

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES
SNAPSHOT

Nifty	22-08-2025	21-08-2025	Change	Change(%)
Spot	24,870.10	25,083.75	-213.65	-0.85%
Fut	24,890.00	25,122.50	-232.5	-0.93%
Open Int	1,49,56,275	1,56,34,875	-678600	-4.34%
Implication	LONG UNWINDING			
BankNifty	22-08-2025	21-08-2025	Change	Change(%)
Spot	55,149.40	55,755.45	-606.05	-1.09%
Fut	55,260.00	55,890.00	-630	-1.13%
Open Int	27,10,330	26,19,505	90825	3.47%
Implication	SHORT BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	24,870.10	24,712.00	24,791.00	24,938.00	25,017.00	25,164.00

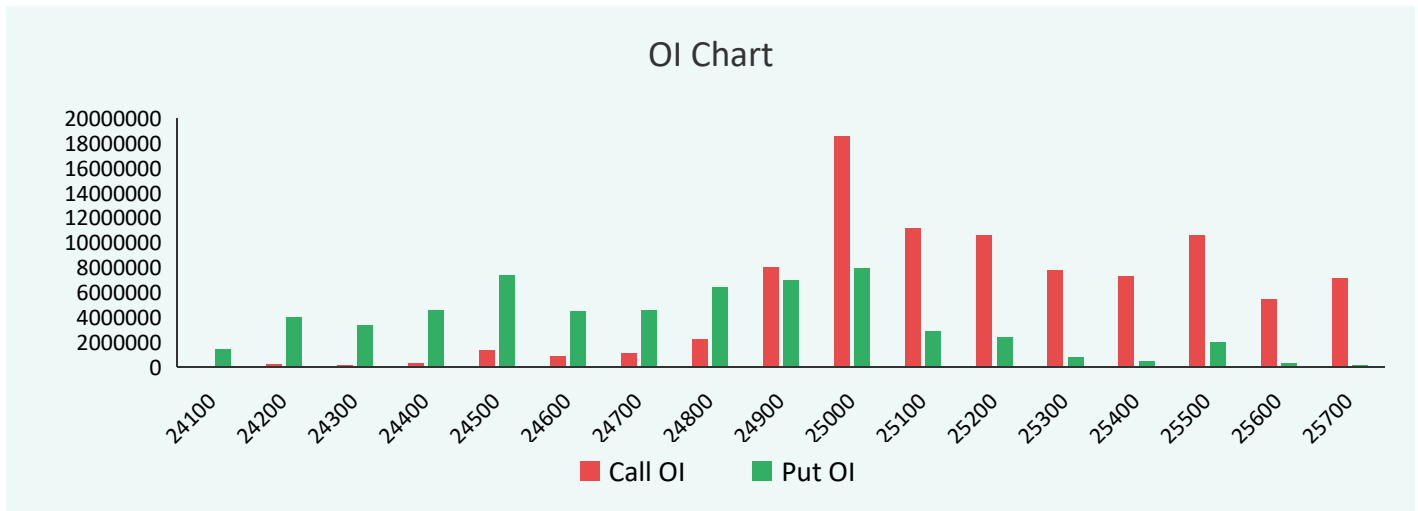
Nifty opened with a downward gap and selling pressure throughout the session dragged it lower to end near lowest point of the day . Nifty closed at 24870 with a loss of 214 points. On the daily chart the index has formed a long Bearish candle forming lower High-Low compare to previous session indicating negative bias. The chart pattern suggests that if Nifty breaks and sustains below 24850 level it would witness selling which would lead the index towards 24800-24700 levels. However, if index crosses above 25000 level it would witness pullback rally which would take the index towards 25150-25200



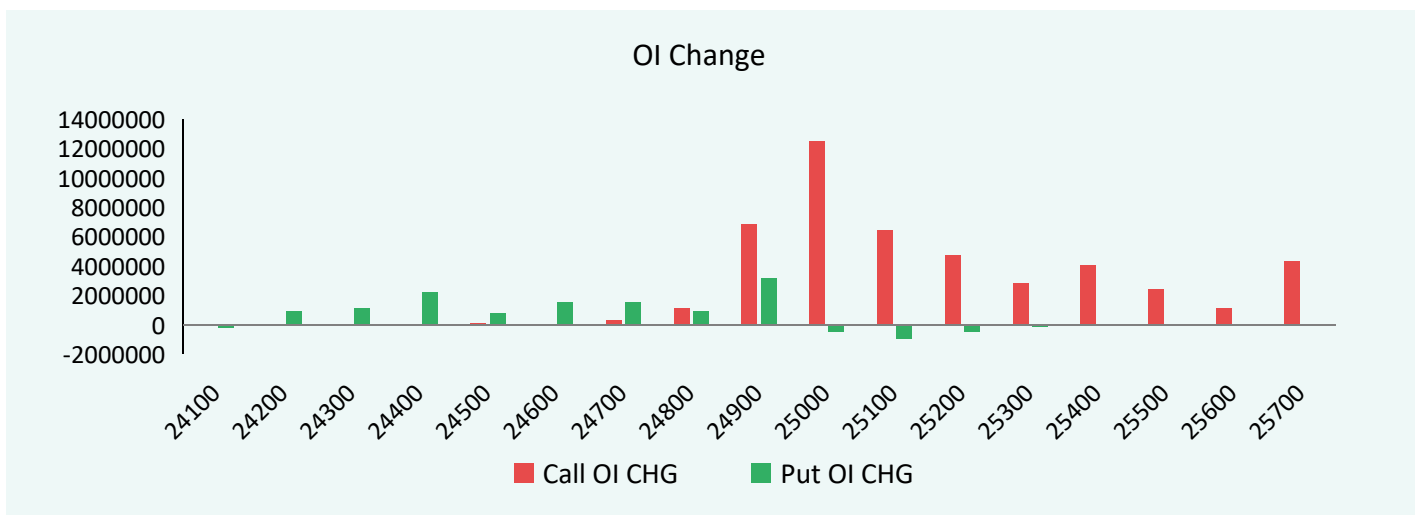
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTERST : WEEKLY EXPIRY 28 Aug. 2025



NIFTY OPEN INTERST CHANGE : WEEKLY EXPIRY 28 Aug. 2025



- India Volatility Index (VIX) changed by 2.88% and settled at 11.70.
- The Nifty Put Call Ratio (PCR) finally stood at 0.62 vs. 1.01 (21/08/2025) for 28 Aug., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 184.98 lacs followed by 25100 with 111.29 Lacs and that for Put was at 25000 with 79.28 lacs followed by 24500 with 73.63 lacs.
- The highest OI Change for Call was at 25000 with 125.04 lacs Increased and that for Put was at 24900 with 31.90 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25000 – 24900 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
CIPLA 28 Aug 2025	1595.7	0.04	11884125	14.17	1581.80	1606.90
APOLLOHOSP 28 Aug 2025	7934	0.11	3361500	9.6	7864.83	7989.33
M&M 28 Aug 2025	3399.9	0.53	17675000	7.75	3376.67	3420.57
GODREJCP 28 Aug 2025	1257.8	0.79	8115500	7.22	1246.73	1266.63
ALKEM 28 Aug 2025	5433.5	0.05	1528875	6.83	5414.83	5466.33

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
AXISBANK 28 Aug 2025	1071.3	-0.87	106648125	16.44	1068.17	1077.57
ULTRACEMCO 28 Aug 2025	12607	-2.01	2447000	13.05	12510.33	12778.33
TORNTPOWER 28 Aug 2025	1284.9	-0.67	2962125	12.09	1271.03	1296.63
BAJAJFINSV 28 Aug 2025	1969.4	-0.68	17973500	11.69	1963.70	1977.40
SHREECEM 28 Aug 2025	30055	-2.07	265525	9.89	29750.00	30560.00

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
IREDA 28 Aug 2025	147.5	0.39	23687700	-22.76	146.05	149.15
HAVELLS 28 Aug 2025	1554.1	0.08	7330500	-20.4	1545.93	1562.23
UPL 28 Aug 2025	713	0.49	22047205	-19.79	705.37	720.67
BLUESTARCO 28 Aug 2025	1916.8	0.86	1015300	-19.46	1893.90	1937.00
KALYANKJIL 28 Aug 2025	512.65	0.19	17035150	-15.39	508.85	516.30

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
TITAGARH 28 Aug 2025	856	-0.02	5156925	-23.48	836.17	880.07
LAURUSLABS 28 Aug 2025	880.7	-1.02	10589300	-16.97	874.50	891.00
OIL 28 Aug 2025	407.95	-0.56	9282000	-15.75	405.40	412.25
HUDCO 28 Aug 2025	211.8	-0.55	27084000	-15.62	209.97	215.07
BDL 28 Aug 2025	1519.2	-0.26	3794375	-15.48	1504.67	1536.87

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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