

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	02-07-2025	01-07-2025	Change	Change(%)
Spot	25,453.40	25,541.80	-88.4	-0.35%
Fut	25,539.90	25,643.30	-103.4	-0.40%
Open Int	1,44,84,675	1,46,50,200	-165525	-1.13%
Implication	LONG UNWINDING			
BankNifty	02-07-2025	01-07-2025	Change	Change(%)
Spot	56,999.20	57,459.45	-460.25	-0.80%
Fut	57,250.00	57,689.60	-439.6	-0.76%
Open Int	22,27,995	23,57,460	-129465	-5.49%
Implication	LONG UNWINDING			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,453.40	25,251.00	25,352.00	25,480.00	25,581.00	25,709.00

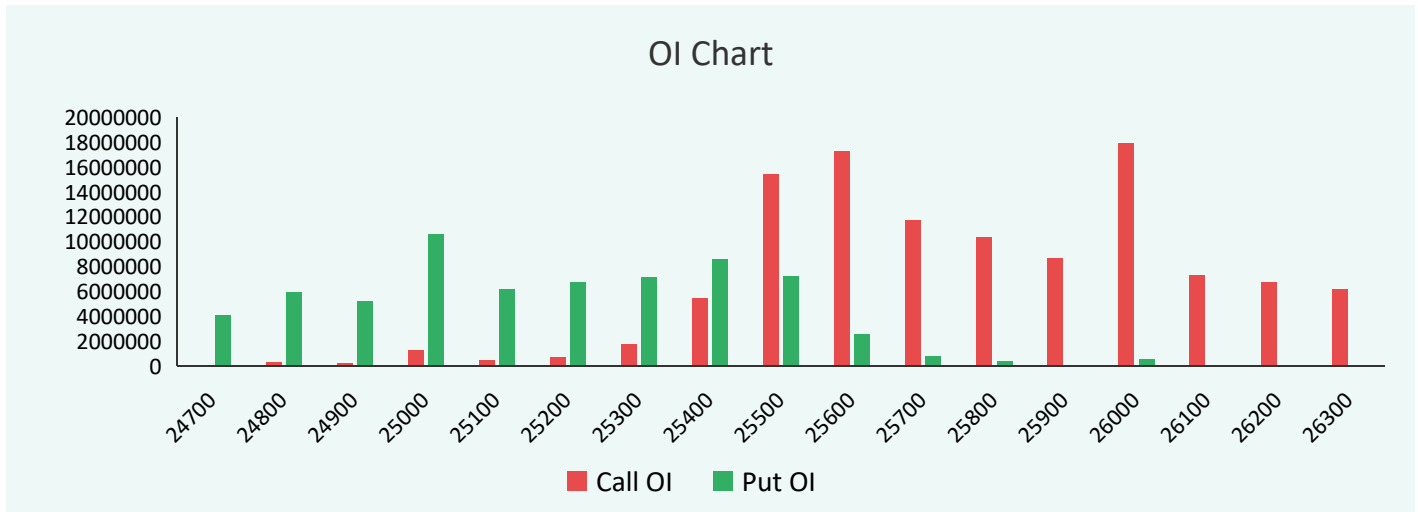
Nifty opened on a flat note but selling led the index downwards to end in red. Nifty closed at 25453 with a loss of 88 points. On the daily chart the index has formed a small Bearish candle with lower shadow indicating buying support at lower levels. The chart pattern suggests that if Nifty crosses and sustains above 25608 level it would witness buying which would lead the index towards 25700-25750 levels. Important Supports for the day is around 25380 However if index sustains below 25380 then it may witness profit booking which would take the index towards 25300-25250 levels.



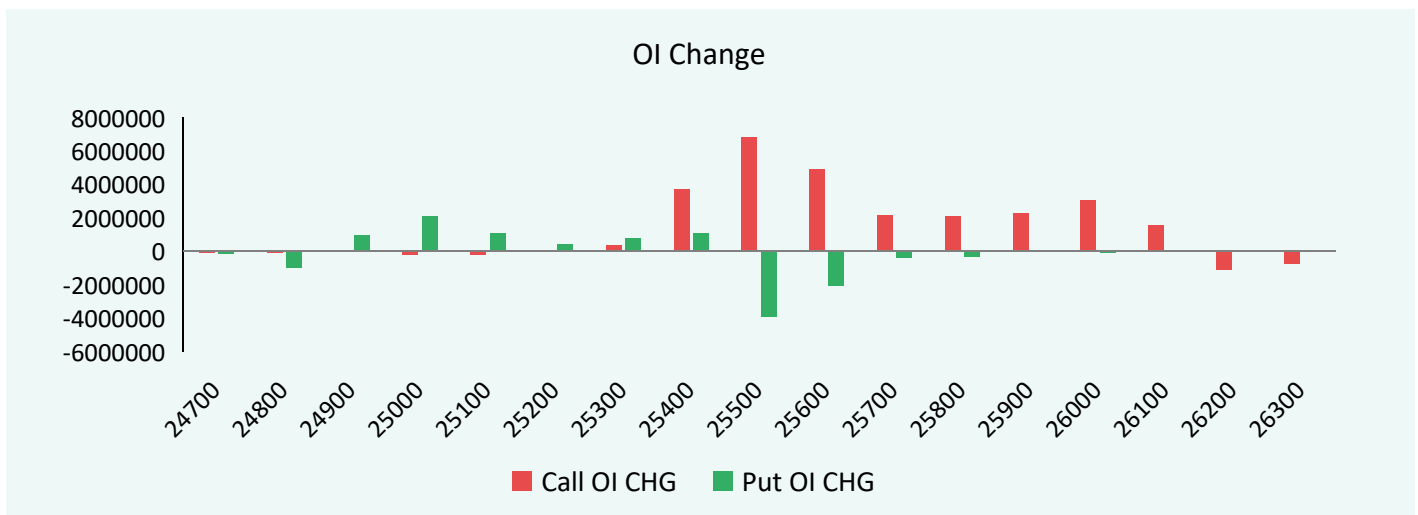
NIFTY OPEN INTEREST

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 -0.66% and settled at 12.44.
- The Nifty Put Call Ratio (PCR) finally stood at 0.68 vs. 0.62 (01/07/2025) for 03 July, 2025 weekly expiry.
- The maximum OI outstanding for Call was at 26000 with 178.75 lacs followed by 25600 with 172.59 Lacs and that for Put was at 25000 with 105.66 lacs followed by 25400 with 85.58 lacs.
- The highest OI Change for Call was at 25500 with 68.25 lacs Increased and that for Put was at 25500 with 39.05 lacs Decreased.
- Based on OI actions, we expect Nifty to remain in a range from 25600– 25400 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BLUESTARCO 31 Jul 2025	1738.2	1.9	1592825	33.29	1702.10	1758.10
PGEL 31 Jul 2025	749	2.91	2908500	15.77	732.37	759.77
360ONE 31 Jul 2025	1186.1	0.3	1016000	14.09	1167.20	1200.80
IGL 31 Jul 2025	222.06	2.35	16722750	11.31	217.89	224.67
IDEA 31 Jul 2025	7.61	1.47	410374904	8.55	7.45	7.72

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
CGPOWER 31 Jul 2025	667.95	-2.82	18587800	25.82	658.70	682.10
KFINTECH 31 Jul 2025	1331	-0.82	632250	18.07	1312.43	1357.13
PPLPHARMA 31 Jul 2025	205.53	-0.17	9802500	14.82	203.51	207.52
NCC 31 Jul 2025	227.03	-3.27	15246900	14.17	223.03	233.20
M&MFIN 31 Jul 2025	262.1	-2.27	32821984	12.92	258.40	267.45

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
DIXON 31 Jul 2025	15238	3.22	1777050	-2.61	14877.67	15446.67
COLPAL 31 Jul 2025	2448.2	1.32	4597425	-2.42	2408.07	2482.17
TATACHEM 31 Jul 2025	939.1	0.34	9346350	-1.96	929.33	948.93
TATAMOTORS 31 Jul 2025	691.2	0.57	74572000	-1.82	684.60	697.15
OIL 31 Jul 2025	438.9	0.57	15492400	-1.55	435.47	440.82

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
AUBANK 31 Jul 2025	821.25	-2.06	16646000	-3.34	813.52	835.47
SBIN 31 Jul 2025	815.7	-0.93	97095000	-3.08	809.37	824.47
FEDERALBNK 31 Jul 2025	218.34	-0.23	82440000	-2.05	217.00	219.98
JSL 31 Jul 2025	705	-0.07	6031600	-1.98	696.07	718.02
ONGC 31 Jul 2025	242.55	-0.54	88085250	-1.67	241.00	244.51

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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