Derivatives Daily

PRIVATE CLIENT GROUP

OCTOBER 27, 2025

Commentary

INDEX	Close	%Ch
Nifty	25795.15	-0.37%
BankNifty	57699.60	-0.65%

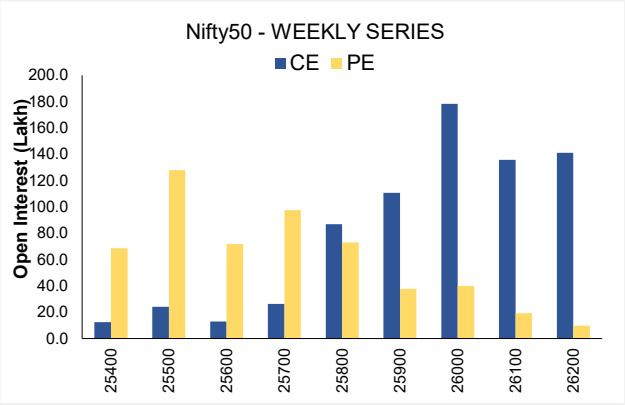
Provisional Cash Figures (in Cr):

FII/FPI:	863.73	DII:	-127.92

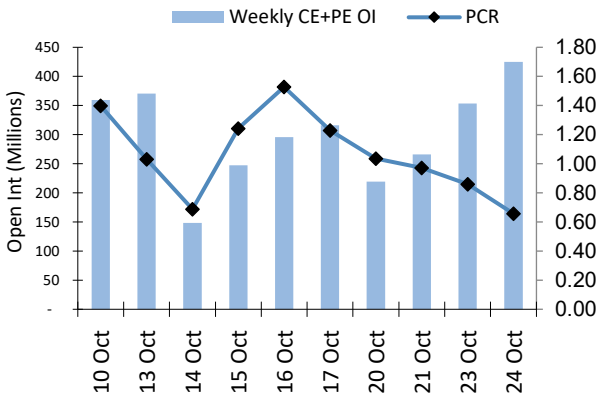
- On Friday, after a positive opening, Nifty came under selling pressure that dragged the Index towards 25,700. However, a late recovery helped Nifty trim losses and settle with a decline of~96 points.
- In the current Monthly Options series, the OI concentration on the CALL side seen at 26000 Strike, while for PUTs, it's at 25500 Strike.
- Weekly Series PCR has dropped from 0.86 to 0.66.
- FII's have increased their net Short exposure on Index Options by ~26K contracts, with the overall net position now standing at -209K.

Nifty Open Interest Data *(Weekly Series)*

Nifty Open Interest (OI) Concentration



Nifty Put-Call Ratio (OI)



Foreign Institutional Investors (FII) Activity

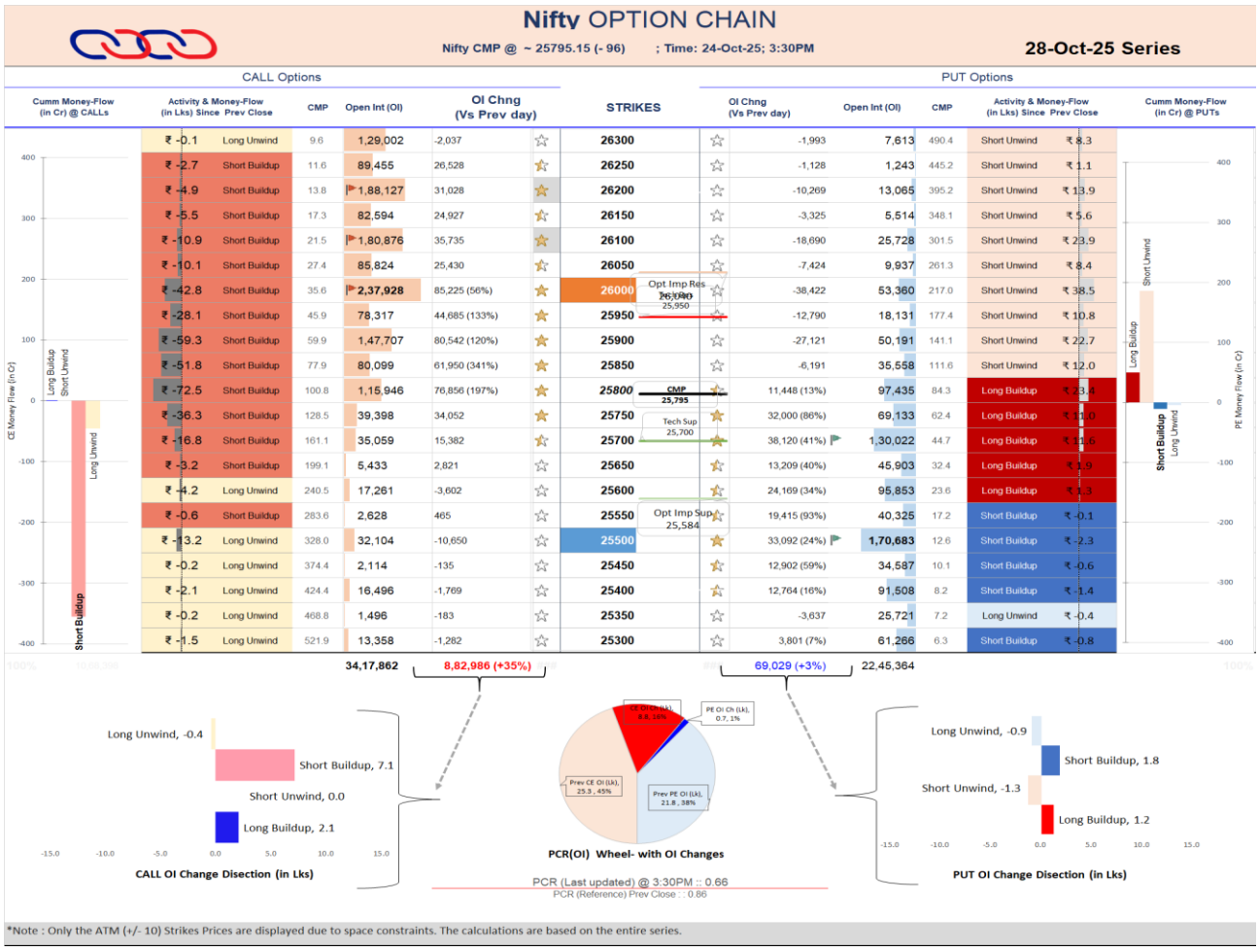
FII Net Position (Index wise)

INSTRUMENT	Change in Long/Short Bias
Total Index FUT	**6,964**
Nifty FUT	6,295
BankNifty FUT	353
FinNifty FUT	-34
MidcapNifty FUT	345
NIftyNxt FUT	5

FII Net Index Options OI

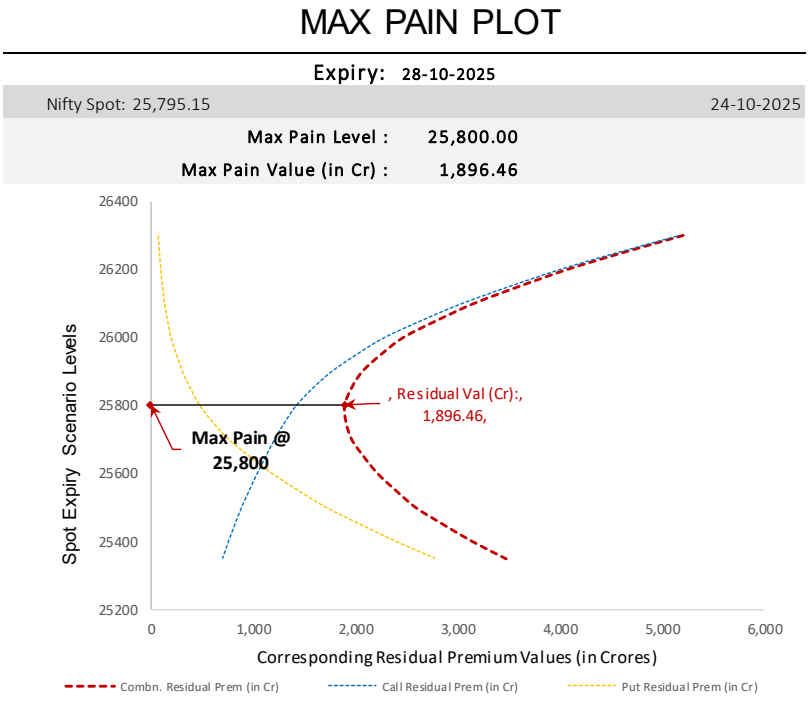


Nifty Options Chain Analysis



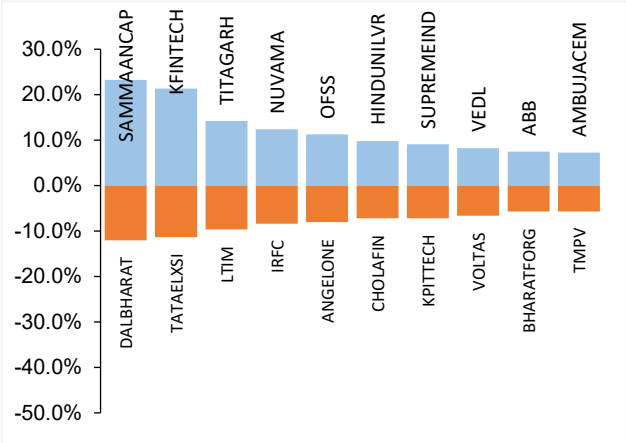
Max Pain Data

SPOT Expiry Scenarios	Call Residual Prem (in Cr)	Put Residual Prem (in Cr)	Combn. Residual Prem (in Cr)
26300	5,144.8	67.4	5,212.2
26250	4,548.7	79.7	4,628.4
26200	3,986.0	92.5	4,078.6
26150	3,494.0	110.2	3,604.2
26100	3,032.9	130.0	3,162.8
26050	2,639.6	159.4	2,799.0
26000	2,278.6	192.5	2,471.0
25950	2,006.7	245.6	2,252.3
25900	1,764.2	305.6	2,069.8
25850	1,577.1	384.3	1,961.4
25800	1,420.1	476.4	1,896.5
25750	1,306.5	605.0	1,911.5
25700	1,207.7	759.6	1,967.3
25650	1,122.0	962.9	2,084.9
25600	1,038.4	1,183.4	2,221.8
25550	961.2	1,439.9	2,401.2
25500	885.1	1,711.5	2,596.6
25450	821.0	2,047.1	2,868.1
25400	757.6	2,395.7	3,153.3
25350	700.5	2,778.6	3,479.1

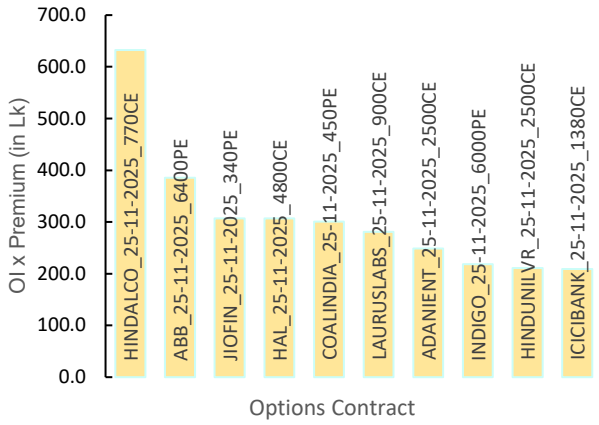


Stock Activity

Top10 Futures Open Interest Gainers/Losers

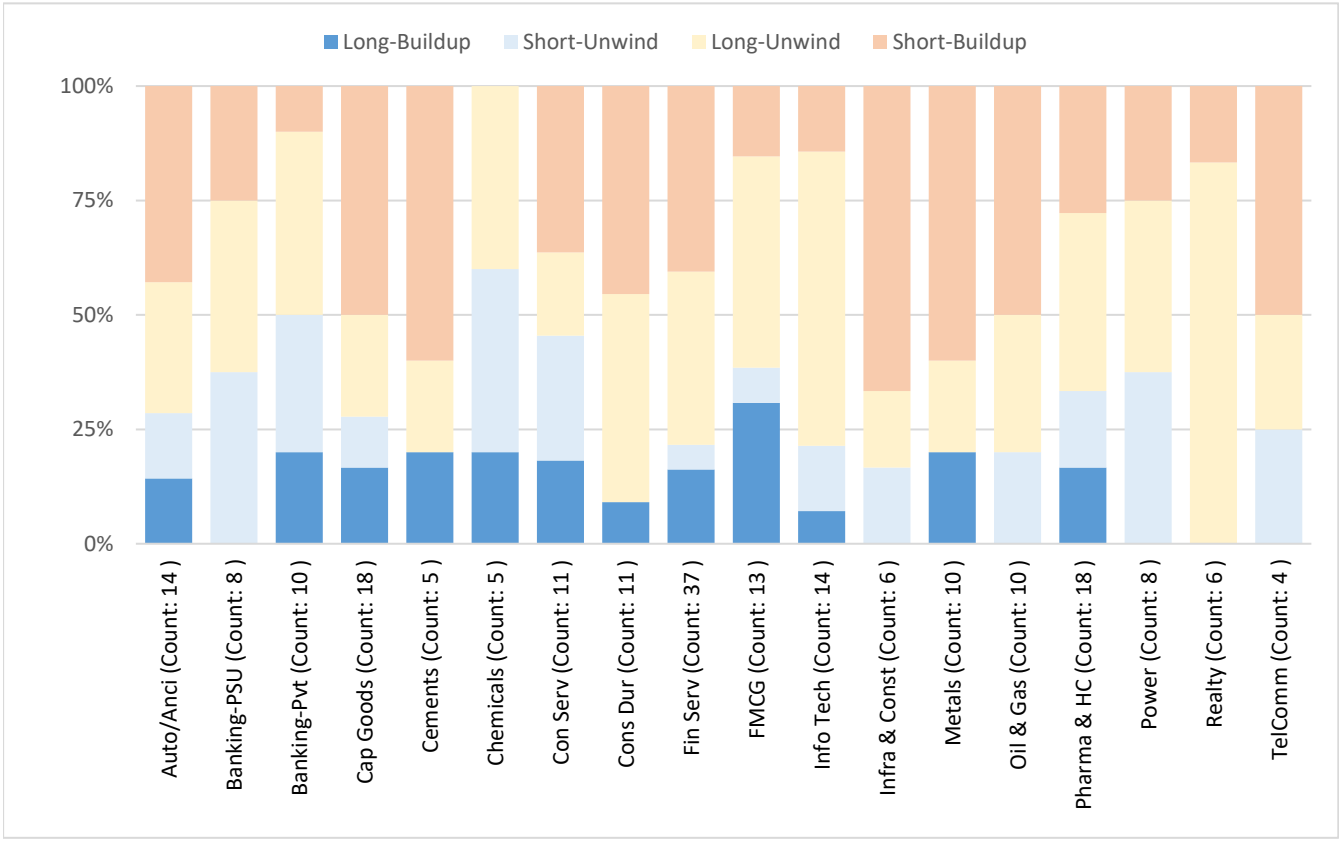


Top10 Options Fresh Commitments



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.

FUNDAMENTAL RESEARCH TEAM (PRIVATE CLIENT GROUP)

Shrikant Chouhan
Head of Research
shrikant.chouhan@kotak.com
+91 22 6218 5408

Arun Agarwal
Auto & Auto Ancillary, Building Material, Cement, Consumer Durable
arun.agarwal@kotak.com
+91 22 6218 6443

Amit Agarwal, CFA
Transportation, Paints, FMCG
agarwal.amit@kotak.com
+91 22 6218 6439

Rini Mehta
Research Analyst
rini.mehta@kotak.com
+91 22 6218 6433

Sumit Pokharna
Oil and Gas, Information Tech
sumit.pokharna@kotak.com
+91 22 6218 6438

K. Kathirvelu
Support Executive
k.kathirvelu@kotak.com
+91 22 6218 6427

Pankaj Kumar
Construction, Capital Goods & Midcaps
pankajr.kumar@kotak.com
+91 22 6218 5498

Amarjeet Maurya
Internet Software & Services
amarjeet.maurya@kotak.com
+91 22 6218 6427

Veer Trivedi
BFSI
veer.trivedi@kotak.com
+91 22 6218 6432

TECHNICAL RESEARCH TEAM (PRIVATE CLIENT GROUP)

Shrikant Chouhan
shrikant.chouhan@kotak.com
+91 22 6218 5408

Amol Athawale
amol.athawale@kotak.com
+91 20 6620 3350

Sayed Haider
sayed.haider@kotak.com
+91 22 62185458

DERIVATIVES RESEARCH TEAM (PRIVATE CLIENT GROUP)

Sahaj Agrawal
sahaj.agrawal@kotak.com
+91 79 66041701

Prasenjit Biswas
prasenjit.biswas@kotak.com
+91 33 6638 8331

Karan Kulkarni
karan.kulkarni@kotak.com
+91 20 66203350

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