

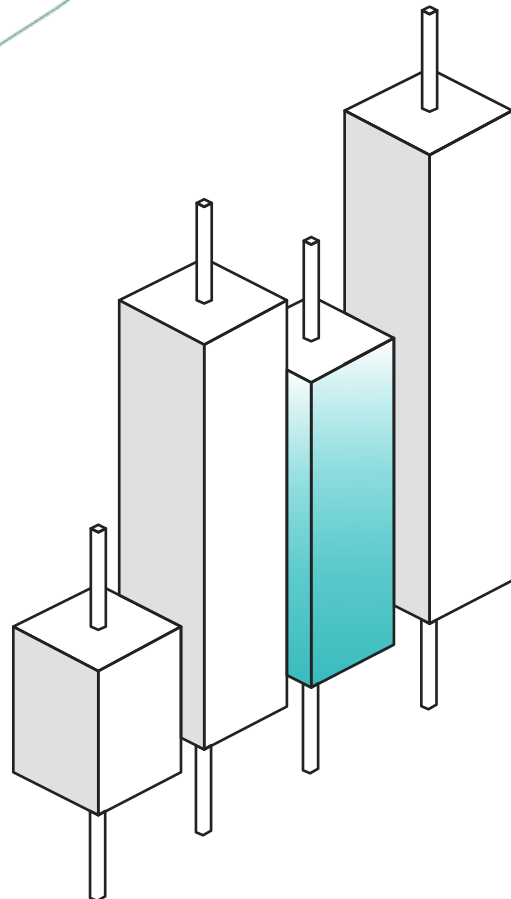
30 SEPT. 2026



Market Overview | Nifty Open Interest | Stock Open Interest

Daily Newsletter

Derivative & Technical Mirror



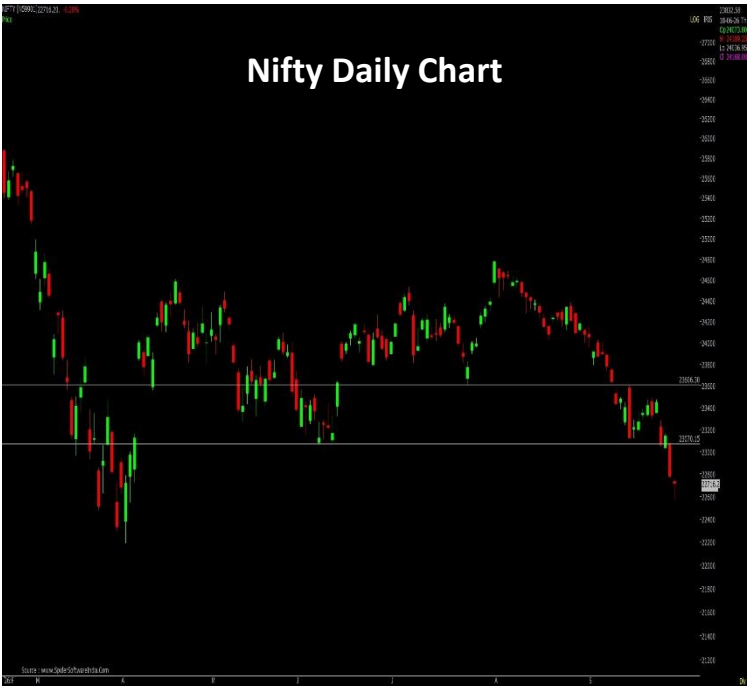
MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

Indices Snapshot				
Nifty	29-09-2026	28-09-2026	Change	Change(%)
Spot	22,716.20	22,780.25	-64.05	-0.28%
Fut	22,715.20	22,819.60	-104.4	-0.46%
Open Int	71,20,295	1,03,49,755	-3229460	-31.20%
Implication	LONG UNWINDING			
BankNifty	29-09-2026	28-09-2026	Change	Change(%)
Spot	54,259.95	54,471.65	-211.7	-0.39%
Fut	54,255.60	54,556.20	-300.6	-0.55%
Open Int	7,24,530	11,14,620	-390090	-35.00%
Implication	LONG UNWINDING			

Nifty Technical View						
INDEX	Close	S2	S1	PIVOT	R1	R2
Nifty	22,716.20	22,496.00	22,606.00	22,680.00	22,790.00	22,863.00
Banknifty	54,259.95	53,531.00	53,895.00	54,150.00	54,515.00	54,770.00
Sensex	72,529.07	71,805.00	72,167.00	72,426.00	72,788.00	73,047.00

Nifty opened with downward gap and extended its down move in initial hours making day low around 22569. However buying support at lower levels recovered most of the earlier losses to end near day's high. Nifty closed at 22716 with a loss of 64 points. On the daily chart the index has formed a strong Bullish candle carrying long lower shadow indicating buying support at lower levels. The chart pattern suggests that if Nifty breaks and sustains below 22620 level it would witness selling which would lead the index towards 22570-22500 levels. However if index crosses above 22755 level it would witness pullback rally which would take the index towards 22900-23000

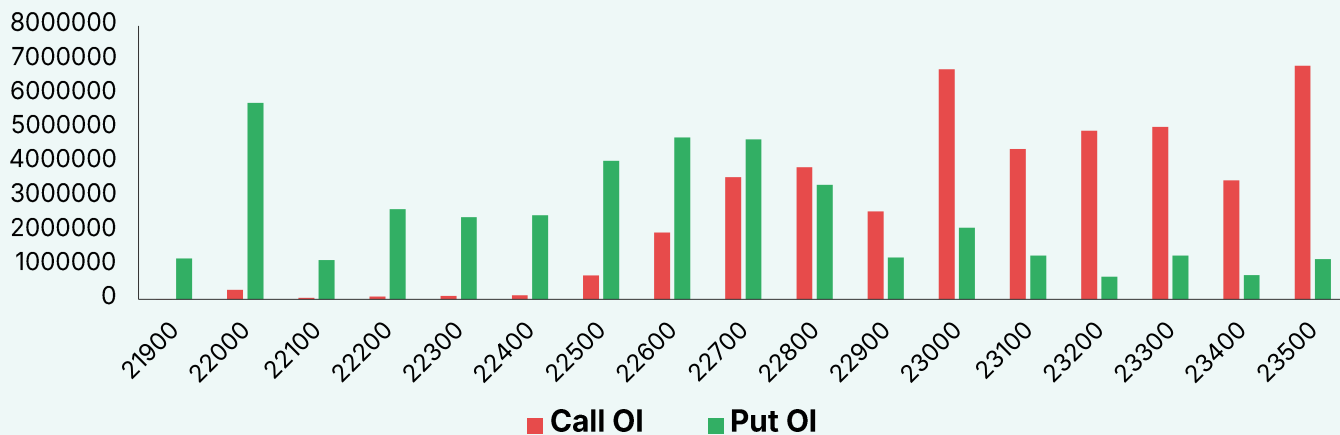


NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

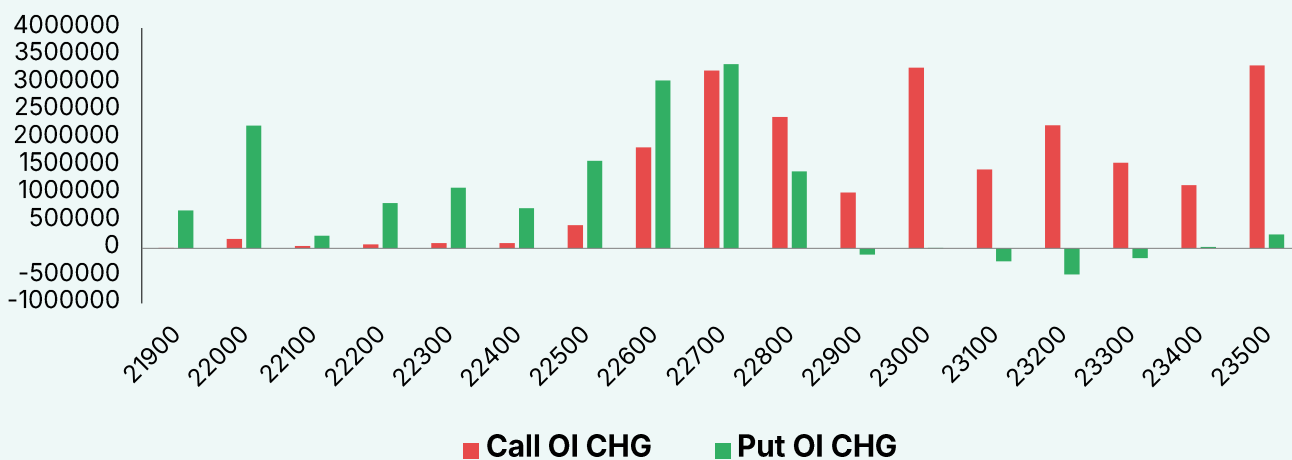
NIFTY OPEN INTEREST : WEEKLY EXPIRY 06 OCTOBER 2026

OI Chart



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 06 OCTOBER 2026

OI Change



- India Volatility Index (VIX) changed 1by -1.65% and settled at 13.41.
- The Nifty Put Call Ratio (PCR) finally stood at 0.78 vs. 0.92 (25/09/2026) for 06 October 2026 weekly expiry.
- The maximum OI outstanding for Call was at 23500 with 68.32 lacs followed by 23000 with 67.34 Lacs and that for Put was at 22000 with 57.47 lacs followed by 22600 with 47.39 lacs.
- The highest OI Change for Call was at 23500 with 33.20 lacs Increased and that for Put was at 22700 with 33.44 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 23000 - 22700 either side breakout will lead the further trend.

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 – LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
MANAPPURAM 27 Oct 2026	320	1.35	64863000	301.88	313.03	323.98
BSE 27 Oct 2026	3128	0.72	11777000	45.35	3075.53	3205.13
CONCOR 27 Oct 2026	454.65	0.46	23947500	30.34	448.92	457.52
DMART 27 Oct 2026	3840	0.79	4166850	26.64	3779.47	3887.37
BEL 27 Oct 2026	387.35	0.05	80493975	24.9	384.07	390.32

TOP 5 – SHORT BUILDUP

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

TOP 5 – SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
IREDA 29 Sep 2026	115.69	1.94	12276325	-56.29	112.46	118.37
OFSS 29 Sep 2026	10842	0.53	342000	-32.32	10651.33	10986.33
PETRONET 29 Sep 2026	287.05	0.17	9680500	-30.22	284.97	290.97
BLUESTARCO 29 Sep 2026	1571	0.31	1413425	-30.18	1558.17	1589.37
HEROMOTOCO 29 Sep 2026	5384	0.1	897450	-18.97	5337.00	5407.50

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG UNWINDING						
SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
MAZDOCK 27 Oct 2026	2106.6	-0.44	5070375	-0.94	2087.00	2128.10

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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Contact Us



Nr. Shardayatan School, Kargil Chowk, New
Passport Office Road, Piplod, urat -7

0261 -6725319/09/10 | research@jainam.in



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