

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

Nifty	18-07-2025	17-07-2025	Change	Change(%)
Spot	24,968.40	25,111.45	-143.05	-0.57%
Fut	25,026.80	25,174.60	-147.8	-0.59%
Open Int	1,40,80,875	1,40,93,025	-12150	-0.09%
Implication	LONG UNWINDING			
BankNifty	18-07-2025	17-07-2025	Change	Change(%)
Spot	56,283.00	56,828.80	-545.8	-0.96%
Fut	56,354.20	56,973.40	-619.2	-1.09%
Open Int	24,07,825	21,72,100	235725	10.85%
Implication	SHORT BUILDUP			

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	24,968.40	24,785.00	24,877.00	25,011.00	25,102.00	25,237.00

NIFTY [NSE9901]24967.40, -0.57%

Price

Nifty Daily Chart

25200
25000
24800
24600
24400
24200
24000
23800
23600
23400
23200
23000
22800
22600
22400
22200
22000
21800
21600
21400
21200
21000
20800

25222.40
24967.40
24462.40
23807.30

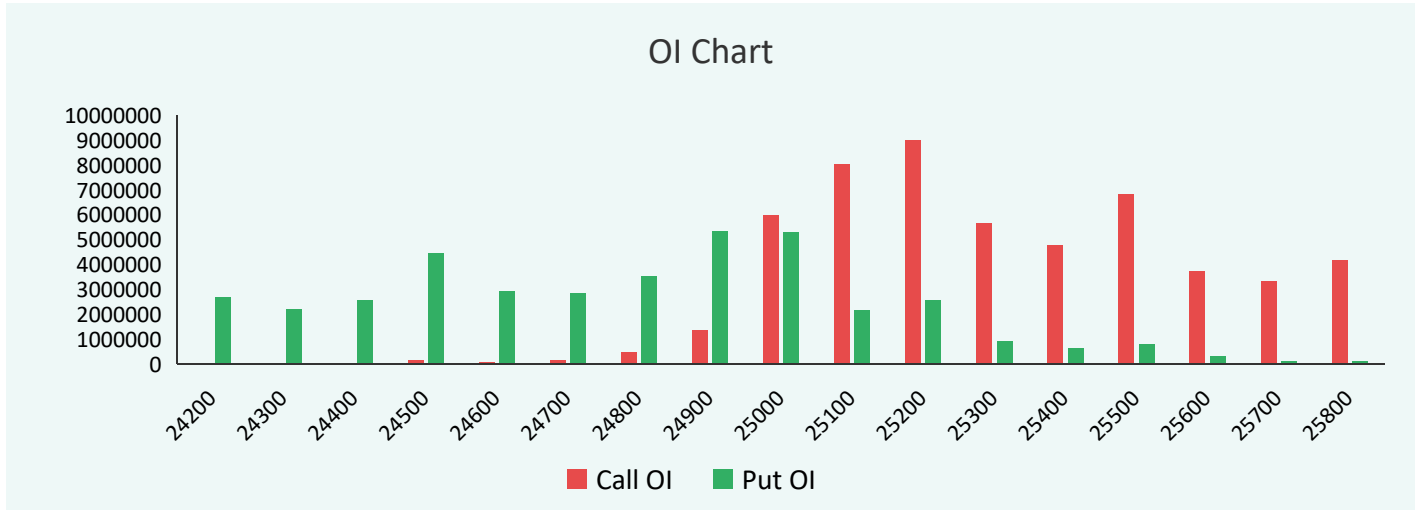
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O 22161.40

Source : www.SpiderSoftwareIndia.Com

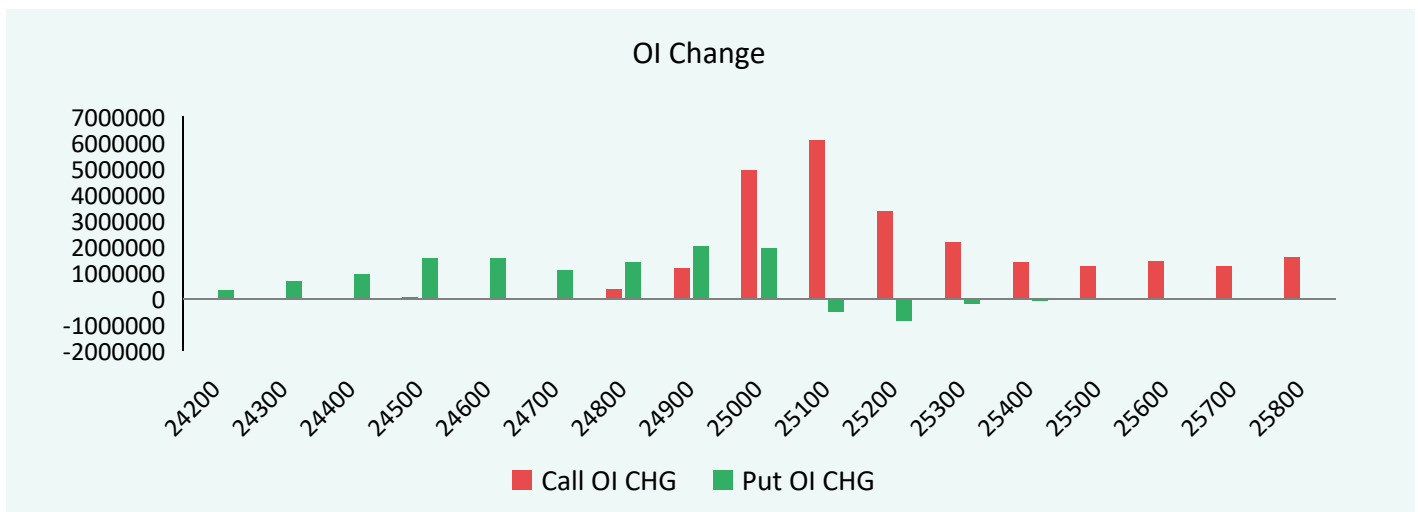
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 24 JULY 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 24 JULY 2025



- India Volatility Index (VIX) changed by 1.33% and settled at 11.39.
- The Nifty Put Call Ratio (PCR) finally stood at 0.60 vs. 0.70 (17/07/2025) for 24 July, 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25200 with 89.86 lacs followed by 25100 with 80.33 Lacs and that for Put was at 24900 with 53.34 lacs followed by 25000 with 52.70 lacs.
- The highest OI Change for Call was at 25100 with 60.89 lacs Increased and that for Put was at 24900 with 20.20 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25200– 25000 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BANDHANBNK 31 Jul 2025	186.28	0.15	94186800	13.18	184.08	188.79
ICICIBANK 31 Jul 2025	1434.9	0.72	68135200	7.22	1420.57	1442.07
LTF 31 Jul 2025	204.29	1.84	56421990	5.75	200.42	207.83
INFY 31 Jul 2025	1594.5	0.35	71154400	5.44	1583.57	1605.87
HDFCAMC 31 Jul 2025	5595	1.21	2890050	4.79	5530.00	5645.50

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
LTIM 31 Jul 2025	5120	-0.88	2993400	18.04	5021.50	5228.00
AUBANK 31 Jul 2025	793.95	-0.7	15771000	13.86	786.72	802.57
CGPOWER 31 Jul 2025	668.75	-3.29	19700450	13.36	658.18	688.03
AMBER 31 Jul 2025	7580	-0.62	286500	11.13	7511.67	7689.17
AXISBANK 31 Jul 2025	1102.9	-5.29	70293125	10.96	1092.23	1116.33

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
TATACOMM 31 Jul 2025	1774.9	2.25	2381050	-8.88	1725.93	1821.83
POLYCAB 31 Jul 2025	6945	0.54	2393000	-2.83	6881.67	7053.67
EXIDEIND 31 Jul 2025	385.7	0.96	22410000	-2.73	380.85	389.00
PAYTM 31 Jul 2025	1002.85	0.19	27816800	-2.56	992.57	1011.37
HINDCOPPER 31 Jul 2025	269.5	0.47	34065750	-1.81	267.15	271.85

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
ANGELONE 31 Jul 2025	2677	-1.99	2383750	-3.86	2656.33	2713.33
MGL 31 Jul 2025	1513.6	-0.61	1951200	-3.71	1503.10	1529.40
PEL 31 Jul 2025	1327	-1.15	6331500	-2.74	1313.20	1346.90
IEX 31 Jul 2025	203.81	-1.32	38092500	-2.5	202.32	206.20
SIEMENS 31 Jul 2025	3118	-0.12	2315250	-2.4	3099.13	3147.73

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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