

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	10-09-2025	09-09-2025	Change	Change(%)
Spot	24,979.10	24,868.60	110.5	0.44%
Fut	25,079.00	24,950.30	128.7	0.52%
Open Int	1,76,44,575	1,72,79,475	365100	2.11%
Implication	LONG BUILDUP			
BankNifty	10-09-2025	09-09-2025	Change	Change(%)
Spot	54,536.65	54,216.10	320.55	0.59%
Fut	54,795.00	54,468.40	326.6	0.60%
Open Int	27,17,645	27,77,845	-60200	-2.17%
Implication	SHORT COVERING			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	24,979.10	24,856.00	24,918.00	24,977.00	25,038.00	25,097.00

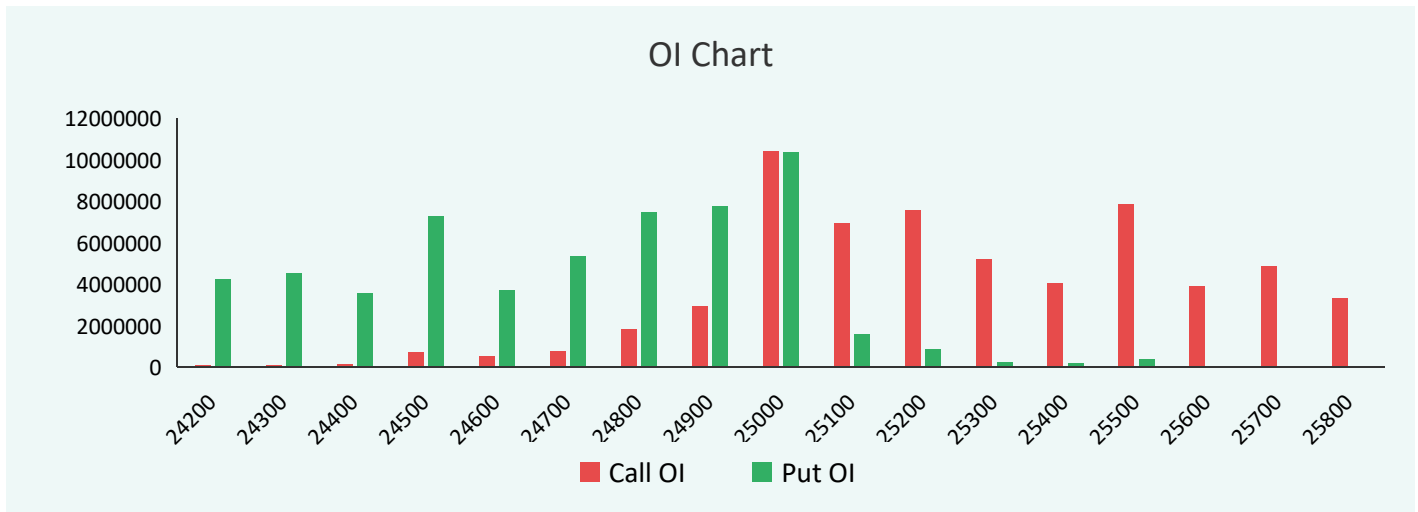
Nifty opened with an upward gap and remained lackluster within narrow trading range throughout the day. Nifty closed at 24979 with a gain of 111 points. On the daily chart the index has formed a small Bearish candle with shadows on either side indicating indecisiveness amongst participants regarding the direction. The chart pattern suggests that if Nifty breaks and sustains below 24900 level it would witness selling which would lead the index towards 24850-24750 levels. However, if index crosses above 25000 level it would witness pullback rally which would take the index towards 25050-25150



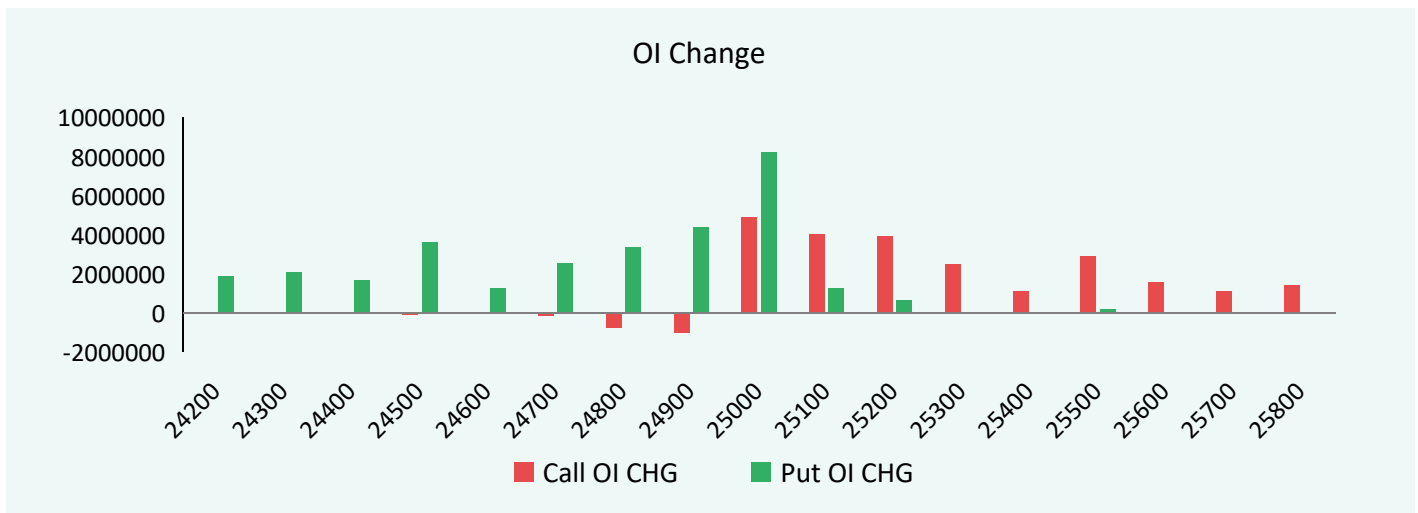
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 16 Sept. 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 16 Sept. 2025



- India Volatility Index (VIX) changed by -1.38% and settled at 10.53.
- The Nifty Put Call Ratio (PCR) finally stood at 1.09 vs. 0.93 (09/09/2025) for 09 Sept., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 104.03 lacs followed by 25500 with 78.48 Lacs and that for Put was at 25000 with 103.61 lacs followed by 24900 with 77.13 lacs.
- The highest OI Change for Call was at 25000 with 49.02 lacs Increased and that for Put was at 25000 with 82.04 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25050 – 24900 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
IDEA 30 Sep 2025	7.39	1.23	-1	267.02	7.30	7.52
OFSS 30 Sep 2025	9340	10.49	931800	10.23	8995.33	9517.33
MOTHERSON 30 Sep 2025	101.17	2.13	192427350	8.97	99.46	102.67
NIFTYNXT50 30 Sep 2025	68029.6	0.48	20200	8.17	67749.27	68254.87
TORNTPOWER 30 Sep 2025	1269.3	1.45	3261000	8.08	1253.20	1282.20

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BSE 30 Sep 2025	2277.9	-3.42	12347250	11.24	2224.30	2352.70
SIEMENS 30 Sep 2025	3168.1	-1.15	2151625	7.19	3132.13	3219.53
SHREECEM 30 Sep 2025	29915	-1.34	233400	6.45	29620.00	30405.00
CROMPTON 30 Sep 2025	320.3	-0.99	42521400	6.32	317.08	324.83
TRENT 30 Sep 2025	5235	-0.21	7153000	6.32	5192.00	5279.50

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
FEDERALBNK 30 Sep 2025	196.4	2.13	97050000	-3.55	193.22	198.47
KPITTECH 30 Sep 2025	1290.7	3.88	2922000	-3.54	1258.50	1310.00
IREDA 30 Sep 2025	148.24	1.81	28245150	-3.43	146.60	149.79
TATAELXSI 30 Sep 2025	5860.5	5.61	2267300	-3.14	5668.67	5963.67
KFINTECH 30 Sep 2025	1122	1.87	1554300	-3.06	1108.30	1132.60

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
MARUTI 30 Sep 2025	15181	-0.99	3334300	-2.43	15074.67	15323.67
RBLBANK 30 Sep 2025	273.3	-0.44	67395725	-1.54	266.70	277.95
M&M 30 Sep 2025	3623.6	-2.28	16522600	-1.54	3579.53	3692.83
ANGELONE 30 Sep 2025	2336.8	-0.35	3266750	-1.03	2281.30	2386.00
SUPREMEIND 30 Sep 2025	4300.3	-1.96	1457400	-0.88	4243.20	4382.50

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:

For Disclaimer and Disclosure kindly go through below mentioned link

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

CONTACT US



JAINAM HOUSE

Nr. Shardayatan School, Kargil Chowk, New Passport
Office Road, Piplod, Surat -7

0261 6725555 | research.report@jainam.biz



Scan the code to Join our
whatsapp group

