

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	24-09-2025	23-09-2025	Change	Change(%)
Spot	25,056.90	25,169.50	-112.6	-0.45%
Fut	25,113.00	25,255.80	-142.8	-0.57%
Open Int	1,49,73,225	1,47,04,800	268425	1.83%
Implication	SHORT BUILDUP			
BankNifty	24-09-2025	23-09-2025	Change	Change(%)
Spot	55,121.50	55,509.75	-388.25	-0.70%
Fut	55,252.00	55,723.80	-471.8	-0.85%
Open Int	18,60,915	19,57,655	-96740	-4.94%
Implication	LONG UNWINDING			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,056.90	24,956.00	25,006.00	25,078.00	25,129.00	25,200.00

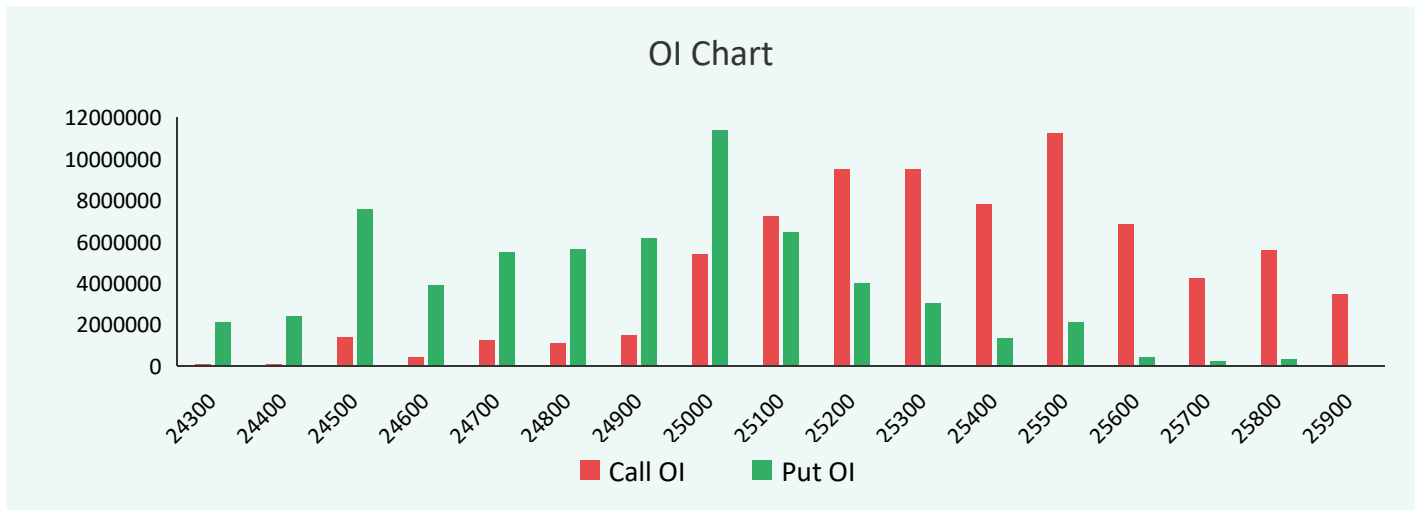
Nifty opened with a downward gap and traded with extreme volatility on either side to end on negative note. Nifty closed at 25057 with a loss of 113 points. On the daily chart index has formed a small bearish candle forming lower High-Low compare to previous session and has closed below previous session's low indicating negative bias. The chart pattern suggests that if Nifty crosses and sustains above 25250 level it would witness buying which would lead the index towards 25400-25500 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.



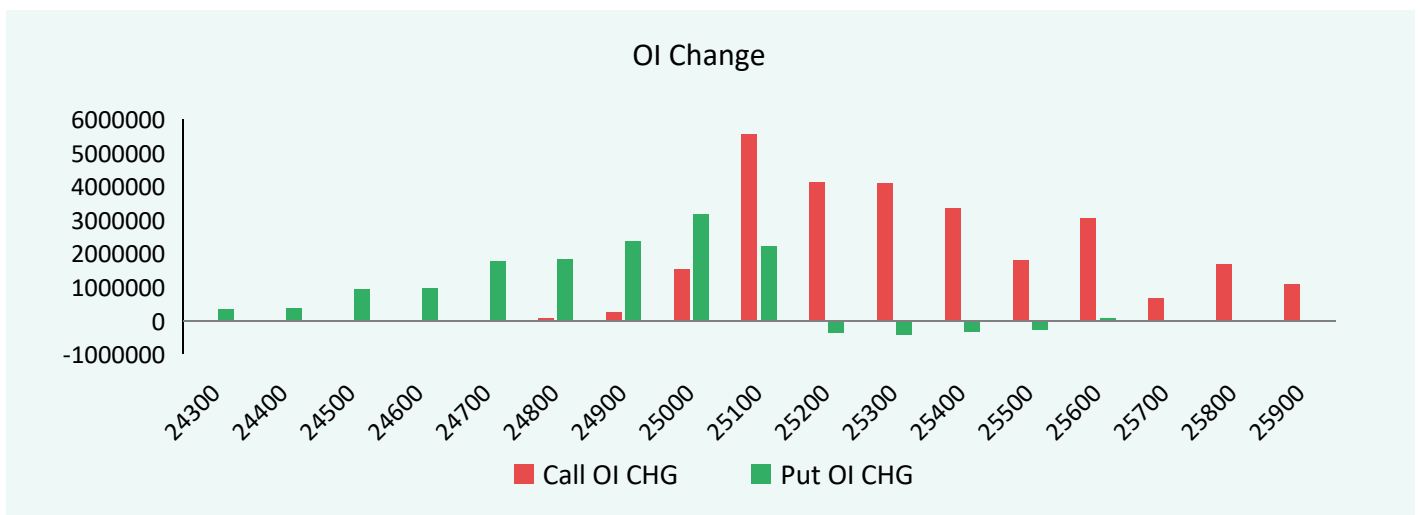
NIFTY OPEN INTEREST

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 -0.96% and settled at 10.52.
- The Nifty Put Call Ratio (PCR) finally stood at 0.78 vs. 0.86 (23/09/2025) for 30 Sept., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25500 with 112.20 lacs followed by 25300 with 94.95 Lacs and that for Put was at 25000 with 113.72 lacs followed by 24500 with 75.61 lacs.
- The highest OI Change for Call was at 25100 with 55.23 lacs Increased and that for Put was at 25000 with 31.60 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25000 – 25200 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BAIFINANCE 30 Sep 2025	1030	0.15	83712750	8.31	1022.38	1037.23
MARUTI 30 Sep 2025	16178	0.53	3983700	5.91	16030.67	16308.67
SBICARD 30 Sep 2025	880	1.4	15446400	5.66	870.52	888.02
CHOLAFIN 30 Sep 2025	1618.9	0.29	12970625	4.91	1608.43	1630.23
INDIANB 30 Sep 2025	710.5	1.77	5583000	4.55	700.32	722.07

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
LUPIN 30 Sep 2025	2001.4	-0.65	11968425	21.28	1990.73	2015.13
AXISBANK 30 Sep 2025	1160.5	-1	94001250	15.67	1152.53	1171.13
POLYCAB 30 Sep 2025	7501	-1.5	1771625	13.26	7449.50	7592.50
ETERNAL 30 Sep 2025	336.8	-0.74	244294500	11.96	335.32	339.12
SHREECEM 30 Sep 2025	29655	-0.6	260775	11.8	29511.67	29861.67

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
RBLBANK 30 Sep 2025	270.3	0.24	24257000	-2.26	268.80	272.65
TATACHEM 30 Sep 2025	965.8	0.41	5186350	-1.75	957.67	972.97
NYKAA 30 Sep 2025	238.73	0.28	57893750	-1.5	236.48	240.89
AMBER 30 Sep 2025	8417	1.33	473500	-1.42	8286.50	8494.50
CANBK 30 Sep 2025	123.15	0.79	193623750	-0.64	122.12	124.59

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
DELHIVERY 30 Sep 2025	458.65	-0.4	11024475	-8.25	453.62	464.87
IREDA 30 Sep 2025	152.62	-2.35	30805050	-7.23	151.04	155.46
TITAGARH 30 Sep 2025	899.9	-2.72	5748525	-3.35	887.73	920.13
SOLARINDS 30 Sep 2025	14050	-1.42	654225	-3.27	13949.33	14225.33
TRENT 30 Sep 2025	4908	-0.05	6502000	-2.96	4882.00	4953.50

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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