

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	03-07-2025	02-07-2025	Change	Change(%)
Spot	25,405.30	25,453.40	-48.1	-0.19%
Fut	25,500.00	25,546.10	-46.1	-0.18%
Open Int	1,41,37,950	1,44,84,675	-346725	-2.39%
Implication	LONG UNWINDING			
BankNifty	03-07-2025	02-07-2025	Change	Change(%)
Spot	56,791.95	56,999.20	-207.25	-0.36%
Fut	57,111.00	57,317.00	-206	-0.36%
Open Int	21,25,655	22,27,995	-102340	-4.59%
Implication	LONG UNWINDING			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,405.30	25,256.00	25,331.00	25,459.00	25,534.00	25,662.00

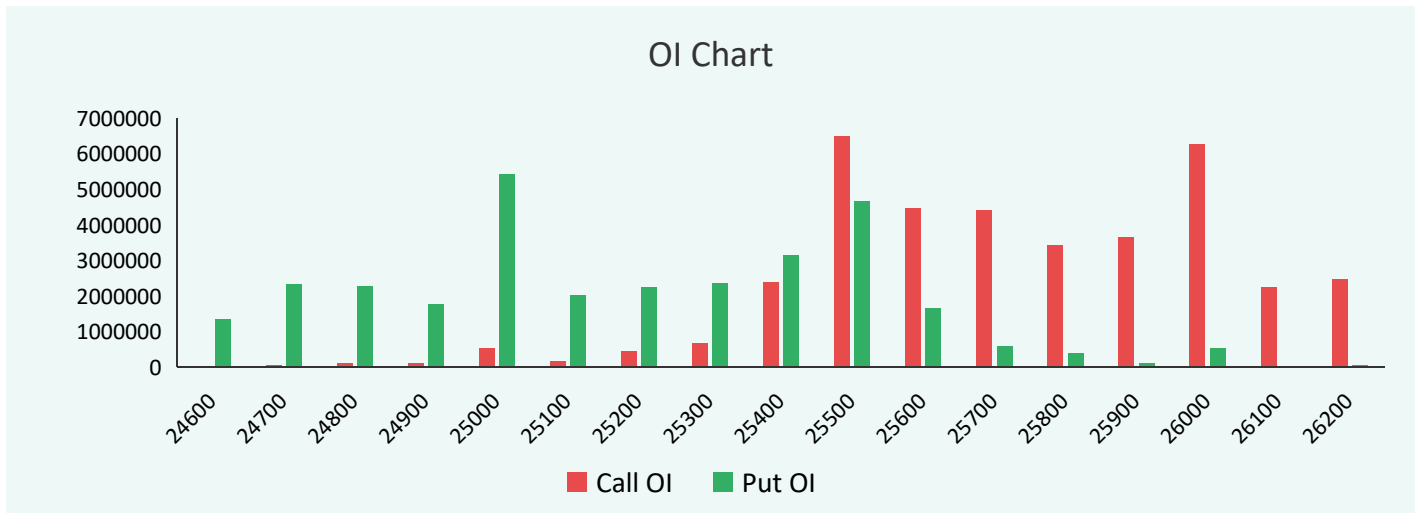
Nifty opened with an upward gap and traded with extreme volatility on either side to end on a negative note. Nifty closed at 25405 with a loss of 48 points. On the daily chart index has formed a bearish candle however it remained restricted within previous session's High-Low range indicating absence of strength on either side. 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.



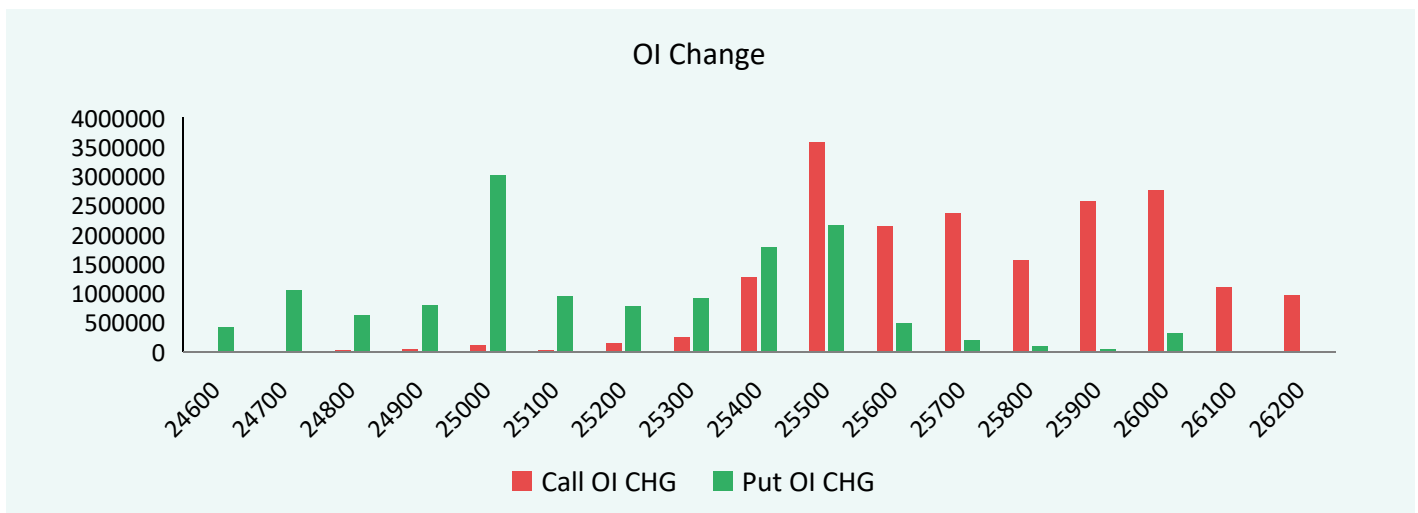
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 10 JULY 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 10 JULY 2025



- India Volatility Index (VIX) changed by -0.48% and settled at 12.38.
- The Nifty Put Call Ratio (PCR) finally stood at 0.73 vs. 0.68 (02/07/2025) for 10 July, 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25500 with 64.88 lacs followed by 26000 with 62.49 Lacs and that for Put was at 25000 with 54.21 lacs followed by 25500 with 46.51 lacs.
- The highest OI Change for Call was at 25500 with 35.89 lacs Increased and that for Put was at 25000 with 30.20 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25500– 25400 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
360ONE 31 Jul 2025	1232	4.05	1284500	29.68	1193.87	1256.57
BLUESTARCO 31 Jul 2025	1817.1	4.59	1848275	28.09	1754.13	1851.13
KFINTECH 31 Jul 2025	1341	0.93	734850	16.39	1322.43	1358.23
AMBER 31 Jul 2025	7375.5	1.78	234300	14.29	7195.83	7499.33
PGEL 31 Jul 2025	767.35	2.22	3142300	8.14	747.60	780.55

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
NYKAA 31 Jul 2025	200.75	-4.14	64062500	20.45	198.56	204.04
TATACOMM 31 Jul 2025	1770.6	-2.38	3361750	17.77	1754.40	1802.90
DMART 31 Jul 2025	4322	-1.66	5361900	13.48	4223.63	4393.73
IDEA 31 Jul 2025	7.49	-1.19	448328129	10.38	7.38	7.71
TIINDIA 31 Jul 2025	2958.4	-1.54	2115400	8.04	2924.03	2996.73

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
HEROMOTOCO 31 Jul 2025	4271.6	1.72	5354700	-6.2	4200.63	4325.23
NMDC 31 Jul 2025	69.21	1.15	250762500	-3.34	68.43	70.04
CDSL 31 Jul 2025	1812.8	1.68	8379475	-3.26	1781.30	1831.00
VOLTAS 31 Jul 2025	1375.4	2.79	10399875	-2.78	1341.70	1398.50
BIOCON 31 Jul 2025	375.35	1.58	39550000	-2.56	370.13	379.18

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
JINDALSTEL 31 Jul 2025	960	-1.47	14416875	-2.99	948.43	981.13
FEDERALBNK 31 Jul 2025	217.28	-0.74	79250000	-2.8	215.92	219.02
BSOFT 31 Jul 2025	438.85	-0.32	10883600	-2.29	436.50	442.85
IDFCFIRSTB 31 Jul 2025	77.5	-0.01	345011450	-1.54	77.13	77.97
HINDCOPPER 31 Jul 2025	281.7	-1.4	35539150	-1.35	278.93	286.68

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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