

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	28-10-2025	27-10-2025	Change	Change(%)
Spot	25,962.95	25,966.05	-3.1	-0.01%
Fut	25,934.90	26,013.50	-78.6	-0.30%
Open Int	63,91,200	1,43,26,125	-7934925	-55.39%
Implication	LONG UNWINDING			
BankNifty	28-10-2025	27-10-2025	Change	Change(%)
Spot	58,270.95	58,114.25	156.7	0.27%
Fut	58,224.80	58,183.20	41.6	0.07%
Open Int	6,32,100	15,40,875	-908775	-58.98%
Implication	SHORT COVERING			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,962.95	25,707.00	25,835.00	25,938.00	26,066.00	26,170.00

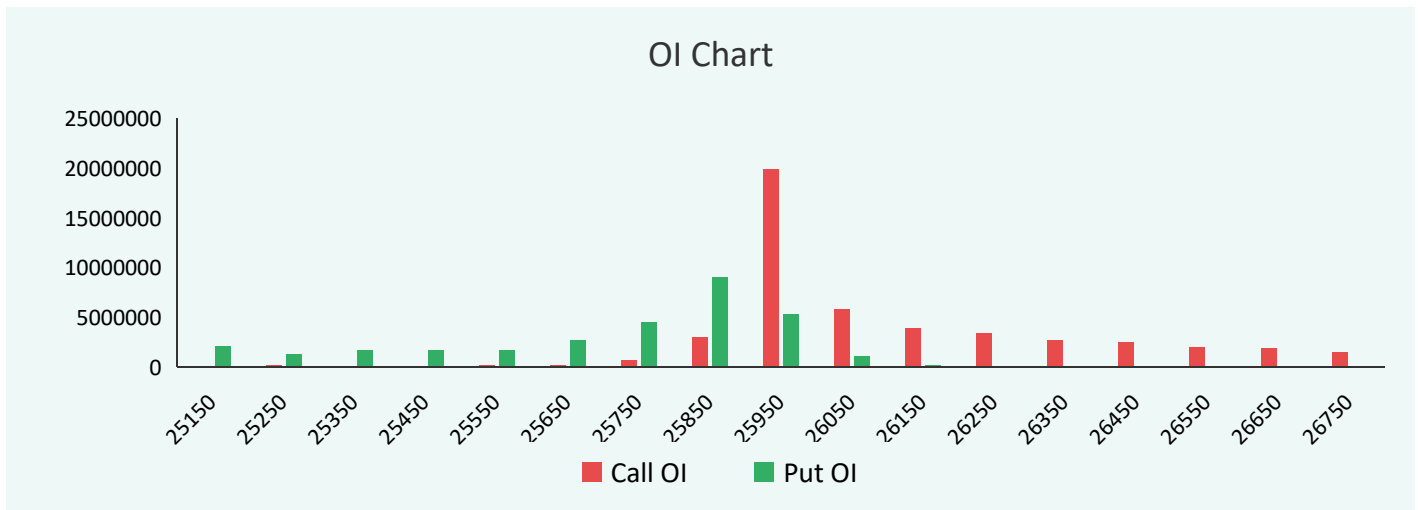
Nifty50 opened on a negative note and remained very volatile on both sides during the session. Last hour buying momentum led it to close on flat note . Nifty closed at 25963 with a loss of 3 points. On the daily chart the index has formed a "Doji" candlestick formation indicating indecisiveness amongst market participants regarding the direction. The chart pattern suggests that if Nifty crosses and sustains above 26006 level it would witness buying which would lead the index towards 26100-26200 levels. Important Supports for the day is around 25820 However if index sustains below 25820 then it may witness profit booking which would take the index towards 25670-25600 levels.



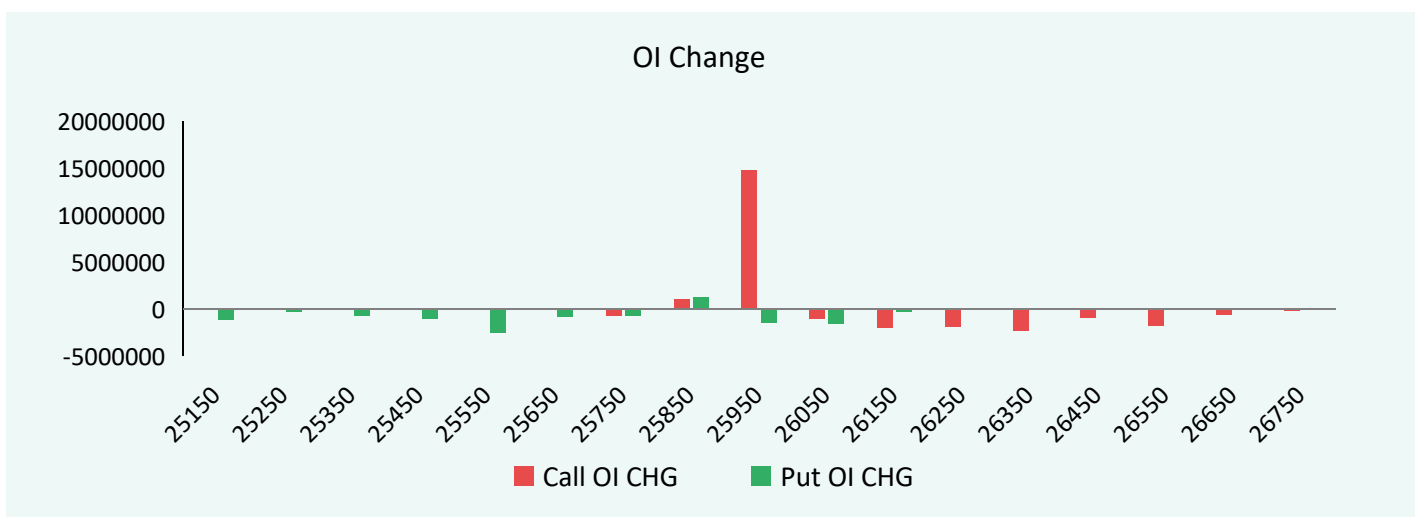
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 28 Oct. 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 28 Oct. 2025



- India Volatility Index (VIX) changed by 0.80% and settled at 11.95.
- The Nifty Put Call Ratio (PCR) finally stood at 0.88 vs. 1.02 (27/10/2025) for 04 Nov., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25950 with 198.01 lacs followed by 26050 with 57.76 Lacs and that for Put was at 25850 with 902.10 lacs followed by 25950 with 531.88 lacs.
- The highest OI Change for Call was at 25950 with 147.42 lacs Decreased and that for Put was at 25850 with 121.83 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 26100 – 25800 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
POLICYBZR 28 Oct 2025	1776	1.38	1652000	48.9	1747.43	1798.43
KOTAKBANK 28 Oct 2025	2162.9	0.55	8564000	45.73	2150.87	2171.37
SBILIFE 28 Oct 2025	1929.9	1.58	1485750	43.55	1904.87	1947.67
APOLLOHOSP 28 Oct 2025	7924	0.87	917125	42.16	7861.50	7958.50
GRASIM 28 Oct 2025	2954.2	1.08	3639000	39.91	2924.20	2971.10

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BRITANNIA 28 Oct 2025	5899.5	-0.19	1154125	61.98	5837.67	5940.67
TORNTPOWER 28 Oct 2025	1285	-2.81	1047000	51.99	1260.33	1314.23
ULTRACEMCO 28 Oct 2025	11950	-0.71	776900	50.66	11876.33	12033.33
PIDILITIND 28 Oct 2025	1487.6	-1.1	2496000	47.13	1479.17	1503.17
TORNTPHARM 28 Oct 2025	3568.7	-0.71	524500	45.69	3547.87	3593.77

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
INDIANB 28 Oct 2025	855.65	3.1	598000	-63.36	842.38	862.63
ASTRAL 28 Oct 2025	1461.7	1.92	522750	-54.38	1437.23	1473.93
AMBER 28 Oct 2025	8574.5	1.28	77400	-49.74	8420.33	8656.33
PPLPHARMA 28 Oct 2025	203.93	0.2	2092500	-47.56	201.02	206.02
BANKNIFTY 28 Oct 2025	58224.8	0.07	632100	-31.61	57852.73	58469.13

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
NIFTYNXT50 28 Oct 2025	69243	-0.47	2350	-76.5	68943.27	69645.87
IREDA 28 Oct 2025	151.48	-1.5	3001500	-67.11	150.19	153.42
RVNL 28 Oct 2025	327	-1.12	2340250	-63.31	324.62	331.52
TATATECH 28 Oct 2025	697.45	-0.05	1014400	-55.26	691.37	703.52
KPITTECH 28 Oct 2025	1190.2	-1.6	291200	-49.62	1172.23	1215.33

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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