

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES
SNAPSHOT

Nifty	25-09-2025	24-09-2025	Change	Change(%)
Spot	24,890.85	25,056.90	-166.05	-0.66%
Fut	24,962.00	25,111.90	-149.9	-0.60%
Open Int	1,50,07,800	1,47,04,800	303000	2.06%
Implication	SHORT BUILDUP			
BankNifty	25-09-2025	24-09-2025	Change	Change(%)
Spot	54,976.20	55,121.50	-145.3	-0.26%
Fut	55,103.20	55,252.20	-149	-0.27%
Open Int	16,91,690	19,57,655	-265965	-13.59%
Implication	LONG UNWINDING			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	24,890.85	24,740.00	24,815.00	24,954.00	25,030.00	25,168.00

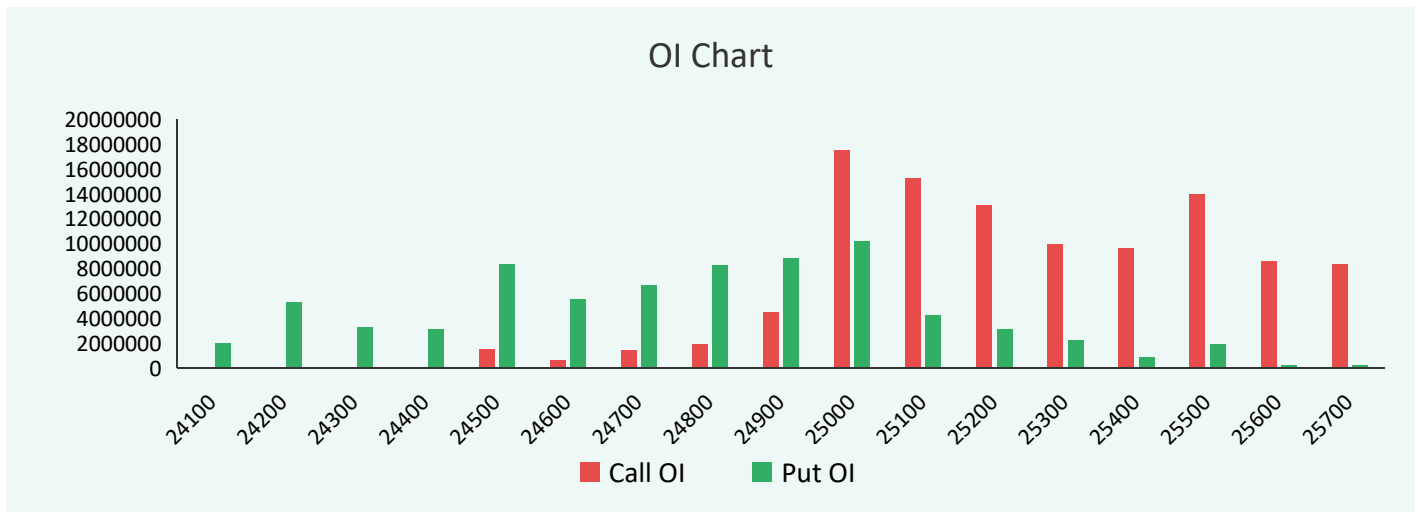
Nifty opened on a flat note but selling led the index downwards to end in red. Nifty closed at 24891 with a loss of 166 points. On the daily chart the index has formed a long Bearish candle forming lower High-Low compare to previous session indicating negative bias.The chart pattern suggests that if Nifty crosses and sustains above 25000 level it would witness buying which would lead the index towards 25100-25150 levels. Important Supports for the day is around 25080 However if index sustains below 25080 then it may witness profit booking which would take the index towards 25000-24900 levels.



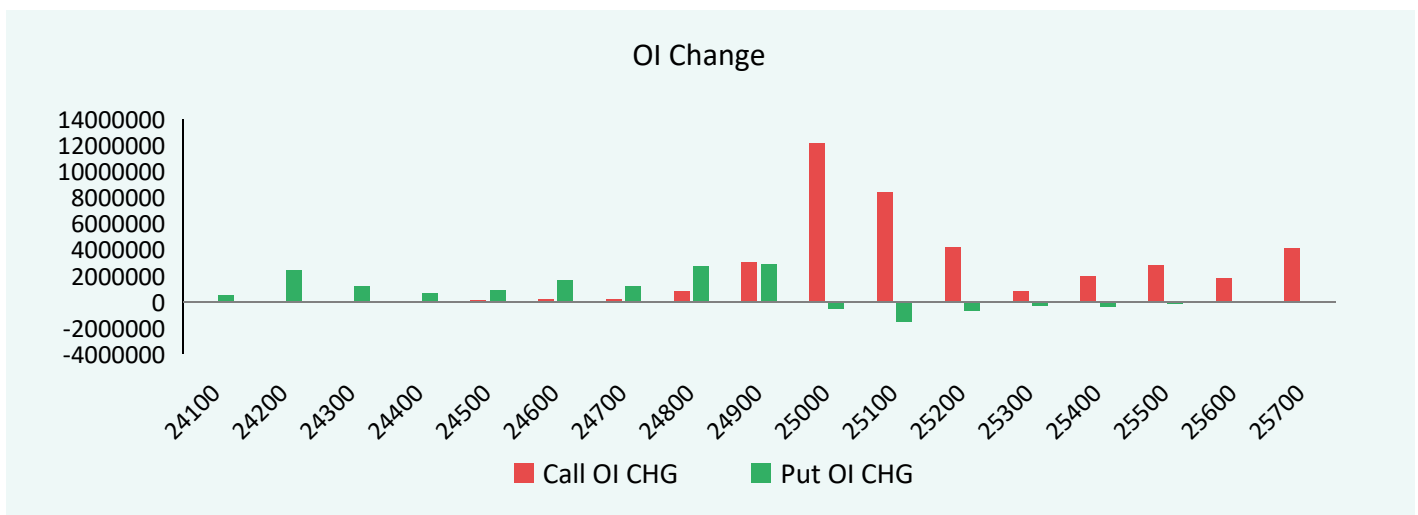
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 30 Sept. 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 30 Sept. 2025



- India Volatility Index (VIX) changed by 1.69% and settled at 10.70.
- The Nifty Put Call Ratio (PCR) finally stood at 0.58 vs. 0.78 (24/09/2025) for 30 Sept., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 174.40 lacs followed by 25100 with 152.63 Lacs and that for Put was at 25000 with 101.46 lacs followed by 24900 with 87.61 lacs.
- The highest OI Change for Call was at 25000 with 121.73 lacs Increased and that for Put was at 24900 with 28.61 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25000 – 24900 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
AXISBANK 30 Sep 2025	1162.2	0.24	75964375	12.19	1153.10	1172.50
ADANIENSOL 30 Sep 2025	899.5	0.92	18706950	11.25	884.00	911.75
AUROPHARMA 30 Sep 2025	1099.3	0.5	14979250	10.42	1081.73	1113.13
VEDL 30 Sep 2025	463.95	3.19	63425950	9.65	454.45	469.45
GLENMARK 30 Sep 2025	2026.3	0.32	7276875	8.5	2015.77	2045.07

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SYNGENE 30 Sep 2025	639.25	-0.37	10200000	21.43	635.20	643.25
MARICO 30 Sep 2025	704.1	-0.88	32242800	19.93	700.67	710.17
CROMPTON 30 Sep 2025	299.85	-0.12	46890000	17.69	296.98	302.08
CANBK 30 Sep 2025	121.82	-1.05	205949250	14.31	120.91	123.37
BAJAJFINSV 30 Sep 2025	2041	-1.59	16562000	13.68	2025.73	2067.53

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
HEROMOTOCO 30 Sep 2025	5353	1.37	4115700	-25.47	5268.00	5402.00
KAYNES 30 Sep 2025	7526	0.78	753300	-20.38	7450.00	7617.50
INDIANB 30 Sep 2025	711.95	0.24	4499000	-18.92	704.40	718.55
TITAGARH 30 Sep 2025	903	0.51	4600850	-18.32	891.22	920.37
KPITTECH 30 Sep 2025	1259.2	1.52	2482800	-17.15	1234.27	1282.07

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
IREDA 30 Sep 2025	150.32	-1.68	21610800	-28.81	148.14	154.14
PPLPHARMA 30 Sep 2025	194.82	-0.76	9087500	-27.08	193.09	198.07
LAURUSLABS 30 Sep 2025	900.45	-1.09	10551900	-25.76	891.58	913.98
IRFC 30 Sep 2025	123.95	-1.47	29091250	-24.66	122.54	126.62
TATAELXSI 30 Sep 2025	5411	-1.21	1831200	-24.51	5370.17	5488.67

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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