

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	22-09-2025	19-09-2025	Change	Change(%)
Spot	25,202.35	25,327.05	-124.7	-0.49%
Fut	25,276.00	25,411.20	-135.2	-0.53%
Open Int	1,51,15,650	1,55,66,700	-451050	-2.90%
Implication	LONG UNWINDING			
BankNifty	22-09-2025	19-09-2025	Change	Change(%)
Spot	55,284.75	55,458.85	-174.1	-0.31%
Fut	55,460.00	55,654.40	-194.4	-0.35%
Open Int	19,01,270	19,97,205	-95935	-4.80%
Implication	LONG UNWINDING			

NIFTY TECHNICAL VIEW						
INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,202.35	25,048.00	25,125.00	25,228.00	25,306.00	25,409.00

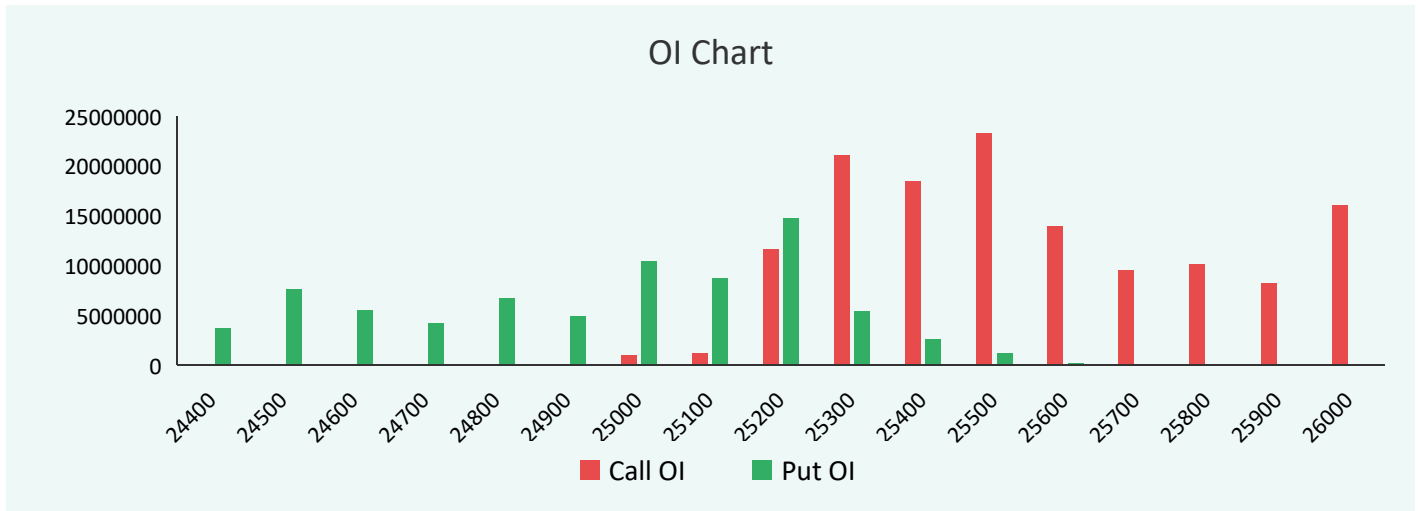
Nifty opened with a downward gap and traded with extreme volatility on either side to end on negative note. Nifty closed at 25202 with a loss of 125 points. On the daily chart the index has formed a bearish candle with shadows on either side representing extreme volatility as well as indecisiveness amongst participants regarding the direction. The chart pattern suggests that if Nifty crosses and sustains above 25330 level it would witness buying which would lead the index towards 25400-25500 levels. Important Supports for the day is around 25150 However if index sustains below 25150 then it may witness profit booking which would take the index towards 25100-25000 levels.



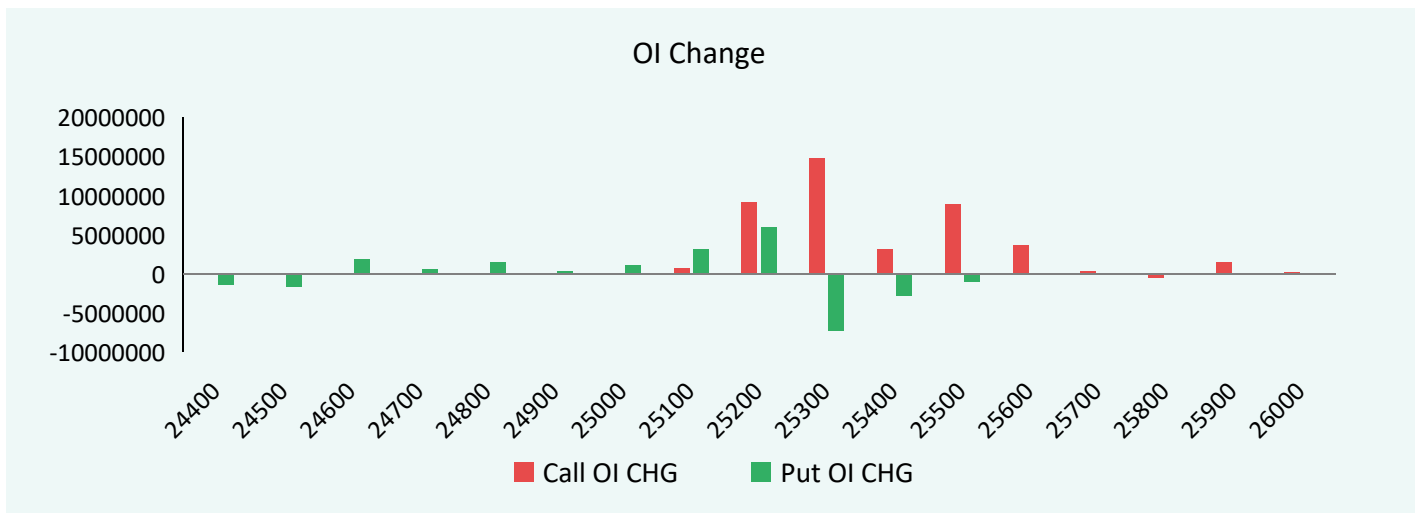
NIFTY OPEN INTEREST

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 5.92% and settled at 10.55.
- The Nifty Put Call Ratio (PCR) finally stood at 0.57 vs. 0.83 (19/09/2025) for 23 Sept., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25500 with 233.61 lacs followed by 25300 with 211.22 Lacs and that for Put was at 25200 with 147.54 lacs followed by 25000 with 104.67 lacs.
- The highest OI Change for Call was at 25300 with 147.34 lacs Increased and that for Put was at 25200 with 59.61 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25150 – 25300 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
MUTHOOTFIN 30 Sep 2025	3064	4.26	2998600	10.43	2982.13	3105.43
CHOLAFIN 30 Sep 2025	1615.5	1.77	13426250	6.93	1591.13	1636.43
ADANIGREEN 30 Sep 2025	1155.9	11.65	18436200	6.69	1069.07	1210.87
BLUESTARCO 30 Sep 2025	1985.2	0.97	1843725	5.92	1957.73	2007.33
TORNTPHARM 30 Sep 2025	3660	0.67	2405750	5.76	3631.23	3681.83

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
KFINTECH 30 Sep 2025	1083	-5.37	2303550	28.2	1058.10	1125.70
MAZDOCK 30 Sep 2025	2976.1	-0.7	3375050	16.36	2939.93	3040.13
RBLBANK 30 Sep 2025	271.9	-0.37	70681850	12.84	267.73	276.68
DABUR 30 Sep 2025	519.15	-3.28	28235000	11.35	513.12	530.62
NUVAMA 30 Sep 2025	6298.5	-2.06	344625	10.94	6226.33	6400.83

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
HUDCO 30 Sep 2025	240.9	5.06	25554975	-17.34	232.99	245.03
NBCC 30 Sep 2025	115.06	3.61	51532000	-3.91	111.51	118.11
BANKINDIA 30 Sep 2025	120.8	0.07	47949200	-3.67	120.04	121.88
LICI 30 Sep 2025	909.55	1.53	6714400	-3.6	898.60	919.30
AMBUJACEM 30 Sep 2025	593	1.61	36825600	-3.41	582.07	603.47

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SAMMAANCAP 30 Sep 2025	141.54	-1.72	57796300	-3.68	139.96	143.46
NHPC 30 Sep 2025	88	-0.05	46694400	-2.67	87.02	88.87
KAYNES 30 Sep 2025	7149.5	-0.17	934400	-2.43	7063.33	7261.83
MCX 30 Sep 2025	7977	-1.04	2031750	-2.18	7919.33	8089.33
HDFCAME 30 Sep 2025	5848	-0.29	2024400	-2.01	5810.67	5902.67

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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