

# DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	30-06-2025	27-06-2025	Change	Change(%)
Spot	25,517.05	25,549.00	-31.95	-0.13%
Fut	25,757.00	25,615.00	142	0.55%
Open Int	1,50,90,375	1,50,90,375	0	0.00%
Implication	LONG UNWINDING			
BankNifty	30-06-2025	27-06-2025	Change	Change(%)
Spot	57,312.75	57,206.70	106.05	0.19%
Fut	57,637.00	57,256.40	380.6	0.66%
Open Int	23,11,015	23,11,015	0	0.00%
Implication	LONG UNWINDING			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,517.05	25,434.00	25,476.00	25,565.00	25,606.00	25,696.00

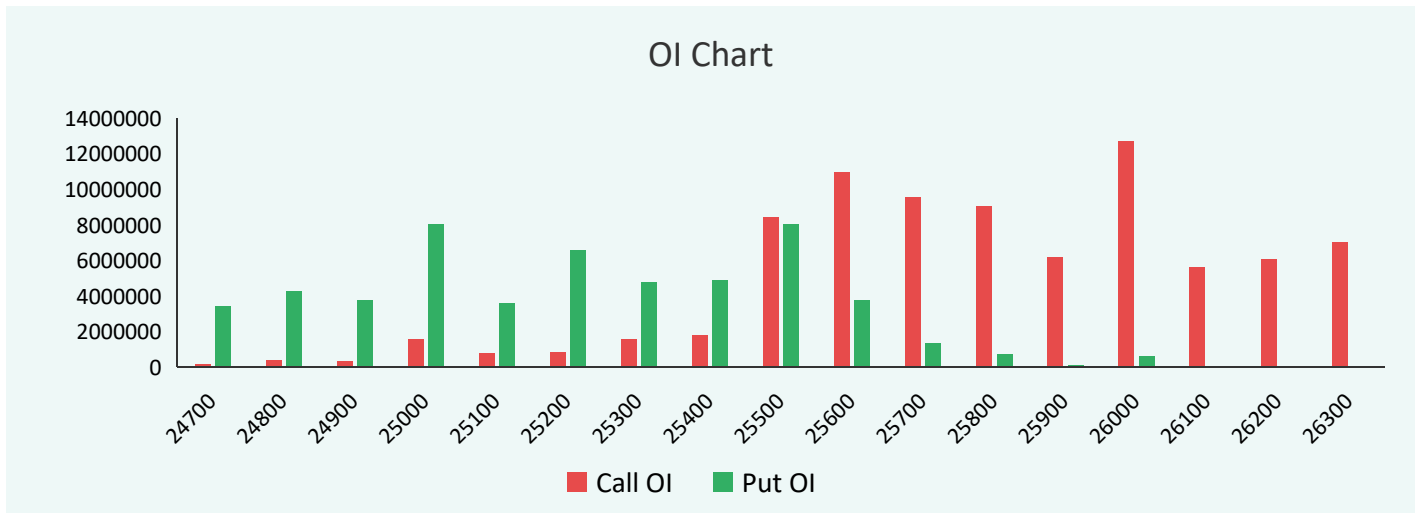
Nifty opened on a flat note but selling led the index downwards to end in red. Nifty closed at 25517 with a loss of 32 points. On the daily chart the index has formed a Bearish candle which has totally Engulfed its previous day's move forming a "Bearish Engulfing" candlestick formation which is a bearish reversal formation. For such formations confirmation is necessary, so if the index breaks below previous day's low it would witness a change of trend to the downside. The chart pattern suggests that if Nifty crosses and sustains above 25650 level it would witness buying which would lead the index towards 25750-25900 levels. Important Supports for the day is around 25470 However if index sustains below 25470 then it may witness profit booking which would take the index towards 25400-25350 levels.



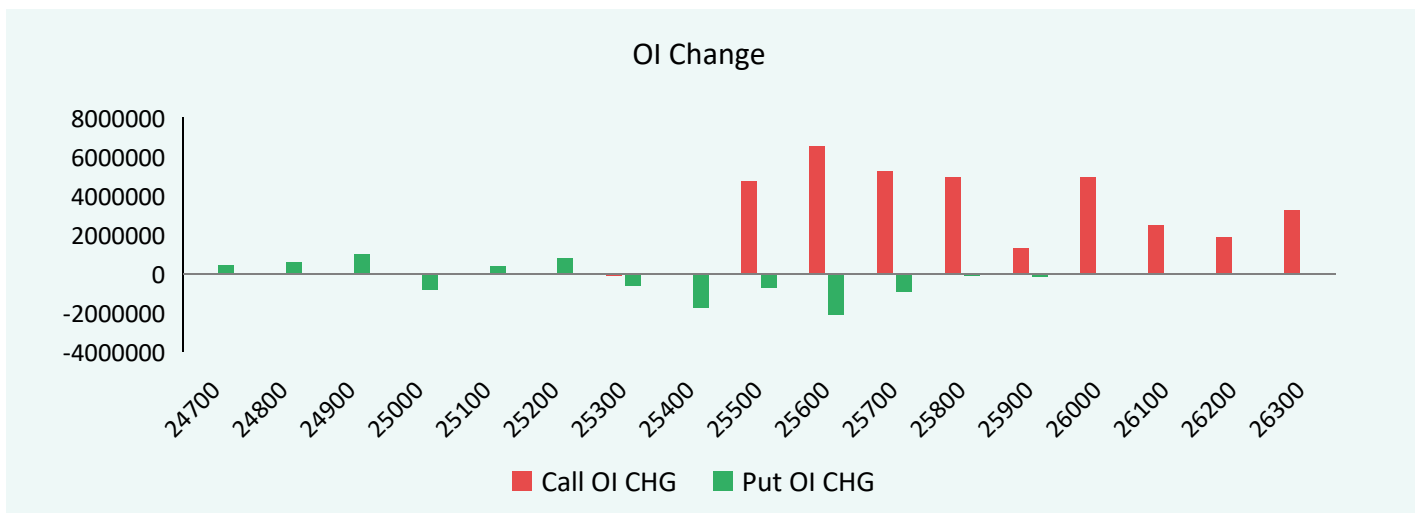
# NIFTY OPEN INTEREST

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 3.21% and settled at 12.78.
- The Nifty Put Call Ratio (PCR) finally stood at 0.68 vs. 1.28 (27/06/2025) for 03 July, 2025 weekly expiry.
- The maximum OI outstanding for Call was at 26000 with 126.90 lacs followed by 25600 with 109.10 Lacs and that for Put was at 25500 with 80.21 lacs followed by 25000 with 80.16 lacs.
- The highest OI Change for Call was at 25600 with 65.37 lacs Increased and that for Put was at 25600 with 21.09 lacs Decreased.
- Based on OI actions, we expect Nifty to remain in a range from 25600– 25500 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BHEL 31 Jul 2025	267.1	0.75	61774125	12.59	263.50	271.05
ANGELONE 31 Jul 2025	2943.3	0.36	2231750	12.19	2917.67	2985.67
RBLBANK 31 Jul 2025	248.95	3.24	92030550	10.4	243.40	253.00
PATANJALI 31 Jul 2025	1652.9	0.26	7921200	9.6	1639.63	1666.53
CGPOWER 31 Jul 2025	686	1.25	12145650	9.28	677.00	693.15

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
RVNL 31 Jul 2025	396.85	-0.26	11581625	14.52	392.98	403.03
APLAPOLLO 31 Jul 2025	1744.2	-1.1	4181450	13.93	1733.20	1762.60
HEROMOTOCO 31 Jul 2025	4177	-2.47	5667900	12.04	4123.90	4260.00
TATATECH 31 Jul 2025	714.55	-0.49	13254400	8.99	706.23	723.93
CAMS 31 Jul 2025	4297.1	-0.22	2118900	8.58	4252.70	4363.90

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
MAZDOCK 31 Jul 2025	3267.9	2.58	3135125	-6.36	3211.60	3316.60
MFSL 31 Jul 2025	1638.3	0.01	6041600	-3.29	1624.60	1650.50
IGL 31 Jul 2025	218.89	1.46	15559500	-3.03	215.24	221.31
CDSL 31 Jul 2025	1806.1	2.36	8711975	-2.84	1772.40	1830.50
AUBANK 31 Jul 2025	822.75	1.93	16959000	-2.67	814.05	828.00

# STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
ATGL 31 Jul 2025	678.25	-1.25	4579750	-2.2	671.33	686.63
PEL 31 Jul 2025	1148.8	-0.65	8550750	-1.72	1139.97	1161.17
CHOLAFIN 31 Jul 2025	1630.4	-0.36	12343750	-0.87	1617.83	1643.83
TATAPOWER 31 Jul 2025	407.75	-0.77	67075550	-0.6	404.78	411.68
HDFCBANK 31 Jul 2025	2008.6	-0.74	98581450	-0.44	1999.67	2021.27

## 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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