

# DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES  
SNAPSHOT

Nifty	15-12-2025	12-12-2025	Change	Change(%)
Spot	26,027.30	26,046.95	-19.65	-0.08%
Fut	26,103.30	26,145.40	-42.1	-0.16%
Open Int	1,60,13,325	1,64,26,650	-413325	-2.52%
Implication	LONG UNWINDING			
BankNifty	15-12-2025	12-12-2025	Change	Change(%)
Spot	59,461.80	59,389.95	71.85	0.12%
Fut	59,680.00	59,657.80	22.2	0.04%
Open Int	17,14,895	17,43,140	-28245	-1.62%
Implication	SHORT COVERING			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	26,027.30	25,851.00	25,939.00	25,993.00	26,081.00	26,135.00

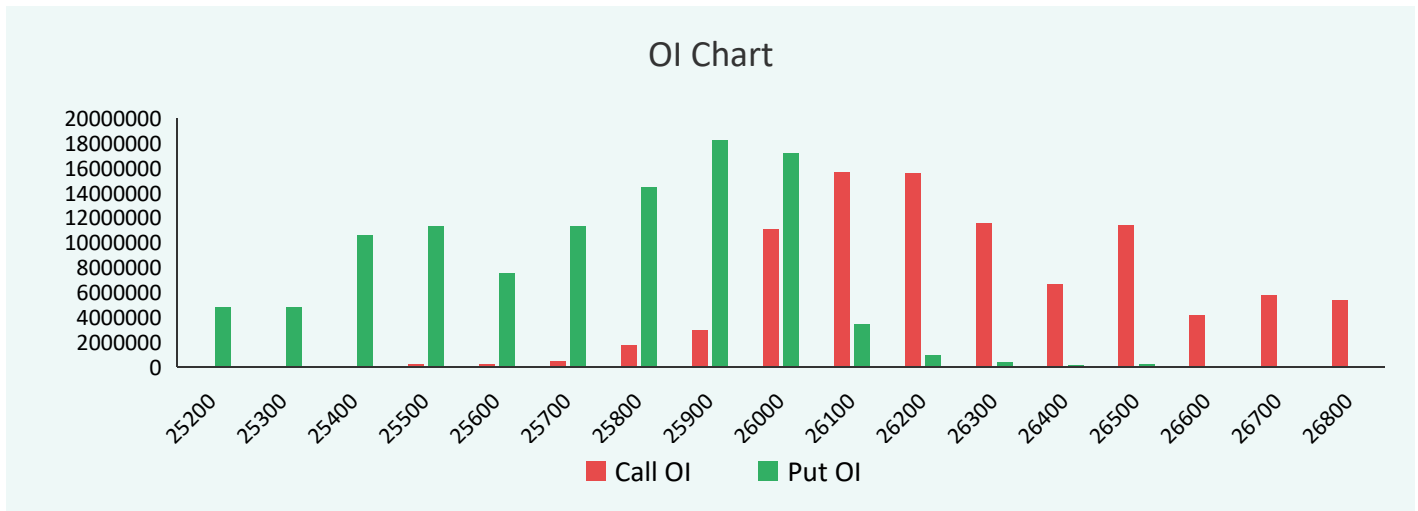
Nifty opened with a downward gap however buying momentum at lower levels pulled index higher to end near day's high. Nifty closed at 26027 with a loss of 20 points. On the daily chart the index has formed a small Bullish candle with shadows on either side indicating indecisiveness amongst participants regarding the direction. The chart pattern suggests that if Nifty crosses and sustains above 26050 level it would witness buying which would lead the index towards 26200-26300 levels. Important Supports for the day is around 25900 However if index sustains below 25900 then it may witness profit booking which would take the index towards 25850-25800 levels.



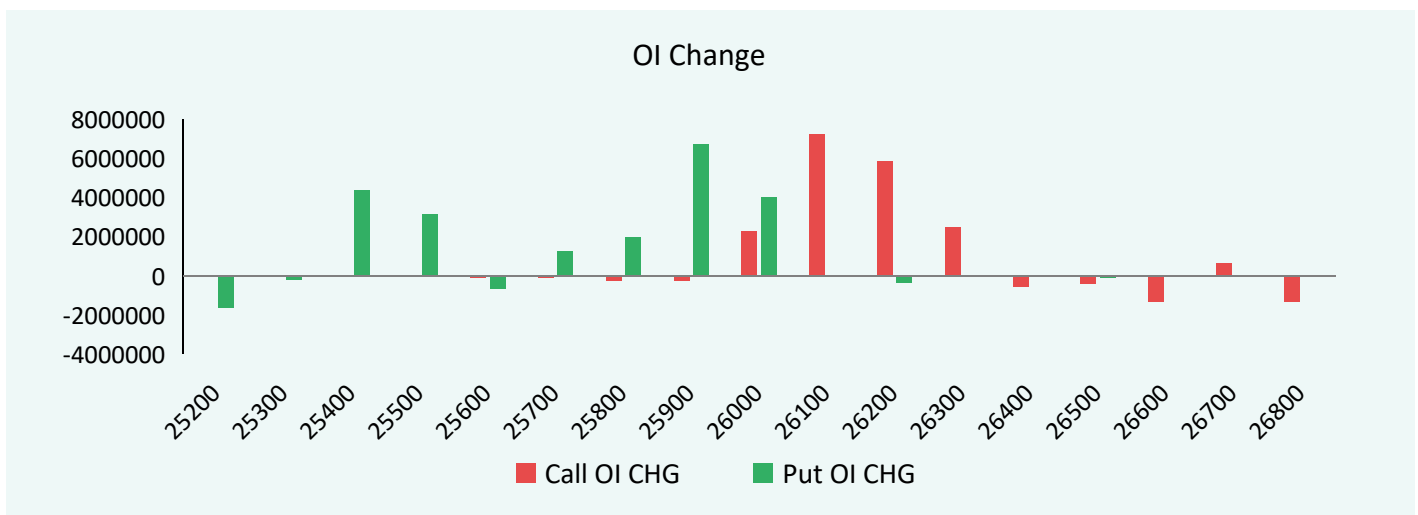
# NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## NIFTY OPEN INTEREST : WEEKLY EXPIRY 16 Dec. 2025



## NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 16 Dec. 2025



- India Volatility Index (VIX) changed by 1.41% and settled at 10.25.
- The Nifty Put Call Ratio (PCR) finally stood at 1.21 vs. 1.14 (12/12/2025) for 16 Dec., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 26100 with 155.88 lacs followed by 26200 with 155.37 Lacs and that for Put was at 25900 with 182.07 lacs followed by 26000 with 171.70 lacs.
- The highest OI Change for Call was at 26100 with 72.21 lacs Increased and that for Put was at 25900 with 67.17 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 26100 – 25900 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SIEMENS 30 Dec 2025	3170.1	0.66	2850875	6.75	3120.80	3211.20
DIXON 30 Dec 2025	13760	2.56	2068800	5.39	13421.33	13943.33
ICICIPRULI 30 Dec 2025	651.6	0.35	15589025	5.15	644.12	656.62
HINDUNILVR 30 Dec 2025	2294.1	1.28	8806200	4.56	2266.13	2312.53
NBCC 30 Dec 2025	116.02	5.42	83245500	4.18	111.11	118.83

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
KAYNES 30 Dec 2025	4204	-1.87	3464800	11.45	4124.33	4339.83
BSE 30 Dec 2025	2646.7	-3.49	10717875	8.1	2606.27	2716.07
LICI 30 Dec 2025	857.6	-1.4	10468500	7.5	853.30	865.95
BAJAJFINSV 30 Dec 2025	2073	-0.97	19166750	7.4	2057.10	2087.80
SAMMAANCAP 30 Dec 2025	149.19	-0.43	97377800	7.2	146.89	152.70

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
KEI 30 Dec 2025	4184	2.39	1019375	-3.21	4098.77	4243.87
AMBER 30 Dec 2025	6809	2.71	1047000	-2.76	6686.33	6903.33
TITAGARH 30 Dec 2025	796	1.76	5441850	-1.52	776.67	808.92
POLYCAB 30 Dec 2025	7360	0.74	1829625	-1.52	7277.33	7415.33
TATAELXSI 30 Dec 2025	5060	0.11	1799300	-1.51	5010.17	5129.17

# STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
IIFL 30 Dec 2025	576.45	-1.12	11916300	-2.22	-1.47	581.57
LTIM 30 Dec 2025	6305	-0.17	2071800	-1.81	-0.66	6335.50
SUNPHARMA 30 Dec 2025	1798.8	-0.14	13721400	-0.99	-0.48	1807.27
HINDALCO 30 Dec 2025	848.7	-0.79	77038500	-0.88	-0.42	855.42
SRF 30 Dec 2025	3007.1	-0.75	3703800	-0.62	-0.35	3022.57

## 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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