

# DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES  
SNAPSHOT

Nifty	01-08-2025	31-07-2025	Change	Change(%)
Spot	24,565.35	24,768.35	-203	-0.82%
Fut	24,618.00	24,871.60	-253.6	-1.02%
Open Int	1,70,59,500	62,74,500	10785000	171.89%
Implication	SHORT BUILDUP			
BankNifty	01-08-2025	31-07-2025	Change	Change(%)
Spot	55,617.60	55,961.95	-344.35	-0.62%
Fut	55,796.40	56,194.00	-397.6	-0.71%
Open Int	21,30,660	7,43,050	1387610	186.75%
Implication	SHORT BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	24,565.35	24,379.00	24,472.00	24,628.00	24,721.00	24,877.00

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 24565 with a loss of 203 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 24500 level it would witness selling which would lead the index towards 24450-24360 levels. However, if index crosses above 24650 level it would witness pullback rally which would take the index towards 24700-24780

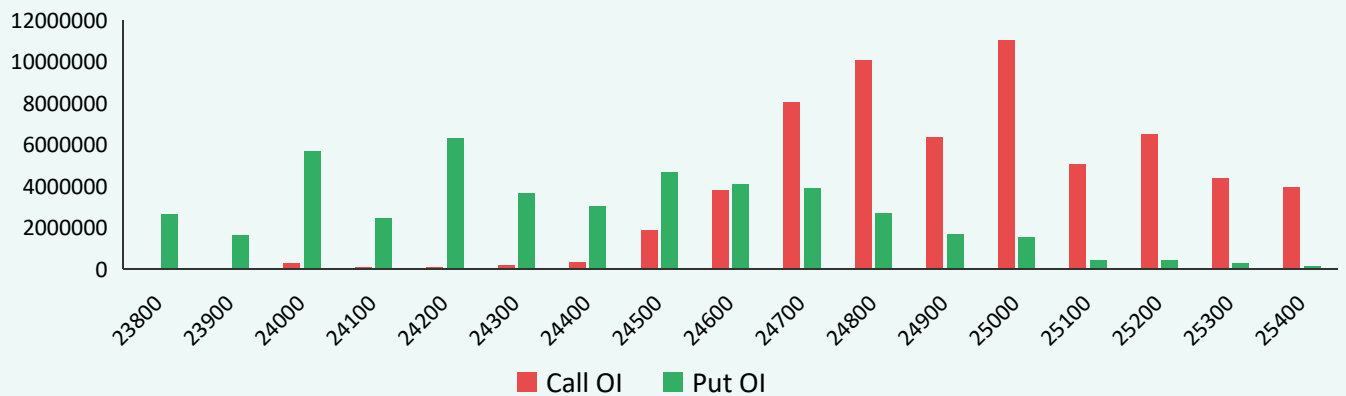


# NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

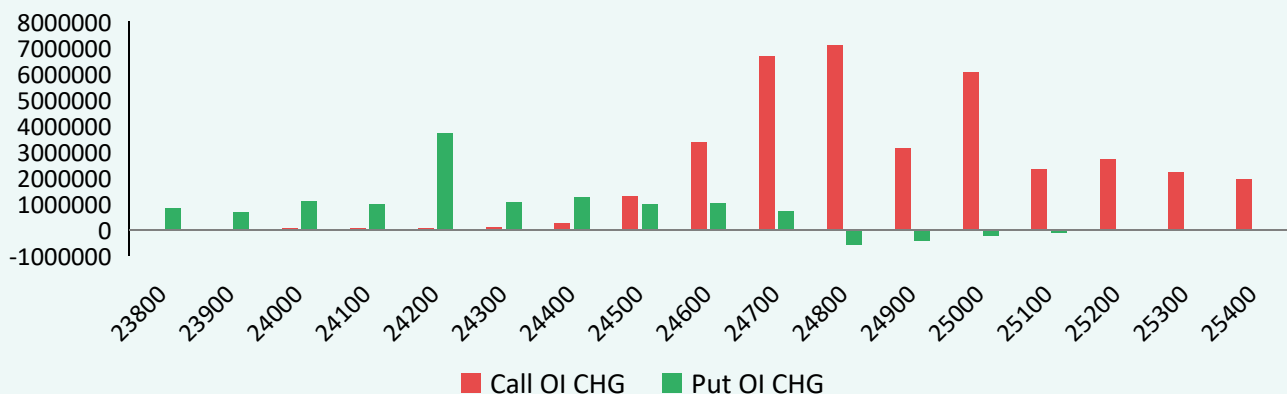
## NIFTY OPEN INTEREST : WEEKLY EXPIRY 07 Aug. 2025

OI Chart



## NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 07 Aug. 2025

OI Change



- India Volatility Index (VIX) changed by 3.75% and settled at 11.98.
- The Nifty Put Call Ratio (PCR) finally stood at 0.57 vs. 0.90 (31/07/2025) for 07 Aug., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 110.25 lacs followed by 24800 with 100.31 Lacs and that for Put was at 24200 with 62.93 lacs followed by 24000 with 56.85 lacs.
- The highest OI Change for Call was at 24800 with 70.97 lacs Increased and that for Put was at 24200 with 37.00 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 24700 – 24500 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
KAYNES 28 Aug 2025	6395	2.96	787500	16.53	6234.33	6532.33
INOXWIND 28 Aug 2025	152.69	0.77	29176424	8.01	150.77	155.71
JSL 28 Aug 2025	704.3	1.24	4754050	4.68	689.73	713.18
EICHERMOT 28 Aug 2025	5550	2.31	3132150	4.29	5446.00	5677.00
MARICO 28 Aug 2025	713.95	1.23	21646800	3.71	706.08	724.68

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
IDEA 28 Aug 2025	6.66	-3.9	-1	393.86	6.54	6.85
PNBHOUSING 28 Aug 2025	814.9	-17.37	17277650	91.8	785.63	865.88
FEDERALBNK 28 Aug 2025	195.6	-3.41	86900000	14.69	192.12	200.97
AMBER 28 Aug 2025	7913	-1.03	543000	12.7	7793.33	8115.83
INDIANB 28 Aug 2025	622.55	-0.01	8011000	12.32	615.43	629.18

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
MANKIND 28 Aug 2025	2592.7	0.98	1569825	-1.58	2555.63	2644.23
AMBUJACEM 28 Aug 2025	606.55	2	28626150	-1.39	594.90	614.70
TVSMOTOR 28 Aug 2025	2875	2.46	7311500	-0.85	2818.00	2914.00
360ONE 28 Aug 2025	1058.6	0.09	4740000	-0.35	1049.13	1069.93

# STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
ATGL 28 Aug 2025	597.7	-1.33	3591000	-4.47	589.65	610.60
SHREECEM 28 Aug 2025	30800	-0.26	242725	-3.42	30545.00	31125.00
CESC 28 Aug 2025	167.27	-1.63	15196000	-3.3	164.87	169.80
TATACHEM 28 Aug 2025	958.3	-2.86	6977100	-3.08	945.73	981.93
LAURUSLABS 28 Aug 2025	856.6	-2.44	14089600	-2.73	845.08	873.13

## 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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