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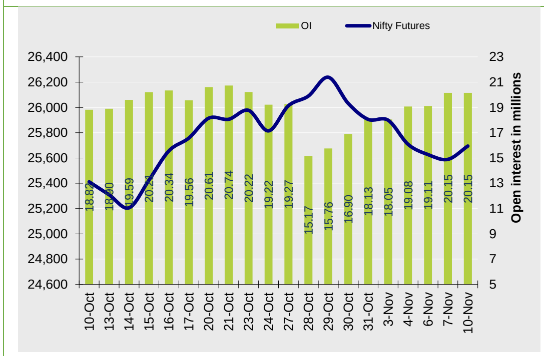
Derivatives Daily

Tuesday, November 11, 2025

Nifty Snapshot

	Close	Prv Cl.	Ab chg	% chg
Spot	25,574.35	25,492.30	82.05	0.32
Futures	25,694.50	25,589.20	105.30	0.41
OI(ml shr)	20.15	20.15	0.00	0.00
Vol (lots)	53437	102249	-48812	-47.74
COC	120.15	96.90	23.25	24.0
PCR–OI	0.99	0.93	0.05	5.7

Nifty Futures Price v/s OI



Institutional Activity in previous trading session

(in Rs cr.)	Buy	Sell	Net
Index Futures	1248.55	2168.37	-919.82
Index Options	1550319.12	1559413.09	-9093.97
Stock Futures	18964.55	18766.07	198.48
Stock Options	25499.04	25870.00	-370.96
FII Cash	9,803.52	13,918.37	-4,114.85
DII Cash	18,933.97	13,128.71	5,805.26

Net FII Activity (in Rs cr.)

Date	Idx Fut	Stk Fut	Idx Opt	Cash
10-Nov	-919.8	198.5	-9094.0	-4115
7-Nov	-2721.2	-1503.6	11623.0	4581
6-Nov	-513.2	-245.6	-5738.3	-3263
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

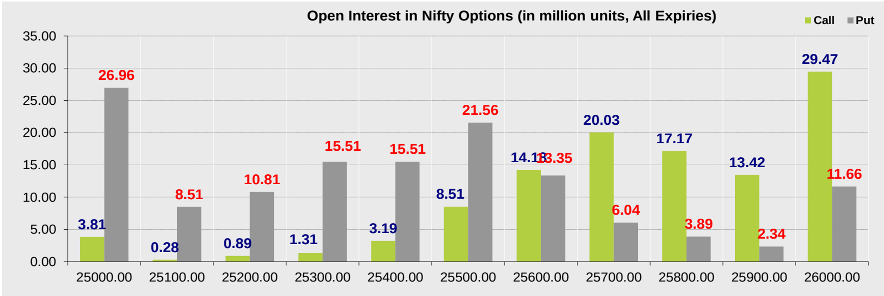
Technical Pivot (Intraday):

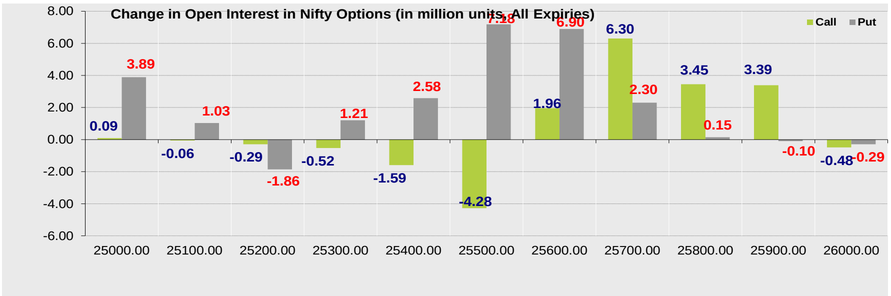
	S2	S1	PIVOT	R1	R2
NIFTY	25555	25625	25685	25755	25815
BANKNIFTY	58040	58145	58265	58370	58490

Summary

- Indian markets closed on a positive note where buying was mainly seen in IT, Pharmaceuticals, Metal. Nifty Nov Futures closed at 25694.50 (up 105.30 points) at a premium of 120.15 pts to spot.
- FIIs were net sellers in Cash to the tune of 4114.85 Cr and were net sellers in index futures to the tune of 919.82 Cr.
- India VIX decreased by 2.05% to close at 12.30 touching an intraday high of 12.93.

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 25600, 25700,25800, 25900 strike Calls and at 25500, 25400, 25300, 25100 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 29.47mn and 26.96mn 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
NYKAA	259.3	5.7	63.9	10.3
AMBER	6939.0	0.2	1.6	9.4
BANKNIFTY	58252.2	0.1	2.2	7.4

Fresh Shorts seen in:

Scrip	Price	Price chg	OI	OI Chg
TRENT	4304.9	-7.2	9.8	17.2
FORTIS	995.3	-2.7	11.6	12.0
LICI	902.3	-2.9	10.9	11.4

Short Covering seen in:

Scrip	Price	Price chg	OI	OI Chg
POWERINDIA	21305.0	1.8	0.2	-4.9
BDL	1521.2	4.7	4.4	-4.7
KPITTECH	1197.1	3.9	4.1	-4.6

Long Unwinding seen in:

Scrip	Price	Price chg	OI	OI Chg
BSE	2634.5	-1.9	12.0	-6.2
PAYTM	1331.7	-1.2	21.1	-3.8
PFC	378.5	-0.9	70.2	-2.3

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NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
ADANIENT	2500	2500	2376
ADANIPORTS	1460	1400	1448
APOLLOHOSP	8000	7500	7566
ASIANPAINT	2600	2600	2655
AXISBANK	1250	1140	1223
BAJAJ-AUTO	9000	8800	8810
BAJAJFINSV	2100	1880	2130
BAJFINANCE	1100	1050	1088
BEL	420	420	419
BHARTIARTL	2100	2000	2024
CIPLA	1600	1500	1517
COALINDIA	389.75	369.75	383
DRREDDY	1300	1200	1204
EICHERMOT	7000	6200	6893
ETERNAL	330	300	303
GRASIM	3000	2800	2776
HCLTECH	1600	1400	1548
HDFCBANK	1000	1000	990
HDFCLIFE	800	750	754
HINDALCO	800	800	789
HINDUNILVR	2600	2500	2418
ICICIBANK	1400	1400	1353
INDIGO	6000	5600	5615
INFY	1500	1500	1498
ITC	420	410	407

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
JIOFIN	310	310	303
JSWSTEEL	1340	1100	1184
KOTAKBANK	2200	2100	2103
LT	4000	3900	3933
M&M	3700	3600	3676
MARUTI	16500	15500	15649
MAXHEALTH	1200	1120	1104
NESTLEIND	1300	1200	1268
NTPC	350	300	327
ONGC	260	250	251
POWERGRID	290	270	269
RELIANCE	1500	1500	1497
SBILIFE	2020	1900	1991
SBIN	970	900	955
SHRIRAMFIN	800	800	825
SUNPHARMA	1700	1660	1702
TATACONSUM	1200	1100	1146
TMPV	450	400	412
TATASTEEL	185	180	182
TCS	3100	3000	3040
TECHM	1500	1300	1405
TITAN	3800	3700	3812
TRENT	4800	4300	4305
ULTRACEMCO	12000	11000	11786
WIPRO	250	240	241

OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
BANDHANBNK	142752962	253335600	13184370	177%
AMBER	3067454	4484200	1517262	146%
SAIL	216861410	316150200	Ban	146%
HFCL	147979599	194325600	20461495	131%
IEX	133395043	166162500	49395023	125%
SAMMAANCAP	122326971	152318900	11940426	125%
IDEA	8713529091	10730899125	1155533441	123%
ADANIENT	30040977	36407700	10682108	121%
LICHSGFIN	45183075	52671000	11239932	117%
CROMPTON	81400589	91783800	18787768	113%
TITAGARH	12028036	13532850	4257108	113%
RBLBANK	91351468	102114350	15087018	112%
LTF	126777205	139687668	64740146	110%
NATIONALUM	134225816	146591250	41642330	109%
CONCOR	48077012	49780000	16180051	104%
KAYNES	4667784	4794800	2703190	103%
NMDC	517037525	530961750	187375653	103%
IRCTC	30082783	30505125	12555042	101%
PATANJALI	50840137	51382800	12542478	101%
MAZDOCK	11364224	11109925	5735818	98%
ABCAPITAL	122316423	118134800	33279874	97%
PNBHOUSING	28062406	27099800	10190712	97%
HUDCO	75071250	72358125	35316315	96%
TATAELXSI	4309631	4042000	1439610	94%
RECLTD	187084550	172255675	78333345	92%
KALYANKJIL	57552009	52842100	20399623	92%
SBICARD	39583537	35771200	17685741	90%
EXIDEIND	68856800	62143200	28568708	90%
PNB	447910372	401840000	191714001	90%
MANAPPURAM	82205057	73602000	32582966	90%
WIPRO	292948819	261846000	129792439	89%
INDUSINDBK	93805784	83644400	37513975	89%
MCX	7635422	6582375	4323167	86%

OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
NBCC	154894704	128765000	69186013	83%
CANBK	504315430	415827000	262119922	82%
LICI	32057152	26067300	19115078	81%
AUROPHARMA	41977935	33240350	15372176	79%
OFSS	3401732	2692950	1839590	79%
BHEL	169029877	133518000	95313654	79%
DIXON	6445442	5051450	4216862	78%
IDFCFIRSTB	761294821	595130375	344724407	78%
PETRONET	93668136	72578600	44401828	77%
CDSL	26647500	20510975	16391548	77%
GMRAIRPORT	534704421	408267675	266040425	76%
BIOCON	90981174	69102500	41460064	76%
ADANIGREEN	61877951	46048200	37268450	74%
ASTRAL	18495534	13655250	9029777	74%
INDUSTOWER	197705578	144834900	92334141	73%
JSWENERGY	80203755	58704000	34208414	73%
ABB	7946564	5770375	4562518	73%
DLF	83667734	60163125	41878023	72%
ANGELONE	9647634	6899000	5908980	72%
BANKBARODA	257509827	183312675	139988290	71%
HINDALCO	176136372	124912900	83601342	71%
TATATECH	27246569	19278400	15325627	71%
RVNL	84941460	59892300	46322398	71%
BDL	13786716	9623525	8601956	70%
PFC	203602113	140852400	123357818	69%
NCC	72342848	49809600	45274375	69%
PGEL	23897684	16321950	14475771	68%
TATAPOWER	169808198	115933300	102357171	68%
JUBLFOOD	48884739	33256250	24642306	68%
VEDL	255091106	172395350	128663276	68%
UPL	82588393	55079395	41944161	67%
TRENT	33590487	21406600	21710791	64%
DRREDDY	61006521	38818750	40851967	64%

Derivative Recommendations:

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

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