

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	06-10-2025	03-10-2025	Change	Change(%)
Spot	25,077.65	24,894.25	183.4	0.74%
Fut	25,181.10	25,006.60	174.5	0.70%
Open Int	1,83,65,775	1,81,78,200	187575	1.03%
Implication	LONG BUILDUP			
BankNifty	06-10-2025	03-10-2025	Change	Change(%)
Spot	56,104.85	55,589.25	515.6	0.93%
Fut	56,300.00	55,854.20	445.8	0.80%
Open Int	18,92,170	19,46,490	-54320	-2.79%
Implication	SHORT COVERING			

NIFTY TECHNICAL VIEW						
INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,077.65	24,804.00	24,941.00	25,018.00	25,155.00	25,233.00

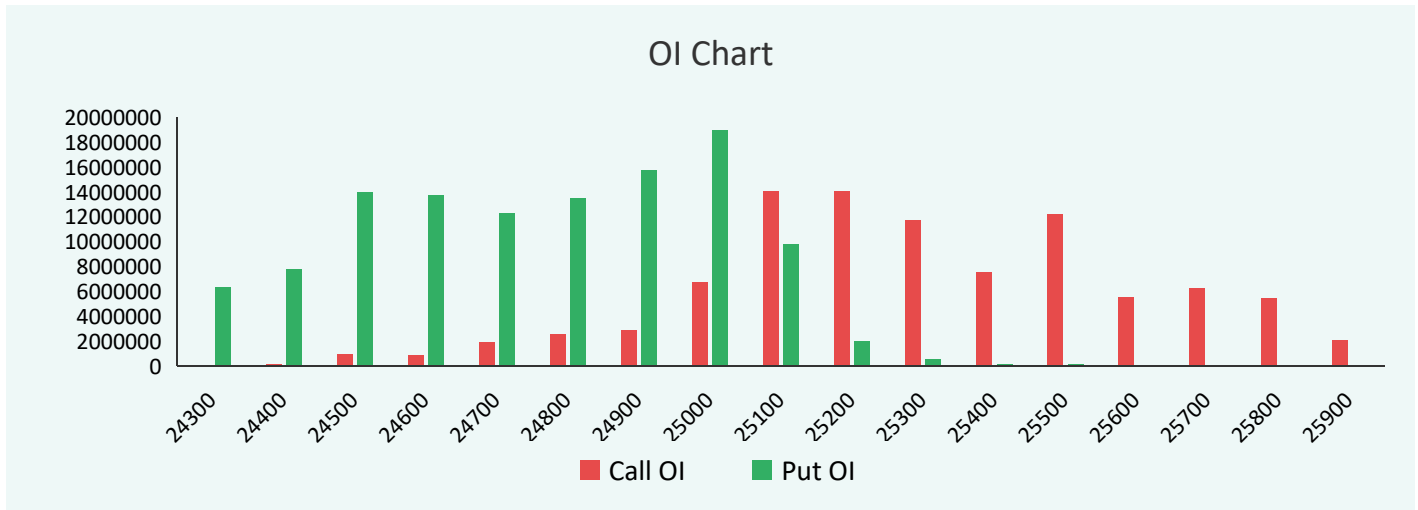
Nifty opened with an upward gap and remained in positive terrain throughout the day. Nifty closed at 25078 with a gain of 183 points. On the daily chart the index has formed a long Bullish candle forming higher High-Low formation compared to previous session indicates positive bias. The chart pattern suggests that if Nifty crosses and sustains above 25100 level it would witness buying which would lead the index towards 25200-25250 levels. Important Supports for the day is around 24880 However if index sustains below 24880 then it may witness profit booking which would take the index towards 24800-24700 levels.



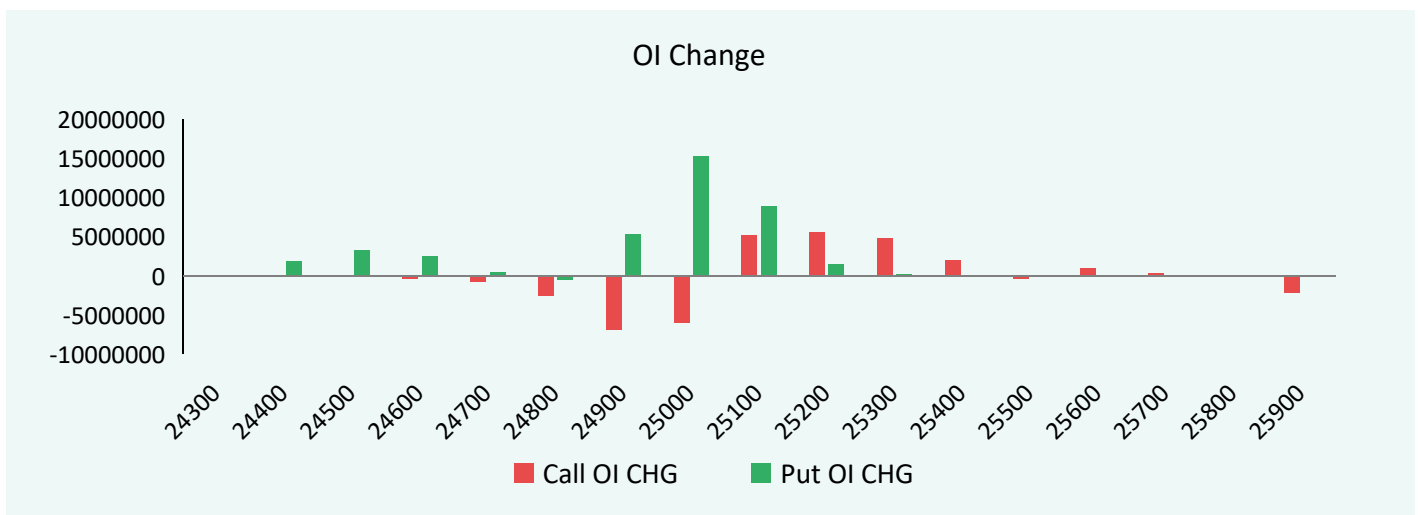
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 07 Oct. 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 07 Oct. 2025



- India Volatility Index (VIX) changed by 1.59% and settled at 10.22.
- The Nifty Put Call Ratio (PCR) finally stood at 1.52 vs. 1.23 (03/10/2025) for 07 Oct., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25100 with 140.55 lacs followed by 25200 with 140.40 Lacs and that for Put was at 25000 with 188.81 lacs followed by 24900 with 156.95 lacs.
- The highest OI Change for Call was at 24900 with 69.79 lacs Decreased and that for Put was at 25000 with 153.05 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25200 – 25000 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
POWERINDIA 28 Oct 2025	18320	0.16	21100	56.3	18210.00	18461.00
FORTIS 28 Oct 2025	1058	7.22	8736575	17.96	1008.87	1085.17
DELHIVERY 28 Oct 2025	465.5	5.72	17820100	13	450.03	473.93
NYKAA 28 Oct 2025	254.79	6.33	64153125	10.03	244.62	260.34
CYIENT 28 Oct 2025	1188.6	1.56	3294600	8.51	1169.03	1201.63

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SAMMAANCAP 28 Oct 2025	162	-2.43	103049500	19.07	155.14	167.97
SBILIFE 28 Oct 2025	1775	-0.91	7697625	12.51	1763.67	1788.37
IREDA 28 Oct 2025	151.15	-2.18	38505450	8.8	149.03	154.34
SAIL 28 Oct 2025	132.83	-2.23	165910000	8.55	130.91	135.83
TORNTPOWER 28 Oct 2025	1205.6	-1.9	4348125	6.88	1185.00	1232.60

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
TATATECH 28 Oct 2025	714.95	0.97	8797600	-1.41	704.12	721.72
HEROMOTOCO 28 Oct 2025	5613	0.57	4559700	-1.12	5573.33	5638.83
RBLBANK 28 Oct 2025	277.95	0.25	86741000	-0.82	274.73	280.53
ULTRACEMCO 28 Oct 2025	12109	0.11	2432950	-0.58	12057.00	12155.00
PGEL 28 Oct 2025	521.9	1.07	8614200	-0.44	509.82	529.12

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
EICHERMOT 28 Oct 2025	6925	-0.57	3687075	-1.48	6891.17	6968.67
ADANIENT 28 Oct 2025	2587.5	-0.76	14289900	-0.46	2570.27	2609.57
GLENMARK 28 Oct 2025	1979.6	-0.42	7243875	-0.29	1957.77	1994.77
TATAMOTORS 28 Oct 2025	715.3	-0.58	56866400	-0.2	707.27	722.42
ASHOKLEY 28 Oct 2025	138.5	-0.5	130645000	-0.16	137.49	139.44

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

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