

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

| INDICES SNAPSHOT | | | | |
|------------------|----------------|-------------|--------|-----------|
| Nifty | 04-09-2025 | 03-09-2025 | Change | Change(%) |
| Spot | 24,734.30 | 24,715.05 | 19.25 | 0.08% |
| Fut | 24,835.00 | 24,813.10 | 21.9 | 0.09% |
| Open Int | 1,70,93,775 | 1,68,48,150 | 245625 | 1.46% |
| Implication | LONG BUILDUP | | | |
| BankNifty | 04-09-2025 | 03-09-2025 | Change | Change(%) |
| Spot | 54,075.45 | 54,067.55 | 7.9 | 0.01% |
| Fut | 54,324.60 | 54,373.60 | -49 | -0.09% |
| Open Int | 28,82,985 | 28,90,965 | -7980 | -0.28% |
| Implication | SHORT COVERING | | | |

NIFTY TECHNICAL VIEW

| INDEX | NIFTY | S2 | S1 | PIVOT | R1 | R2 |
|-------------|-----------|-----------|-----------|-----------|-----------|-----------|
| Close Price | 24,734.30 | 24,535.00 | 24,635.00 | 24,808.00 | 24,907.00 | 25,080.00 |

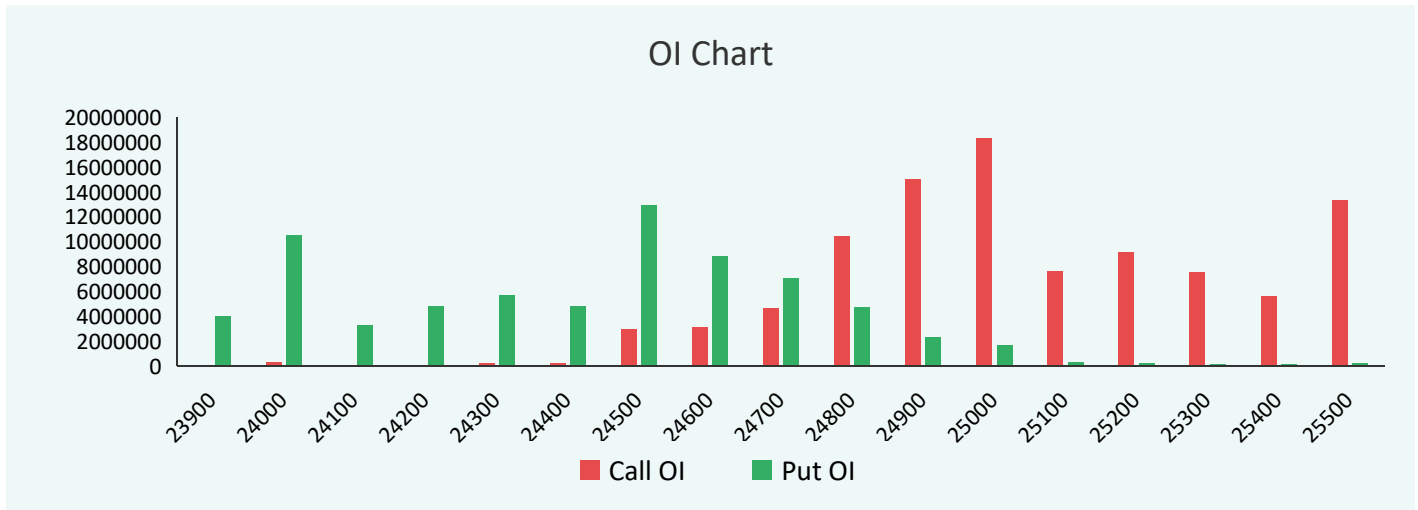
Nifty opened with an upward gap but witnessed selling from the opening tick to end near the day's low. Nifty closed at 24734 with a gain of 19 points. On the daily chart index has formed a sizable bearish candle indicating negative bias. The chart pattern suggests that if Nifty breaks and sustains below 24700 level it would witness selling which would lead the index towards 24650-24600 levels. However, if index crosses above 24850 level it would witness pullback rally which would take the index towards 24900-25000.



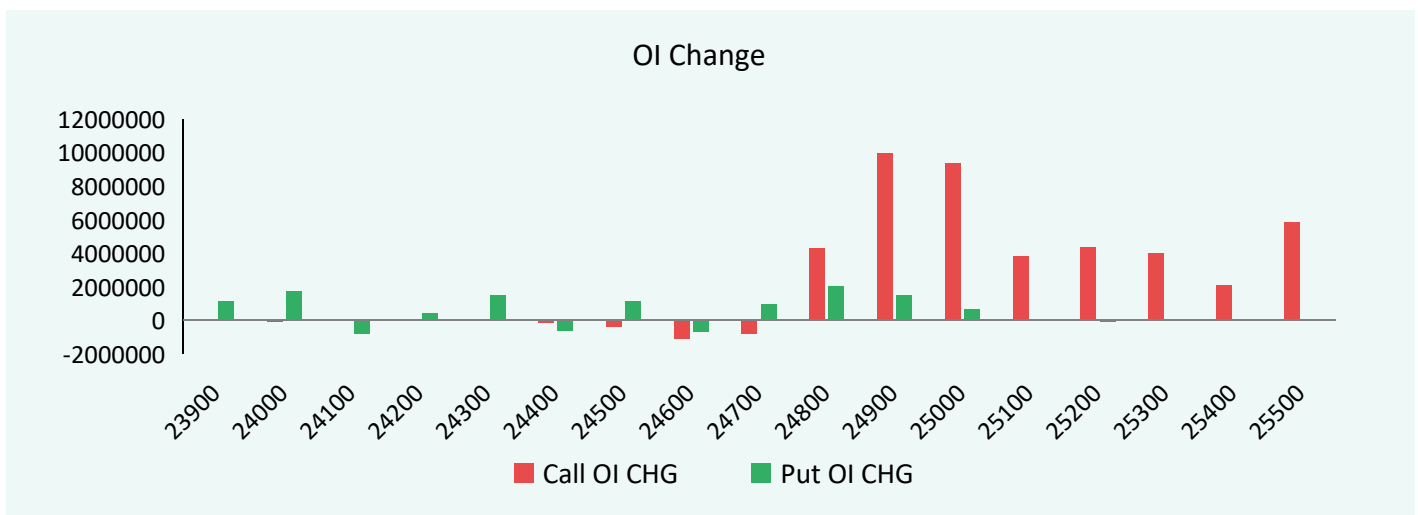
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 09 Sept. 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 09 Sept. 2025



- India Volatility Index (VIX) changed by -0.91% and settled at 10.38.
- The Nifty Put Call Ratio (PCR) finally stood at 0.73 vs. 1.26 (03/09/2025) for 09 Sept., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 183.04 lacs followed by 24900 with 149.44 Lacs and that for Put was at 24500 with 128.92 lacs followed by 24000 with 104.44 lacs.
- The highest OI Change for Call was at 24900 with 99.33 lacs Increased and that for Put was at 24800 with 20.20 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25000 – 24600 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

| SECURITIES | LTP | CHANGE(%) | OI | OI CHANGE (%) | INTRADAY - RANGE | |
|-----------------------|--------|-----------|----------|---------------|------------------|------------|
| | | | | | SUPPORT | RESISTANCE |
| DABUR 30 Sep 2025 | 555.9 | 1.78 | 26062500 | 14.45 | 546.27 | 572.37 |
| BRITANNIA 30 Sep 2025 | 6124.5 | 3.05 | 4090750 | 13.87 | 6012.83 | 6300.83 |
| PGEL 30 Sep 2025 | 556.65 | 0.32 | 9269400 | 10.94 | 542.90 | 580.90 |
| M&M 30 Sep 2025 | 3494 | 6.01 | 18440000 | 10.19 | 3440.10 | 3546.90 |
| AMBER 30 Sep 2025 | 7702.5 | 0.27 | 820000 | 9.06 | 7624.17 | 7857.67 |

TOP 5 - SHORT BUILDUP

| SECURITIES | LTP | CHANGE(%) | OI | OI CHANGE (%) | INTRADAY - RANGE | |
|----------------------|--------|-----------|-----------|---------------|------------------|------------|
| | | | | | SUPPORT | RESISTANCE |
| GODREJCP 30 Sep 2025 | 1246.3 | -2.44 | 7784000 | 17.66 | 1221.53 | 1293.03 |
| HDFCLIFE 30 Sep 2025 | 756.95 | -3 | 29047700 | 15.32 | 736.88 | 791.63 |
| KFINTECH 30 Sep 2025 | 1056.5 | -1.17 | 1807200 | 14.38 | 1046.57 | 1072.87 |
| ASHOKLEY 30 Sep 2025 | 128.35 | -1.7 | 125400000 | 11.66 | 125.53 | 132.35 |
| VBL 30 Sep 2025 | 491.05 | -3.09 | 30064275 | 11.03 | 481.60 | 508.25 |

TOP 5 - SHORT COVERING

| SECURITIES | LTP | CHANGE(%) | OI | OI CHANGE (%) | INTRADAY - RANGE | |
|------------------------|--------|-----------|----------|---------------|------------------|------------|
| | | | | | SUPPORT | RESISTANCE |
| MUTHOOTFIN 30 Sep 2025 | 2840.3 | 1.35 | 3517525 | -1.96 | 2809.60 | 2858.00 |
| DRREDDY 30 Sep 2025 | 1256.2 | 0.01 | 12332500 | -1.75 | 1250.10 | 1265.80 |
| COALINDIA 30 Sep 2025 | 392.95 | 0.23 | 67069350 | -1.09 | 389.05 | 395.45 |
| TRENT 30 Sep 2025 | 5566 | 1.25 | 6018900 | -0.66 | 5490.00 | 5673.50 |
| DIXON 30 Sep 2025 | 17900 | 0.24 | 1674400 | -0.65 | 17792.67 | 18053.67 |

TOP 5 - LONG UNWINDING

| SECURITIES | LTP | CHANGE(%) | OI | OI CHANGE (%) | INTRADAY - RANGE | |
|------------------------|--------|-----------|-----------|---------------|------------------|------------|
| | | | | | SUPPORT | RESISTANCE |
| IGL 30 Sep 2025 | 216.6 | -0.67 | 13444750 | -3.47 | 214.71 | 219.40 |
| INDIANB 30 Sep 2025 | 666.35 | -0.85 | 6195000 | -2.78 | 662.62 | 671.82 |
| SBIN 30 Sep 2025 | 812.15 | -0.52 | 97032000 | -2.16 | 807.43 | 819.63 |
| YESBANK 30 Sep 2025 | 20.36 | -0.44 | 799674300 | -1.65 | 20.26 | 20.52 |
| NATIONALUM 30 Sep 2025 | 205.76 | -0.01 | 66888750 | -1.45 | 203.24 | 208.03 |

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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