

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



INDICES SNAPSHOT

Nifty	29-10-2025	28-10-2025	Change	Change(%)		
Spot	26,069.20	25,936.20	133	0.51%		
Fut	26,261.30	26,090.10	171.2	0.66%		
Open Int	1,48,64,250	1,43,26,125	538125	3.76%		
Implication	LONG BUILDUP					
BankNifty	29-10-2025	28-10-2025	Change	Change(%)		
Spot	58,399.65	58,214.10	185.55	0.32%		
Fut	58,790.00	58,518.60	271.4	0.46%		
Fut Open Int	58,790.00 20,12,150	58,518.60 15,40,875	271.4 471275	0.46% 30.58%		

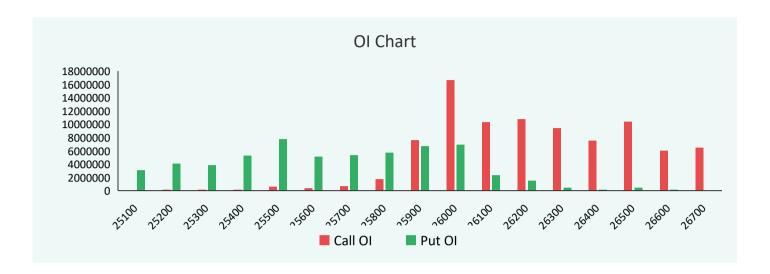
NIFTY TECHNICAL VIEW

INDEX	NIFTY	\$2	\$1	PIVOT	R1	R2
Close Price	26,069.20	25,905.00	25,987.00	26,042.00	26,125.00	26,180.00

Nifty opened with an downward gap and selling pressure throughout the session dragged it lower to end near lowest point of the day. Nifty closed at 25878 with a loss of 176 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 crosses and sustains above 25940 level it would witness buying which would lead the index towards 26000-26100 levels. Important Supports for the day is around 25845 However if index sustains below 25845 then it may witness profit booking which would take the index towards 25720-25670 levels.



NIFTY OPEN INTERST: WEEKLY EXPIRY 04 Nov. 2025



NIFTY OPEN INTERST CHANGE: WEEKLY EXPIRY 04 Nov. 2025



- ➤ India Volatility Index (VIX) changed by 0.48% and settled at 12.03.
- The Nifty Put Call Ratio (PCR) finally stood at 0.61 vs. 1.05 (29/10/2025) for 04 Nov., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 26000 with 166.13 lacs followed by 26200 with 107.52 Lacs and that for Put was at 25500 with 77.60 lacs followed by 26000 with 68.81 lacs.
- The highest OI Change for Call was at 26000 with 97.36 lacs Increased and that for Put was at 26000 with 36.24 lacs Decreased.
- ➤ Based on OI actions, we expect Nifty to remain in a range from 26000 25900 either side breakout will lead the further trend.

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG BUILDUP

SECURITIES	LTP C	6114116=(a/)	OI	OI CHANGE (%)	INTRADAY - RANGE	
		CHANGE(%)			SUPPORT	RESISTANCE
ABCAPITAL 25 Nov 2025	329.45	5.46	84533900	13.89	317.07	336.42
NBCC 25 Nov 2025	118.9	2.34	70622500	12.97	116.53	120.43
IIFL 25 Nov 2025	546.5	3.92	17473500	11.64	531.23	557.28
HUDCO 25 Nov 2025	241.5	1.86	31959675	10.39	236.54	244.33
MPHASIS 25 Nov 2025	2916.1	0.73	4315300	8.99	2881.37	2936.67

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
DRREDDY 25 Nov 2025	1201	-4.17	16288125	31.93	1186.33	1210.33
LICHSGFIN 25 Nov 2025	574	-3.91	34056000	14.6	561.92	591.82
CIPLA 25 Nov 2025	1545.2	-2.68	17865000	10.64	1504.33	1592.33
IEX 25 Nov 2025	143.94	-3.85	82125000	8.43	139.32	149.49
KFINTECH 25 Nov 2025	1107.9	-0.53	3125250	7.82	1086.07	1124.77

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
CAMS 25 Nov 2025	3962.1	2.75	1637400	-4.5	3885.30	4009.90
BLUESTARCO 25 Nov 2025	1976.4	0.21	1417650	-3.15	1957.37	1986.57
LAURUSLABS 25 Nov 2025	970.25	0.51	19977550	-1.97	957.52	979.12
POWERINDIA 25 Nov 2025	17949	2.24	146650	-1.15	17563.00	18239.00
KEI 25 Nov 2025	4126.9	0.35	1038275	-0.79	4089.00	4159.40

TOP 5 - LONG UNWINDING

	LTP	0111107/01	OI	OI CHANGE (%)	INTRADAY - RANGE	
SECURITIES		CHANGE(%)			SUPPORT	RESISTANCE
IGL 25 Nov 2025	210.58	-0.77	15974750	-1.69	207.78	213.14
PPLPHARMA 25 Nov 2025	203.25	-0.9	19765000	-1.48	200.87	205.31
AUBANK 25 Nov 2025	880.85	-0.56	17216000	-1.18	876.28	887.68
SHREECEM 25 Nov 2025	28790	-0.76	274950	-0.94	28630.00	29000.00
JSWSTEEL 25 Nov 2025	1212.2	-0.39	47055600	-0.93	1206.00	1217.40

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.

DISCLAIMER:

For Disclaimer and Disclosure kindly go through below mentioned link

https://www.jainam.in/wp-content/uploads/2024/11/Disclosure-and-Disclaimer_Research-Analyst.pdf

CONTACT US



JAINAM HOUSE

Nr. Shardayatan School, Kargil Chowk, New Passport Office Road, Piplod, Surat -7 0261 6725555 | research.report@jainam.biz



Scan the code to Join our whatsapp group

