26 August, 2026

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest

MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

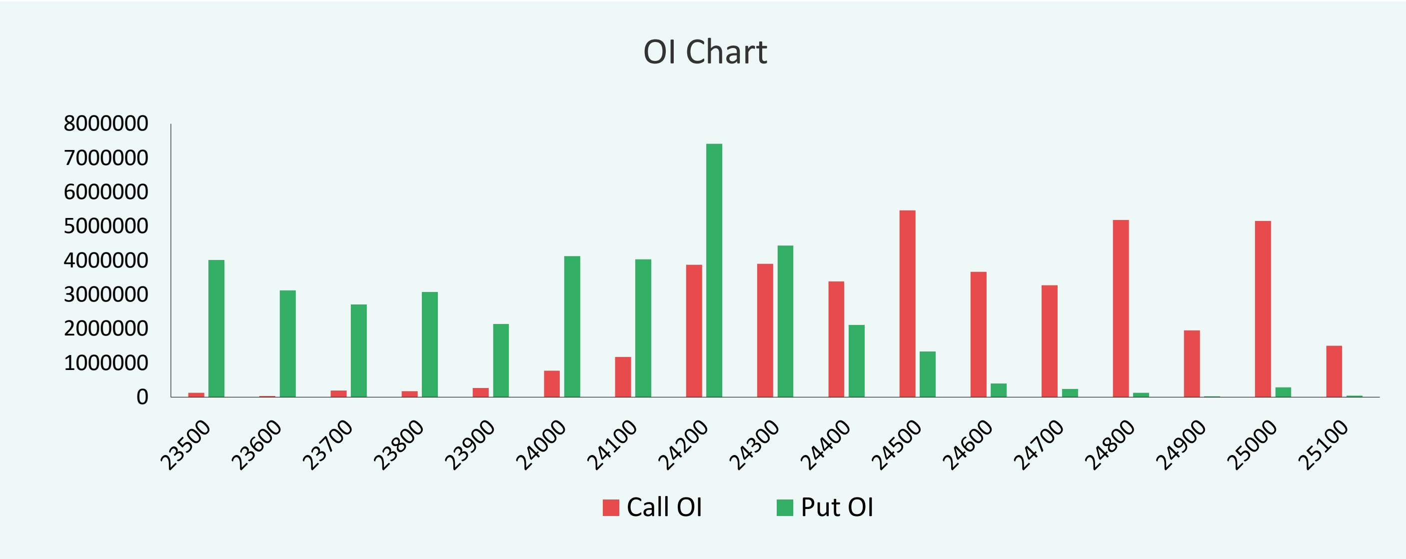
Nifty	25-08-2026	24-08-2026	Change	Change(%)
Spot	24,334.55	24,219.05	115.5	0.48%
Fut	24,485.20	24,324.10	161.1	0.66%
Open Int	1,36,99,985	88,61,450	4838535	54.60%
Implication	LONG BUILDUP			
BankNifty	**25-08-2026**	**24-08-2026**	**Change**	**Change(%)**
Spot	57,514.20	57,525.95	-11.75	-0.02%
Fut	57,875.00	58,044.40	-169.4	-0.29%
Open Int	20,03,700	12,57,270	746430	59.37%
Implication	SHORT BUILDUP			

NIFTY TECHNICAL VIEW

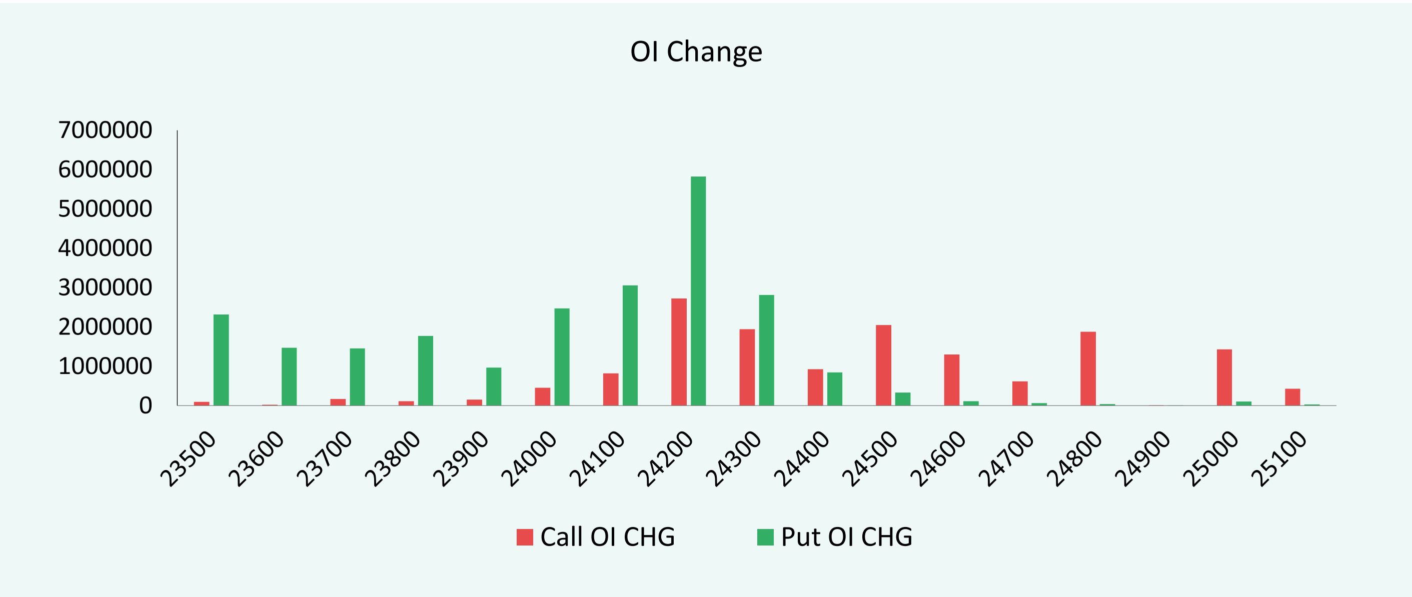
INDEX	Close	S2	S1	PIVOT	R1	R2
Nifty	24,334.55	24,042.00	24,188.00	24,262.00	24,408.00	24,481.00
Banknifty	57,514.20	57,044.00	57,279.00	57,466.00	57,702.00	57,889.00
Sensex	77,656.09	76,942.00	77,299.00	77,483.00	77,840.00	78,023.00

Nifty opened with a flat note but witnessed selling in the initial half of the session. However in the second half, buying momentum pulled index higher to close near day's high.. Nifty closed at 24335 with a gain of 116 points. On the daily chart index has formed a bullish candle and has closed above its past 3 session's consolidation range representing positive bias ahead. The chart pattern suggests that if Nifty crosses and sustains above 24335 level it would witness buying which would lead the index towards 24400-24500 levels. Important Supports for the day is around 24115 However if index sustains below 24115 then it may witness profit booking which would take the index towards 24050-24000 levels.

NIFTY OPEN INTERST : WEEKLY EXPIRY 01 SEPTEMBER 2026



NIFTY OPEN INTERST CHANGE : WEEKLY EXPIRY 01 SEPTEMBER 2026



- India Volatility Index (VIX) changed by -3.90% and settled at 11.08.
- The Nifty Put Call Ratio (PCR) finally stood at 1.16 vs. 0.70 (24/08/2026) for 01 September 2026 weekly expiry.
- The maximum OI outstanding for Call was at 24500 with 54.71 lacs followed by 24800 with 51.89 Lacs and that for Put was at 24200 with 74.18 lacs followed by 24300 with 44.39 lacs.
- The highest OI Change for Call was at 24200 with 27.21 lacs Increased and that for Put was at 24200 with 58.25 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 24500 - 24200 either side breakout will lead the further trend.

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
MANAPPURAM 29 Sep 2026	368.8	2.89	63351000	1295.7	365.92	371.97
PATANJALI 29 Sep 2026	352.15	0.74	32907900	114.31	349.87	354.62
NBCC 29 Sep 2026	89.55	1.13	99196500	101.23	88.46	90.17
SAIL 29 Sep 2026	186.6	6.56	162967800	91.79	182.72	189.55
SRF 29 Sep 2026	2597	0.26	4577400	91.36	2570.70	2615.60

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BANDHANBNK 29 Sep 2026	173.75	-1.15	117370800	325.02	172.70	175.84
RBLBANK 29 Sep 2026	385.05	-2.01	39328725	117.62	381.58	390.38
GMRAIRPORT 29 Sep 2026	100.33	-0.09	138774600	102.57	99.30	100.87
PGEL 29 Sep 2026	599.85	-1.2	11923450	92.94	595.57	605.07
YESBANK 29 Sep 2026	22.71	-0.74	987984800	91.85	22.54	22.84

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE

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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