

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES
SNAPSHOT

Nifty	16-09-2025	15-09-2025	Change	Change(%)
Spot	25,239.10	25,069.20	169.9	0.68%
Fut	25,351.10	25,164.70	186.4	0.74%
Open Int	1,62,22,200	1,68,07,350	-585150	-3.48%
Implication	SHORT COVERING			
BankNifty	16-09-2025	15-09-2025	Change	Change(%)
Spot	55,147.60	54,887.85	259.75	0.47%
Fut	55,350.00	55,113.60	236.4	0.43%
Open Int	23,70,690	24,89,025	-118335	-4.75%
Implication	SHORT COVERING			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,239.10	24,999.00	25,119.00	25,190.00	25,310.00	25,381.00

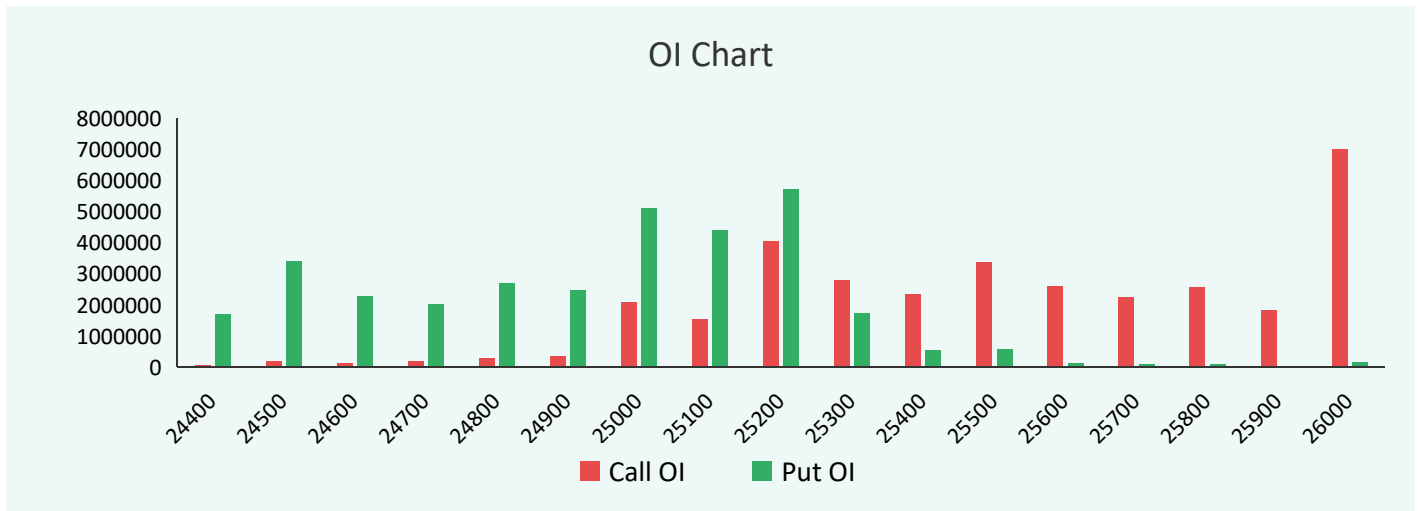
Nifty opened on a flat note but buying led the index upwards to end in the green. Nifty closed at 25239 with a gain of 170 points. On the daily chart the index has formed a long Bullish candle forming higher High-Low formation compared to previous session indicates positive bias. The chart pattern suggests that if Nifty crosses and sustains above 25240 level it would witness buying which would lead the index towards 25300-25400 levels. Important Supports for the day is around 25160 However if index sustains below 25160 then it may witness profit booking which would take the index towards 25100-25000 levels.



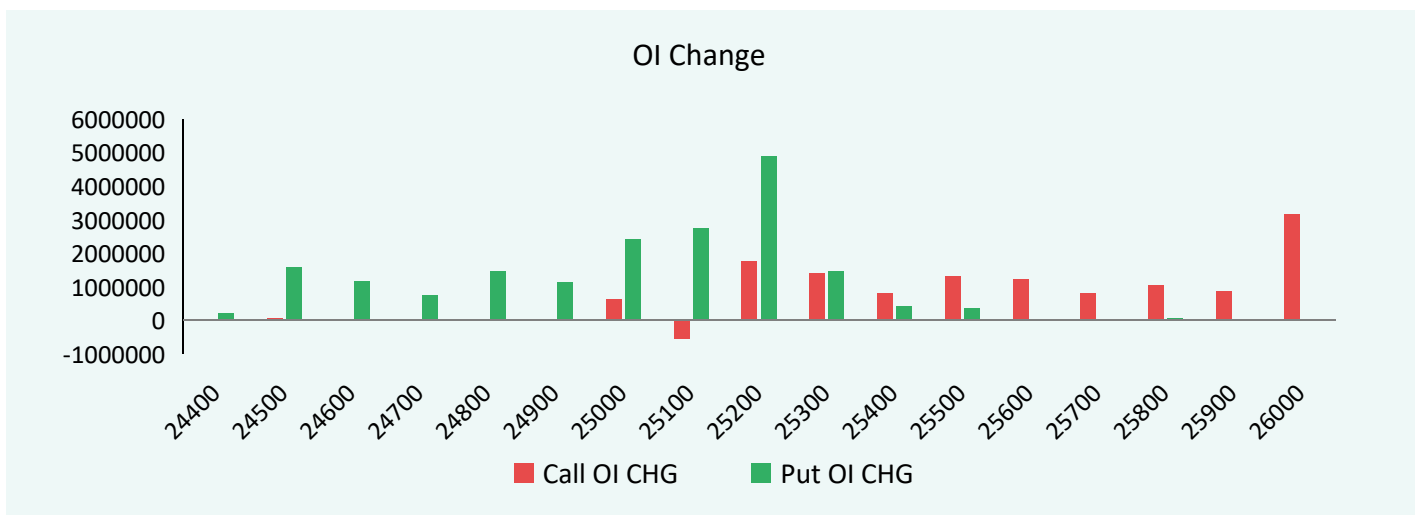
NIFTY OPEN INTEREST

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 -1.13% and settled at 10.28.
- The Nifty Put Call Ratio (PCR) finally stood at 1.31 vs. 1.03 (15/09/2025) for 16 Sept., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 26000 with 69.83 lacs followed by 25200 with 40.26 Lacs and that for Put was at 25200 with 31.65 lacs followed by 25000 with 51.06 lacs.
- The highest OI Change for Call was at 25200 with 120.86 lacs Increased and that for Put was at 26000 with 44.90 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25500 – 25200 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
NCC 30 Sep 2025	217.29	2.07	20028600	19.8	213.96	221.81
KFINTECH 30 Sep 2025	1109.6	0.49	1545750	11.31	1100.93	1114.63
SUZLON 30 Sep 2025	59.25	1.58	136912000	9.26	58.51	59.91
KEI 30 Sep 2025	4199.9	2.19	976675	8.14	4084.97	4266.47
MARUTI 30 Sep 2025	15565	1.67	3575550	7.69	15391.33	15658.33

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
AUBANK 30 Sep 2025	715	-0.29	22273000	12.95	709.83	721.58
TORNTPOWER 30 Sep 2025	1268.5	-0.31	3615000	9.97	1260.93	1277.23
MAXHEALTH 30 Sep 2025	1166	-1.09	14188125	7.22	1147.33	1189.83
MFSL 30 Sep 2025	1572.1	-1.03	5533600	6.32	1561.83	1588.53
NUVAMA 30 Sep 2025	6427	-0.36	274800	5.99	6375.00	6479.50

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
NBCC 30 Sep 2025	110.15	1.93	56771000	-4.43	108.49	111.02
HFCL 30 Sep 2025	76.5	3.39	106605600	-3.95	74.13	77.91
CONCOR 30 Sep 2025	566.5	1.34	19967500	-3.15	559.75	572.60
UPL 30 Sep 2025	705.45	2.18	39355975	-2.49	692.77	712.37
MAZDOCK 30 Sep 2025	2959.1	0.91	2983925	-2.22	2921.10	2981.40

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
ANGELONE 30 Sep 2025	2223.9	-1.48	3961250	-2.92	2199.07	2248.37
RBLBANK 30 Sep 2025	267	-2.11	63268225	-1.96	265.18	270.63
GLENMARK 30 Sep 2025	2083.8	-1.17	7074375	-0.79	2049.93	2135.63
PATANJALI 30 Sep 2025	600.2	-0.02	29776500	-0.69	597.47	602.97
FORTIS 30 Sep 2025	972.9	-0.72	8960550	-0.68	965.07	982.27

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.

DISCLAIMER:

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https://www.jainam.in/wp-content/uploads/2024/11/Disclosure-and-Disclaimer_Research-Analyst.pdf

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