

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES
SNAPSHOT

Nifty	30-09-2025	29-09-2025	Change	Change(%)
Spot	24,611.10	24,634.90	-23.8	-0.10%
Fut	24,787.00	24,809.20	-22.2	-0.09%
Open Int	1,72,88,700	90,85,650	8203050	90.29%
Implication	SHORT BUILDUP			
BankNifty	30-09-2025	29-09-2025	Change	Change(%)
Spot	54,635.85	54,461.00	174.85	0.32%
Fut	55,050.00	54,885.40	164.6	0.30%
Open Int	18,78,975	12,00,115	678860	56.57%
Implication	LONG BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	24,611.10	24,499.00	24,555.00	24,644.00	24,699.00	24,788.00

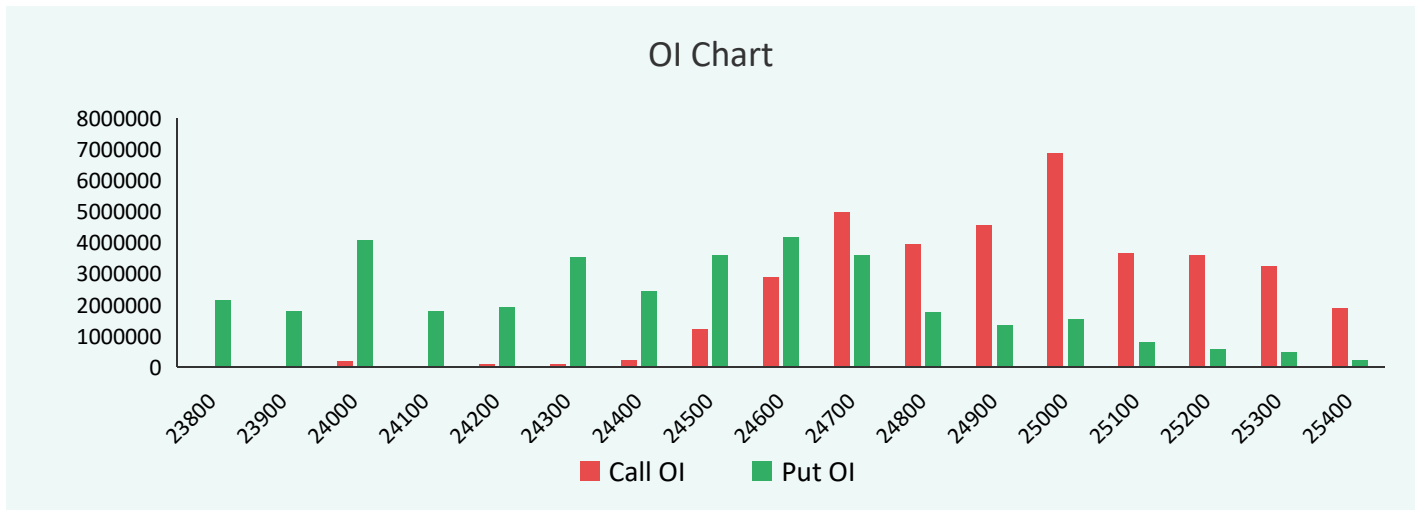
Nifty opened with an upward gap but witnessed selling from the opening tick to end near the day's low. Nifty closed at 24611 with a loss of 24 points. On the daily chart index has formed a small bearish candle forming lower High-Low compare to previous session and has closed below previous session's low indicating negative bias. The chart pattern suggests that if Nifty breaks and sustains below 24580 level it would witness selling which would lead the index towards 24500-24450 levels. However, if index crosses above 24732 level it would witness pullback rally which would take the index towards 24790-24860.



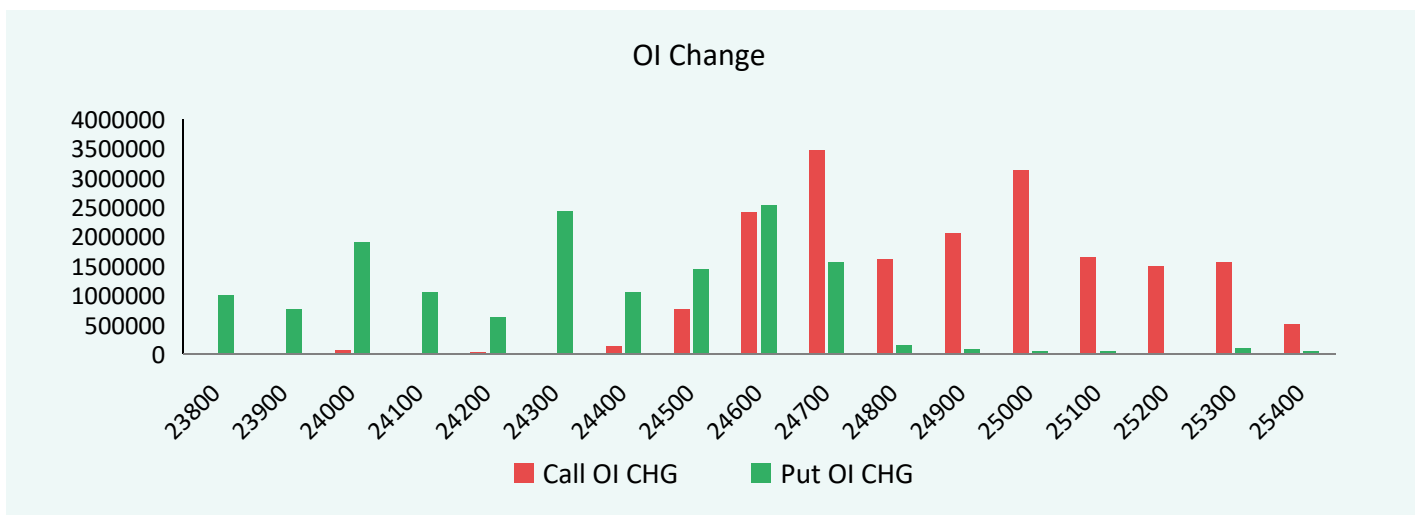
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 01 Oct. 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 01 Oct. 2025



- India Volatility Index (VIX) changed by -3.21% and settled at 11.00.
- The Nifty Put Call Ratio (PCR) finally stood at 0.72 vs. 0.62 (29/09/2025) for 07 Oct., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 68.73 lacs followed by 24700 with 49.57 Lacs and that for Put was at 24600 with 41.64 lacs followed by 24000 with 40.71 lacs.
- The highest OI Change for Call was at 24700 with 34.56 lacs Increased and that for Put was at 24600 with 25.34 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 24700 – 24600 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
UPL 28 Oct 2025	660.2	0.49	33419720	35.55	655.35	664.35
YESBANK 28 Oct 2025	21.44	1.18	774016800	31.38	21.22	21.63
HUDCO 28 Oct 2025	225.3	1.51	24850125	27.84	222.17	227.29
PNB 28 Oct 2025	113.99	3.38	236744000	24.84	111.46	115.50
IRCTC 28 Oct 2025	707.35	0.37	13762875	24.62	701.90	711.15

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
LICHSGFIN 28 Oct 2025	569.5	-0.35	28799000	32.38	565.02	574.47
NUVAMA 28 Oct 2025	6301.5	-0.14	323400	29.96	6262.00	6361.00
SOLARINDS 28 Oct 2025	13433	-1.45	813675	29.73	13262.00	13677.00
IRFC 28 Oct 2025	124.5	-0.15	35823250	28.35	122.98	126.19
BHARTIARTL 28 Oct 2025	1896	-1.02	49168200	25.91	1883.33	1914.43

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SAMMAANCAP 28 Oct 2025	160.2	2.93	99643900	-7.36	155.78	163.73
BLUESTARCO 28 Oct 2025	1884	0.66	1875900	-1.9	1862.67	1902.67

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE

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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