16 OCTOBER, 2025

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest

MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	15-10-2025	14-10-2025	Change	Change(%)
Spot	25,323.55	25,145.50	178.05	0.71%
Fut	25,433.60	25,206.00	227.6	0.90%
Open Int	1,80,13,275	1,81,62,825	-149550	-0.82%
Implication	SHORT COVERING			

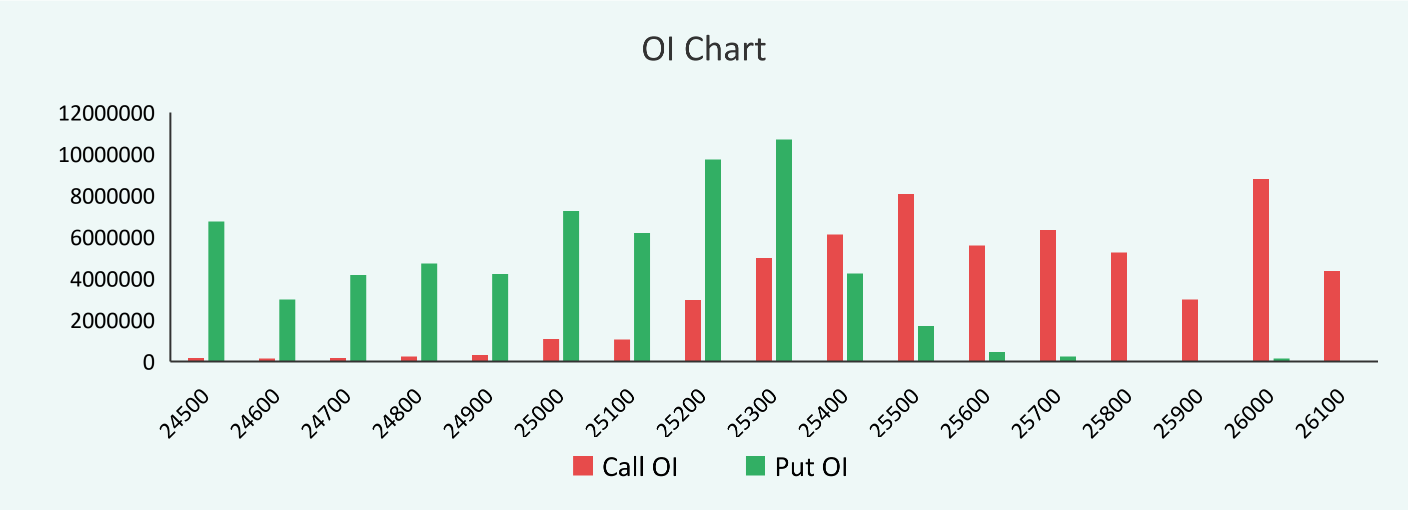
BankNifty	15-10-2025	14-10-2025	Change	Change(%)
Spot	56,799.90	56,496.45	303.45	0.54%
Fut	56,995.00	56,716.40	278.6	0.49%
Open Int	16,99,880	16,78,740	21140	1.26%
Implication	LONG BUILDUP			

NIFTY TECHNICAL VIEW

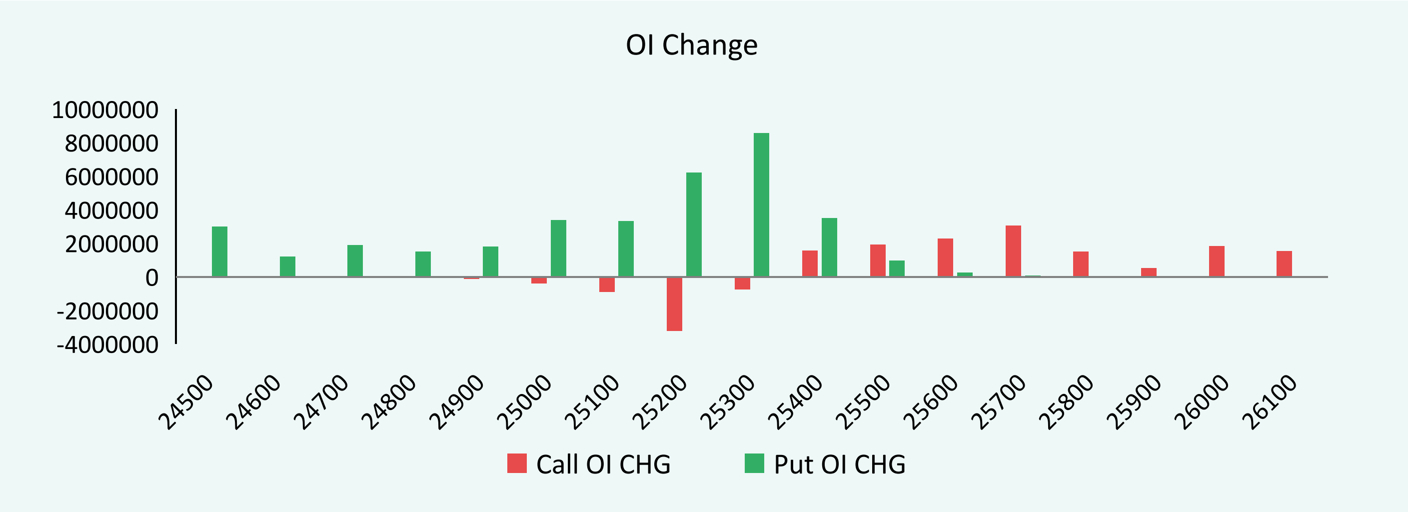
INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,323.55	25,077.00	25,200.00	25,283.00	25,406.00	25,488.00

Nifty opened with an upward gap and remained in positive terrain throughout the day. Nifty closed at 25324 with a gain of 178 points. On the daily chart the index has formed a long Bullish candle forming higher High-Low formation compared to previous session indicates positive bias. The chart pattern suggests that if Nifty crosses and sustains above 25370 level it would witness buying which would lead the index towards 25450-25500 levels. Important Supports for the day is around 25300 However if index sustains below 25300 then it may witness profit booking which would take the index towards 25200-25100 levels.

NIFTY OPEN INTERST : WEEKLY EXPIRY 20 Oct. 2025



NIFTY OPEN INTERST CHANGE : WEEKLY EXPIRY 20 Oct. 2025



- India Volatility Index (VIX) changed by -5.51% and settled at 10.54.
- The Nifty Put Call Ratio (PCR) finally stood at 1.24 vs. 0.69 (14/10/2025) for 20 Oct., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 26000 with 87.81 lacs followed by 25500 with 80.61 Lacs and that for Put was at 25300 with 106.81 lacs followed by 25200 with 97.18 lacs.
- The highest OI Change for Call was at 25200 with 32.22 lacs Decreased and that for Put was at 25300 with 85.71 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25500 – 25300 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
360ONE 28 Oct 2025	1164.2	3.59	3607500	37.56	1129.87	1185.77
HDFCAMC 28 Oct 2025	5782	2.96	2570850	16.54	5663.00	5868.00
ICICIGI 28 Oct 2025	2023	8.9	6394375	12.12	1932.73	2070.53
AUBANK 28 Oct 2025	806	4.01	22216000	9.67	786.75	817.00
PRESTIGE 28 Oct 2025	1690.3	5.28	4565250	8.75	1623.90	1732.00

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
TATAMOTORS 28 Oct 2025	391.7	-1.06	30927200	63.75	386.18	399.68
POWERINDIA 28 Oct 2025	17460	-0.26	81450	15.37	17200.67	17656.67
CYIENT 28 Oct 2025	1119	-2.46	4206225	13.64	1094.17	1154.77
TECHM 28 Oct 2025	1445.6	-1.01	16434600	12.88	1426.90	1468.10
ICICIPRULI 28 Oct 2025	592.95	-1.17	12789050	9.02	582.60	602.15

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
IGL 28 Oct 2025	212.52	0.17	18760500	-3.45	210.65	214.08
CAMS 28 Oct 2025	3851	1.8	2109150	-2.75	3802.17	3892.77
DLF 28 Oct 2025	758.2	2.11	38110875	-2.05	746.20	768.35
CDSL 28 Oct 2025	1628.7	1.04	7877400	-2.04	1610.80	1643.80
PAYTM 28 Oct 2025	1277.1	2.49	25484475	-1.94	1255.47	1292.87

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SONACOMS 28 Oct 2025	453.4	-0.21	19641300	-0.53	446.90	459.40

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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