

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	11-09-2025	10-09-2025	Change	Change(%)
Spot	25,005.50	24,868.60	136.9	0.55%
Fut	25,079.00	24,950.30	128.7	0.52%
Open Int	1,76,44,575	1,76,44,575	0	0.00%
Implication	LONG UNWINDING			
BankNifty	11-09-2025	10-09-2025	Change	Change(%)
Spot	54,669.60	54,216.10	453.5	0.84%
Fut	54,795.00	54,468.40	326.6	0.60%
Open Int	27,17,645	27,17,645	0	0.00%
Implication	LONG UNWINDING			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,005.50	24,865.00	24,935.00	24,985.00	25,056.00	25,106.00

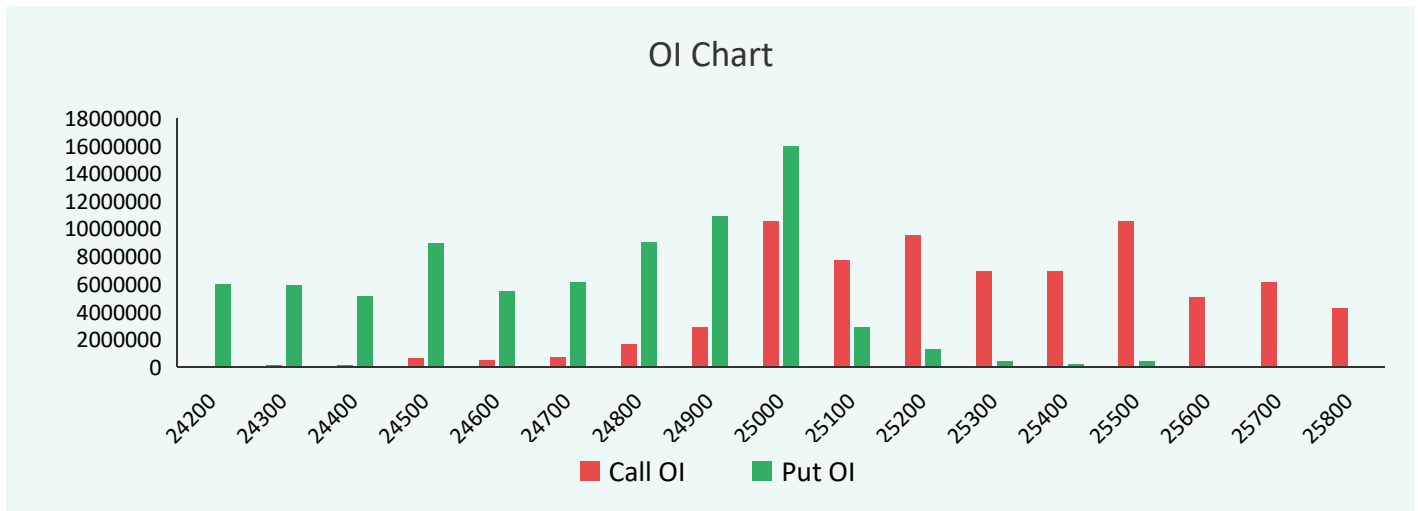
Nifty opened on a flat note and remained in a small range throughout the day. Nifty closed at 25005.50 with a gain of 137 points. On the daily chart the index has formed a small Bearish candle with shadows on either side indicating indecisiveness amongst participants regarding the direction. The chart pattern suggests that if Nifty crosses and sustains above 25040 level it would witness buying which would lead the index towards 25150-25200 levels. Important Supports for the day is around 24930 However if index sustains below 24930 then it may witness profit booking which would take the index towards 24850-24800 levels.



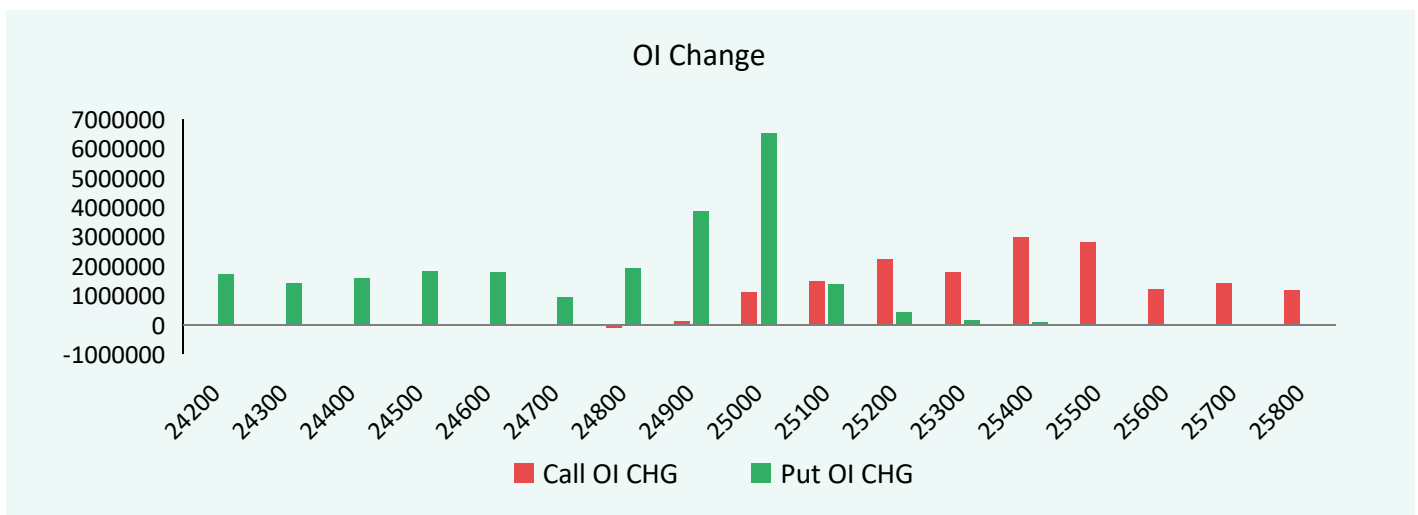
NIFTY OPEN INTEREST

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 -2.82% and settled at 10.24.
- The Nifty Put Call Ratio (PCR) finally stood at 1.15 vs. 1.09 (10/09/2025) for 16 Sept., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25500 with 105.17 lacs followed by 25000 with 104.85 Lacs and that for Put was at 25000 with 159.54 lacs followed by 24900 with 108.91 lacs.
- The highest OI Change for Call was at 25400 with 29.86 lacs Increased and that for Put was at 25000 with 65.11 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
BHEL 30 Sep 2025	228.91	3.56	65233875	11.15	216.72	223.60
TATACHEM 30 Sep 2025	979.5	3.24	5071300	10.31	943.90	956.75
PPLPHARMA 30 Sep 2025	201.4	0.8	11102500	8.64	198.44	202.27
NBCC 30 Sep 2025	108.71	2.54	58747000	7.65	103.97	107.72
SIEMENS 30 Sep 2025	3206.6	1.5	2167250	7.64	3132.13	3219.53

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
PATANJALI 30 Sep 2025	597.7	-66.92	31119300	208.05	1794.53	1815.93
OFSS 30 Sep 2025	9181	-1.41	1306350	42.25	8995.33	9517.33
AMBUJACEM 30 Sep 2025	563.5	-1.04	41781600	31.98	567.18	573.43
ANGELONE 30 Sep 2025	2213.4	-5.32	4001750	26.34	2281.30	2386.00
BSE 30 Sep 2025	2164	-4.72	13650000	20.78	2224.30	2352.70

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
LICI 30 Sep 2025	880.2	0.02	7814800	-3.43	877.33	882.33
INDIANB 30 Sep 2025	697.4	0.19	6154000	-2.5	682.65	707.10
BHARATFORG 30 Sep 2025	1215.5	0.8	10016500	-2.47	1191.60	1231.70
NATIONALUM 30 Sep 2025	212.64	2.34	70166250	-2.39	205.55	209.88
VEDL 30 Sep 2025	439.75	0.92	72547750	-1.82	433.67	438.47

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
PGEL 30 Sep 2025	572.9	-0.41	8856400	-2.13	567.05	580.15
MANAPPURAM 30 Sep 2025	287.45	-0.73	26406000	-1.51	287.85	293.30
TORNTPHARM 30 Sep 2025	3594.7	-0.17	2351000	-0.96	3557.93	3666.43
LAURUSLABS 30 Sep 2025	898	-0.17	14169500	-0.57	890.83	911.03
BANDHANBNK 30 Sep 2025	167.18	-0.3	75225600	-0.48	165.40	169.44

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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