

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	24,631.30	24,557.00	24,594.00	24,634.00	24,671.00	24,711.00

Nifty opened on a flat note and remained in a small range throughout the day. Nifty closed at 24631 with a gain of 12 points. On the daily chart the index has formed a small Bullish candle with shadows on either side indicating indecisiveness amongst participants regarding the direction. 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.

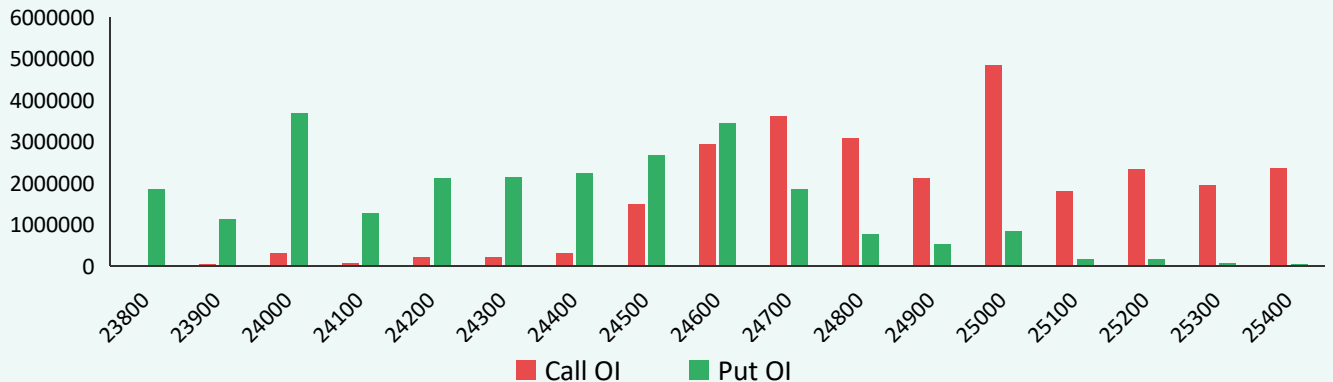


NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

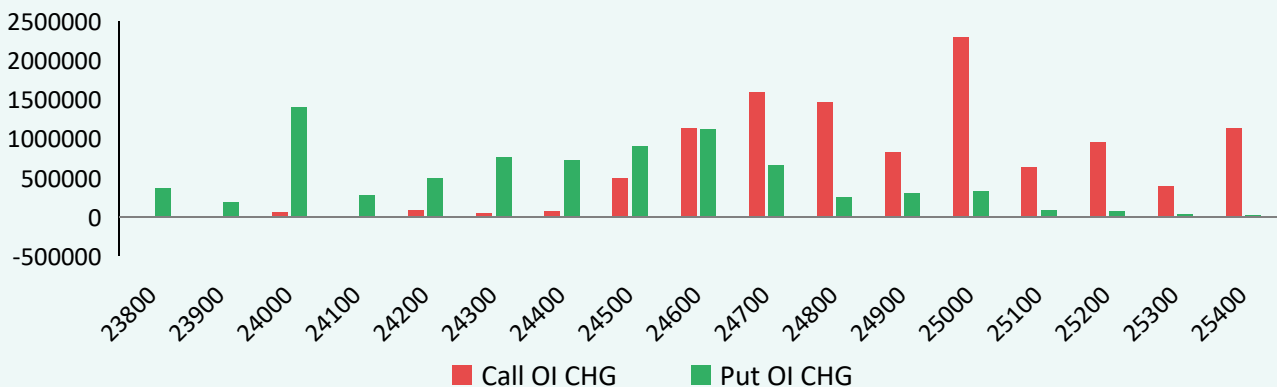
NIFTY OPEN INTEREST : WEEKLY EXPIRY 21 Aug. 2025

OI Chart



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 21 Aug. 2025

OI Change



- India Volatility Index (VIX) changed by 1.77% and settled at 12.35.
- The Nifty Put Call Ratio (PCR) finally stood at 0.88 vs. 1.09 (13/08/2025) for 21 Aug., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 48.35 lacs followed by 24700 with 35.92 Lacs and that for Put was at 24000 with 36.65 lacs followed by 24600 with 34.38 lacs.
- The highest OI Change for Call was at 25000 with 22.93 lacs Increased and that for Put was at 24000 with 14.01 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	6969.5	0.12	187425	20.96	6777.17	7160.67
MUTHOOTFIN 28 Aug 2025	2767	9.74	4066975	11.7	2690.13	2825.93
MANKIND 28 Aug 2025	2480	0.15	1789650	8.32	2446.20	2541.70
DRREDDY 28 Aug 2025	1251.5	0.26	12004375	6.72	1244.50	1261.20
UNOMINDA 28 Aug 2025	1150.1	2.71	2835250	6.53	1131.13	1161.93

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
INOXWIND 28 Aug 2025	137.95	-0.18	41040696	11.39	136.21	139.67
PIIND 28 Aug 2025	3681	-2.84	2077775	11.07	3618.27	3802.67
JUBLFOOD 28 Aug 2025	634.55	-1.35	26031250	8.51	619.18	661.13
HCLTECH 28 Aug 2025	1491.9	-0.82	17525550	8.14	1480.17	1510.87
MAXHEALTH 28 Aug 2025	1219.5	-4.01	12121200	7.96	1191.33	1264.43

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BLUESTARCO 28 Aug 2025	1777	1.32	1300650	-3.77	1750.53	1799.03
KAYNES 28 Aug 2025	6131	0.71	745000	-3.16	6050.67	6203.17
ABFRL 28 Aug 2025	75.11	0.35	44501600	-2.68	73.84	76.54
BHARATFORG 28 Aug 2025	1185	0.02	11167500	-2.34	1174.33	1192.63
PGEL 28 Aug 2025	491	0.69	10588900	-1.6	476.87	507.22

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
IEX 28 Aug 2025	140.74	-0.53	42243750	-3.21	139.31	142.08
ZYDUSLIFE 28 Aug 2025	989	-0.37	7308900	-2.46	981.22	1000.97
CESC 28 Aug 2025	163.45	-1.02	11114250	-2.29	162.65	164.88
DELHIVERY 28 Aug 2025	466.2	-0.62	12539225	-2.25	460.80	473.30
BIOCON 28 Aug 2025	360.5	-0.29	41682500	-2.08	356.53	366.48

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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