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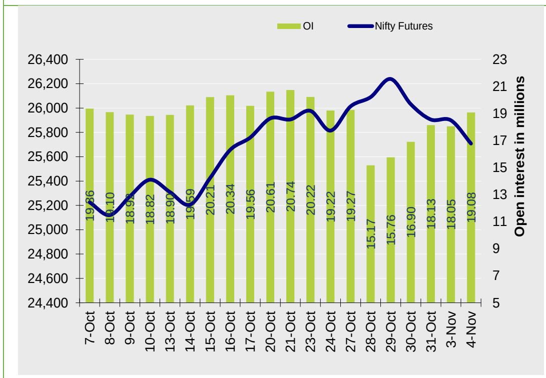
Derivatives Daily

Thursday, November 06, 2025

SNifty Snapshot				
	Close	**Prv Cl.**	**Ab chg**	**% chg**
Spot	25,597.65	25,763.35	-165.70	-0.64
Futures	25,708.30	25,898.90	-190.60	-0.74
OI(ml shr)	19.08	18.05	1.03	5.69
Vol (lots)	82485	68991	13494	19.56
COC	110.65	135.55	-24.90	-18.4
PCR–OI	0.93	0.78	0.15	19.0

Nifty Futures Price v/s OI



Institutional Activity in previous trading session			
(in Rs cr.)	**Buy**	**Sell**	**Net**
Index Futures	3434.30	5457.55	-2023.25
Index Options	2782505.82	2723926.09	58579.73
Stock Futures	18866.23	23537.86	-4671.63
Stock Options	24114.48	23257.35	857.13
FII Cash	13,187.05	14,254.06	-1,067.01
DII Cash	15,835.40	14,632.50	1,202.90

Net FII Activity (in Rs cr.)

Date	Idx Fut	Stk Fut	Idx Opt	Cash
4-Nov	-2023.3	-4671.6	58579.7	-1067
3-Nov	-1194.2	-992.6	-5302.0	-1884
31-Oct	-1611.6	-941.3	10111.9	-6769
30-Oct	-2390.3	-3579.2	9933.3	-3078
29-Oct	-1222.3	833.6	-2217.5	-2540
28-Oct	-3367.8	1251.4	32590.6	10340

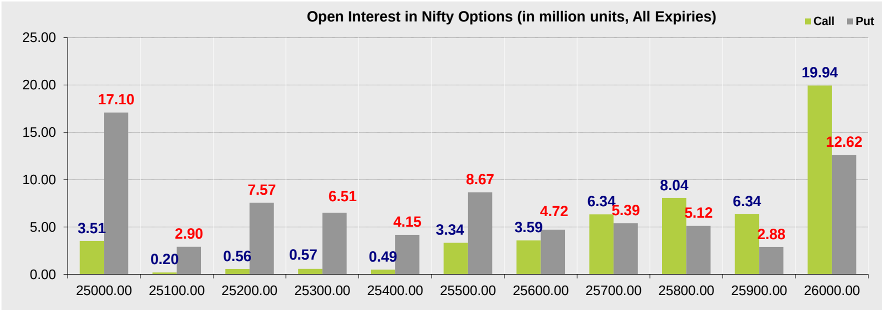
Technical Pivot (Intraday):

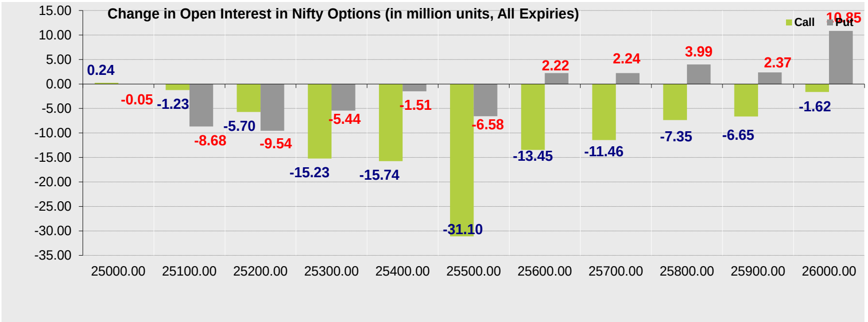
	S2	S1	PIVOT	R1	R2
NIFTY	25555	25630	25770	25850	25990
BANKNIFTY	57865	57990	58200	58325	58535

Summary

- Indian markets closed on a negative note where selling was mainly seen in Metal, IT, Automobiles. Nifty Nov Futures closed at 25708.30 (down 190.60 points) at a premium of 110.65 pts to spot.
- FIIs were net sellers in Cash to the tune of 1067.01 Cr and were net sellers in index futures to the tune of 2023.25 Cr.
- India VIX decreased by 0.09% to close at 12.65 touching an intraday high of 12.94.

Open Interest in Nifty Options:





- The above second chart shows previous trading day's change in Nifty options where Liquidations in OI were seen in 25600, 25700, 25800, 25900 strike Calls and at 25500, 25400, 25300,25200 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 19.94mm and 17.10mn respectively.

Outlook on Nifty:

Index is likely to open on a flattish 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
POWERINDIA	20473.0	14.1	0.2	32.6
SBIN	962.2	0.9	85.7	5.6
DELHIVERY	486.3	2.4	19.9	5.2

Fresh Shorts seen in:

Scrip	Price	Price chg	OI	OI Chg
HEROMOTOCO	5336.0	-4.2	5.0	16.2
PIIND	3696.1	-0.3	2.0	11.3
DIVISLAB	6840.0	0.0	3.0	10.4

Short Covering seen in:

Scrip	Price	Price chg	OI	OI Chg
NUVAMA	7120.0	0.1	0.3	-10.7
SUZLON	60.1	0.8	285.7	-4.9
IOC	169.5	0.7	99.6	-4.5

Long Unwinding seen in:

Scrip	Price	Price chg	OI	OI Chg
BANKINDIA	142.4	-0.2	60.7	-11.7
MIDCPNIFTY	13518.9	-0.9	2.0	-5.9
CANBK	139.9	-0.1	214.3	-4.8

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NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	**Highest CE OI**	**Highest PE OI**	**CMP**
ADANIENT	2500	2500	2426
ADANIPORTS	1500	1400	1448
APOLLOHOSP	8600	7500	7831
ASIANPAINT	2600	2240	2495
AXISBANK	1300	1140	1231
BAJAJ-AUTO	9000	9000	8772
BAJAJFINSV	2100	1900	2079
BAJFINANCE	1100	1050	1060
BEL	420	400	417
BHARTIARTL	2100	2000	2118
CIPLA	1600	1500	1510
COALINDIA	389.75	369.75	379
DRREDDY	1300	1200	1199
EICHERMOT	7000	6200	6942
ETERNAL	350	320	315
GRASIM	3000	2800	2892
HCLTECH	1720	1400	1532
HDFCBANK	1000	1000	990
HDFCLIFE	750	740	746
HINDALCO	850	830	835
HINDUNILVR	2600	2500	2438
ICICIBANK	1400	1400	1343
INDIGO	6000	5600	5638
INFY	1500	1500	1458
ITC	430	400	411

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	**Highest CE OI**	**Highest PE OI**	**CMP**
JIOFIN	350	310	303
JSWSTEEL	1340	1100	1185
KOTAKBANK	2200	2100	2107
LT	4000	3900	3943
M&M	3600	3600	3598
MARUTI	17000	15000	15452
MAXHEALTH	1200	1200	1144
NESTLEIND	1300	1300	1268
NTPC	350	300	329
ONGC	260	255	253
POWERGRID	300	280	275
RELIANCE	1500	1500	1480
SBILIFE	2000	1900	1975
SBIN	1000	940	962
SHRIRAMFIN	800	800	794
SUNPHARMA	1720	1660	1699
TATACONSUM	1200	1160	1182
TMPV	420	360	406
TATASTEEL	190	175	180
TCS	3100	3000	2998
TECHM	1500	1300	1413
TITAN	3800	3700	3823
TRENT	5000	4800	4674
ULTRACEMCO	13000	12000	11854
WIPRO	250	240	239

OI against MWPL				
Symbol	MWPL	Open Interest	Limit for next day	% OI
BANDHANBNK	142752962	235069200	17734577	165%
SAIL	216861410	282747300	9697933	130%
HFCL	147979599	192784050	19602658	130%
IEX	133395043	168506250	47119222	126%
IDEA	8713529091	10478878275	1255886544	120%
SAMMAANCAP	122326971	146436500	11318899	120%
LICHSGFIN	45183075	52837000	11046070	117%
ADANIENT	30040977	34529400	11044431	115%
CROMPTON	81400589	88862400	17963828	109%
RBLBANK	91351468	95859600	20903406	105%
PATANJALI	50840137	52896600	12483020	104%
NATIONALUM	134225816	134475000	44336550	100%
NMDC	517037525	514815750	181413739	100%
ABCAPITAL	122316423	120032000	29654292	98%
MAZDOCK	11364224	10729000	5759624	94%
PNBHOUSING	28062406	25678250	9785278	92%
TITAGARH	12028036	10770600	4672544	90%
IRCTC	30082783	26826625	13619515	89%
EXIDEIND	68856800	60836400	28421678	88%
WIPRO	292948819	258813000	126470800	88%
CONCOR	48077012	42420000	18487591	88%
SBICARD	39583537	34444000	17951329	87%
INDUSINDBK	93805784	80630900	37886380	86%
PNB	447910372	379856000	199642900	85%
RECLTD	187084550	156874200	82713639	84%
AUROPHARMA	41977935	34706650	14529034	83%
CANBK	504315430	413849250	252619343	82%
HUDCO	75071250	61435725	36982173	82%
BHEL	169029877	137161500	94995619	81%
MANAPPURAM	82205057	66321000	36879279	81%
CDSL	26647500	21240575	15426626	80%
TATAELXSI	4309631	3419700	1495281	79%
MCX	7635422	5937125	4476323	78%

OI against MWPL				
Symbol	MWPL	Open Interest	Limit for next day	% OI
INDUSTOWER	197705578	150766200	88601423	76%
IDFCFIRSTB	761294821	576385600	351105670	76%
GMRAIRPORT	534704421	399737250	263873601	75%
BIOCON	90981174	67762500	41572573	74%
PETRONET	93668136	69692200	44575960	74%
KALYANKJIL	57552009	42768825	22763672	74%
NBCC	154894704	113912500	72954633	74%
LTF	126777205	91431298	70001891	72%
JSWENERGY	80203755	57005000	34896978	71%
OFSS	3401732	2414025	1885505	71%
BANKBARODA	257509827	182280150	134579286	71%
DIXON	6445442	4547250	4184889	71%
DLF	83667734	57385350	42337965	69%
ASTRAL	18495534	12659475	8805813	68%
BDL	13786716	9211325	8591169	67%
DRREDDY	61006521	40162500	40358140	66%
TATATECH	27246569	17872000	15425651	66%
ADANIGREEN	61877951	39889800	39441094	64%
VEDL	255091106	161209300	133748701	63%
TATAPOWER	169808198	106547450	102034425	63%
LAURUSLABS	58629477	36697050	35449485	63%
UPL	82588393	51664795	41051526	63%
KAYNES	4667784	2915100	3198737	62%
JUBLFOOD	48884739	30455000	24591030	62%
ANGELONE	9647634	5969000	5768132	62%
RVNL	84941460	52507150	47447476	62%
AMBUJACEM	119762774	73354050	65408730	61%
CIPLA	57073940	34203750	37127462	60%
DABUR	89873278	53850000	60484510	60%
ASHOKLEY	409181558	242720000	242193806	59%
MPHASIS	14652855	8658925	8583423	59%
HAL	28450886	16753650	16650088	59%
IREDA	119011160	69831450	77145226	59%

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Derivative Recommendations:

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
CGPOWER 760 CE	Buy	17.6	24	13	1-2 Days	OPEN
DIXON 15000 PE	Buy	287	460	210	1-2 Days	OPEN

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