

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES
SNAPSHOT

Nifty	04-08-2025	01-08-2025	Change	Change(%)
Spot	24,722.75	24,565.35	157.4	0.64%
Fut	24,800.00	24,627.20	172.8	0.70%
Open Int	1,66,36,050	1,70,59,500	-423450	-2.48%
Implication	SHORT COVERING			
BankNifty	04-08-2025	01-08-2025	Change	Change(%)
Spot	55,619.35	55,617.60	1.75	0.00%
Fut	55,895.60	55,794.20	101.4	0.18%
Open Int	22,64,745	21,30,660	134085	6.29%
Implication	LONG BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	24,722.75	24,489.00	24,606.00	24,671.00	24,788.00	24,853.00

Nifty opened on a flat note but buying led the index upwards to end in the green. Nifty closed at 24723 with a gain of 157 points. On the daily chart index has formed a bullish candle however it remained restricted within previous session's High-Low range indicating absence of strength on eitherside. The chart pattern suggests that if Nifty breaks and sustains below 24640 level it would witness selling which would lead the index towards 24600-24550 levels. However, if index crosses above 24740 level it would witness pullback rally which would take the index towards 24830-24900.

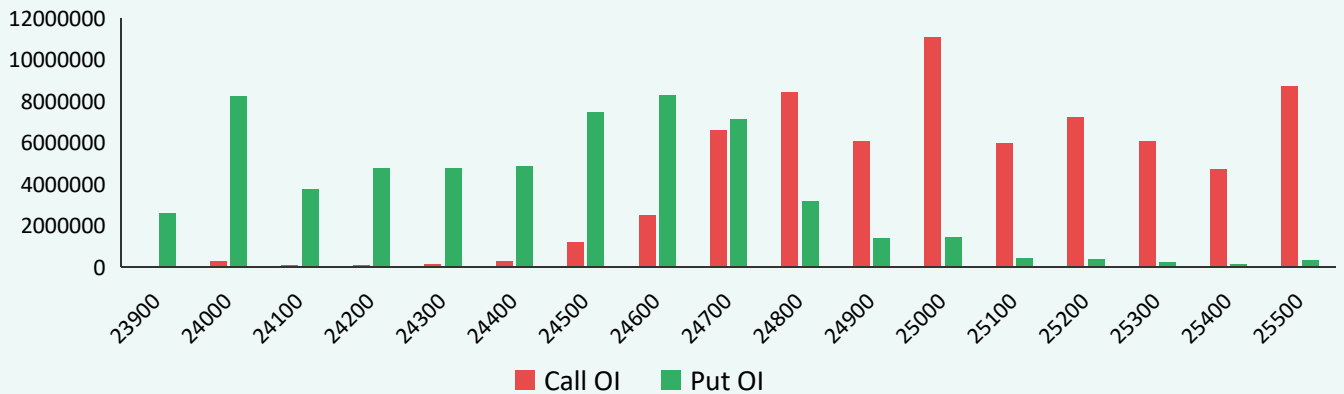


NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

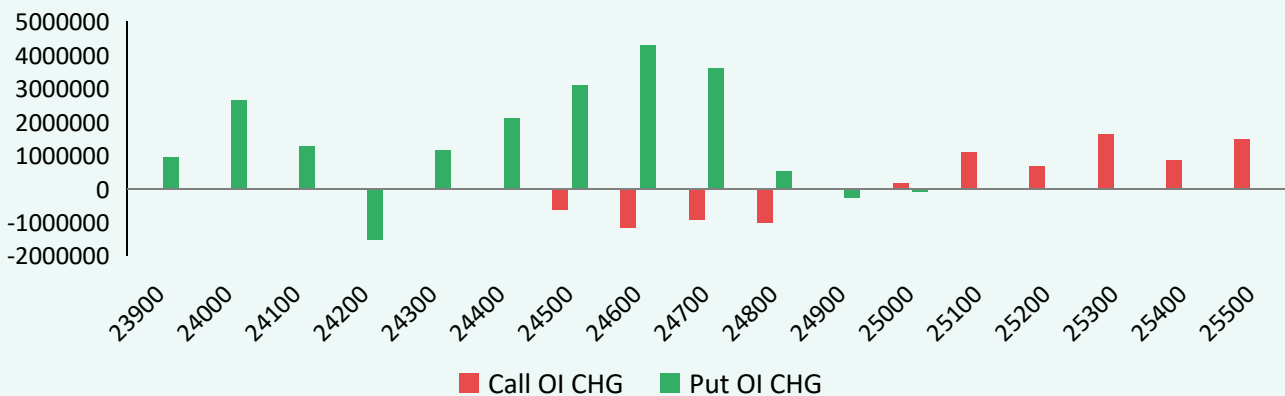
NIFTY OPEN INTEREST : WEEKLY EXPIRY 07 Aug. 2025

OI Chart



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 07 Aug. 2025

OI Change



- India Volatility Index (VIX) changed by -1.21% and settled at 11.83.
- The Nifty Put Call Ratio (PCR) finally stood at 0.81 vs. 0.57 (01/08/2025) for 07 Aug., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 110.76 lacs followed by 25500 with 86.78 Lacs and that for Put was at 24600 with 82.47 lacs followed by 24000 with 82.40 lacs.
- The highest OI Change for Call was at 25300 with 16.34 lacs Increased and that for Put was at 24600 with 42.95 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 24800 – 24600 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
IDEA 28 Aug 2025	6.87	3.46	-1	359.92	6.71	6.96
DELHIVERY 28 Aug 2025	463.25	7.82	13641050	17.83	446.02	473.02
ABCAPITAL 28 Aug 2025	280.85	11.45	58022700	15.27	260.72	293.27
KEI 28 Aug 2025	3919	2.5	984900	13.88	3827.27	3965.07
TVSMOTOR 28 Aug 2025	2938.6	2.51	8093050	12.56	2893.57	2979.07

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
NUVAMA 28 Aug 2025	6892	-0.37	65550	83.23	6782.83	6968.33
SUZLON 28 Aug 2025	65.42	-1.27	52256000	30.77	64.57	66.71
SHREECEM 28 Aug 2025	30715	-0.28	269300	13.08	30216.67	31256.67
ABB 28 Aug 2025	5110	-5.1	3030500	10.56	4959.83	5321.33
NCC 28 Aug 2025	209.6	-1.32	13929300	9.35	206.40	214.98

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
JSWENERGY 28 Aug 2025	540.6	5.35	39023000	-6.57	522.73	550.58
BLUESTARCO 28 Aug 2025	1755.1	3.2	1088100	-5.98	1717.60	1774.60
UPL 28 Aug 2025	715.85	7.52	31520010	-4.37	683.57	734.37
CHOLAFIN 28 Aug 2025	1476.7	4.12	12958125	-4.09	1440.60	1497.00
IREDA 28 Aug 2025	149.08	2.64	32978550	-2.77	146.25	150.50

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
CESC 28 Aug 2025	164.61	-0.99	14061375	-6.71	162.91	166.41
PNBHOUSING 28 Aug 2025	781.55	-3.83	16114150	-3.81	761.83	812.63
HINDUNILVR 28 Aug 2025	2555.5	-0.31	15575100	-0.41	2538.10	2583.30

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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