

# DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	28-08-2025	26-08-2025	Change	Change(%)
Spot	24,500.90	24,712.05	-211.15	-0.85%
Fut	24,668.40	24,857.50	-189.1	-0.76%
Open Int	1,63,81,725	1,05,90,825	5790900	54.68%
Implication	SHORT BUILDUP			
BankNifty	28-08-2025	26-08-2025	Change	Change(%)
Spot	53,820.35	54,450.45	-630.1	-1.16%
Fut	54,334.80	54,827.00	-492.2	-0.90%
Open Int	27,65,770	19,38,580	827190	42.67%
Implication	SHORT BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	24,500.90	24,341.00	24,421.00	24,562.00	24,642.00	24,783.00

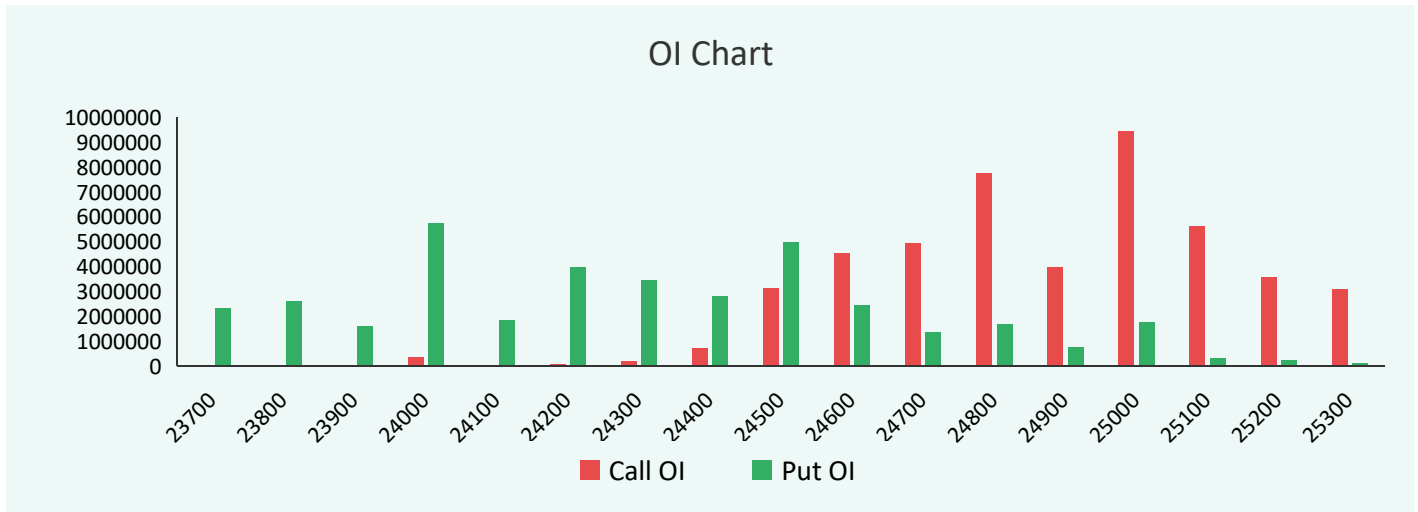
Nifty opened on a flat note but selling led the index downwards to end near the low of the day. Nifty closed at 24501 with a loss of 211 points. On the daily chart the index has formed a long Bearish candle forming lower High-Low compare to previous session indicating negative bias. The chart pattern suggests that if Nifty breaks and sustains below 24480 level it would witness selling which would lead the index towards 24400-24300 levels. However, if index crosses above 24580 level it would witness pullback rally which would take the index towards 24650-24700.



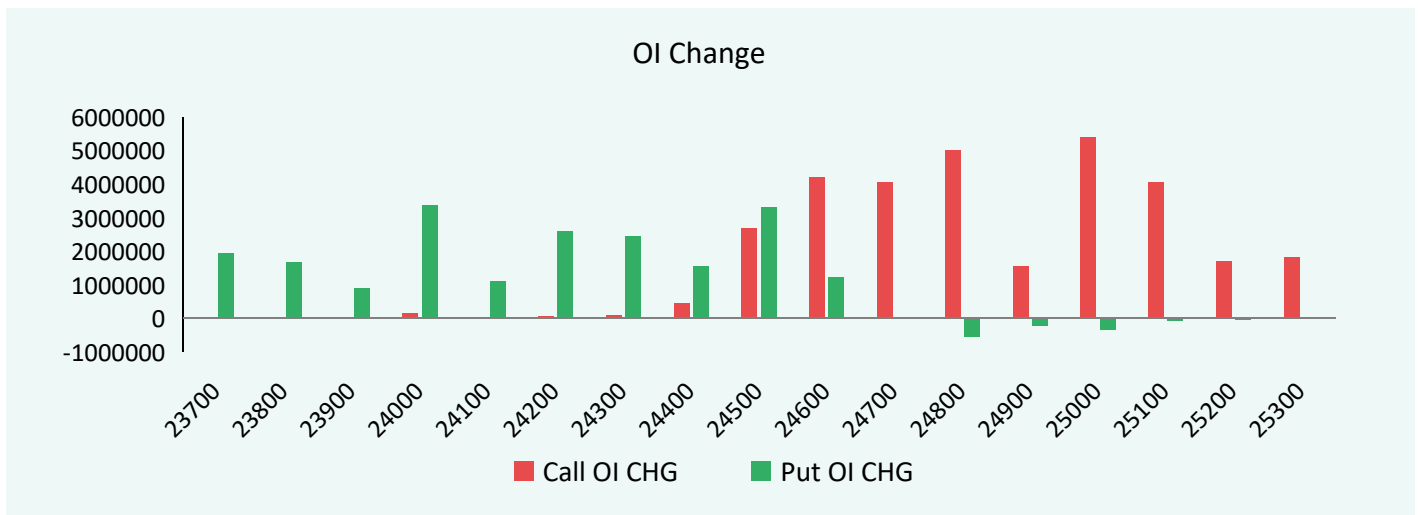
# NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## NIFTY OPEN INTEREST : WEEKLY EXPIRY 02 Sept. 2025



## NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 02 Sept. 2025



- India Volatility Index (VIX) changed by -0.35% and settled at 12.15.
- The Nifty Put Call Ratio (PCR) finally stood at 0.65 vs. 0.57 (26/08/2025) for 02 Sept., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 94.39 lacs followed by 24800 with 77.36 Lacs and that for Put was at 24000 with 57.11 lacs followed by 24500 with 49.76 lacs.
- The highest OI Change for Call was at 25000 with 54.09 lacs Increased and that for Put was at 24000 with 33.82 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 24800 – 24500 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
CONCOR 30 Sep 2025	532.2	0.24	20822500	33.98	526.62	536.22
ADANIENT 30 Sep 2025	2293.8	0.55	15290400	25.23	2248.73	2338.33
UNOMINDA 30 Sep 2025	1300.8	1.21	4364800	23.15	1283.90	1311.80
PETRONET 30 Sep 2025	272.4	0.74	36507600	22.9	269.60	275.45
MARUTI 30 Sep 2025	14811	0.37	3015000	21.61	14678.67	14951.67

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
RBLBANK 30 Sep 2025	256.45	-0.49	37693600	681.05	248.87	260.97
INDIGO 30 Sep 2025	5756.5	-4.85	8720550	61.33	5687.00	5869.00
TATAPOWER 30 Sep 2025	372.5	-1.99	66365050	55.23	369.60	377.95
PPLPHARMA 30 Sep 2025	186.97	-1.63	10670000	54.92	185.58	189.30
NCC 30 Sep 2025	208.73	-2	13551300	53.67	206.67	212.19

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BLUESTARCO 30 Sep 2025	1889.1	0.82	1424475	-1.33	1852.53	1918.83

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
KPITTECH 30 Sep 2025	1182.1	-1.21	3525200	-0.06	1173.00	1198.20

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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