

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	21-11-2025	20-11-2025	Change	Change(%)
Spot	26,062.20	26,192.15	-129.95	-0.50%
Fut	26,074.00	26,220.80	-146.8	-0.56%
Open Int	1,52,94,675	1,76,66,700	-2372025	-13.43%
Implication	LONG UNWINDING			
BankNifty	21-11-2025	20-11-2025	Change	Change(%)
Spot	58,851.85	59,347.70	-495.85	-0.84%
Fut	58,876.40	59,399.00	-522.6	-0.88%
Open Int	18,93,325	17,33,410	159915	9.23%
Implication	SHORT BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	26,062.20	25,971.00	26,017.00	26,098.00	26,144.00	26,225.00

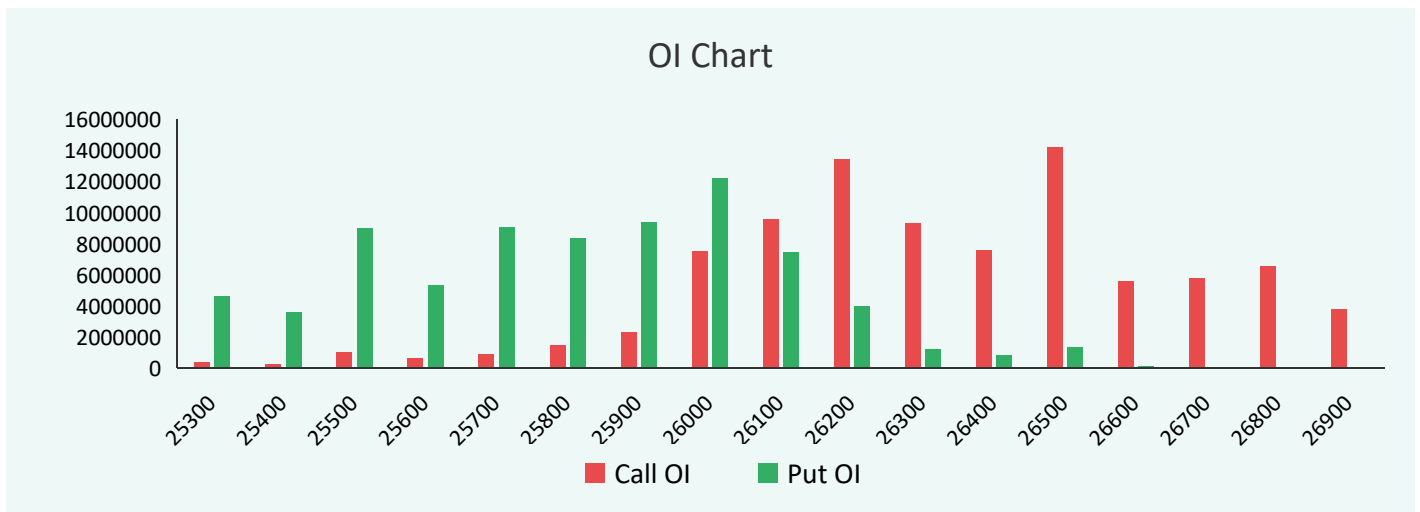
Nifty opened with a downward gap and traded with extreme volatility on either side to end on negative note. Nifty closed at 26062 with a loss of 130 points. On the daily chart the index has formed a Bearish candle with a long upper shadow indicating selling at higher levels. The chart pattern suggests that if Nifty crosses and sustains above 26200 level it would witness buying which would lead the index towards 26250-26300 levels. Important Supports for the day is around 26050 However if index sustains below 26050 then it may witness profit booking which would take the index towards 26000-25900 levels.



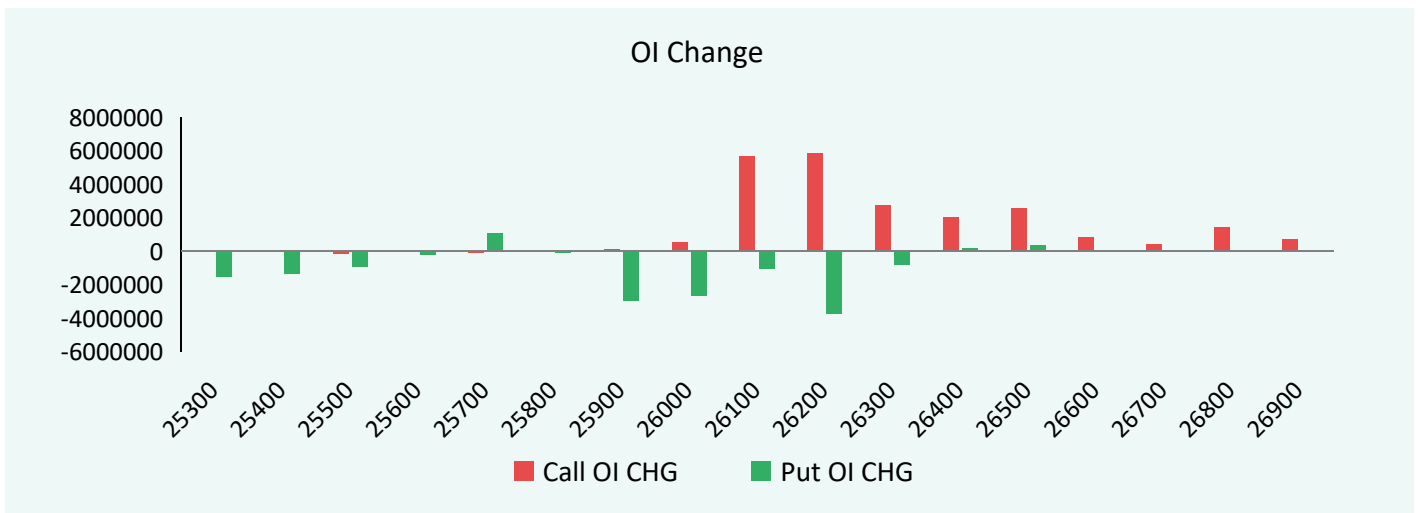
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 25 Nov. 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 25 Nov. 2025



- India Volatility Index (VIX) changed by +12.32% and settled at 13.63.
- The Nifty Put Call Ratio (PCR) finally stood at 1 vs. 1.51 (20/11/2025) for 25 Nov., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 26500 with 141.99 lacs followed by 26200 with 133.99 Lacs and that for Put was at 26000 with 121.73 lacs followed by 25900 with 93.22 lacs.
- The highest OI Change for Call was at 26200 with 58.39 lacs Increased and that for Put was at 25700 with 10.50 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 26200 – 26000 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
AUOPHARMA 25 Nov 2025	1208.8	0.01	16365250	19.84	1197.70	1219.40
MARUTI 25 Nov 2025	15995	1.15	2053650	16.52	15778.67	16175.67
ITC 25 Nov 2025	408	0.53	132809600	14.03	405.67	409.57
TITAN 25 Nov 2025	3906.6	0.02	7776825	11.99	3888.67	3923.47
UNITDSPR 25 Nov 2025	1421.5	0.4	12182400	11.81	1404.93	1433.03

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
ALKEM 25 Nov 2025	5665	-0.5	1825000	26.55	5619.00	5727.00
SYNGENE 25 Nov 2025	629.1	-0.88	9228000	24.69	621.92	638.12
MIDCPNIFTY 25 Nov 2025	13843.65	-1.17	2884560	22.4	13791.20	13933.20
BRITANNIA 25 Nov 2025	5810	-0.12	3309500	21.76	5763.33	5857.33
COFORGE 25 Nov 2025	1794	-3.01	11244375	20.31	1771.17	1833.87

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
TMPV 25 Nov 2025	363.35	0.68	42221600	-12.26	359.50	366.20
INFY 25 Nov 2025	1545.4	0.4	34579600	-11.07	1532.13	1555.73
TECHM 25 Nov 2025	1462.5	0.27	14415600	-4.07	1444.70	1474.90
HINDUNILVR 25 Nov 2025	2438.4	0.23	11146800	-3.42	2422.80	2449.20
INDUSINDBK 25 Nov 2025	845.45	1.86	28961100	-1.79	831.07	858.67

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
PGEL 25 Nov 2025	591.6	-0.26	5249300	-29.87	582.93	604.23
PPLPHARMA 25 Nov 2025	187.79	-0.97	10565000	-25.92	186.66	189.47
VOLTAS 25 Nov 2025	1389.1	-1.61	6077625	-24.92	1375.93	1410.63
AMBER 25 Nov 2025	7170.5	-1.38	648300	-22.98	7117.50	7256.00
IREDA 25 Nov 2025	144.11	-1.81	23242650	-22.96	142.98	146.12

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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