

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	29-08-2025	28-08-2025	Change	Change(%)
Spot	24,426.85	24,500.90	-74.05	-0.30%
Fut	24,577.30	24,651.70	-74.4	-0.30%
Open Int	1,66,97,925	1,63,81,725	316200	1.93%
Implication	SHORT BUILDUP			
BankNifty	29-08-2025	28-08-2025	Change	Change(%)
Spot	53,655.65	53,820.35	-164.7	-0.31%
Fut	54,100.00	54,259.40	-159.4	-0.29%
Open Int	28,93,205	27,65,770	127435	4.61%
Implication	SHORT BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	24,426.85	24,300.00	24,364.00	24,468.00	24,531.00	24,636.00

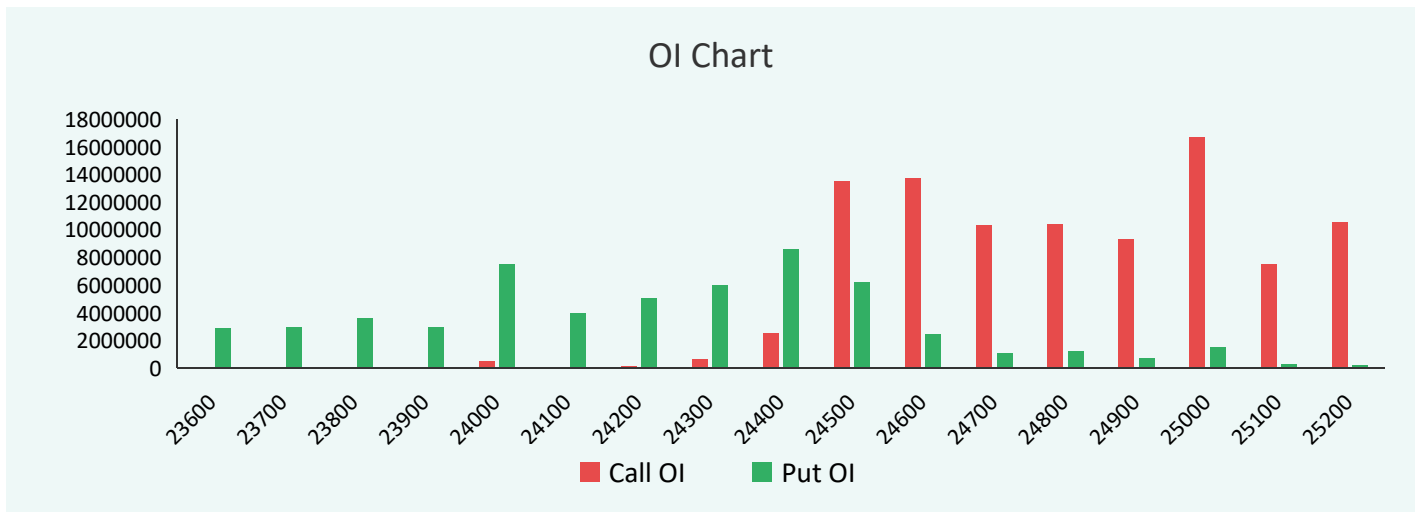
Nifty opened on a flat note but selling led the index downwards to end in red. Nifty closed at 24427 with a loss of 74 points. On the daily chart the index has formed a small Bearish candle with upper shadow indicating selling pressure as well as resistance at higher levels. The chart pattern suggests that if Nifty breaks and sustains below 24400 level it would witness selling which would lead the index towards 24330-24250 levels. However, if index crosses above 24580 level it would witness pullback rally which would take the index towards 24650-24700



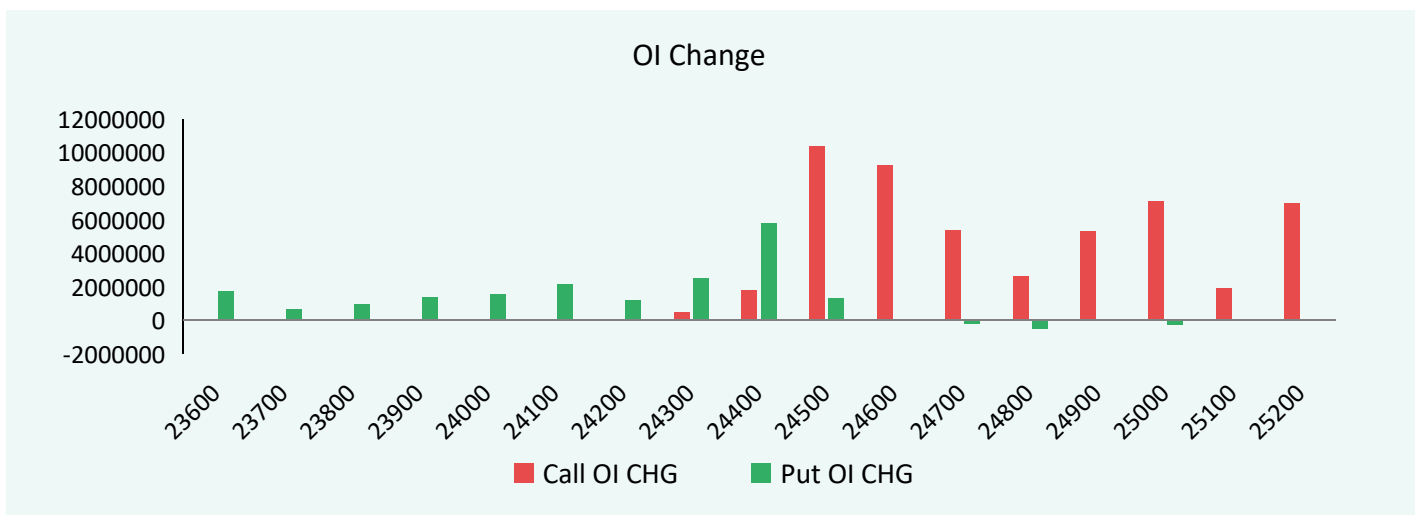
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTERST : WEEKLY EXPIRY 02 Sept. 2025



NIFTY OPEN INTERST CHANGE : WEEKLY EXPIRY 02 Sept. 2025



- India Volatility Index (VIX) changed by -4.54% and settled at 11.63.
- The Nifty Put Call Ratio (PCR) finally stood at 0.54 vs. 0.65 (28/08/2025) for 02 Sept., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 166.93 lacs followed by 24600 with 136.80 Lacs and that for Put was at 24400 with 85.88 lacs followed by 24000 with 74.73 lacs.
- The highest OI Change for Call was at 24500 with 104.00 lacs Increased and that for Put was at 24400 with 57.72 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 24600 – 24400 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
RBLBANK 30 Sep 2025	263.8	3.19	66744850	76.8	256.47	269.87
CGPOWER 30 Sep 2025	699.05	4.88	18697450	9.2	678.68	711.83
BRITANNIA 30 Sep 2025	5862	1.9	3654875	8.34	5755.00	5949.50
HFCL 30 Sep 2025	69.88	0.06	105109200	8.12	68.75	70.95
MCX 30 Sep 2025	7431	0.07	2193250	7.41	7351.17	7504.67

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
KFINTECH 30 Sep 2025	1029.4	-2.24	1701000	18.27	1017.10	1049.80
NUVAMA 30 Sep 2025	6418.5	-2.55	140625	15.74	6340.83	6565.33
GODREJCP 30 Sep 2025	1249.9	-0.44	6700000	9.35	1227.07	1278.37
BSE 30 Sep 2025	2110	-3.59	12646125	8.37	2077.13	2168.73
POLICYBZR 30 Sep 2025	1788.9	-1.35	7614600	8.35	1765.20	1818.30

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
COLPAL 30 Sep 2025	2351	3.3	4523625	-5.1	2290.83	2392.43
HAVELLS 30 Sep 2025	1533.2	0.37	8637000	-1.31	1522.50	1545.90
ZYDUSLIFE 30 Sep 2025	989.35	0.95	8682300	-1.09	976.92	997.57
SIEMENS 30 Sep 2025	3081	0.84	2040625	-0.88	3039.77	3114.47
LICHSGFIN 30 Sep 2025	556.75	1.09	28248000	-0.71	550.23	561.93

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
HINDZINC 30 Sep 2025	422.75	-0.26	26620475	-0.92	418.97	427.97
KPITTECH 30 Sep 2025	1184.2	-0.06	3482800	-0.76	1167.23	1199.73
NCC 30 Sep 2025	205.27	-1.84	13378500	-0.36	203.12	208.90
PGEL 30 Sep 2025	535.1	-1.64	7639800	-0.25	529.52	545.22
SAIL 30 Sep 2025	117.7	-0.54	137404500	-0.19	116.90	118.92

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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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



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