

# DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



# MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## INDICES SNAPSHOT

Nifty	12-09-2025	11-09-2025	Change	Change(%)
Spot	25,114.00	25,005.50	108.5	0.43%
Fut	25,210.10	25,104.50	105.6	0.42%
Open Int	1,67,00,400	1,76,44,575	-944175	-5.35%
Implication	SHORT COVERING			
BankNifty	12-09-2025	11-09-2025	Change	Change(%)
Spot	54,809.30	54,669.60	139.7	0.26%
Fut	55,008.00	54,875.00	133	0.24%
Open Int	24,90,180	27,17,645	-227465	-8.37%
Implication	SHORT COVERING			

## NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,114.00	24,996.00	25,055.00	25,097.00	25,156.00	25,199.00

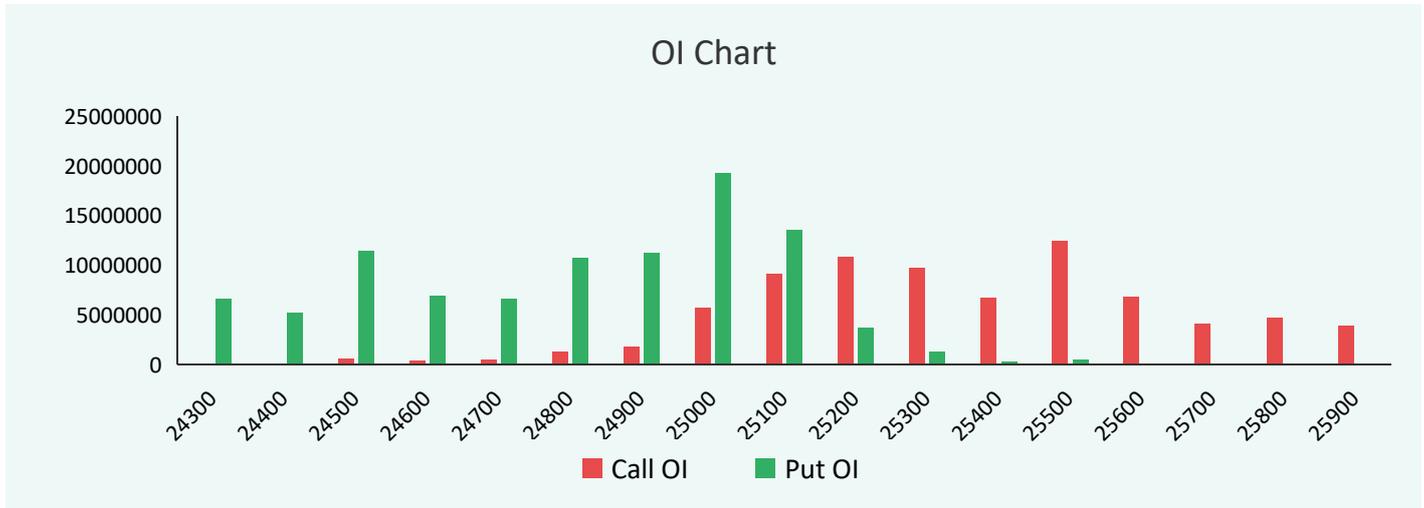
Nifty opened with an upward gap and remained in positive terrain throughout the day. Nifty closed at 25114 with a gain of 109 points. On the daily chart the index has formed a small bullish candle forming higher High-Low formation compare to previous session indicating positive bias. The chart pattern suggests that if Nifty crosses and sustains above 25140 level it would witness buying which would lead the index towards 25200-25250 levels. Important Supports for the day is around 25050 However if index sustains below 25050 then it may witness profit booking which would take the index towards 25000-24900 levels.



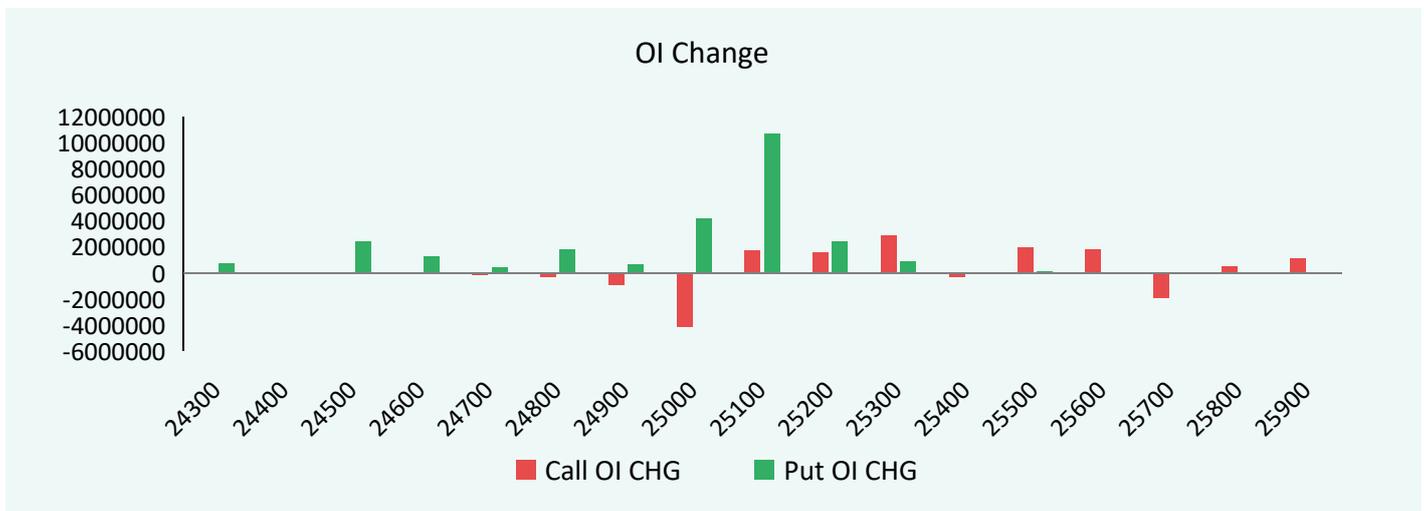
# NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## NIFTY OPEN INTEREST : WEEKLY EXPIRY 16 Sept. 2025



## NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 16 Sept. 2025



- India Volatility Index (VIX) changed by  $-1.93\%$  and settled at 10.16.
- The Nifty Put Call Ratio (PCR) finally stood at 1.33 vs. 1.15 (11/09/2025) for 16 Sept., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25500 with 123.90 lacs followed by 25200 with 108.26 Lacs and that for Put was at 25000 with 192.75 lacs followed by 25100 with 134.83 lacs.
- The highest OI Change for Call was at 25000 with 41.28 lacs Decreased and that for Put was at 25100 with 106.64 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.

# STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
INFY 30 Sep 2025	1523.8	0.67	68857200	6.64	1515.63	1537.33
VEDL 30 Sep 2025	452.9	3.04	76269150	6.01	442.67	460.57
HFCL 30 Sep 2025	73.39	3.83	120099000	5.89	71.83	74.40
GMRAIRPORT 30 Sep 2025	88.5	0.79	202916700	5.72	87.53	89.46
BAIFINANCE 30 Sep 2025	1007.3	3.58	89807250	5.69	984.03	1019.23

## TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
NBCC 30 Sep 2025	106.71	-1.56	67892500	16.82	105.11	109.35
LODHA 30 Sep 2025	1172.8	-0.9	9705600	11.53	1153.30	1205.40
BOSCHLTD 30 Sep 2025	39985	-1.95	283200	8.79	39553.33	40703.33
GODREJCP 30 Sep 2025	1241.8	-1.3	9600500	8.23	1227.33	1258.03
COLPAL 30 Sep 2025	2357.1	-0.96	4475025	7.55	2335.63	2381.73

## TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
MAZDOCK 30 Sep 2025	2938.2	5.01	2977100	-6.02	2840.67	2991.87
MCX 30 Sep 2025	7767.5	2.39	2181000	-4.34	7631.67	7864.67
CDSL 30 Sep 2025	1551.2	1.24	7800450	-3.03	1534.87	1562.37
KFINTECH 30 Sep 2025	1110	0.2	1356750	-2.01	1102.30	1120.80
RBLBANK 30 Sep 2025	275	1.38	65801875	-1.8	271.47	276.77

### TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
OFSS 30 Sep 2025	8975.5	-2.11	1135050	-6.91	8865.67	9133.17
JINDALSTEL 30 Sep 2025	1037.9	-0.69	10443125	-1.63	1028.93	1048.18
LICI 30 Sep 2025	877.8	-0.31	7707000	-1.2	875.50	881.05
IGL 30 Sep 2025	213.99	-0.01	13920500	-0.76	212.47	216.15
PAYTM 30 Sep 2025	1220.4	-0.77	29073225	-0.71	1211.50	1235.30

## 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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