

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



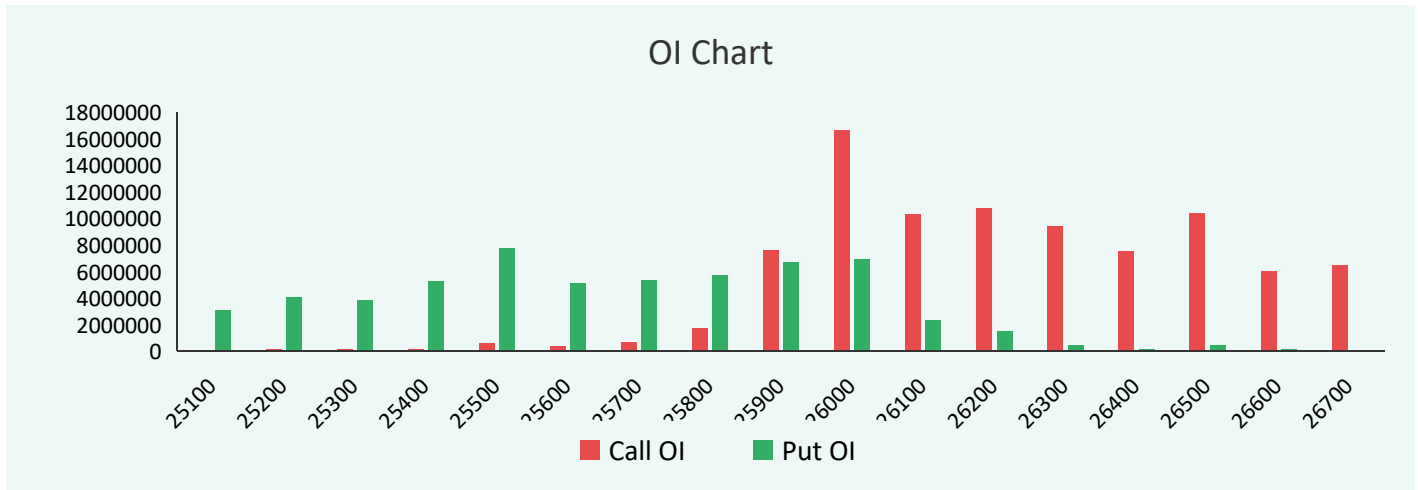
DAILY DERIVATIVE AND TECHNICAL SNAPSHOT



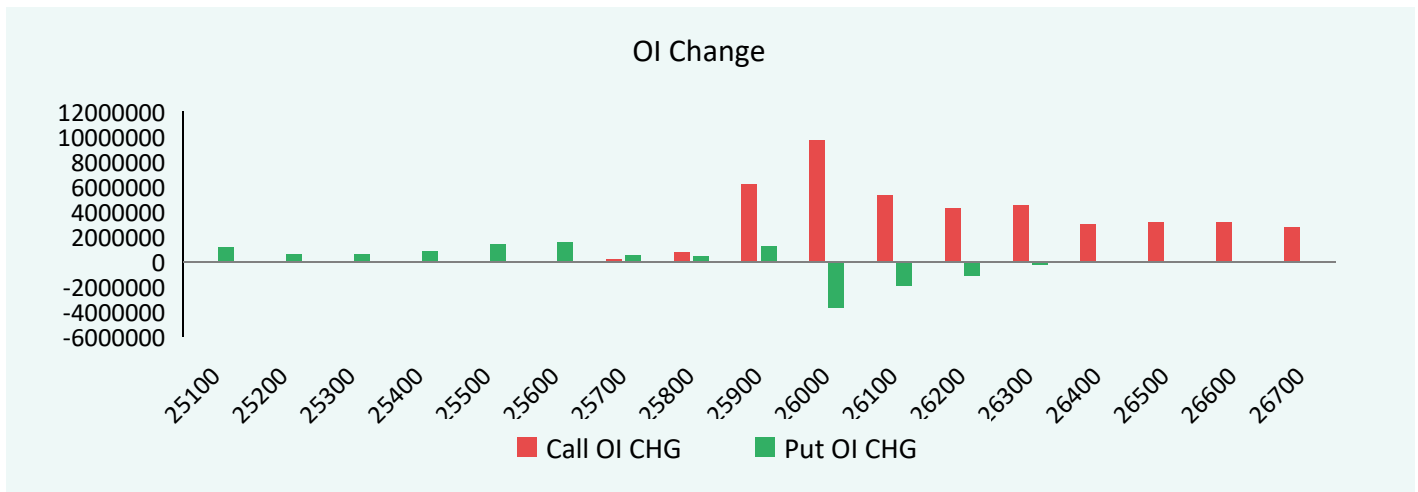
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

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.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					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

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					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.

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