107%
TITAGARH	12028036	12864400	4474913	107%
IRCTC	30082783	32063500	13575114	107%
CROMPTON	81400589	83770200	23854695	103%
IEX	133395043	136721250	61327110	102%
CONCOR	48077012	47338750	19078171	98%
IREDA	119011160	115285200	70002343	97%
KALYANKJIL	57552009	55250850	23613936	96%
KAYNES	4667784	4478900	3055851	96%
PGEL	23897684	22872500	13206280	96%
CANBK	504315430	480674250	203554743	95%
ABCAPITAL	122316423	114783700	37048986	94%
INDUSINDBK	93805784	87183600	31776865	93%
ADANIENT	30040977	27739500	13807929	92%
LTF	126777205	114847418	68662109	91%
PNBHOUSING	28062406	25034100	10747183	89%
DIXON	6445442	5691250	4316111	88%
IDFCFIRSTB	761294821	666668450	326593624	88%
OFSS	3401732	2899575	1930795	85%
ANGELONE	9647634	8198750	5724223	85%
CYIENT	12039544	10228050	6674800	85%

OI against MWPL				
Symbol	MWPL	Open Interest	Limit for next day	% OI
LAURUSLABS	58629477	49723300	30542036	85%
PATANJALI	50840137	43102800	14967741	85%
BANKBARODA	257509827	215718750	114929358	84%
PETRONET	93668136	77936400	45647966	83%
RVNL	84941460	70482500	47855283	83%
JUBLFOOD	48884739	40061250	23944117	82%
RECLTD	187084550	149855850	92412549	80%
BIOCON	90981174	71780000	43097168	79%
SBICARD	39583537	31188000	21366908	79%
CDSL	26647500	20887175	16896935	78%
EXIDEIND	68856800	53897400	34448370	78%
AUROPHARMA	41977935	32088100	15807899	76%
BDL	13786716	10444525	8557746	76%
JSWENERGY	80203755	60732000	37132281	76%
HUDCO	75071250	56654400	42344686	75%
FEDERALBNK	338654719	254205000	206889053	75%
ASTRAL	18495534	13738125	8766008	74%
TATATECH	27246569	20062400	15529800	74%
DLF	83667734	61407225	41791757	73%
MAZDOCK	11364224	8227625	6942547	72%
NBCC	154894704	111247500	86282752	72%
AMBER	3067454	2157800	2115170	70%
ASHOKLEY	409181558	286455000	247386875	70%
LTIM	9315942	6329850	6054368	68%
BSE	48385387	32178375	32948730	67%
BANKINDIA	181770921	120759600	100441168	66%
TATAPOWER	169808198	112514200	100313551	66%
MANAPPURAM	82205057	54093000	50441489	66%
INDUSTOWER	197705578	128982400	95614384	65%
BHEL	169029877	110197500	98516549	65%
GMRAIRPORT	534704421	347159700	283136583	65%
HAL	28450886	18056700	17180863	63%
ADANIGREEN	61877951	38921400	37990151	63%

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Derivative Recommendations:

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

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