

# DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	03-10-2025	01-10-2025	Change	Change(%)
Spot	24,894.25	24,836.30	57.95	0.23%
Fut	25,007.10	24,967.20	39.9	0.16%
Open Int	1,81,78,200	1,73,99,550	778650	4.48%
Implication	LONG BUILDUP			
BankNifty	03-10-2025	01-10-2025	Change	Change(%)
Spot	55,589.25	55,347.95	241.3	0.44%
Fut	55,856.00	55,663.20	192.8	0.35%
Open Int	19,46,490	19,24,860	21630	1.12%
Implication	LONG BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	24,894.25	24,692.00	24,793.00	24,849.00	24,950.00	25,006.00

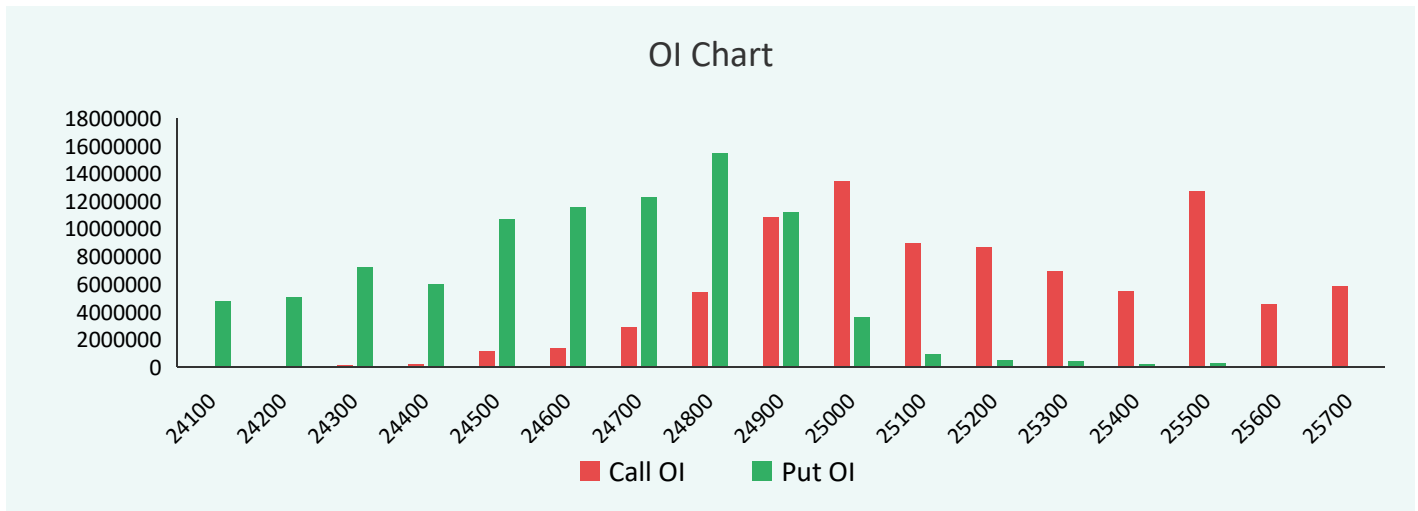
Nifty opened with a downward gap however buying momentum at lower levels pulled index higher to end near day's high. Nifty closed at 24894 with a gain of 58 points. On the daily chart the index has formed a small bullish candle forming higher High-Low formation compare to previous session indicating positive bias. The chart pattern suggests that if Nifty crosses and sustains above 24900 level it would witness buying which would lead the index towards 25000-25150 levels. Important Supports for the day is around 24750 However if index sustains below 24750 then it may witness profit booking which would take the index towards 24700-24600 levels.



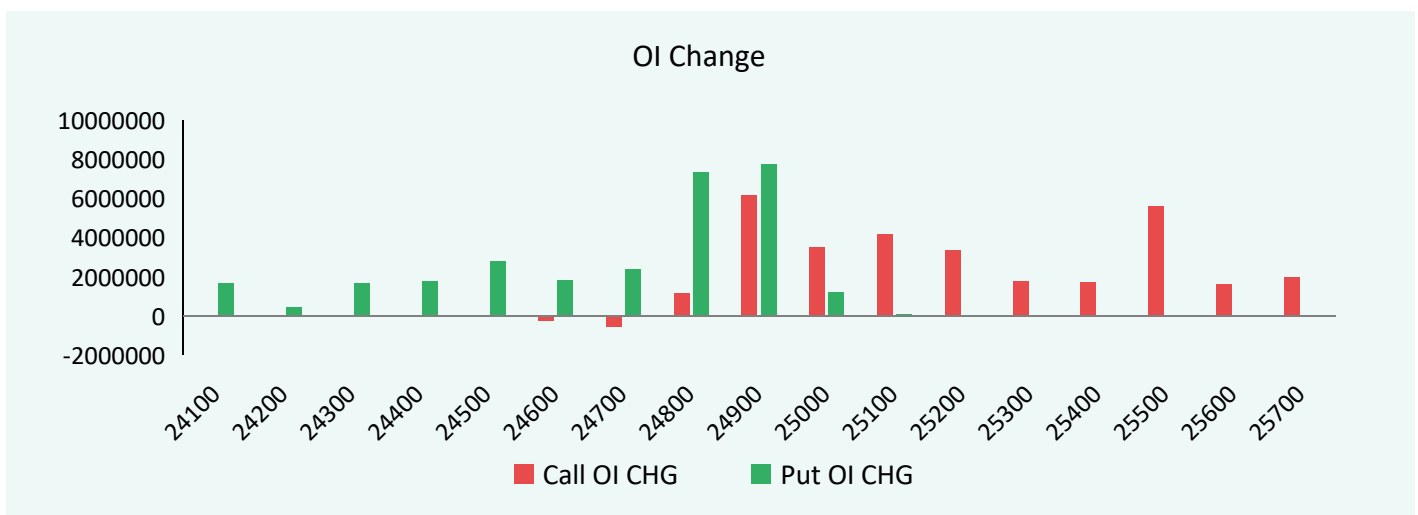
# NIFTY OPEN INTEREST

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 -2.31% and settled at 10.05.
- The Nifty Put Call Ratio (PCR) finally stood at 1.23 vs. 1.24 (01/10/2025) for 07 Oct., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 133.82 lacs followed by 25500 with 126.79 Lacs and that for Put was at 24800 with 154.66 lacs followed by 24700 with 122.89 lacs.
- The highest OI Change for Call was at 24900 with 61.34 lacs Increased and that for Put was at 24900 with 77.24 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25000 – 24800 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
DELHIVERY 28 Oct 2025	440.45	0.71	16415325	20.23	432.55	446.00
INDIANB 28 Oct 2025	755.85	2.29	7636000	19.28	746.18	761.88
NUVAMA 28 Oct 2025	6769.5	3.61	377625	12.74	6616.50	6867.00
SBICARD 28 Oct 2025	875	0.66	16721600	10.09	863.43	882.28
HFCL 28 Oct 2025	76.42	3.37	107960100	9.9	74.09	77.72

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
TECHM 28 Oct 2025	1400	-0.96	14827200	8.88	1388.07	1420.57
UNIONBANK 28 Oct 2025	138.4	-0.91	90610725	7.92	135.58	141.29
LODHA 28 Oct 2025	1122.7	-2.17	10344600	7.68	1107.67	1145.47
WIPRO 28 Oct 2025	239.07	-0.33	136062000	6.49	236.93	240.53
FORTIS 28 Oct 2025	986.9	-0.78	7715125	6.22	972.73	1004.33

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
TATATECH 28 Oct 2025	708.05	2.98	9470400	-1.91	692.65	716.35
LTIM 28 Oct 2025	5116	0.35	2571000	-1.08	5068.33	5172.33
UNITDSPR 28 Oct 2025	1370.5	1.33	13688800	-0.61	1353.13	1381.23
DRREDDY 28 Oct 2025	1253.2	0.06	12288750	-0.6	1243.97	1265.37
BEL 28 Oct 2025	415.25	1.44	103660200	-0.43	409.75	418.60

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
RBLBANK 28 Oct 2025	276.6	-0.11	88696800	-2.67	274.07	280.07
NAUKRI 28 Oct 2025	1338.5	-0.45	10296375	-0.47	1331.00	1348.30
SAMMAANCAP 28 Oct 2025	165.1	-2.92	91104100	-0.45	159.50	170.20
GMRAIRPORT 28 Oct 2025	89.62	-0.36	209250000	-0.17	89.08	90.50

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](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](mailto:research.report@jainam.biz)



Scan the code to Join our  
whatsapp group

