

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	12-08-2025	11-08-2025	Change	Change(%)
Spot	24,487.40	24,585.05	-97.65	-0.40%
Fut	24,550.00	24,627.90	-77.9	-0.32%
Open Int	1,70,69,700	1,71,18,300	-48600	-0.28%
Implication	LONG UNWINDING			
BankNifty	12-08-2025	11-08-2025	Change	Change(%)
Spot	55,043.70	55,510.75	-467.05	-0.84%
Fut	55,260.20	55,540.00	-279.8	-0.50%
Open Int	28,92,365	28,46,025	46340	1.63%
Implication	SHORT BUILDUP			

NIFTY TECHNICAL VIEW						
INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	24,487.40	24,315.00	24,401.00	24,552.00	24,638.00	24,789.00

Nifty opened with an upward gap and remained in positive terrain throughout the day. Nifty closed at 24619 with a gain of 132 points. On the daily chart Nifty has formed a small bullish candle and remained restricted within previous session's High-Low range indicating absence of direction on either-side. The chart pattern suggests that if Nifty breaks and sustains below 24500 level it would witness selling which would lead the index towards 24400-24350 levels. However, if index crosses above 24700 level it would witness pullback rally which would take the index towards 24770-24850.

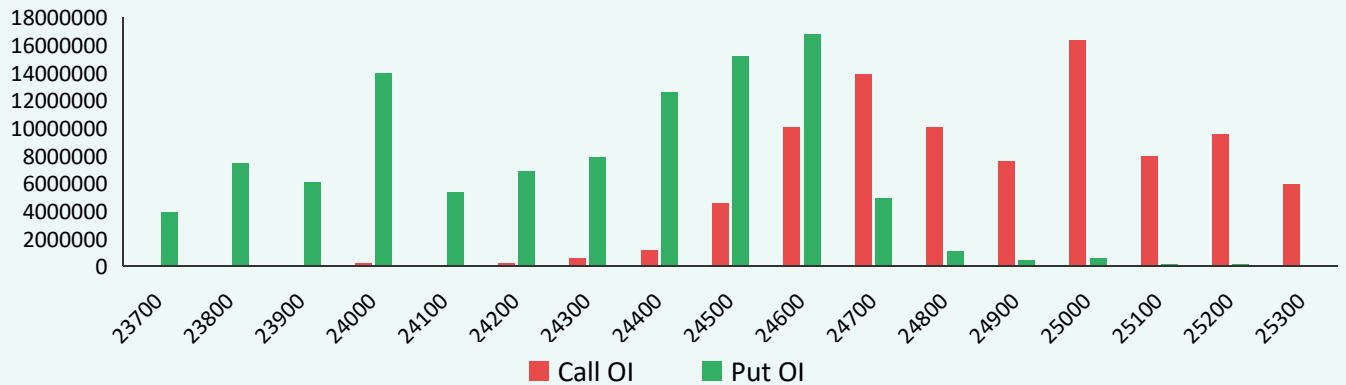


NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

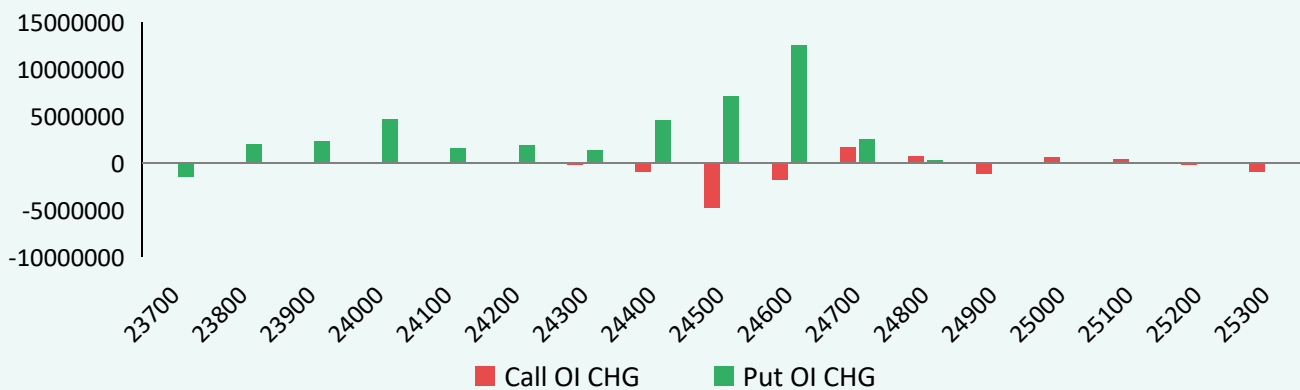
NIFTY OPEN INTEREST : WEEKLY EXPIRY 14 Aug. 2025

OI Chart



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 14 Aug. 2025

OI Change



- India Volatility Index (VIX) changed by -0.76% and settled at 12.14.
- The Nifty Put Call Ratio (PCR) finally stood at 1.09 vs. 0.66 (12/08/2025) for 14 Aug., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 163.65 lacs followed by 24700 with 138.79 Lacs and that for Put was at 24600 with 167.70 lacs followed by 24500 with 151.57 lacs.
- The highest OI Change for Call was at 24500 with 48.16 lacs Increased and that for Put was at 24600 with 124.93 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
NUVAMA 28 Aug 2025	6994	1.51	155550	21.93	6886.33	7065.33
APOLLOHOSP 28 Aug 2025	7838	8.08	3508625	19.55	7539.50	7990.50
NYKAA 28 Aug 2025	213.5	3.96	50578125	15.01	208.91	218.58
ALKEM 28 Aug 2025	5407	4.55	1485250	13.88	5269.67	5484.67
ANGELONE 28 Aug 2025	2640.2	4.94	2392500	9.71	2552.60	2687.50

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SUZLON 28 Aug 2025	60.52	-4.44	101888000	32.29	59.07	63.02
LICI 28 Aug 2025	890.35	-3	6724200	16.62	874.02	915.17
OIL 28 Aug 2025	406.35	-4.77	11193000	15.28	396.17	421.27
MUTHOOTFIN 28 Aug 2025	2527	-0.35	3669050	12.71	2491.03	2558.53
TECHM 28 Aug 2025	1509	-0.15	15605400	4.29	1501.60	1518.80

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
ASTRAL 28 Aug 2025	1295.1	1.88	7604525	-7.29	1281.90	1306.40
ZYDUSLIFE 28 Aug 2025	990.7	3.49	7657200	-7.19	954.05	1014.40
TITAGARH 28 Aug 2025	816.5	2.09	7606700	-5.11	804.60	829.70
BSE 28 Aug 2025	2511	5.79	10407375	-4.38	2429.93	2552.03
JSL 28 Aug 2025	723.6	1.53	4346050	-3.73	712.12	734.52

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SJVN 28 Aug 2025	93.6	-4.85	16814250	-4.02	91.35	97.71
PGEL 28 Aug 2025	488.95	-5.24	10868900	-3.03	478.35	507.15
INDIANB 28 Aug 2025	671.3	-0.05	7241000	-1.4	665.98	676.88
PIIND 28 Aug 2025	3792.7	-0.99	1931300	-1.31	3747.47	3860.47
ATGL 28 Aug 2025	611.2	-0.55	2849000	-0.52	604.37	618.67

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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