26 NOVEMBER, 2025

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest

INDICES SNAPSHOT

Nifty	25-11-2025	24-11-2025	Change	Change(%)
Spot	25,884.80	25,959.50	-74.7	-0.29%
Fut	26,051.00	26,170.70	-119.7	-0.46%
Open Int	1,39,72,950	1,22,12,025	1760925	14.42%
Implication	SHORT BUILDUP			

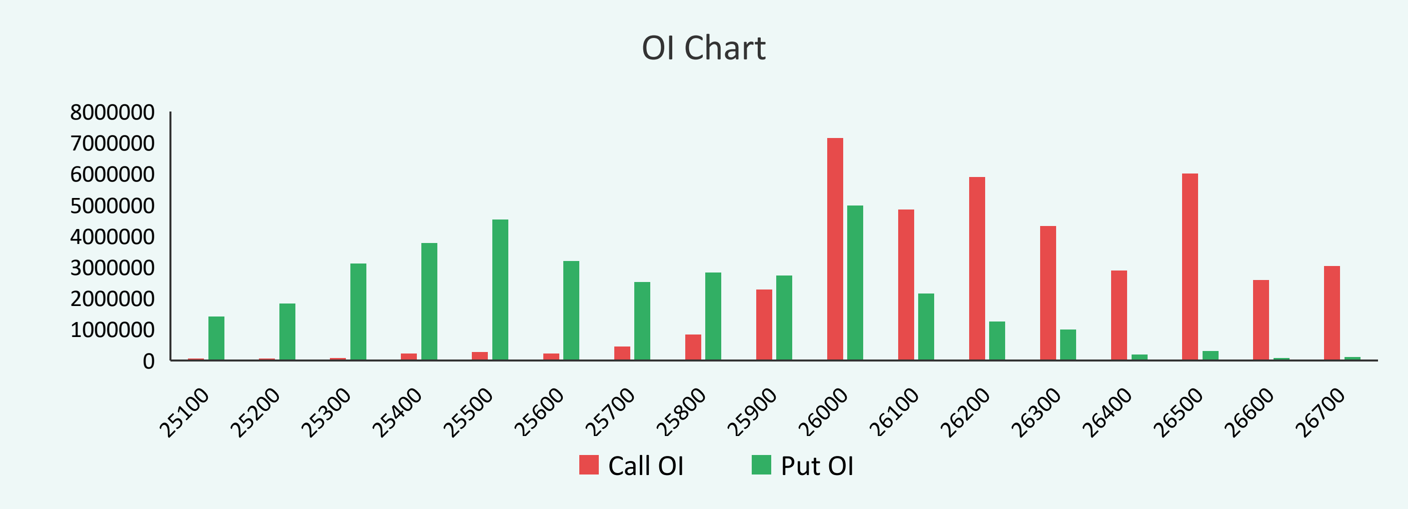
BankNifty	25-11-2025	24-11-2025	Change	Change(%)
Spot	58,820.30	58,835.35	-15.05	-0.03%
Fut	59,159.40	59,244.80	-85.4	-0.14%
Open Int	13,23,070	11,33,090	189980	16.77%
Implication	SHORT BUILDUP			

NIFTY TECHNICAL VIEW

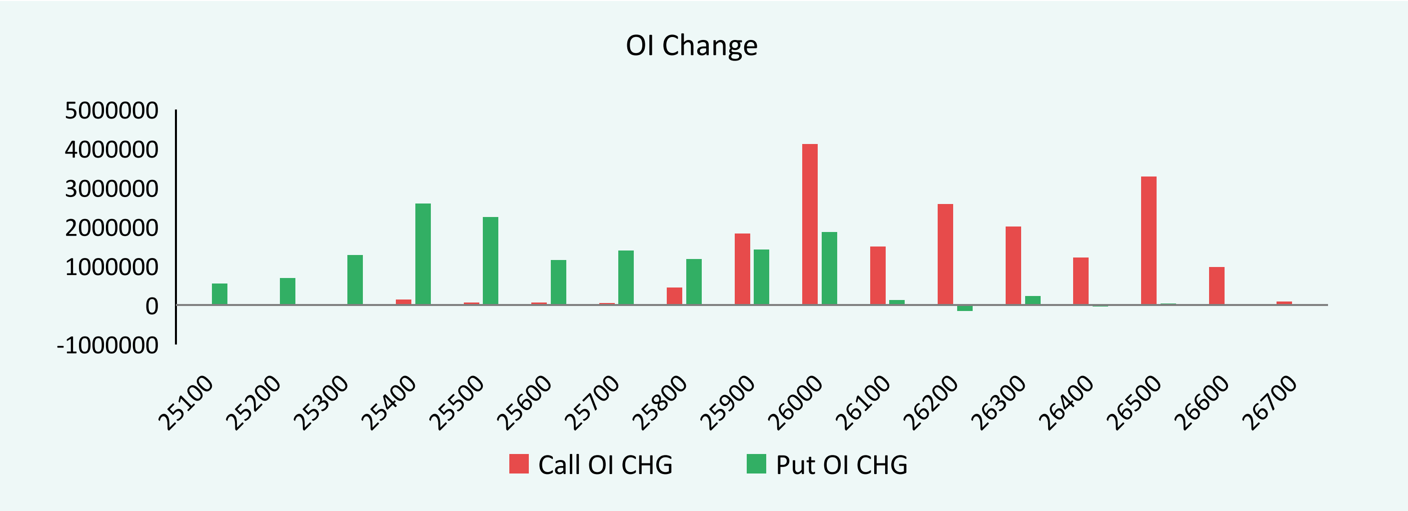
INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,884.80	25,750.00	25,817.00	25,925.00	25,992.00	26,100.00

Nifty opened on a positive note and witnessed sideways movement in initial half. However last hour profit booking pulled index lower to close near day's low.. Nifty closed at 25885 with a loss of 75 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 25850 level it would witness selling which would lead the index towards 25800-25750 levels. However, if index crosses above 25950 level it would witness pullback rally which would take the index towards 26000-26150.

NIFTY OPEN INTERST : WEEKLY EXPIRY 02 Dec. 2025



NIFTY OPEN INTERST CHANGE : WEEKLY EXPIRY 02 Dec. 2025



- India Volatility Index (VIX) changed by -7.50% and settled at 12.24.
- The Nifty Put Call Ratio (PCR) finally stood at 0.73 vs. 0.65 (24/11/2025) for 25 Nov., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 26000 with 71.40 lacs followed by 26500 with 59.97 Lacs and that for Put was at 26000 with 49.74 lacs followed by 25500 with 45.27 lacs.
- The highest OI Change for Call was at 26000 with 41.23 lacs Increased and that for Put was at 25400 with 25.97 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 26000 – 25800 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
HUDCO 30 Dec 2025	232.41	1.13	31407450	45.57	229.47	234.62
NCC 30 Dec 2025	174.87	0.64	22855500	42.08	173.46	175.57
SAIL 30 Dec 2025	133	0.61	137564300	39.92	131.82	134.15
IRFC 30 Dec 2025	117.57	0.08	37825000	36.17	116.62	118.35
SAMMAANCAP 30 Dec 2025	154.2	0.2	83789800	34.4	150.47	156.46

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
ADANIENT 30 Dec 2025	2345	-2.98	14136750	47.43	2317.30	2397.50
RECLTD 30 Dec 2025	352.95	-1.49	91796175	43.49	350.47	357.02
SUZLON 30 Dec 2025	54.59	-0.67	235792000	40.75	54.27	55.15
LAURUSLABS 30 Dec 2025	981.15	-0.3	15679950	38.87	976.77	988.97
HFCL 30 Dec 2025	71.19	-0.57	116106450	37.78	70.73	71.92

TOP 5 - SHORT COVERING

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

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
360ONE 30 Dec 2025	1126.4	-0.43	1649500	-3.79	1109.90	1141.00
WIPRO 30 Dec 2025	246	-0.85	124077000	-0.86	244.74	247.44

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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