

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	30-06-2026	29-06-2026	Change	Change(%)
Spot	23,865.75	23,946.25	-80.5	-0.34%
Fut	23,864.30	23,972.90	-108.6	-0.45%
Open Int	52,68,445	93,27,175	-4058730	-43.52%
Implication	LONG UNWINDING			
BankNifty	30-06-2026	29-06-2026	Change	Change(%)
Spot	57,542.90	57,727.35	-184.45	-0.32%
Fut	57,538.20	57,812.60	-274.4	-0.47%
Open Int	7,05,690	13,30,530	-624840	-46.96%
Implication	LONG UNWINDING			

NIFTY TECHNICAL VIEW

INDEX	Close	S2	S1	PIVOT	R1	R2
Nifty	23,865.75	23,704.00	23,785.00	23,910.00	23,991.00	24,117.00
Banknifty	57,542.90	57,115.00	57,329.00	57,671.00	57,884.00	58,226.00
Sensex	76,478.67	75,907.00	76,193.00	76,615.00	76,901.00	77,323.00

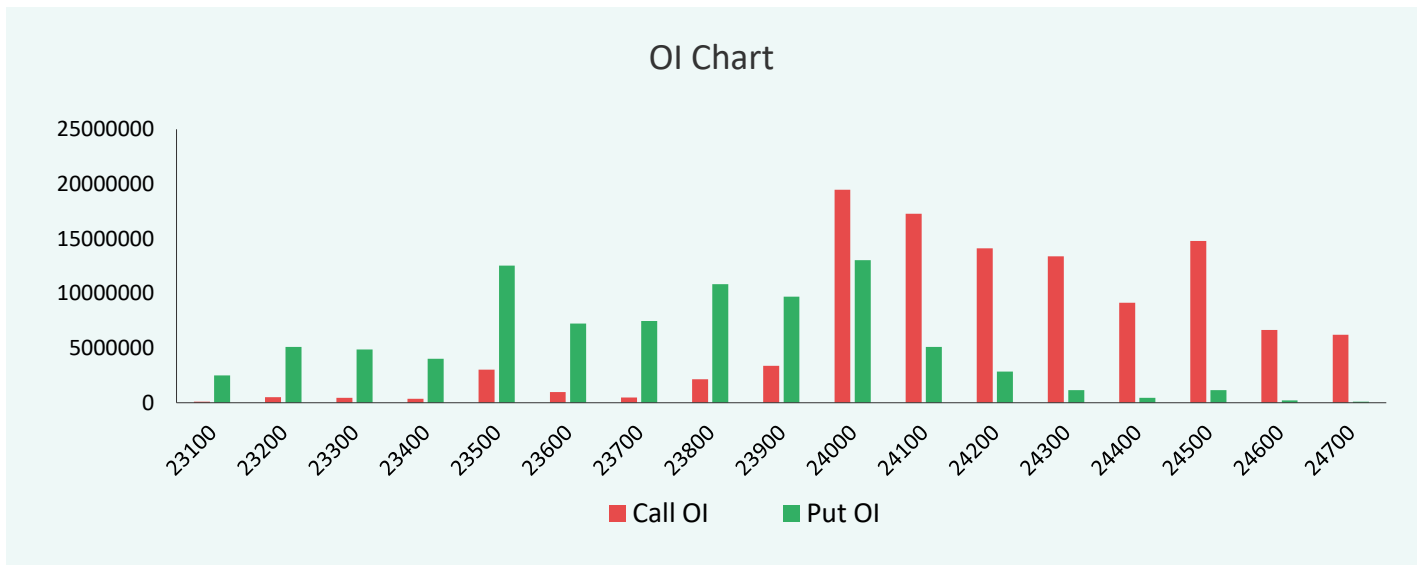
Nifty opened with a positive note but witnessed sideways movement in the first hour. However, selling in the second half led the index lower to close near day's low. Nifty closed at 23866 with a loss of 81 points. On the daily chart index has formed a sizable bearish candle forming lower High-Low compare to previous session and has closed below previous session's low indicating negative bias. The chart pattern suggests that if Nifty crosses and sustains above 24000 level it would witness buying which would lead the index towards 24070-24120 levels. Important Supports for the day is around 23830 However if index sustains below 23830 then it may witness profit booking which would take the index towards 23750-23680 levels.



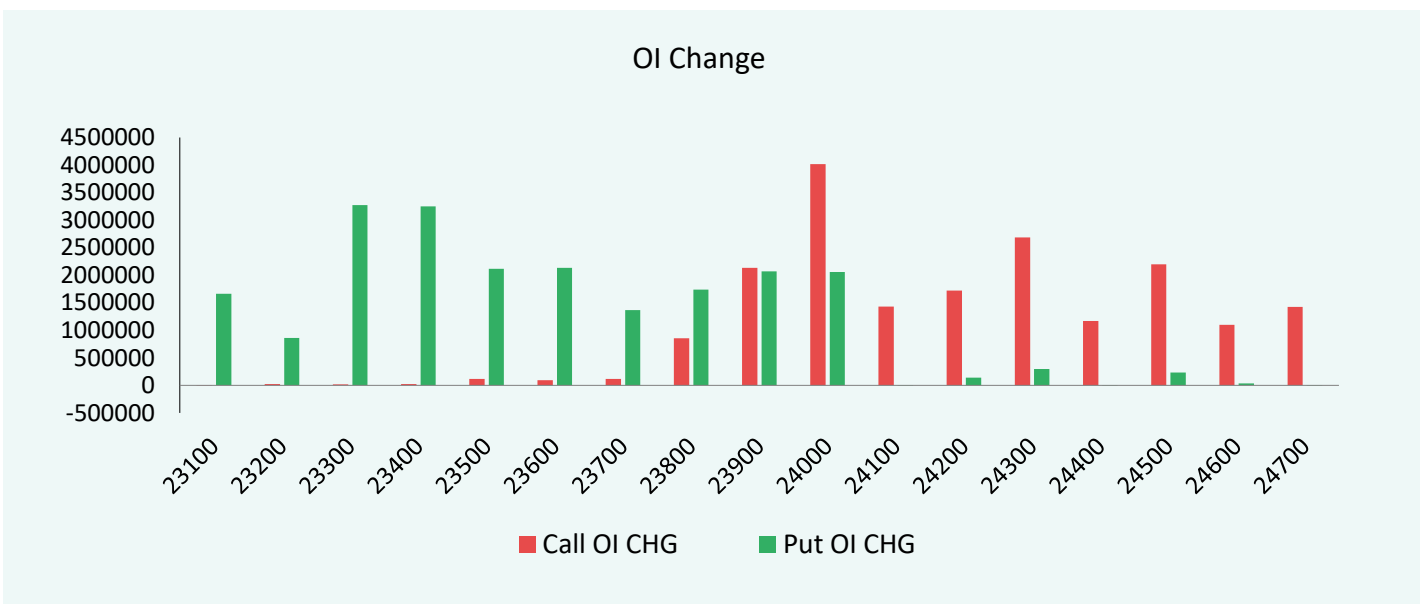
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 07 July 2026



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 07 July 2026



- India Volatility Index (VIX) changed by -0.07% and settled at 13.60.
- The Nifty Put Call Ratio (PCR) finally stood at 0.88 vs. 0.77 (29/06/2026) for 07 July 2026 weekly expiry.
- The maximum OI outstanding for Call was at 24000 with 72.25 lacs followed by 24500 with 55.84 Lacs and that for Put was at 24000 with 53.30 lacs followed by 23400 with 52.56 lacs.
- The highest OI Change for Call was at 24000 with 40.17 lacs Increased and that for Put was at 23300 with 32.73 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 24000 - 23800 either side breakout will lead the further trend.

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BAJAJHLDNG 28 Jul 2026	10679	1.27	284850	40.2	10510.67	10770.67
RECLTD 28 Jul 2026	367.05	0.14	48650175	39.17	364.10	369.70
IOC 28 Jul 2026	140.41	0.14	125955375	38.83	139.57	141.18
DLF 28 Jul 2026	625	1.13	38630800	37.04	615.33	631.83
AMBER 28 Jul 2026	7585	1.74	1862600	32.03	7468.83	7662.33

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
JINDALSTEL 28 Jul 2026	1068.6	-0.72	13353125	35.85	1058.87	1080.97
ADANIPOWER 28 Jul 2026	226	-0.81	121669150	25.23	222.89	229.06
NMDC 28 Jul 2026	85.61	-0.19	352154250	24.56	84.66	86.40
BANKINDIA 28 Jul 2026	141.5	-1.6	92898000	21.7	140.28	143.68
RELIANCE 28 Jul 2026	1300.1	-0.59	122102000	20.72	1292.70	1310.20

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
LICI 28 Jul 2026	430.15	1.02	21175000	-1.55	425.67	434.42
POWERINDIA 28 Jul 2026	35235	3.18	414525	-0.35	34526.67	35681.67

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE

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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