

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



INDICES SNAPSHOT				
Nifty	08-09-2025	05-09-2025	Change	Change(%)
Spot	24,773.15	24,741.00	32.15	0.13%
Fut	24,900.80	24,847.70	53.1	0.21%
Open Int	1,72,79,475	1,73,91,225	-111750	-0.64%
Implication	SHORT COVERING			
BankNifty	08-09-2025	05-09-2025	Change	Change(%)
Spot	54,186.90	54,114.55	72.35	0.13%
Fut	54,502.00	54,364.60	137.4	0.25%
Open Int	27,77,845	28,54,845	-77000	-2.70%
Implication	SHORT COVERING			

NIFTY TECHNICAL VIEW						
INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	24,773.15	24,669.00	24,721.00	24,803.00	24,855.00	24,937.00

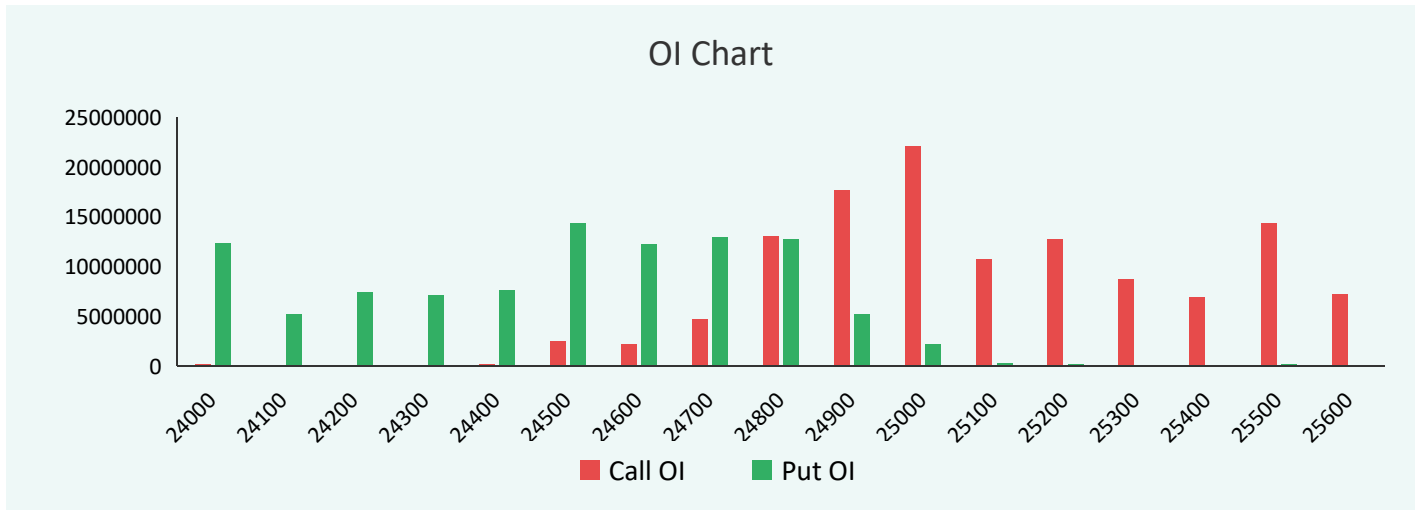
Nifty opened on a positive note and extended buying momentum in the first half however selling in the second half led the index lower to close near day's low. Nifty closed at 24773 with a gain of 32 points. On the daily chart the index has formed a Bearish candle with a long upper shadow indicating selling at higher levels. The chart pattern suggests that if Nifty breaks and sustains below 24750 level it would witness selling which would lead the index towards 24650-24550 levels. However, if index crosses above 24900 level it would witness pullback rally which would take the index towards 24980-25050.



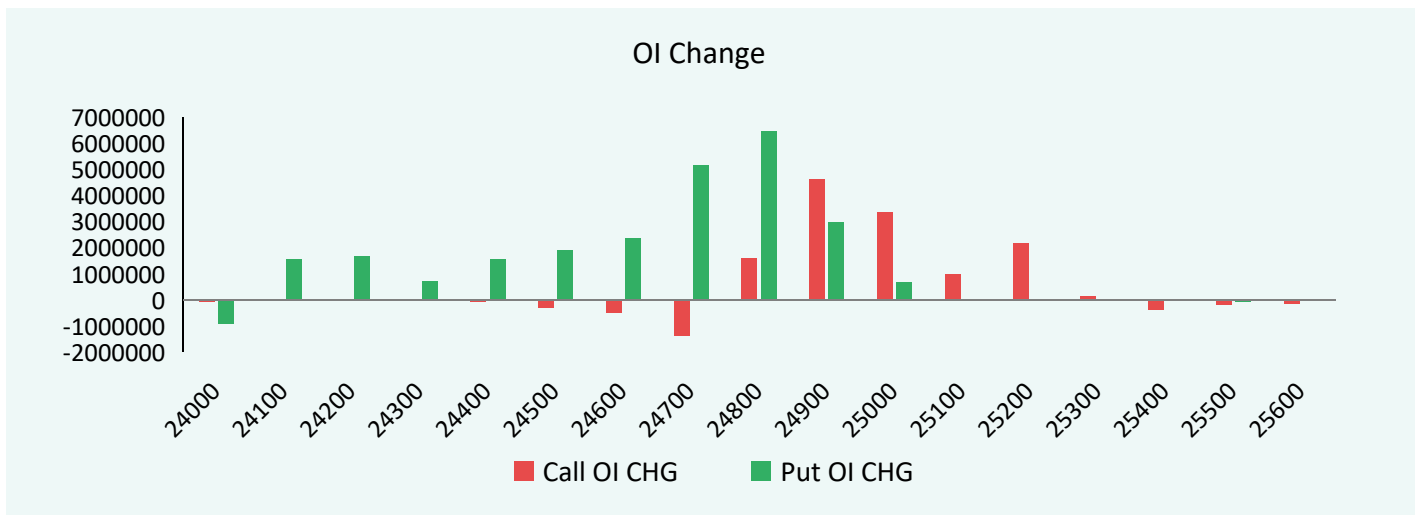
NIFTY OPEN INTEREST

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 -0.67% and settled at 10.79.
- The Nifty Put Call Ratio (PCR) finally stood at 0.09 vs. 0.73 (04/09/2025) for 09 Sept., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 220.41 lacs followed by 24900 with 176.35 Lacs and that for Put was at 24500 with 142.80 lacs followed by 24700 with 128.65 lacs.
- The highest OI Change for Call was at 24900 with 46.02 lacs Increased and that for Put was at 24800 with 64.72 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25000 – 24500 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
EICHERMOT 30 Sep 2025	6831	3.57	4295375	13.39	6656.17	6933.67
MARUTI 30 Sep 2025	15235	2.1	3411650	12.11	14975.33	15392.33
MANAPPURAM 30 Sep 2025	294	2.82	26655000	8.25	288.42	297.62
M&M 30 Sep 2025	3718	3.93	18437000	7.07	3630.00	3764.00
MOTHERSON 30 Sep 2025	99.4	4.51	181677150	6.52	96.64	100.98

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
AMBER 30 Sep 2025	7503	-3.99	871400	17	7312.67	7840.67
TRENT 30 Sep 2025	5338	-3.65	6453500	6.51	5254.00	5496.00
PERSISTENT 30 Sep 2025	5042	-2.07	2681600	6.42	4963.67	5185.17
BLUESTARCO 30 Sep 2025	1889.3	-2.66	1581775	5.9	1870.53	1924.03
HCLTECH 30 Sep 2025	1411	-1.07	19860750	5.12	1401.20	1427.70

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BHARATFORG 30 Sep 2025	1209.2	6.5	10696500	-3.34	1158.53	1240.13
CDSL 30 Sep 2025	1560	2.27	7910175	-2.85	1533.20	1579.20
SHREECEM 30 Sep 2025	30600	1.53	225400	-2.7	30235.00	30850.00
PRESTIGE 30 Sep 2025	1545	1.85	4946850	-1.5	1520.37	1563.07
INOXWIND 30 Sep 2025	148.34	1.16	43354000	-1.22	146.20	150.51

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
PPLPHARMA 30 Sep 2025	199.95	-1.01	10582500	-2.38	198.37	202.10
RBLBANK 30 Sep 2025	275.2	-0.34	69469000	-0.66	272.45	277.55
PAYTM 30 Sep 2025	1257	-0.24	28483075	-0.62	1246.37	1270.07
DRREDDY 30 Sep 2025	1255.6	-0.59	12163750	-0.61	1246.43	1270.03
IRCTC 30 Sep 2025	715.2	-0.21	13955375	-0.54	712.28	719.43

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:

For Disclaimer and Disclosure kindly go through below mentioned link

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

CONTACT US



JAINAM HOUSE

Nr. Shardayatan School, Kargil Chowk, New Passport
Office Road, Piplod, Surat -7

0261 6725555 | research.report@jainam.biz



Scan the code to Join our
whatsapp group

