06 NOVEMBER, 2025

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest

INDICES SNAPSHOT

Nifty	04-11-2025	03-11-2025	Change	Change(%)
Spot	25,597.65	25,763.35	-165.7	-0.64%
Fut	25,699.00	25,898.90	-199.9	-0.77%
Open Int	1,80,55,350	1,68,56,700	1198650	7.11%
Implication	SHORT BUILDUP			

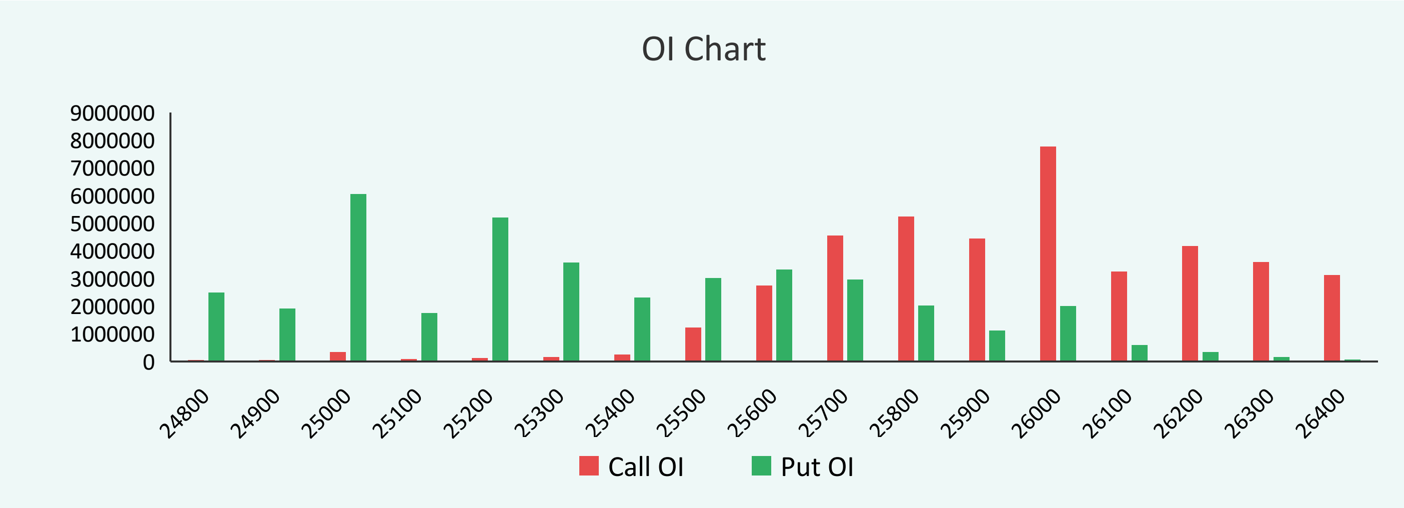
BankNifty	04-11-2025	03-11-2025	Change	Change(%)
Spot	57,827.05	58,101.45	-274.4	-0.47%
Fut	58,100.00	58,404.40	-304.4	-0.52%
Open Int	17,48,530	17,77,230	-28700	-1.61%
Implication	LONG UNWINDING			

NIFTY TECHNICAL VIEW

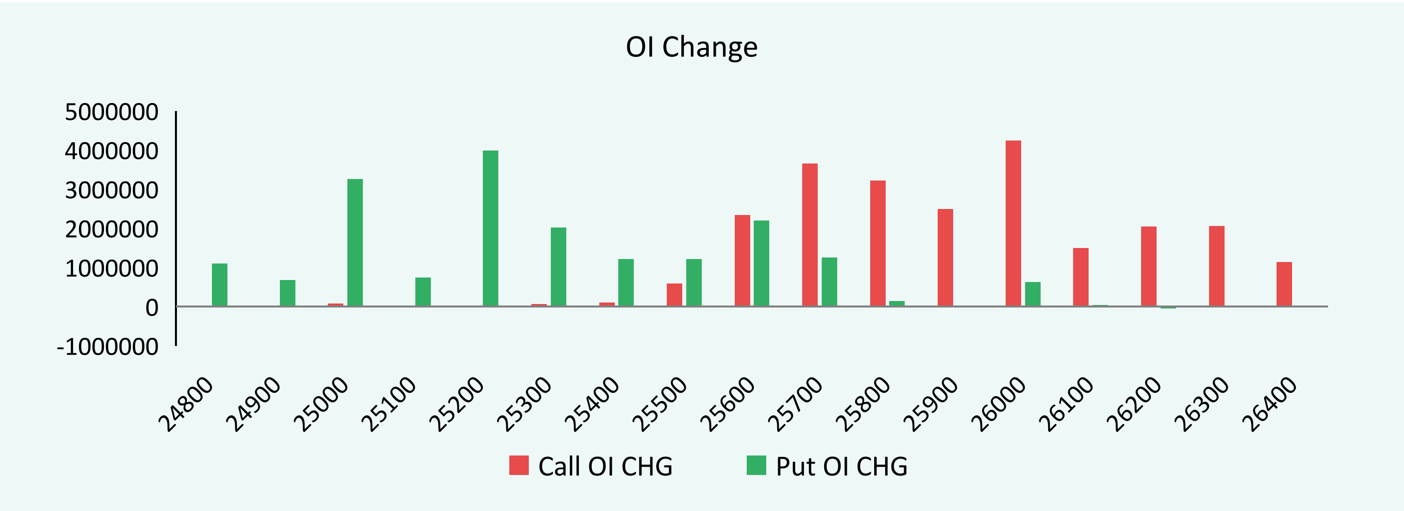
INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,597.65	25,445.00	25,522.00	25,654.00	25,731.00	25,863.00

Nifty opened on a flat note but selling led the index downwards to end in red. Nifty closed at 25598 with a loss of 166 points. On the daily chart the index has formed a long Bearish candle forming lower High-Low compare to previous session indicating negative bias. The chart pattern suggests that if Nifty breaks and sustains below 25580 level it would witness selling which would lead the index towards 25500-25400 levels. However, if index crosses above 25670 level it would witness pullback rally which would take the index towards 25780-25850.

NIFTY OPEN INTERST : WEEKLY EXPIRY 11 Nov. 2025



NIFTY OPEN INTERST CHANGE : WEEKLY EXPIRY 11 Nov. 2025



- India Volatility Index (VIX) changed by 0.12% and settled at 12.68.
- The Nifty Put Call Ratio (PCR) finally stood at 0.73 vs. 0.66 (03/11/2025) for 11 Nov., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 26000 with 77.61 lacs followed by 25800 with 52.27 Lacs and that for Put was at 25000 with 60.46 lacs followed by 25200 with 51.90 lacs.
- The highest OI Change for Call was at 26000 with 42.47 lacs Increased and that for Put was at 25200 with 39.86 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25800 – 25500 either side breakout will lead the further trend.

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
POWERINDIA 25 Nov 2025	20450	13.95	220900	48.11	19194.00	21172.00
DELHIVERY 25 Nov 2025	487.7	2.71	22430750	20.42	476.03	495.93
KAYNES 25 Nov 2025	6705	0.8	1184800	8.03	6579.00	6776.00
SUZLON 25 Nov 2025	60.22	1.01	312568000	7.87	58.99	61.47
SBIN 25 Nov 2025	960	0.66	83750250	6.76	949.35	967.30

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
HEROMOTOCO 25 Nov 2025	5327.5	-4.38	5049450	18.39	5228.33	5483.33
CDSL 25 Nov 2025	1539	-3.82	9710900	11.06	1516.57	1579.07
PIIND 25 Nov 2025	3690	-0.5	1969800	10.85	3633.57	3740.67
DIVISLAB 25 Nov 2025	6836	-0.1	2984800	10.81	6776.50	6901.00
BDL 25 Nov 2025	1483.9	-4.04	4503850	9.5	1460.77	1527.27

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
NUVAMA 25 Nov 2025	7120	0.1	320100	-6.81	7028.67	7251.17
NYKAA 25 Nov 2025	251.6	0.56	57396875	-0.27	248.87	253.78
ICICIPRULI 25 Nov 2025	609.55	1.06	12935200	-0.17	603.60	613.60
BPCL 25 Nov 2025	374	1.27	35670475	-0.01	370.78	376.33

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
MCX 25 Nov 2025	9354	-2.35	2610125	-2.93	9246.33	9545.33
RBLBANK 25 Nov 2025	324	-1.76	66033650	-1.85	321.77	328.47
SAMMAANCAP 25 Nov 2025	187.01	-2.01	103006500	-1.36	184.31	191.40
BLUESTARCO 25 Nov 2025	1892.7	-2.19	1413100	-1.25	1876.67	1924.77
OBEROIRLTY 25 Nov 2025	1784	-0.91	4321100	-1.22	1768.93	1807.93

Used Terminology :-

- **India VIX**

India Volatility Index measures the volatility of NIFTY 50 for next 30 calendar days. It is calculated based on the buy sell price of nifty 50 options. Higher the India VIX, higher the expected volatility and vice-versa.

- **PCR Ratio**

The ratio of put trading volume divided by the call trading volume. For example, a put/call ratio of 0.74 means that for every 100 calls bought, 74 puts were bought. The PCR around 0.60-0.70 is oversold zone and PCR around 1.70-1.80 is overbought zone as per the historical data.

- **Open Interest**

Open interest(OI) is the total number of outstanding contracts that are held by market participants at the end of each day.

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