

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

| INDICES SNAPSHOT | | | | |
|------------------|----------------|-------------|----------|-----------|
| Nifty | 26-08-2025 | 25-08-2025 | Change | Change(%) |
| Spot | 24,712.05 | 24,967.75 | -255.7 | -1.02% |
| Fut | 24,724.10 | 24,989.70 | -265.6 | -1.06% |
| Open Int | 1,05,90,825 | 1,48,47,975 | -4257150 | -28.67% |
| Implication | LONG UNWINDING | | | |
| BankNifty | 26-08-2025 | 25-08-2025 | Change | Change(%) |
| Spot | 54,450.45 | 55,139.30 | -688.85 | -1.25% |
| Fut | 54,470.00 | 55,258.80 | -788.8 | -1.43% |
| Open Int | 19,38,580 | 25,47,440 | -608860 | -23.90% |
| Implication | LONG UNWINDING | | | |

| NIFTY TECHNICAL VIEW | | | | | | |
|----------------------|-----------|-----------|-----------|-----------|-----------|-----------|
| INDEX | NIFTY | S2 | S1 | PIVOT | R1 | R2 |
| Close Price | 24,712.05 | 24,544.00 | 24,628.00 | 24,774.00 | 24,858.00 | 25,004.00 |

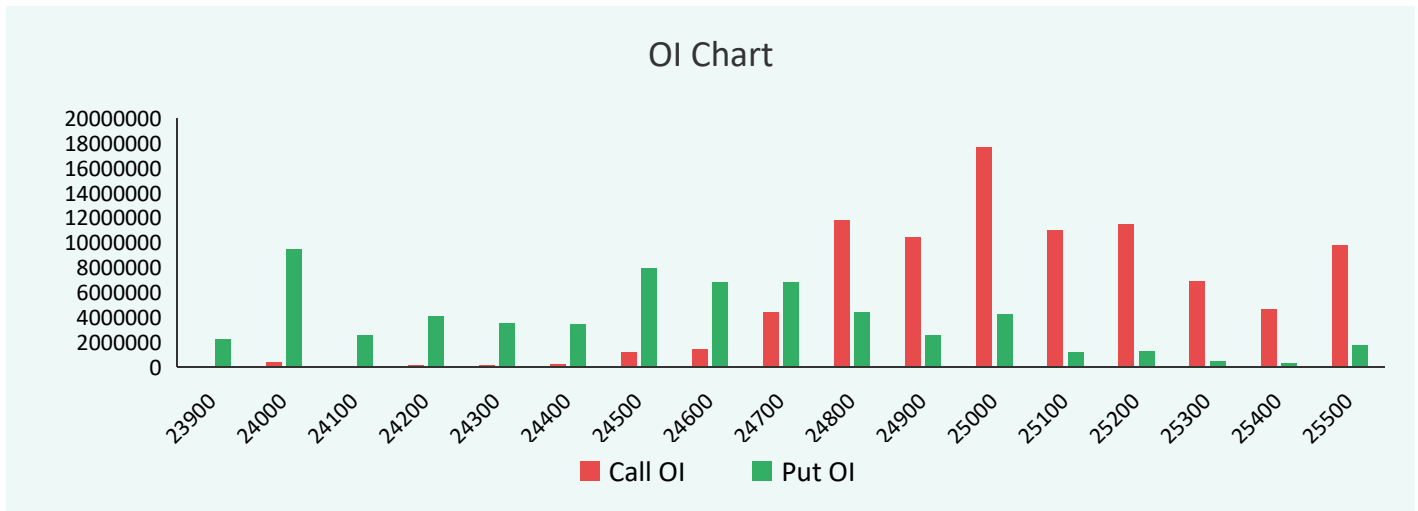
Nifty opened with a downward gap and selling pressure throughout the session dragged it lower to end near lowest point of the day . Nifty closed at 24712 with a loss of 256 points. On the daily chart the index has formed a long Bearish candle forming lower High-Low compare to previous session indicating negative bias. The chart pattern suggests that if Nifty breaks and sustains below 24680 level it would witness selling which would lead the index towards 24600-24500 levels. However, if index crosses above 24850 level it would witness pullback rally which would take the index towards 24900-25000.



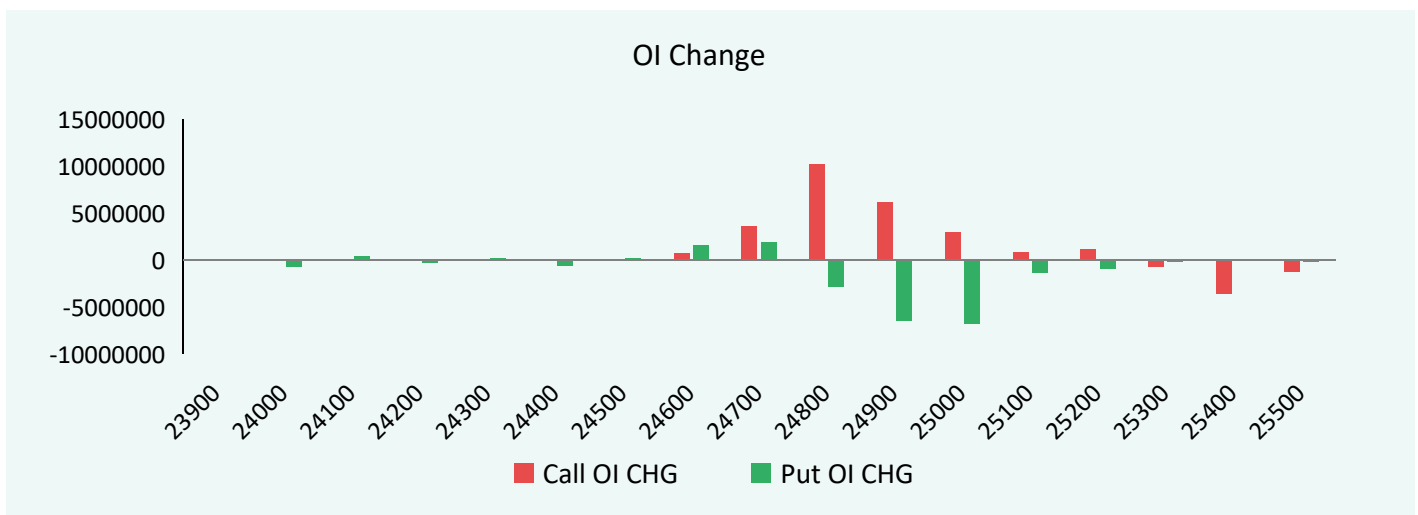
NIFTY OPEN INTEREST

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 3.42% and settled at 12.16.
- The Nifty Put Call Ratio (PCR) finally stood at 0.57 vs. 0.78 (25/08/2025) for 28 Aug., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 176.57 lacs followed by 24800 with 117.93 Lacs and that for Put was at 24000 with 94.55 lacs followed by 24500 with 79.32 lacs.
- The highest OI Change for Call was at 24800 with 101.94 lacs Increased and that for Put was at 25000 with 67.78 lacs Decreased.
- Based on OI actions, we expect Nifty to remain in a range from 24800 – 24500 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

| SECURITIES | LTP | CHANGE(%) | OI | OI CHANGE (%) | INTRADAY - RANGE | |
|-----------------------|--------|-----------|----------|---------------|------------------|------------|
| | | | | | SUPPORT | RESISTANCE |
| EICHERMOT 28 Aug 2025 | 6138.5 | 2.62 | 2005500 | 28.36 | 6012.67 | 6228.67 |
| NESTLEIND 28 Aug 2025 | 1163.2 | 0.87 | 11310000 | 26.52 | 1141.53 | 1182.83 |
| SONACOMS 28 Aug 2025 | 455.15 | 0.64 | 17728200 | 21.36 | 444.03 | 464.98 |
| CROMPTON 28 Aug 2025 | 324.05 | 0.33 | 18414000 | 19.99 | 321.25 | 326.95 |
| ETERNAL 28 Aug 2025 | 321.5 | 0.61 | 79789775 | 19.51 | 317.53 | 323.73 |

TOP 5 - SHORT BUILDUP

| SECURITIES | LTP | CHANGE(%) | OI | OI CHANGE (%) | INTRADAY - RANGE | |
|------------------------|--------|-----------|----------|---------------|------------------|------------|
| | | | | | SUPPORT | RESISTANCE |
| SUNPHARMA 28 Aug 2025 | 1597 | -3.47 | 10556000 | 45.06 | 1577.60 | 1632.80 |
| ALKEM 28 Aug 2025 | 5416 | -0.16 | 831875 | 26.35 | 5384.67 | 5439.17 |
| MPHASIS 28 Aug 2025 | 2873 | -1.35 | 2600400 | 24.86 | 2850.70 | 2912.00 |
| APOLLOHOSP 28 Aug 2025 | 7761 | -1.04 | 1598625 | 18.64 | 7707.67 | 7832.17 |
| NYKAA 28 Aug 2025 | 228.84 | -0.35 | 23096875 | 18.27 | 226.58 | 232.30 |

TOP 5 - SHORT COVERING

| SECURITIES | LTP | CHANGE(%) | OI | OI CHANGE (%) | INTRADAY - RANGE | |
|-----------------------|--------|-----------|----------|---------------|------------------|------------|
| | | | | | SUPPORT | RESISTANCE |
| DELHIVERY 28 Aug 2025 | 477.15 | 0.22 | 4467475 | -30.95 | 471.37 | 481.37 |
| NHPC 28 Aug 2025 | 79.85 | 0.18 | 21344000 | -17.72 | 78.76 | 80.72 |
| ABFRL 28 Aug 2025 | 82.71 | 0.94 | 16346200 | -16.51 | 81.91 | 83.56 |
| TITAGARH 28 Aug 2025 | 870 | 0.58 | 2735425 | -16.32 | 852.32 | 882.77 |
| DALBHARAT 28 Aug 2025 | 2356 | 0.22 | 1560000 | -15.52 | 2321.20 | 2382.40 |

TOP 5 - LONG UNWINDING

| SECURITIES | LTP | CHANGE(%) | OI | OI CHANGE (%) | INTRADAY - RANGE | |
|------------------------|--------|-----------|----------|---------------|------------------|------------|
| | | | | | SUPPORT | RESISTANCE |
| PGEL 28 Aug 2025 | 561.45 | -4.2 | 3255700 | -54.47 | 545.83 | 579.23 |
| BLUESTARCO 28 Aug 2025 | 1877.6 | -1.71 | 250575 | -51.33 | 1860.37 | 1900.07 |
| RVNL 28 Aug 2025 | 313.05 | -2.64 | 4067250 | -43.83 | 308.13 | 319.83 |
| INDIANB 28 Aug 2025 | 654 | -2.1 | 1497000 | -42.31 | 650.03 | 661.43 |
| UNIONBANK 28 Aug 2025 | 129.7 | -2.67 | 23598525 | -37.45 | 127.97 | 132.15 |

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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