

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES
SNAPSHOT

Nifty	22-09-2025	19-09-2025	Change	Change(%)
Spot	25,202.35	25,327.05	-124.7	-0.49%
Fut	25,276.00	25,411.20	-135.2	-0.53%
Open Int	1,51,15,650	1,55,66,700	-451050	-2.90%
Implication	LONG UNWINDING			
BankNifty	23-09-2025	22-09-2025	Change	Change(%)
Spot	55,509.75	55,284.75	225	0.41%
Fut	55,747.80	55,471.80	276	0.50%
Open Int	19,57,655	19,01,270	56385	2.97%
Implication	LONG BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,169.50	24,995.00	25,082.00	25,172.00	25,259.00	25,349.00

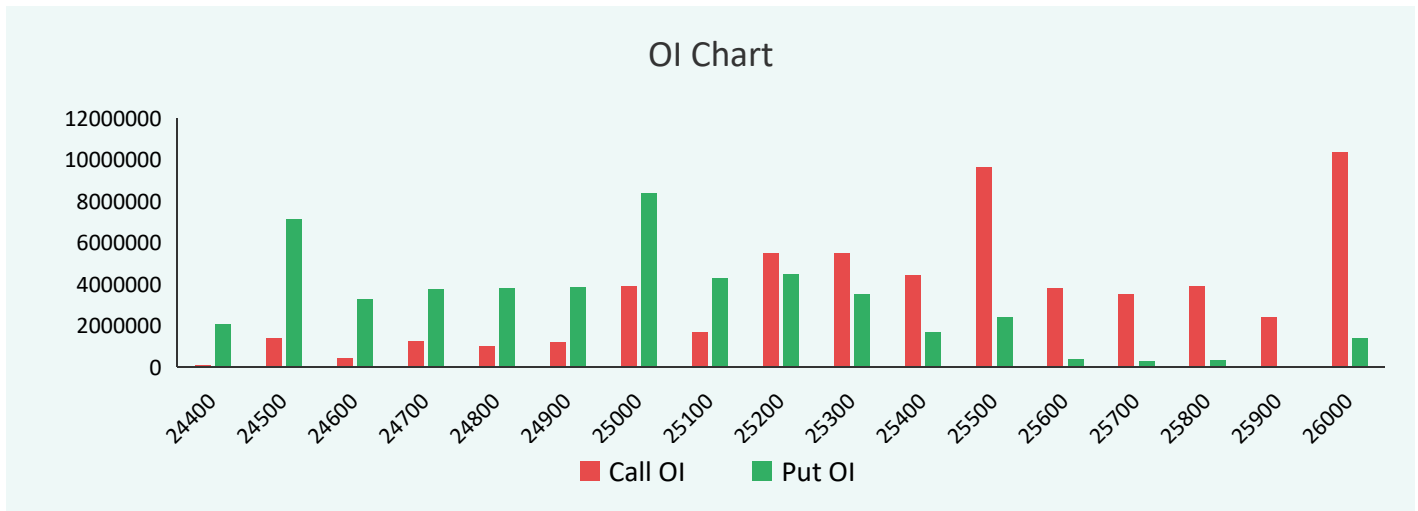
Nifty opened on a flat note and remained in a small range throughout the day. Nifty closed at 25170 with a loss of 33 points. On the daily chart the index has formed a "Doji" candlestick formation indicating indecisiveness amongst market participants regarding the directionThe chart pattern suggests that if Nifty crosses and sustains above 25250 level it would witness buying which would lead the index towards 25400-25500 levels. Important Supports for the day is around 25080 However if index sustains below 25080 then it may witness profit booking which would take the index towards 25000-24900 levels.



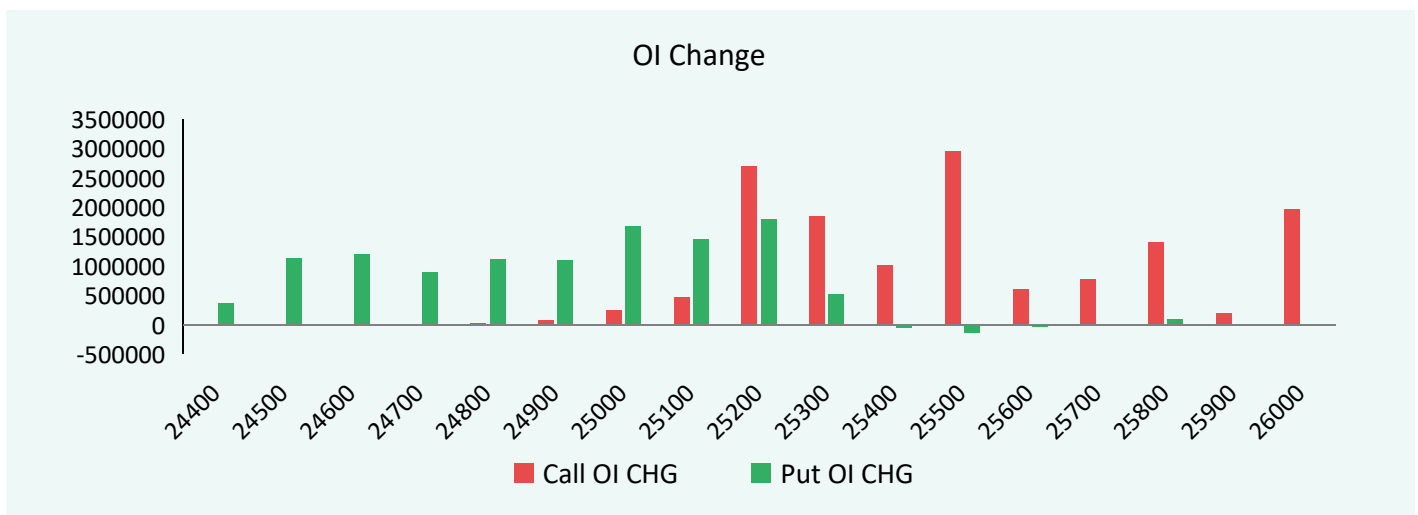
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 30 Sept. 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 30 Sept. 2025



- India Volatility Index (VIX) changed by 0.64% and settled at 10.62.
- The Nifty Put Call Ratio (PCR) finally stood at 0.86 vs. 0.57 (19/09/2025) for 30 Sept., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 26000 with 103.59 lacs followed by 25500 with 95.97 Lacs and that for Put was at 25000 with 83.57 lacs followed by 24500 with 71.22 lacs.
- The highest OI Change for Call was at 25500 with 29.46 lacs Increased and that for Put was at 25200 with 17.98 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25500 – 25200 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
ASHOKLEY 30 Sep 2025	143.2	2.94	120755000	9.31	139.20	145.23
CANBK 30 Sep 2025	122.25	2.49	203364000	6.44	118.92	123.96
KEI 30 Sep 2025	4172.4	0.6	1147825	5.81	4092.97	4233.97
MOTHERSON 30 Sep 2025	112.14	1.85	163147200	5.19	110.29	113.29
ANGELONE 30 Sep 2025	2226.6	0.32	3724500	4.36	2177.90	2259.60

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
POLYCAB 30 Sep 2025	7603.5	-0.77	1768500	11.27	7550.50	7671.50
KFINTECH 30 Sep 2025	1078	-0.86	2358000	9.88	1060.87	1102.87
DABUR 30 Sep 2025	515.75	-1.33	24795000	8.07	512.17	520.32
BLUESTARCO 30 Sep 2025	1950.1	-1.9	1969175	6.73	1928.13	1985.03
INDHOTEL 30 Sep 2025	755.35	-2.06	23547000	6.64	744.37	768.97

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
ZYDUSLIFE 30 Sep 2025	1047.1	0.89	7698600	-2.84	1036.37	1053.82
CYIENT 30 Sep 2025	1201	0.32	3166675	-2.38	1189.30	1210.30
INDUSINDBK 30 Sep 2025	758.1	3.01	46476500	-1.88	738.73	768.43
PFC 30 Sep 2025	414.2	0.94	44332600	-1.47	410.92	417.02
MCX 30 Sep 2025	8073.5	0.99	1900750	-1.46	7943.83	8144.33

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
RBLBANK 30 Sep 2025	269.8	-0.2	24920575	-5.17	266.60	273.90
LTF 30 Sep 2025	247.66	-0.62	37306782	-4.79	245.07	250.44
IREDA 30 Sep 2025	156.1	-1.56	33302850	-4.48	154.53	158.54
SAMMAANCAP 30 Sep 2025	136	-3.79	54261700	-4.44	133.47	140.05
TITAGARH 30 Sep 2025	925.45	-1.19	5962400	-3.45	918.00	936.05

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.

DISCLAIMER:

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https://www.jainam.in/wp-content/uploads/2024/11/Disclosure-and-Disclaimer_Research-Analyst.pdf

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