

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	19-09-2025	18-09-2025	Change	Change(%)
Spot	25,327.05	25,423.60	-96.55	-0.38%
Fut	25,426.70	25,510.90	-84.2	-0.33%
Open Int	1,55,66,700	1,56,99,900	-133200	-0.85%
Implication	LONG UNWINDING			
BankNifty	19-09-2025	18-09-2025	Change	Change(%)
Spot	55,458.85	55,727.45	-268.6	-0.48%
Fut	55,655.00	55,879.60	-224.6	-0.40%
Open Int	19,97,205	20,94,400	-97195	-4.64%
Implication	LONG UNWINDING			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,327.05	25,205.00	25,266.00	25,347.00	25,408.00	25,490.00

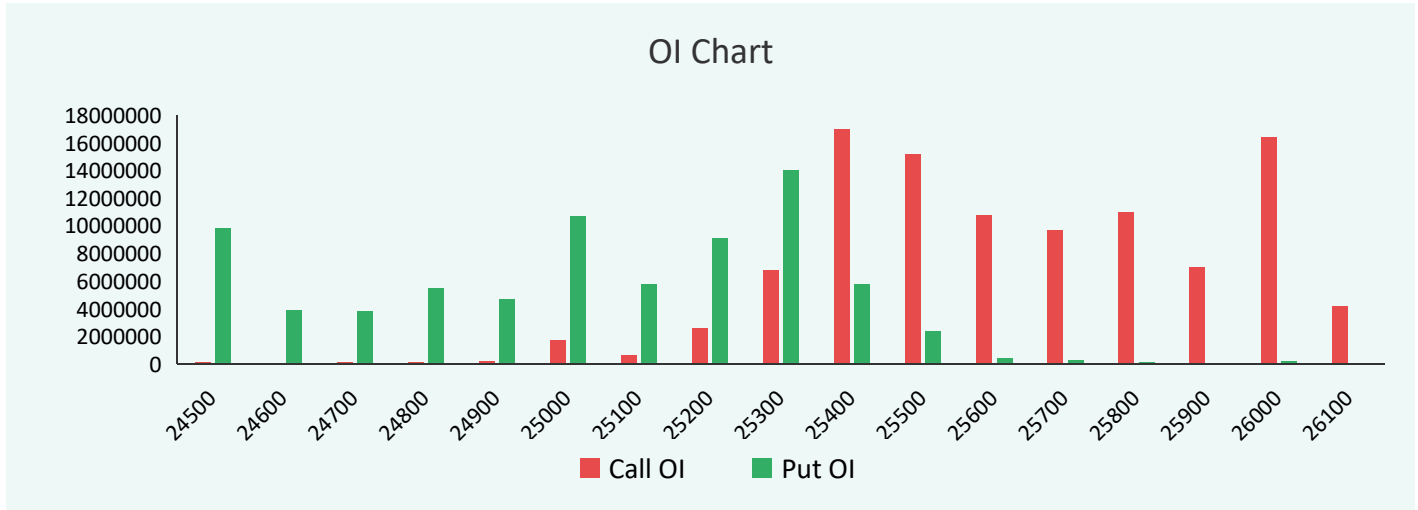
Nifty opened with a flat note but witnessed selling momentum in initial hours. However, it has remained lackluster within narrow trading range throughout the session.. Nifty closed at 25327 with a loss of 97 points. On the daily chart the index has formed a Bearish candle with long lower shadow indicating buying support at lower levels. The chart pattern suggests that if Nifty crosses and sustains above 25450 level it would witness buying which would lead the index towards 25500-25600 levels. Important Supports for the day is around 25280 However if index sustains below 25280 then it may witness profit booking which would take the index towards 25200-25150 levels.



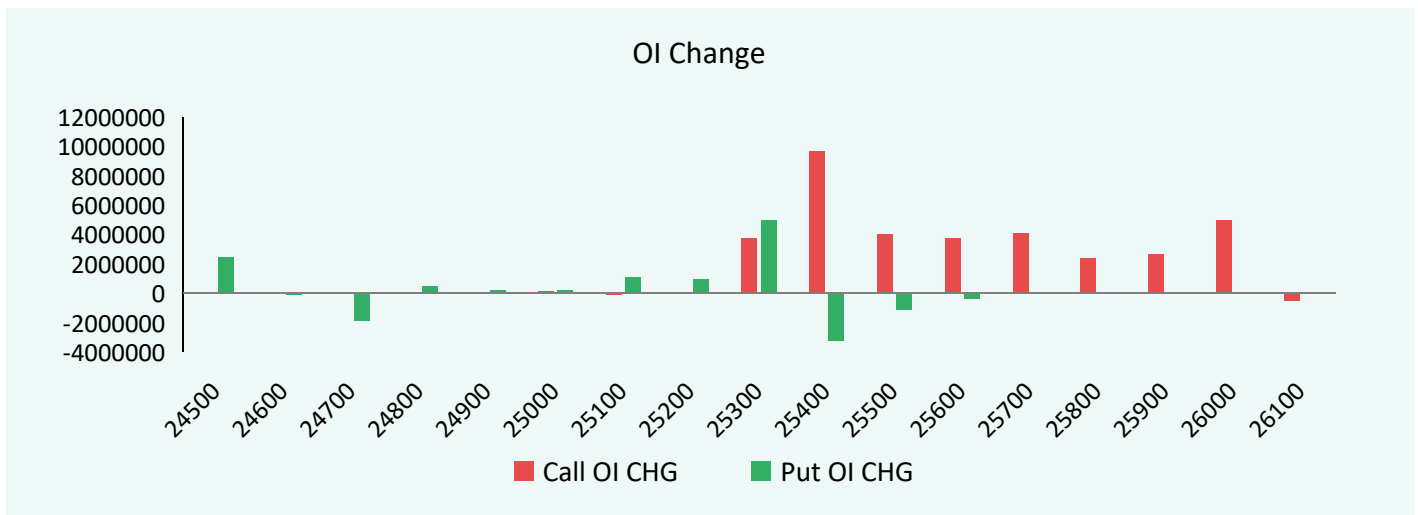
NIFTY OPEN INTEREST

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 0.46% and settled at 09.93.
- The Nifty Put Call Ratio (PCR) finally stood at 0.83 vs. 1.10 (18/09/2025) for 23 Sept., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25400 with 169.45 lacs followed by 26000 with 163.95 Lacs and that for Put was at 25300 with 139.91 lacs followed by 25000 with 106.56 lacs.
- The highest OI Change for Call was at 25400 with 96.59 lacs Increased and that for Put was at 25300 with 49.88 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25400 – 25300 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
PPLPHARMA 30 Sep 2025	208.81	2.3	12992500	12.44	204.88	211.52
BLUESTARCO 30 Sep 2025	1970	0.55	1935375	10.67	1947.87	1981.07
PGEL 30 Sep 2025	572.8	0.78	9243500	9.77	566.27	577.17
KEI 30 Sep 2025	4220.1	1.2	1061375	8.75	4165.23	4263.33
SAMMAANCAP 30 Sep 2025	144.18	2.99	77933200	6.32	139.52	147.59

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
KAYNES 30 Sep 2025	7182	-1.1	1038900	18.02	6918.67	7409.67
KFINTECH 30 Sep 2025	1144.9	-0.15	1883700	11.21	1134.73	1159.33
BIOCON 30 Sep 2025	369.2	-0.16	40845000	8.18	366.80	373.00
PAGEIND 30 Sep 2025	43800	-1.32	224355	5.52	43456.67	44321.67
INFY 30 Sep 2025	1542.3	-0.32	66272400	5.37	1525.67	1556.47

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BANKINDIA 30 Sep 2025	120.78	1.06	50986000	-8.76	119.58	121.87
INDIANB 30 Sep 2025	705	1.03	5433000	-6.59	699.40	710.20
SUZLON 30 Sep 2025	60.75	2.46	124120000	-6.46	59.71	61.29
UNIONBANK 30 Sep 2025	140.65	2.78	82327125	-5.26	137.78	142.63
AMBER 30 Sep 2025	8307.5	0.1	575200	-4.1	8268.17	8355.67

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	2254	-0.16	3644500	-2.05	2226.13	2273.43
HFCL 30 Sep 2025	76.41	-2.01	93183150	-2.05	75.95	77.17
LICHSGFIN 30 Sep 2025	593.15	-0.2	25166000	-2.01	588.12	597.72
LTF 30 Sep 2025	248.19	-0.14	38922026	-1.45	246.54	249.86
EXIDEIND 30 Sep 2025	416.35	-2.46	27970200	-0.85	412.18	423.68

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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