

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES
SNAPSHOT

| Nifty | 08-07-2025 | 07-07-2025 | Change | Change(%) |
|-------------|----------------|-------------|---------|-----------|
| Spot | 25,522.50 | 25,461.30 | 61.2 | 0.24% |
| Fut | 25,623.00 | 25,538.90 | 84.1 | 0.33% |
| Open Int | 1,34,07,975 | 1,35,48,000 | -140025 | -1.03% |
| Implication | SHORT COVERING | | | |
| BankNifty | 08-07-2025 | 07-07-2025 | Change | Change(%) |
| Spot | 57,256.30 | 56,949.20 | 307.1 | 0.54% |
| Fut | 57,459.80 | 57,187.80 | 272 | 0.48% |
| Open Int | 20,69,655 | 20,12,990 | 56665 | 2.81% |
| Implication | LONG BUILDUP | | | |

NIFTY TECHNICAL VIEW

| INDEX | NIFTY | S2 | S1 | PIVOT | R1 | R2 |
|-------------|-----------|-----------|-----------|-----------|-----------|-----------|
| Close Price | 25,522.50 | 25,374.00 | 25,448.00 | 25,498.00 | 25,572.00 | 25,622.00 |

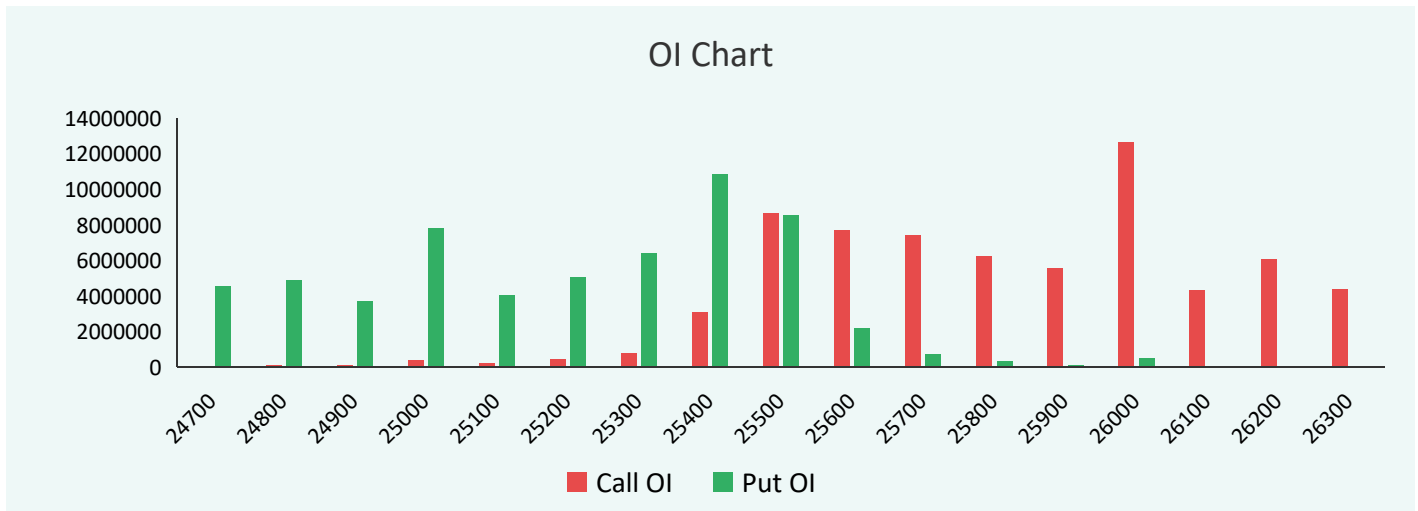
Nifty opened with an flat note and witnessed consolidation for most part of the session. However last hour pullback action pulled index higher to close near the day's high.. Nifty closed at 25523 with a gain of 61 points. On the daily chart the index has formed a small bullish candle forming higher High-Low formation compare to previous session indicating positive bias. The chart pattern suggests that if Nifty crosses and sustains above 25550 level it would witness buying which would lead the index towards 25600-25680 levels. Important Supports for the day is around 25425 However if index sustains below 25425 then it may witness profit booking which would take the index towards 25350-25300 levels.



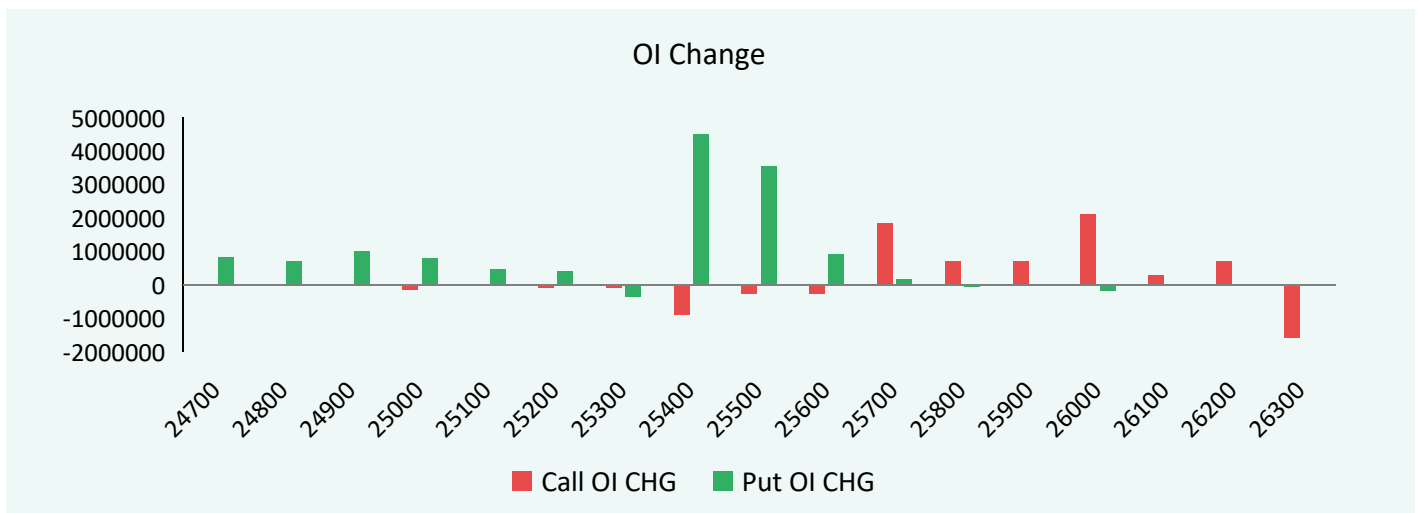
NIFTY OPEN INTEREST

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 2.91% and settled at 12.19.
- The Nifty Put Call Ratio (PCR) finally stood at 0.94 vs. 0.80 (04/07/2025) for 10 July, 2025 weekly expiry.
- The maximum OI outstanding for Call was at 26000 with 125.98 lacs followed by 25500 with 86.17 Lacs and that for Put was at 25400 with 108.30 lacs followed by 25500 with 85.29 lacs.
- The highest OI Change for Call was at 26000 with 21.22 lacs Increased and that for Put was at 25400 with 44.99 lacs Increased.
- 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 |
| IDEA 31 Jul 2025 | 7.4 | 0.95 | 420810254 | 8.34 | 7.30 | 7.46 |
| DELHIVERY 31 Jul 2025 | 410.05 | 3.27 | 12323425 | 8.2 | 399.50 | 415.85 |
| HDFCAMC 31 Jul 2025 | 5153.5 | 2.56 | 2685000 | 8.16 | 5077.00 | 5212.50 |
| ABFRL 31 Jul 2025 | 79.65 | 1.76 | 54051400 | 7.91 | 78.27 | 80.48 |
| KOTAKBANK 31 Jul 2025 | 2231.9 | 3.54 | 25715600 | 6.68 | 2197.13 | 2257.53 |

TOP 5 - SHORT BUILDUP

| SECURITIES | LTP | CHANGE(%) | OI | OI CHANGE (%) | INTRADAY - RANGE | |
|----------------------|--------|-----------|----------|---------------|------------------|------------|
| | | | | | SUPPORT | RESISTANCE |
| BSE 31 Jul 2025 | 2502.7 | -5.27 | 14416875 | 20.7 | 2383.70 | 2628.00 |
| ANGELONE 31 Jul 2025 | 2698.1 | -3.87 | 2887500 | 17.87 | 2591.50 | 2802.80 |
| 360ONE 31 Jul 2025 | 1226.5 | -2.13 | 1310000 | 13.52 | 1184.13 | 1259.93 |
| TITAN 31 Jul 2025 | 3456.7 | -5.94 | 12881400 | 13.04 | 3386.73 | 3591.03 |
| PGEL 31 Jul 2025 | 743.6 | -2.5 | 3608500 | 9.47 | 735.92 | 758.12 |

TOP 5 - SHORT COVERING

| SECURITIES | LTP | CHANGE(%) | OI | OI CHANGE (%) | INTRADAY - RANGE | |
|------------------------|--------|-----------|----------|---------------|------------------|------------|
| | | | | | SUPPORT | RESISTANCE |
| SBICARD 31 Jul 2025 | 922.65 | 1.4 | 12640800 | -2.57 | 910.80 | 929.25 |
| BAJAJFINSV 31 Jul 2025 | 2021.6 | 0.31 | 15551500 | -1.35 | 2010.33 | 2029.33 |
| NATIONALUM 31 Jul 2025 | 190.98 | 1 | 68265000 | -1.26 | 189.10 | 192.28 |
| CESC 31 Jul 2025 | 181.4 | 0.03 | 19361125 | -1.15 | 179.80 | 183.14 |
| TATAMOTORS 31 Jul 2025 | 695.65 | 0.75 | 73473600 | -1.05 | 690.18 | 700.73 |

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG UNWINDING

| SECURITIES | LTP | CHANGE(%) | OI | OI CHANGE (%) | INTRADAY - RANGE | |
|------------------------|--------|-----------|----------|---------------|------------------|------------|
| | | | | | SUPPORT | RESISTANCE |
| BOSCHLTD 31 Jul 2025 | 35120 | -1.38 | 334500 | -5.71 | 34786.67 | 35676.67 |
| FORTIS 31 Jul 2025 | 793.05 | -1.89 | 7984825 | -1.16 | 782.98 | 809.08 |
| KAYNES 31 Jul 2025 | 6023.5 | -2.93 | 572000 | -0.75 | 5942.17 | 6163.17 |
| BHARATFORG 31 Jul 2025 | 1287.2 | -1.78 | 11291500 | -0.62 | 1274.40 | 1307.00 |
| INDUSINDBK 31 Jul 2025 | 856.15 | -0.08 | 42571200 | -0.52 | 850.37 | 863.97 |

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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