

# DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	06-08-2025	05-08-2025	Change	Change(%)
Spot	24,574.20	24,649.55	-75.35	-0.31%
Fut	24,630.00	24,707.80	-77.8	-0.31%
Open Int	1,68,11,700	1,68,44,775	-33075	-0.20%
Implication	LONG UNWINDING			
BankNifty	06-08-2025	05-08-2025	Change	Change(%)
Spot	55,411.15	55,360.25	50.9	0.09%
Fut	55,570.00	55,539.20	30.8	0.06%
Open Int	26,42,185	26,56,955	-14770	-0.56%
Implication	SHORT COVERING			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	24,574.20	24,463.00	24,518.00	24,595.00	24,651.00	24,727.00

Nifty opened with downward gap and selling pressure throughout the session dragged it lower to end near lowest point of the day . Nifty closed at 24574 with a loss of 75 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 breaks and sustains below 24530 level it would witness selling which would lead the index towards 24480-24400 levels. However, if index crosses above 24670 level it would witness pullback rally which would take the index towards 24730-24800.

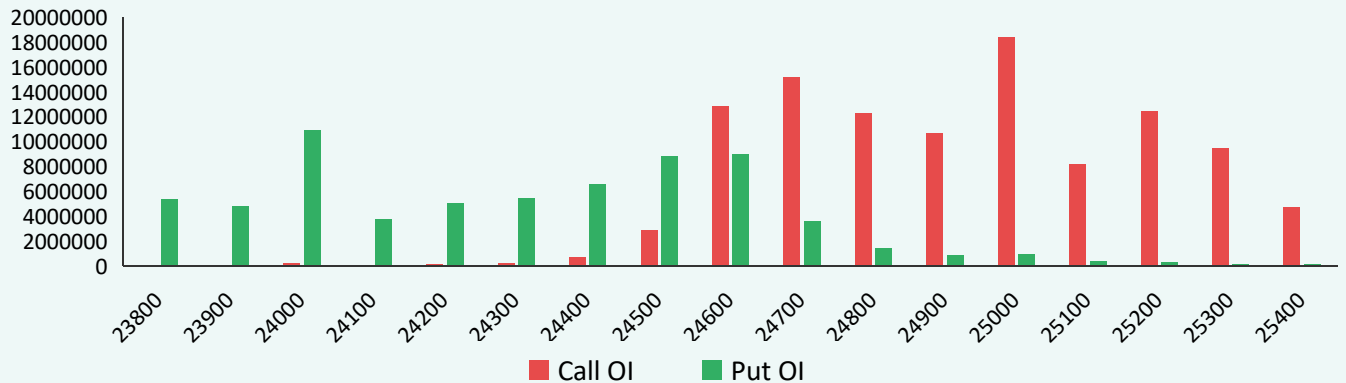


# NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

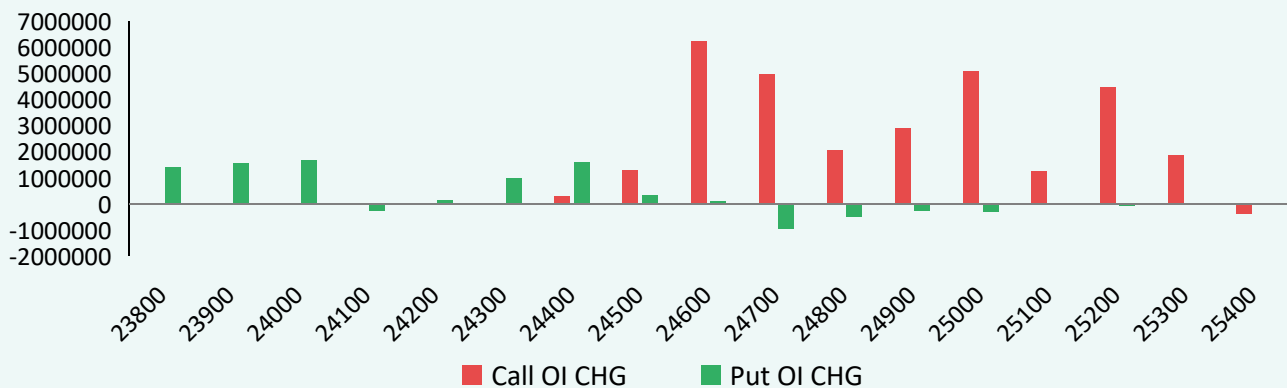
## NIFTY OPEN INTEREST : WEEKLY EXPIRY 07 Aug. 2025

OI Chart



## NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 07 Aug. 2025

OI Change



- India Volatility Index (VIX) changed by 2.48% and settled at 12.00.
- The Nifty Put Call Ratio (PCR) finally stood at 0.72 vs. 0.72 (05/08/2025) for 07 Aug., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 183.69 lacs followed by 24700 with 151.13 Lacs and that for Put was at 24000 with 108.51 lacs followed by 24600 with 89.89 lacs.
- The highest OI Change for Call was at 24600 with 62.08 lacs Increased and that for Put was at 24000 with 16.56 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 24700 – 24600 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
JSL 28 Aug 2025	737.65	1.19	5326100	15.25	714.37	752.67
IIFL 28 Aug 2025	453.8	3.39	13599300	8.73	442.27	461.92
PFC 28 Aug 2025	414.25	0.49	43806100	7.33	405.83	420.33
BLUESTARCO 28 Aug 2025	1786.5	1.78	1172275	7.29	1721.87	1839.27
PIDILITIND 28 Aug 2025	3050.9	1.55	3812500	5.52	2996.13	3085.33

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
UNOMINDA 28 Aug 2025	1084.1	-2.21	3738350	35.34	1061.13	1116.03
PPLPHARMA 28 Aug 2025	187.62	-3.46	15152500	16.89	183.85	192.86
BOSCHLTD 28 Aug 2025	38370	-5.92	334000	10.72	37533.33	40003.33
AMBER 28 Aug 2025	7658.5	-3.28	545500	9.17	7535.83	7830.33
PGEL 28 Aug 2025	752.5	-5.06	7875000	8.82	738.95	778.35

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
POONAWALLA 28 Aug 2025	442.55	0.49	10869800	-3.95	436.43	446.73
NCC 28 Aug 2025	213.54	2.05	14561100	-2.74	208.02	219.21
SHREECEM 28 Aug 2025	30730	1.24	244800	-2.52	30350.00	30975.00
TORNTPOWER 28 Aug 2025	1322	0.42	2544375	-2.49	1294.00	1346.00
ABFRL 28 Aug 2025	76.3	1.25	48986600	-1.32	75.13	77.63

# STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
DELHIVERY 28 Aug 2025	458.2	-0.42	12514325	-1.7	453.15	465.00
MANAPPURAM 28 Aug 2025	256.7	-0.72	22584000	-1.58	253.77	260.27
KAYNES 28 Aug 2025	6054	-4.75	861200	-1.51	5944.67	6252.67
AUROPHARMA 28 Aug 2025	1065.4	-1.1	17728150	-1.01	1054.77	1080.57
HINDZINC 28 Aug 2025	422.65	-0.13	29708700	-0.89	418.95	426.15

## 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.

RESEARCH TEAM

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