

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

| INDICES SNAPSHOT | | | | |
|------------------|----------------|-------------|---------|-----------|
| Nifty | 23-06-2025 | 20-06-2025 | Change | Change(%) |
| Spot | 24,971.90 | 25,112.40 | -140.5 | -0.56% |
| Fut | 24,993.00 | 25,111.70 | -118.7 | -0.47% |
| Open Int | 1,13,52,900 | 1,15,04,475 | -151575 | -1.32% |
| Implication | LONG UNWINDING | | | |
| BankNifty | 23-06-2025 | 20-06-2025 | Change | Change(%) |
| Spot | 56,059.35 | 56,252.85 | -193.5 | -0.34% |
| Fut | 56,105.00 | 56,298.00 | -193 | -0.34% |
| Open Int | 17,76,360 | 17,91,120 | -14760 | -0.82% |
| Implication | LONG UNWINDING | | | |

| NIFTY TECHNICAL VIEW | | | | | | |
|----------------------|-----------|-----------|-----------|-----------|-----------|-----------|
| INDEX | NIFTY | S2 | S1 | PIVOT | R1 | R2 |
| Close Price | 25,112.40 | 24,658.00 | 24,885.00 | 25,011.00 | 25,238.00 | 25,363.00 |

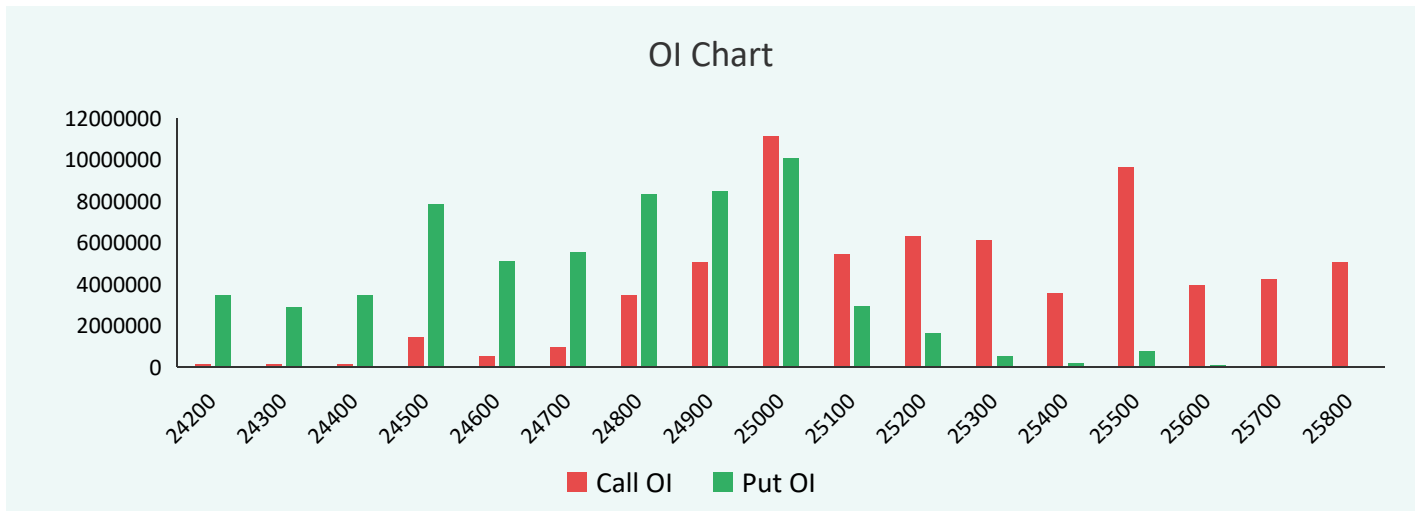
Nifty opened with a downward gap and traded with extreme volatility on either side to end on negative note. Nifty closed at 24972 with a loss of 141 points. On the daily chart the index has formed a Bullish candle carrying eitherside shadows indicating extreme volatility. The chart pattern suggests that if Nifty crosses and sustains above 25000 level it would witness buying which would lead the index towards 25150-25200 levels. Important Supports for the day is around 24900 However if index sustains below 24900 then it may witness profit booking which would take the index towards 24850-24800 levels.



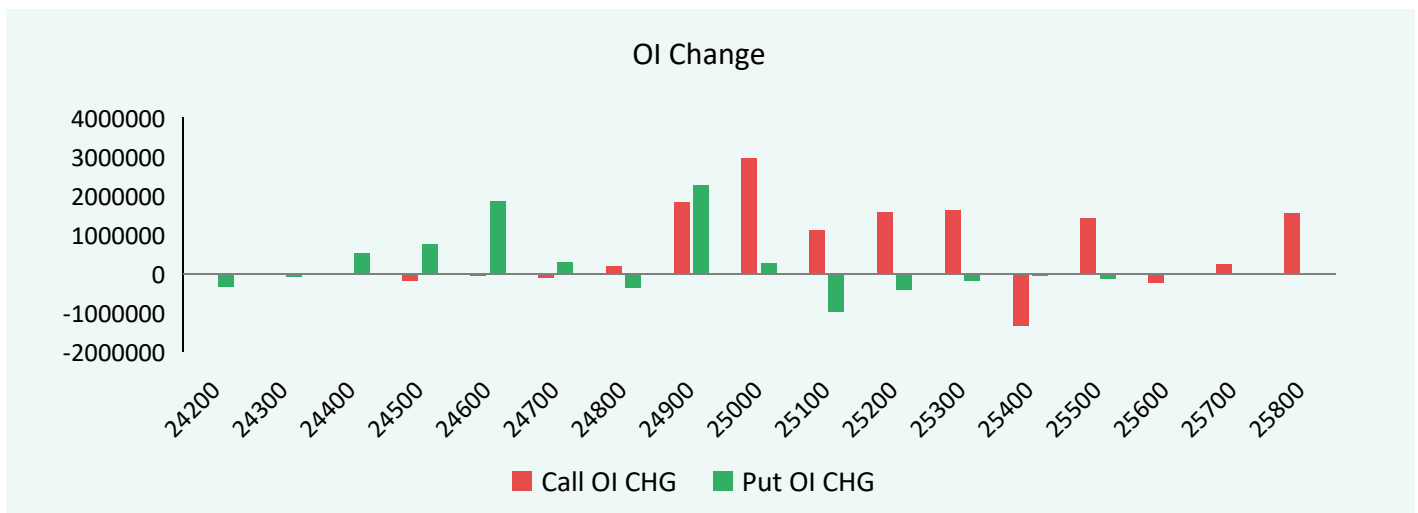
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 26 JUNE 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 26 JUNE 2025



- India Volatility Index (VIX) changed by 2.74% and settled at 14.05.
- The Nifty Put Call Ratio (PCR) finally stood at 1.02 vs. 1.10 (20/06/2025) for 26 June, 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 110.98 lacs followed by 25500 with 96.13 Lacs and that for Put was at 25000 with 100.66 lacs followed by 24900 with 84.62 lacs.
- The highest OI Change for Call was at 25000 with 29.56 lacs Increased and that for Put was at 24900 with 22.64 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25000– 24800 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

| SECURITIES | LTP | CHANGE(%) | OI | OI CHANGE (%) | INTRADAY - RANGE | |
|------------------------|--------|-----------|----------|---------------|------------------|------------|
| | | | | | SUPPORT | RESISTANCE |
| CROMPTON 26 Jun 2025 | 347 | 0.71 | 33625800 | 9.53 | 340.72 | 351.62 |
| TORNTPHARM 26 Jun 2025 | 3167 | 0.01 | 3117000 | 8.67 | 3146.13 | 3186.23 |
| MARICO 26 Jun 2025 | 695.35 | 0.33 | 19887600 | 8.28 | 688.52 | 701.02 |
| BAJAJFINSV 26 Jun 2025 | 1997.4 | 0.64 | 18113500 | 8.16 | 1963.53 | 2021.23 |
| BHARTIARTL 26 Jun 2025 | 1936 | 0.05 | 39592200 | 7.49 | 1926.37 | 1946.17 |

TOP 5 - SHORT BUILDUP

| SECURITIES | LTP | CHANGE(%) | OI | OI CHANGE (%) | INTRADAY - RANGE | |
|-----------------------|--------|-----------|----------|---------------|------------------|------------|
| | | | | | SUPPORT | RESISTANCE |
| GODREJCP 26 Jun 2025 | 1172.5 | -1.3 | 9543000 | 19.06 | 1159.77 | 1194.77 |
| AXISBANK 26 Jun 2025 | 1216.4 | -0.37 | 65720000 | 14.03 | 1207.97 | 1224.07 |
| SUNPHARMA 26 Jun 2025 | 1660.5 | -0.43 | 17287550 | 10.84 | 1650.77 | 1668.87 |
| RELIANCE 26 Jun 2025 | 1455.5 | -0.65 | 85690500 | 10.55 | 1445.20 | 1464.50 |
| TVSMOTOR 26 Jun 2025 | 2779.2 | -1.36 | 9156700 | 9.43 | 2759.73 | 2804.33 |

TOP 5 - SHORT COVERING

| SECURITIES | LTP | CHANGE(%) | OI | OI CHANGE (%) | INTRADAY - RANGE | |
|-------------------|--------|-----------|----------|---------------|------------------|------------|
| | | | | | SUPPORT | RESISTANCE |
| ATGL 26 Jun 2025 | 632.9 | 2.05 | 3342575 | -33.79 | 610.77 | 644.27 |
| CDSL 26 Jun 2025 | 1727.3 | 2.62 | 6111000 | -33.07 | 1679.93 | 1759.83 |
| IREDA 26 Jun 2025 | 165.83 | 0.07 | 26291400 | -24.17 | 163.75 | 167.55 |
| IRFC 26 Jun 2025 | 137.13 | 1.8 | 36254625 | -23.23 | 134.01 | 138.99 |
| RVNL 26 Jun 2025 | 391.6 | 0.41 | 7610625 | -23.07 | 385.53 | 396.83 |

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG UNWINDING

| SECURITIES | LTP | CHANGE(%) | OI | OI CHANGE (%) | INTRADAY - RANGE | |
|------------------------|--------|-----------|----------|---------------|------------------|------------|
| | | | | | SUPPORT | RESISTANCE |
| TATACOMM 26 Jun 2025 | 1645 | -0.7 | 2224750 | -22.26 | 1632.07 | 1663.47 |
| HEROMOTOCO 26 Jun 2025 | 4238.6 | -1.57 | 4018950 | -20.24 | 4214.17 | 4280.77 |
| CONCOR 26 Jun 2025 | 736.9 | -0.07 | 10773000 | -19.65 | 730.23 | 742.68 |
| KPITTECH 26 Jun 2025 | 1392.5 | -0.5 | 2552800 | -18.46 | 1372.37 | 1413.67 |
| BLUESTARCO 26 Jun 2025 | 1611.7 | -0.07 | 680550 | -18.36 | 1594.83 | 1627.13 |

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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