

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES
SNAPSHOT

| Nifty | 09-09-2025 | 08-09-2025 | Change | Change(%) |
|-------------|----------------|-------------|---------|-----------|
| Spot | 24,868.60 | 24,773.15 | 95.45 | 0.39% |
| Fut | 24,961.00 | 24,892.70 | 68.3 | 0.27% |
| Open Int | 1,71,04,725 | 1,72,79,475 | -174750 | -1.01% |
| Implication | SHORT COVERING | | | |
| BankNifty | 09-09-2025 | 08-09-2025 | Change | Change(%) |
| Spot | 54,216.10 | 54,186.90 | 29.2 | 0.05% |
| Fut | 54,479.00 | 54,499.80 | -20.8 | -0.04% |
| Open Int | 28,04,060 | 27,77,845 | 26215 | 0.94% |
| Implication | LONG BUILDUP | | | |

NIFTY TECHNICAL VIEW

| INDEX | NIFTY | S2 | S1 | PIVOT | R1 | R2 |
|-------------|-----------|-----------|-----------|-----------|-----------|-----------|
| Close Price | 24,868.60 | 24,780.00 | 24,824.00 | 24,858.00 | 24,902.00 | 24,936.00 |

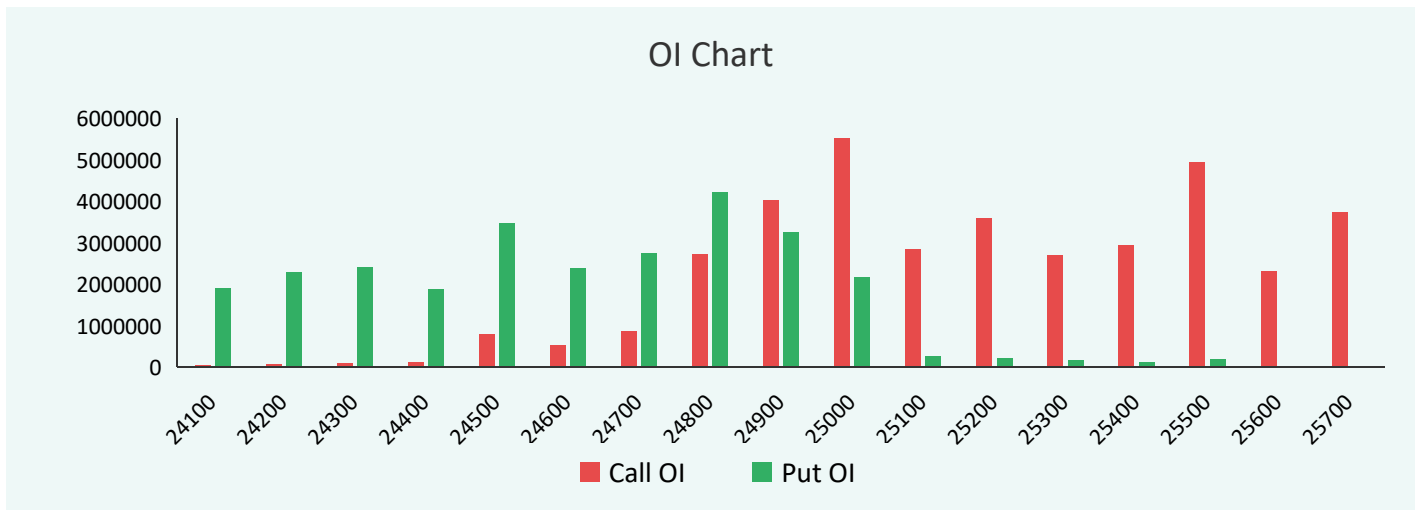
Nifty opened on a flat note and remained in a small range throughout the day. Nifty closed at 24869 with a gain of 95 points. On the daily chart the index has formed a "Doji" candlestick formation indicating indecisiveness amongst market participants regarding the direction. The chart pattern suggests that if Nifty breaks and sustains below 24750 level it would witness selling which would lead the index towards 24650-24550 levels. However, if index crosses above 24900 level it would witness pullback rally which would take the index towards 24980-25050.



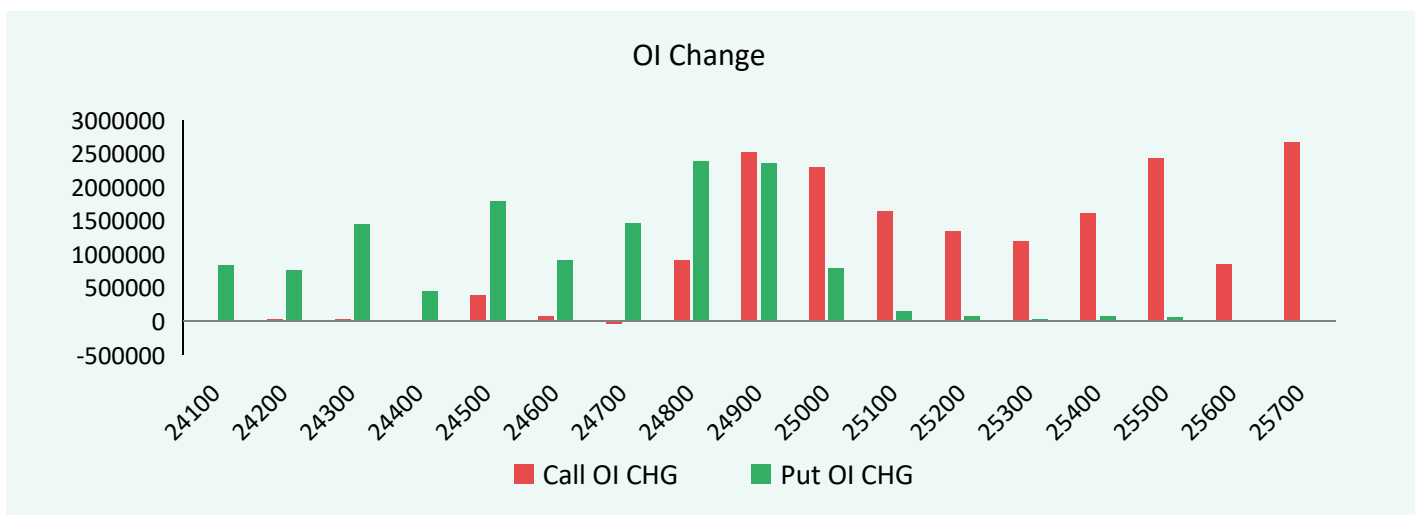
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTERST : WEEKLY EXPIRY 16 Sept. 2025



NIFTY OPEN INTERST CHANGE : WEEKLY EXPIRY 16 Sept. 2025



- India Volatility Index (VIX) changed by -1.82% and settled at 10.64.
- The Nifty Put Call Ratio (PCR) finally stood at 0.93 vs. 0.09 (08/09/2025) for 09 Sept., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 55.13 lacs followed by 25500 with 49.42 Lacs and that for Put was at 24800 with 42.30 lacs followed by 24500 with 34.79 lacs.
- The highest OI Change for Call was at 25700 with 26.66 lacs Increased and that for Put was at 24800 with 23.80 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 |
| TIINDIA 30 Sep 2025 | 3167.9 | 2.51 | 2161200 | 11.66 | 3117.63 | 3200.53 |
| ASTRAL 30 Sep 2025 | 1481 | 1.04 | 7943250 | 9.25 | 1456.80 | 1493.60 |
| TITAGARH 30 Sep 2025 | 890.4 | 4.88 | 6253850 | 7.04 | 858.02 | 906.82 |
| GODREJCP 30 Sep 2025 | 1242.5 | 1.19 | 8265500 | 6.21 | 1227.13 | 1251.73 |
| MARUTI 30 Sep 2025 | 15328 | 0.64 | 3485350 | 5.9 | 15237.67 | 15386.67 |

TOP 5 - SHORT BUILDUP

| SECURITIES | LTP | CHANGE(%) | OI | OI CHANGE (%) | INTRADAY - RANGE | |
|------------------------|--------|-----------|----------|---------------|------------------|------------|
| | | | | | SUPPORT | RESISTANCE |
| NUVAMA 30 Sep 2025 | 6406 | -0.88 | 204375 | 8.26 | 6358.17 | 6476.17 |
| TORNTPOWER 30 Sep 2025 | 1252.8 | -1.01 | 3065250 | 7.89 | 1242.30 | 1266.00 |
| TRENT 30 Sep 2025 | 5249.5 | -1.73 | 6827800 | 6.44 | 5197.17 | 5329.67 |
| SUPREMEIND 30 Sep 2025 | 4330.7 | -3.31 | 1487325 | 6.26 | 4258.33 | 4444.63 |
| HUDCO 30 Sep 2025 | 217 | -0.22 | 30386250 | 6.26 | 214.63 | 220.13 |

TOP 5 - SHORT COVERING

| SECURITIES | LTP | CHANGE(%) | OI | OI CHANGE (%) | INTRADAY - RANGE | |
|-----------------------|--------|-----------|-----------|---------------|------------------|------------|
| | | | | | SUPPORT | RESISTANCE |
| KPITTECH 30 Sep 2025 | 1242.3 | 1.02 | 3053600 | -1.85 | 1230.80 | 1255.70 |
| RBLBANK 30 Sep 2025 | 274 | 0.04 | 68564125 | -1.27 | 273.20 | 275.40 |
| TATASTEEL 30 Sep 2025 | 170.13 | 0.3 | 193721000 | -1.12 | 169.07 | 170.83 |
| LTF 30 Sep 2025 | 235.1 | 0.18 | 36931974 | -1.05 | 233.53 | 236.48 |
| MPHASIS 30 Sep 2025 | 2854.2 | 1.93 | 3890975 | -0.79 | 2804.80 | 2896.60 |

TOP 5 - LONG UNWINDING

| SECURITIES | LTP | CHANGE(%) | OI | OI CHANGE (%) | INTRADAY - RANGE | |
|------------------------|--------|-----------|----------|---------------|------------------|------------|
| | | | | | SUPPORT | RESISTANCE |
| ANGELONE 30 Sep 2025 | 2344.8 | -0.06 | 3343500 | -1.62 | 2331.27 | 2358.07 |
| CDSL 30 Sep 2025 | 1552.2 | -0.44 | 7852225 | -0.59 | 1541.40 | 1565.70 |
| INDUSINDBK 30 Sep 2025 | 748.7 | -0.7 | 49114100 | -0.27 | 744.77 | 755.17 |
| POLYCAB 30 Sep 2025 | 7240.5 | -1.62 | 1739375 | -0.15 | 7170.33 | 7348.33 |
| TITAN 30 Sep 2025 | 3652.4 | -0.66 | 8744750 | -0.15 | 3631.07 | 3679.97 |

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

