

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	26-06-2025	25-06-2025	Change	Change(%)
Spot	25,549.00	25,244.75	304.25	1.21%
Fut	25,618.00	25,350.20	267.8	1.06%
Open Int	1,51,89,900	81,17,625	7072275	87.12%
Implication	LONG BUILDUP			
BankNifty	26-06-2025	25-06-2025	Change	Change(%)
Spot	57,206.70	56,621.15	585.55	1.03%
Fut	57,253.20	56,787.40	465.8	0.82%
Open Int	21,82,775	11,19,840	1062935	94.92%
Implication	LONG BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,549.00	25,153.00	25,351.00	25,458.00	25,656.00	25,763.00

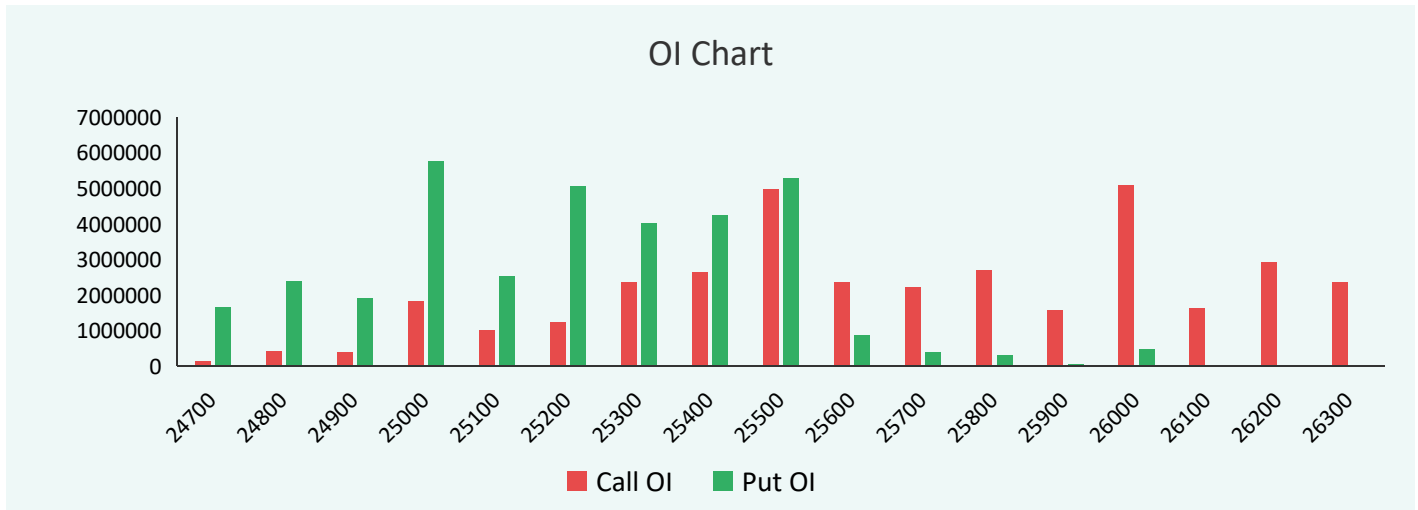
Nifty opened with an upward gap and remained in positive terrain throughout the day. Nifty closed at 25549 with a gain of 304 points. On the daily chart the index has formed a long Bullish candle forming higher High-Low formation compared to previous session indicates positive bias. The chart pattern suggests that if Nifty crosses and sustains above 25570 level it would witness buying which would lead the index towards 25630-25730 levels. Important Supports for the day is around 25400 However if index sustains below 25400 then it may witness profit booking which would take the index towards 25260-25200 levels.



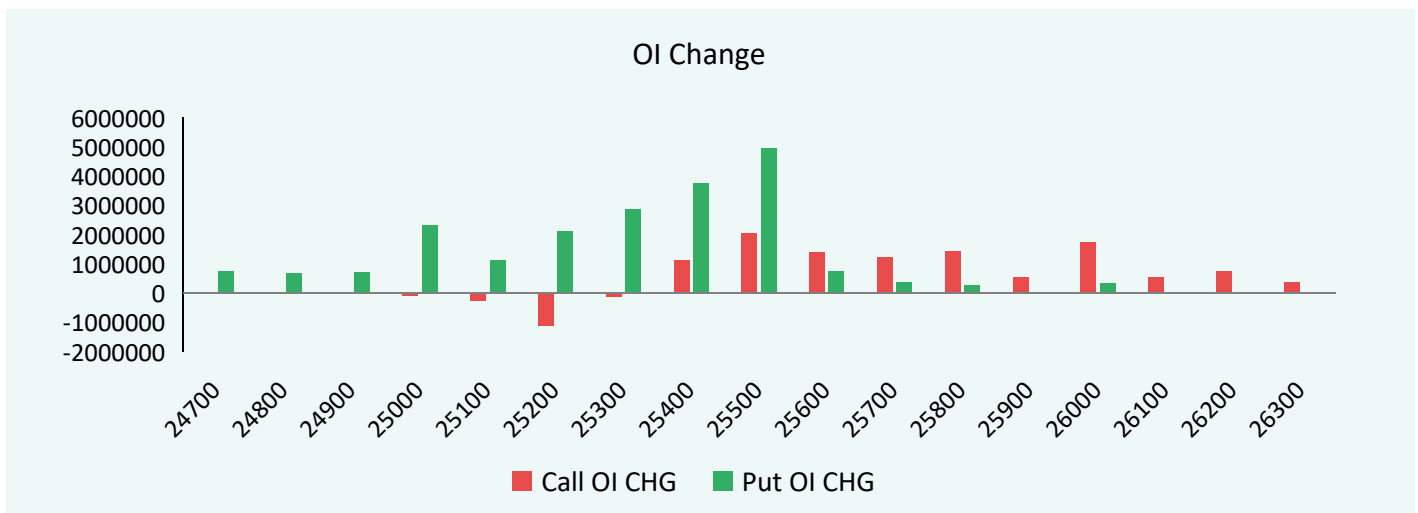
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 03 JULY 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 03 JULY 2025



- India Volatility Index (VIX) changed by -2.87% and settled at 12.59.
- The Nifty Put Call Ratio (PCR) finally stood at 1.32 vs. 1.08 (25/06/2025) for 26 June, 2025 weekly expiry.
- The maximum OI outstanding for Call was at 26000 with 50.64 lacs followed by 25500 with 49.60 Lacs and that for Put was at 25000 with 57.61 lacs followed by 25500 with 52.77 lacs.
- The highest OI Change for Call was at 25500 with 20.45 lacs Increased and that for Put was at 25500 with 49.28 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25800– 25500 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
CESC 31 Jul 2025	173.69	0.29	18429500	40.83	171.87	175.67
IRB 31 Jul 2025	50.54	0.7	102588225	39.96	49.93	50.98
HUDCO 31 Jul 2025	242.11	0.2	33843900	36.28	238.23	244.71
IEX 31 Jul 2025	191.1	0.37	43908750	33.69	188.08	193.34
TATATECH 31 Jul 2025	710.25	0.77	12468000	32.44	705.17	713.17

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
FEDERALBNK 31 Jul 2025	209.55	-0.82	76705000	49.03	206.93	212.08
PPLPHARMA 31 Jul 2025	202.26	-0.55	7730000	42.75	199.90	204.62
LUPIN 31 Jul 2025	1933	-0.41	9830250	41.95	1918.33	1946.33
BIOCON 31 Jul 2025	352.35	-0.45	35657500	41.47	349.73	357.23
MAZDOCK 31 Jul 2025	3145	-2.21	3242925	39.78	3095.03	3225.43

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
TITAGARH 31 Jul 2025	943.5	1.99	4162950	-9.83	923.67	954.67
MCX 31 Jul 2025	8869.5	1.56	1862625	-5.83	8722.33	8960.83

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BSOFT 31 Jul 2025	442	-0.73	10520900	-4.42	432.78	448.43

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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