

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	01-07-2026	30-06-2026	Change	Change(%)
Spot	24,005.85	23,865.75	140.1	0.59%
Fut	24,082.00	24,009.10	72.9	0.30%
Open Int	1,79,97,915	52,68,445	12729470	241.62%
Implication	LONG BUILDUP			

BankNifty	01-07-2026	30-06-2026	Change	Change(%)
Spot	58,033.05	57,542.90	490.15	0.85%
Fut	58,283.80	57,991.20	292.6	0.50%
Open Int	22,23,390	7,05,690	1517700	215.07%
Implication	LONG BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	Close	S2	S1	PIVOT	R1	R2
Nifty	24,175.70	24,007.00	24,091.00	24,143.00	24,227.00	24,279.00
Banknifty	58,031.65	57,593.00	57,812.00	58,104.00	58,324.00	58,616.00
Sensex	77,502.12	76,867.00	77,184.00	77,382.00	77,699.00	77,897.00

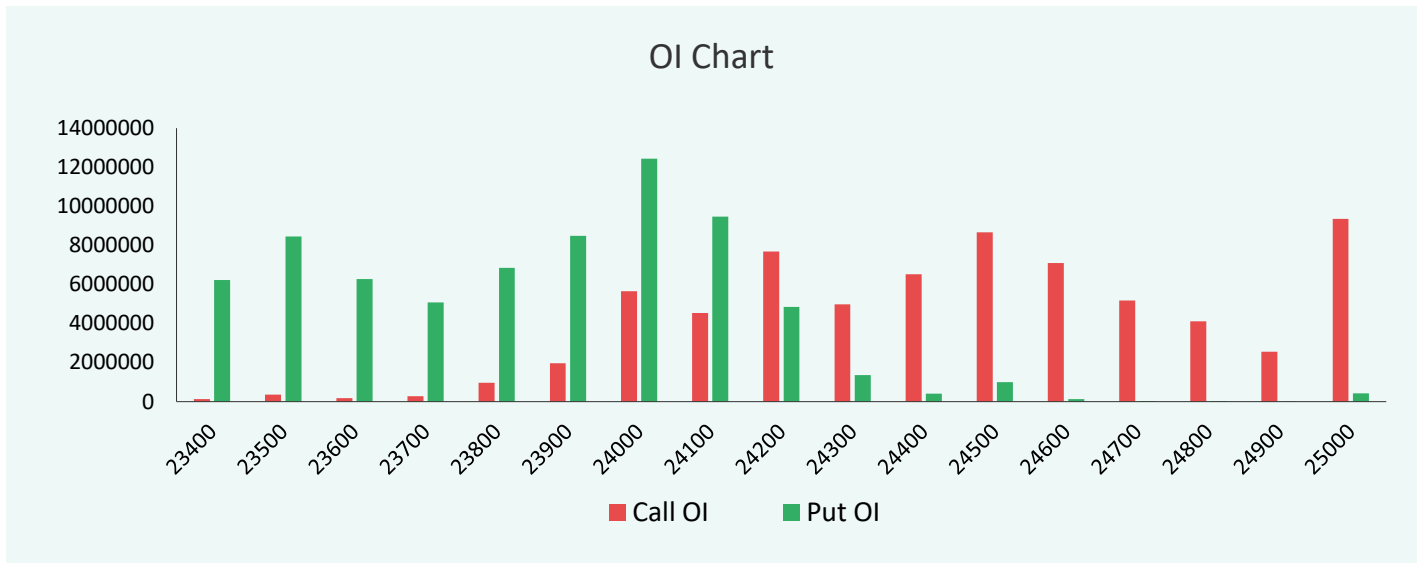
Nifty opened with an upward gap and remained in positive terrain throughout the day. Nifty closed at 24176 with a gain of 170 points. On the daily chart the index has formed a Bullish candle forming higher High-Low formation compared to previous session indicates positive bias. The chart pattern suggests that if Nifty crosses and sustains above 24200 level it would witness buying which would lead the index towards 24250-24300 levels. Important Supports for the day is around 24050 However if index sustains below 24050 then it may witness profit booking which would take the index towards 23970-23900 levels.



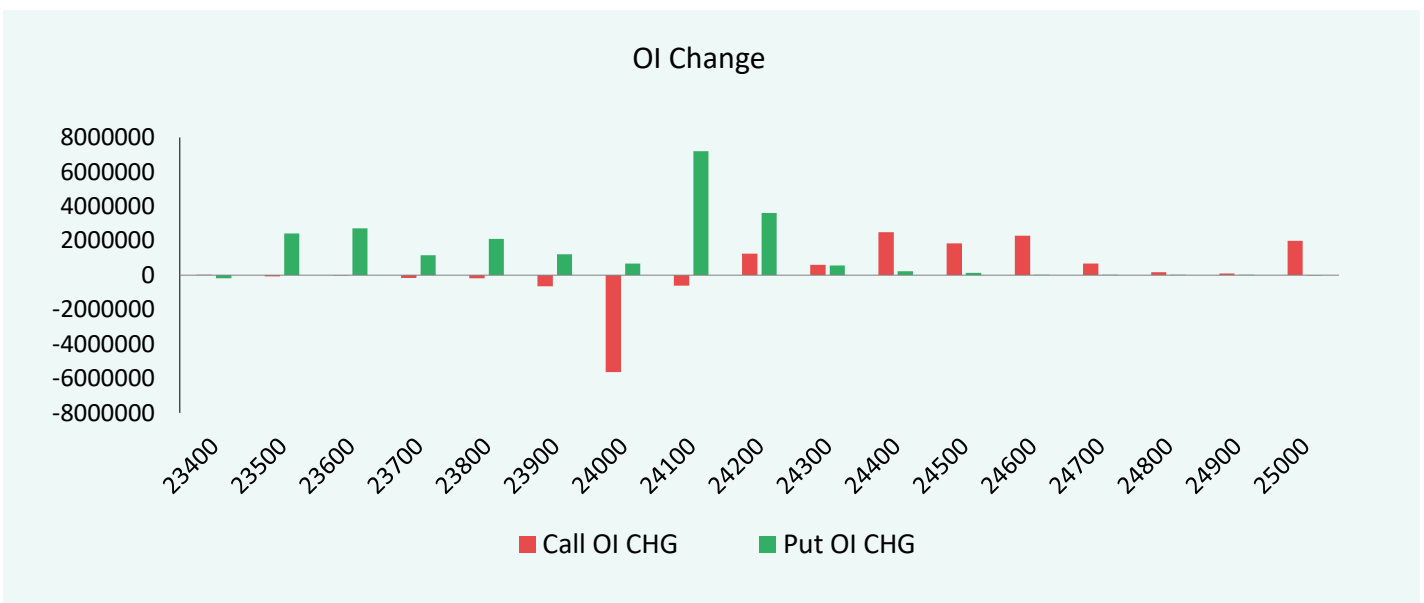
NIFTY OPEN INTEREST

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 1.32% and settled at 12.29.
- The Nifty Put Call Ratio (PCR) finally stood at 1.32 vs. 1.11 (01/07/2026) for 07 July 2026 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 93.65 lacs followed by 24500 with 86.70 Lacs and that for Put was at 24000 with 124.42 lacs followed by 24100 with 94.77 lacs.
- The highest OI Change for Call was at 24000 with 56.30 lacs Decreased and that for Put was at 24100 with 72.11 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 24200 - 24000 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
DELHIVERY 28 Jul 2026	511	0.31	29792850	12.1	504.47	516.52
PRESTIGE 28 Jul 2026	1671.8	2.54	6547500	10.78	1643.10	1692.70
MUTHOOTFIN 28 Jul 2026	2966.9	1.11	6117650	8.68	2941.33	3005.93
IOC 28 Jul 2026	142.45	1.23	137645625	8.05	140.73	144.43
EICHERMOT 28 Jul 2026	7300	1.65	4031300	7.28	7219.67	7347.67

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
DMART 28 Jul 2026	4172.5	-3.39	3504900	27	4117.97	4273.07
KPITTECH 28 Jul 2026	547.45	-0.55	14222800	13.61	539.50	556.70
BANKBARODA 28 Jul 2026	260.45	-4.42	118082250	13.19	254.90	270.05
CGPOWER 28 Jul 2026	961.8	-1.84	20009000	10.62	950.00	977.95
UNIONBANK 28 Jul 2026	174.56	-0.47	122147700	9.61	172.78	176.56

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
PERSISTENT 28 Jul 2026	4600	6.71	5433000	-2.93	4451.77	4676.07
IREDA 28 Jul 2026	127.05	1.12	55643925	-2.36	125.80	127.79
TATAELXSI 28 Jul 2026	3632.9	2.72	2880875	-2.35	3570.27	3680.27
DRREDDY 28 Jul 2026	1340	0.84	13395625	-2.24	1320.73	1355.63
HCLTECH 28 Jul 2026	1071.6	5.09	42962400	-1.4	1046.20	1084.90

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
GMRAIRPORT 28 Jul 2026	112.37	-1.52	142011000	-0.9	111.05	114.20
APLAPOLLO 28 Jul 2026	1789.6	-0.29	5862850	-0.73	1773.27	1809.97
HAL 28 Jul 2026	4454.4	-0.11	5510250	-0.54	4428.27	4484.77
RBLBANK 28 Jul 2026	357.8	-1.73	50215800	-0.49	353.45	365.05
TIINDIA 28 Jul 2026	3093.3	-0.67	1951200	-0.36	3074.67	3126.47

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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