Derivatives Daily

PRIVATE CLIENT GROUP

OCTOBER 24, 2025

Commentary

INDEX	Close	%Ch
Nifty	25891.40	0.09%
BankNifty	58078.05	0.12%

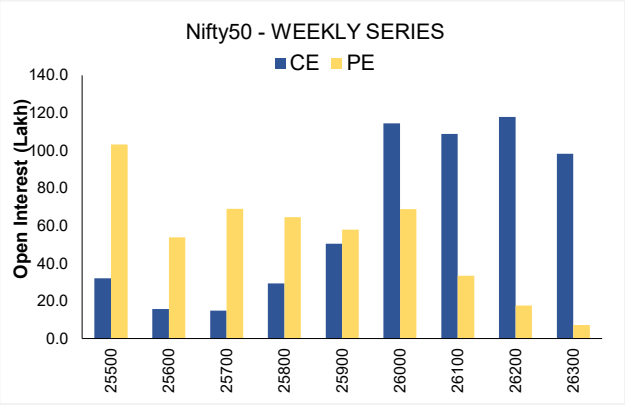
Provisional Cash Figures (in Cr):

FII/FPI:	-1508.09	DII:	3989.46

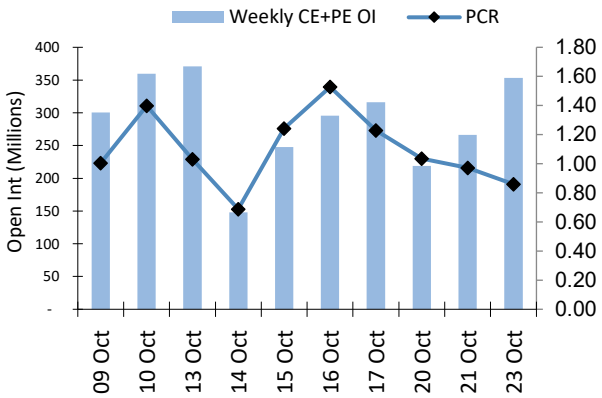
- On Thursday, Nifty opened with a gap around 26,050 and reached an intraday high of 26,104 before reversing in the latter half to close only with a gain of ~23 points.
- In the current Monthly Options series, the OI concentration on the CALL side seen at 26200 Strike, while for PUTs, it's at 25500 Strike.
- Weekly Series PCR has dropped from 0.97 to 0.86.
- FII's have reduced their net Short exposure on Index Options by ~23K contracts, with the overall net position now standing at -182K.

Nifty Open Interest Data *(Weekly Series)*

Nifty Open Interest (OI) Concentration



Nifty Put-Call Ratio (OI)

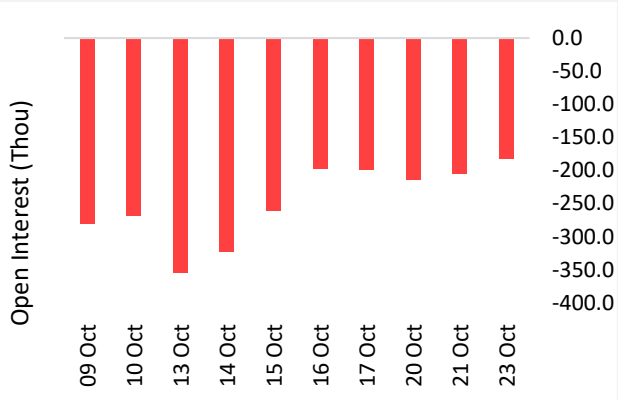


Foreign Institutional Investors (FII) Activity

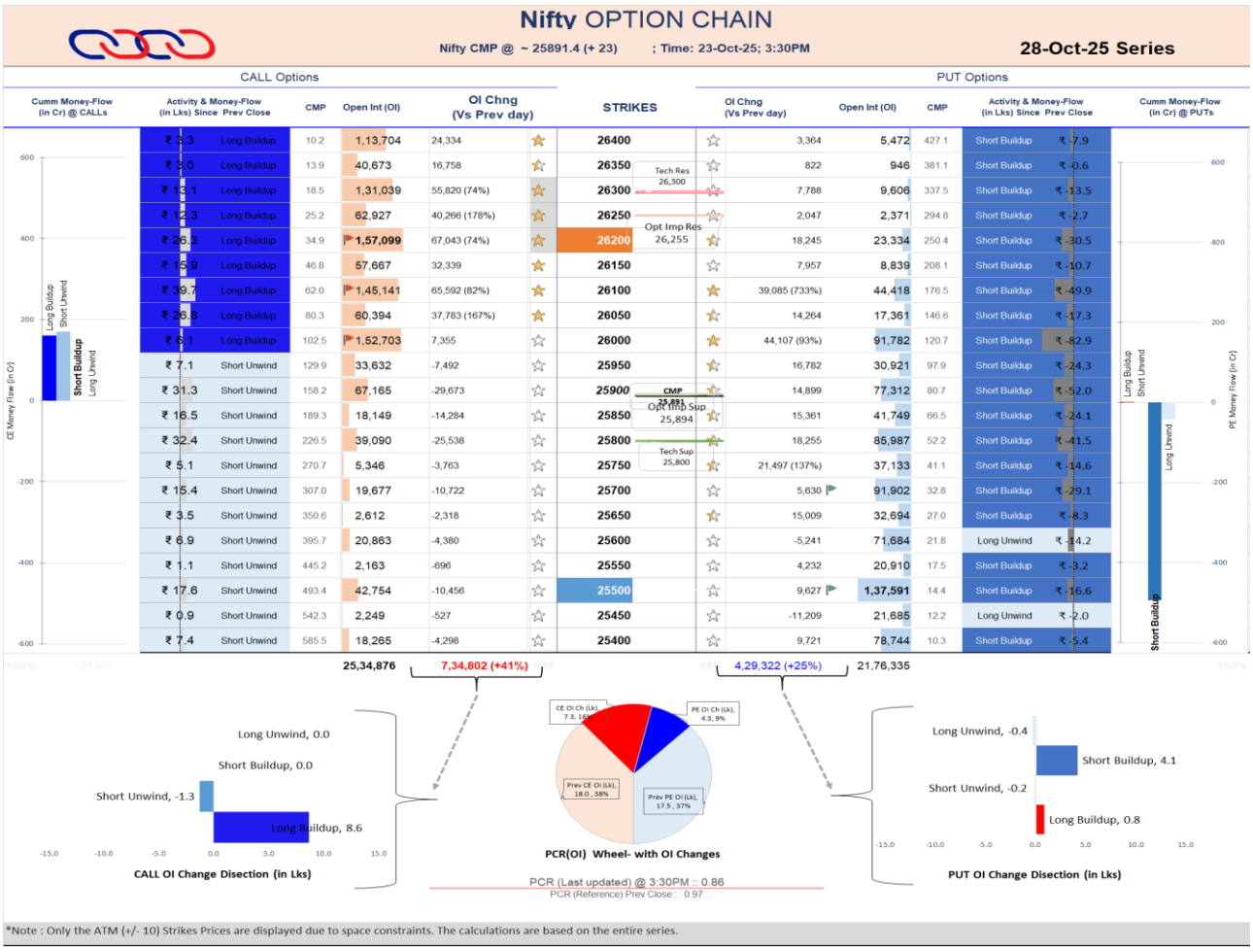
FII Net Position (Index wise)

INSTRUMENT	Change in Long/Short Bias
Total Index FUT	**23,518**
Nifty FUT	17,037
BankNifty FUT	6,008
FinNifty FUT	18
MidcapNifty FUT	400
NIftyNxt FUT	55

FII Net Index Options OI

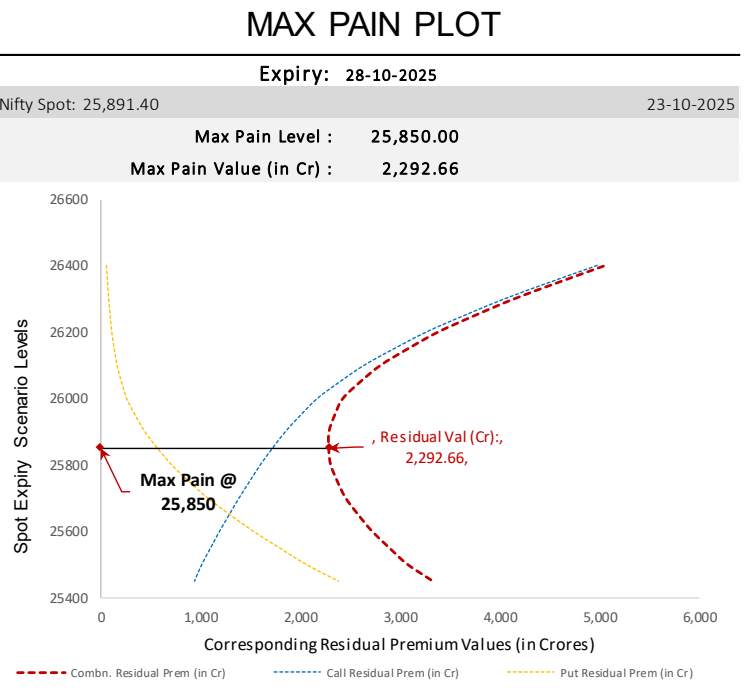


Nifty Options Chain Analysis



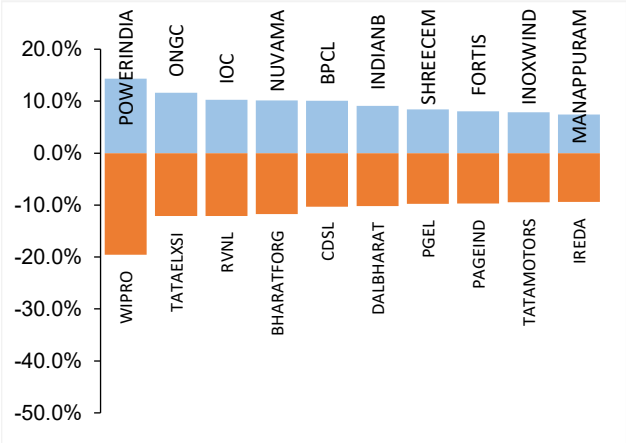
Max Pain Data

SPOT Expiry Scenarios	Call Residual Prem (in Cr)	Put Residual Prem (in Cr)	Combn. Residual Prem (in Cr)
26400	4,980.9	58.9	5,039.8
26350	4,511.0	70.0	4,581.0
26300	4,056.3	81.5	4,137.8
26250	3,650.8	96.5	3,747.3
26200	3,268.9	112.5	3,381.4
26150	2,945.9	137.2	3,083.1
26100	2,644.5	165.2	2,809.7
26050	2,397.6	209.9	2,607.5
26000	2,173.3	261.1	2,434.4
25950	2,006.3	346.7	2,352.9
25900	1,851.8	443.9	2,295.7
25850	1,722.6	570.1	2,292.7
25800	1,600.2	711.9	2,312.1
25750	1,492.4	886.0	2,378.4
25700	1,386.6	1,074.0	2,460.7
25650	1,288.3	1,296.5	2,584.8
25600	1,190.9	1,531.2	2,722.1
25550	1,101.3	1,792.9	2,894.1
25500	1,012.5	2,062.3	3,074.8
25450	939.8	2,383.4	3,323.1

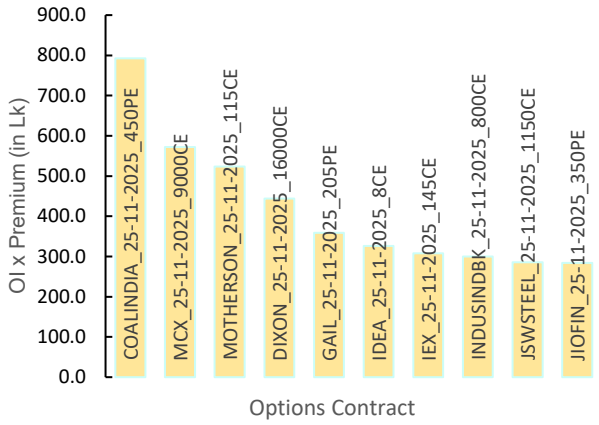


Stock Activity

Top10 Futures Open Interest Gainers/Losers

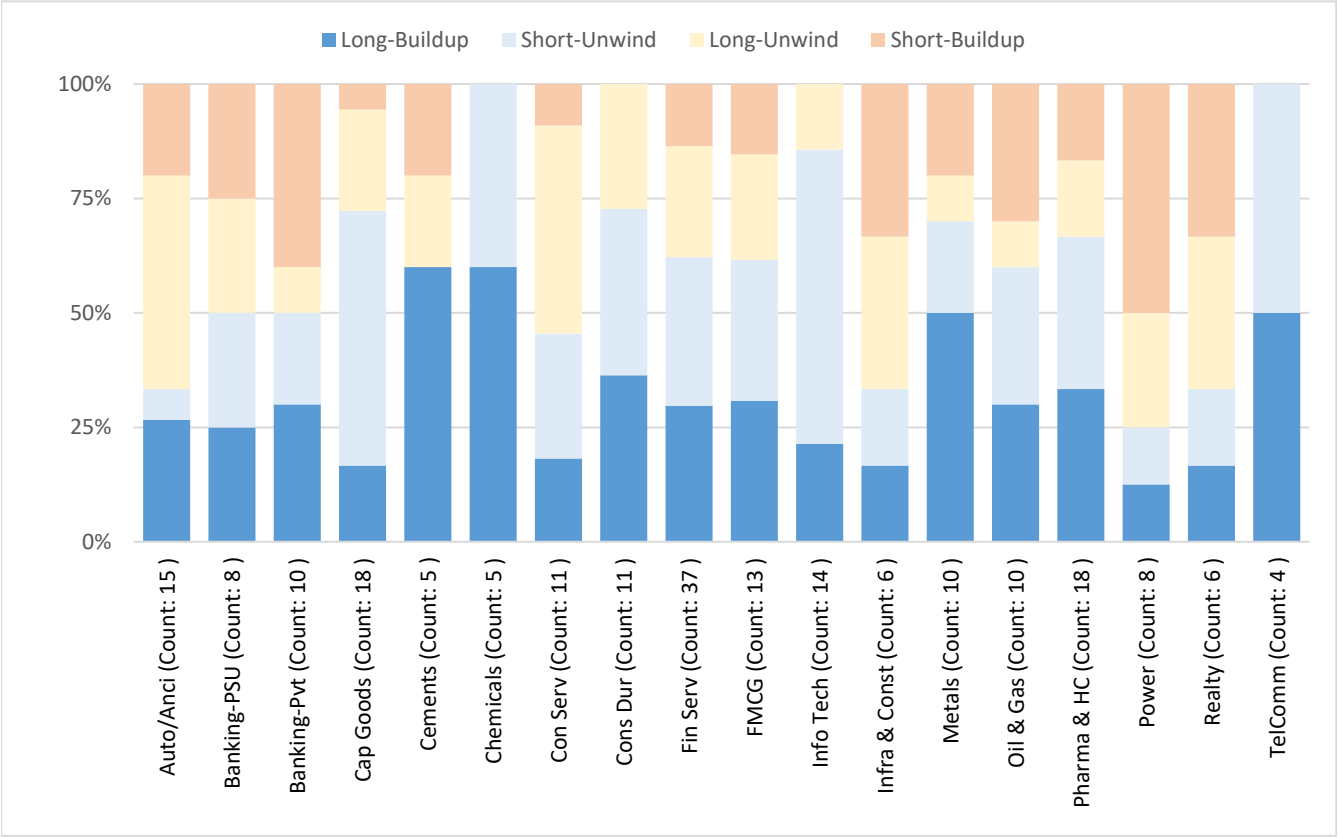


Top10 Options Fresh Commitments



Sectoral Build-up/Unwinding Activity

Sector wise Build-up & Unwinding in Stock Futures - Market-Breadth



RATING SCALE (PRIVATE CLIENT GROUP)

BUY – A condition that indicates a good time to buy a stock. The exact circumstances of the signal will be determined by the indicator that an analyst is using.

SELL – A condition that indicates a good time to sell a stock. The exact circumstances of the signal will be determined by the indicator that an analyst is using.

Stop Loss Order – An instruction to the broker to buy or sell stock when it trades beyond a specified price. They serve to either protect your profits or limit your losses.

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