

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	17-09-2025	16-09-2025	Change	Change(%)
Spot	25,330.25	25,239.10	91.15	0.36%
Fut	25,422.00	25,331.40	90.6	0.36%
Open Int	1,58,78,850	1,62,22,200	-343350	-2.12%
Implication	SHORT COVERING			
BankNifty	17-09-2025	16-09-2025	Change	Change(%)
Spot	55,493.30	55,147.60	345.7	0.63%
Fut	55,702.00	55,339.60	362.4	0.65%
Open Int	22,10,565	23,70,690	-160125	-6.75%
Implication	SHORT COVERING			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,423.60	25,282.00	25,353.00	25,401.00	25,472.00	25,520.00

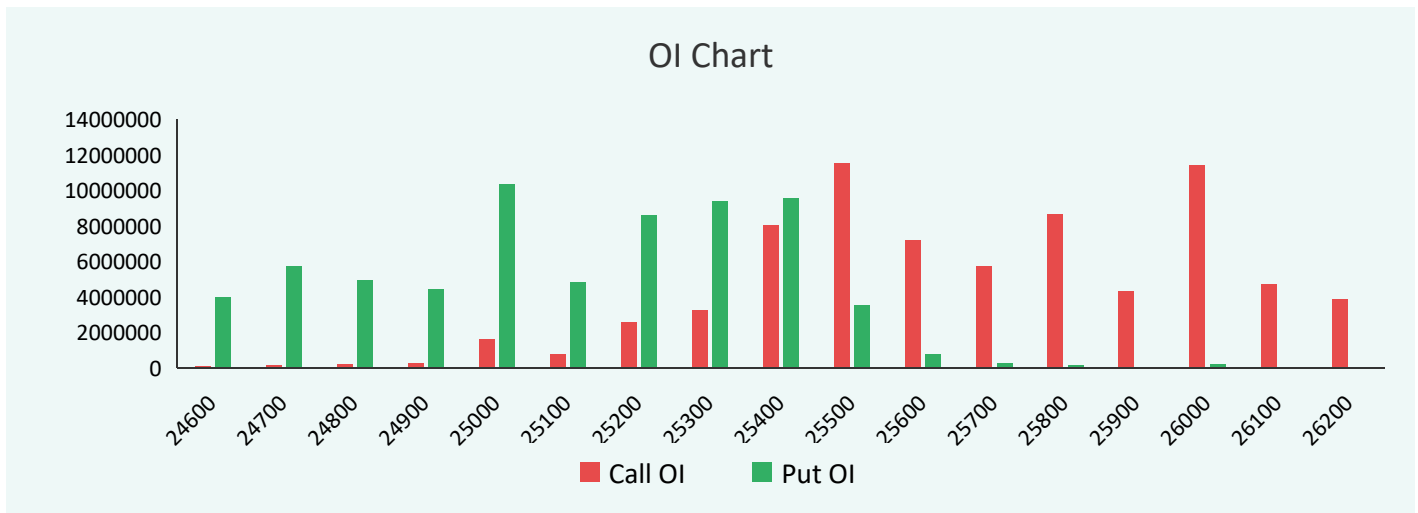
Nifty opened with an upward gap but witnessed selling for most part of the session. However last hour pullback action pulled index higher to close on positive note.. Nifty closed at 25424 with a gain of 93 points. On the daily chart the index has formed a Bearish candle which resembles as Hanging Man candlestick formation which is a bearish reversal formation. For such formations confirmation is necessary, so if the index breaks below previous day's low it would witness a change of trend to the downside. The chart pattern suggests that if Nifty crosses and sustains above 25450 level it would witness buying which would lead the index towards 25500-25600 levels. Important Supports for the day is around 25300 However if index sustains below 25300 then it may witness profit booking which would take the index towards 25200-25150 levels.



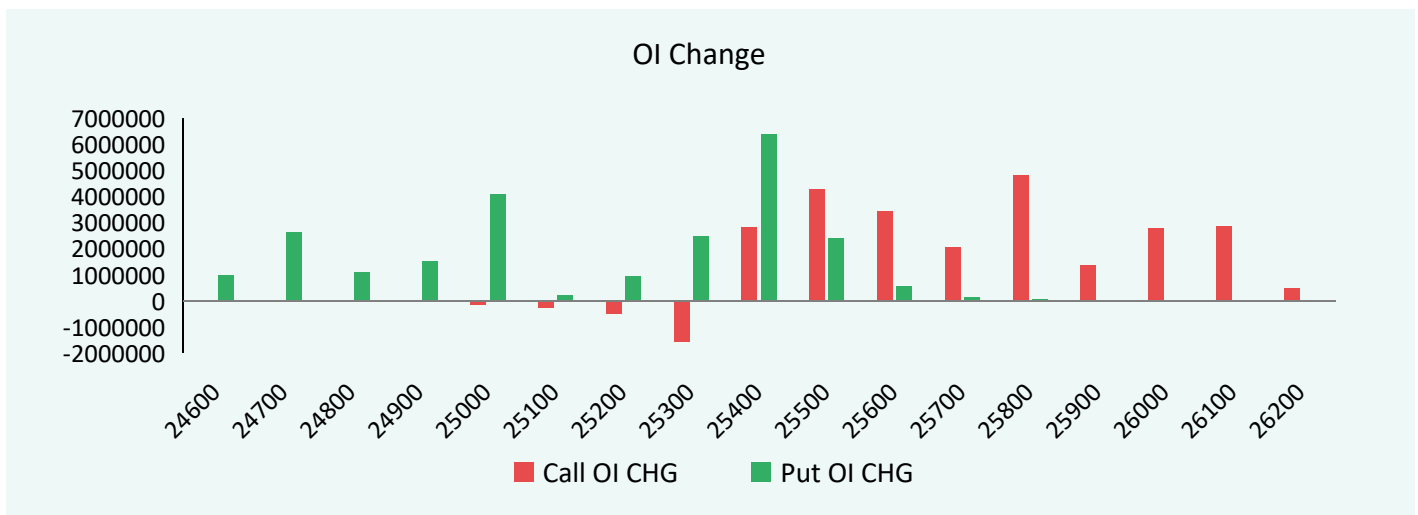
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 23 Sept. 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 23 Sept. 2025



- India Volatility Index (VIX) changed by -3.59% and settled at 09.88.
- The Nifty Put Call Ratio (PCR) finally stood at 1.10 vs. 1.18 (17/09/2025) for 23 Sept., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25500 with 115.07 lacs followed by 26000 with 113.99 Lacs and that for Put was at 25000 with 103.10 lacs followed by 25400 with 95.36 lacs.
- The highest OI Change for Call was at 25800 with 48.17 lacs Increased and that for Put was at 25400 with 63.92 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25500 – 25300 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
KFINTECH 30 Sep 2025	1149.8	2.58	1836900	22.58	1130.07	1159.77
MANKIND 30 Sep 2025	2652.1	2.86	1791450	14.94	2592.57	2692.07
KPITTECH 30 Sep 2025	1311.8	1.14	3120400	13.7	1295.40	1330.00
IREDA 30 Sep 2025	155.7	1.11	33330450	10.46	153.36	158.82
IEX 30 Sep 2025	149.45	0.39	43432500	8.59	147.63	150.64

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
INDIANB 30 Sep 2025	698.15	-1.15	7142000	20.26	693.57	705.22
SBICARD 30 Sep 2025	880.55	-1.1	14383200	10.5	872.92	889.57
PIIND 30 Sep 2025	3714.5	-1.25	1975925	6.02	3660.00	3774.00
SRF 30 Sep 2025	2944	-0.49	2857800	5.71	2917.13	2966.03
PAGEIND 30 Sep 2025	44445	-2.17	222915	5.01	43986.67	45111.67

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
ANGELONE 30 Sep 2025	2265	0.87	3723500	-2.69	2247.57	2275.47
PATANJALI 30 Sep 2025	608	0.6	28457100	-2.57	603.87	610.97
LICI 30 Sep 2025	894.4	0.52	7107800	-2.09	890.93	896.93
UNOMINDA 30 Sep 2025	1319.5	0.76	3504050	-1.77	1309.10	1325.30
BANKBARODA 30 Sep 2025	249.76	1.07	112115250	-1.59	246.52	253.22

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
NBCC 30 Sep 2025	109.92	-0.51	54645500	-1.36	109.17	111.29
HUDCO 30 Sep 2025	224.25	-0.49	32806050	-1.11	222.10	227.00
MAZDOCK 30 Sep 2025	2990	-0.4	3005275	-0.7	2965.77	3023.37
PNB 30 Sep 2025	112.18	-0.12	219600000	-0.52	111.29	113.34
CONCOR 30 Sep 2025	562.45	-0.27	19581250	-0.45	558.07	566.62

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

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