

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	23-06-2026	22-06-2026	Change	Change(%)
Spot	23,824.10	24,102.90	-278.8	-1.16%
Fut	23,810.00	24,123.80	-313.8	-1.30%
Open Int	1,62,90,430	1,62,16,525	73905	0.46%
Implication	SHORT BUILDUP			
BankNifty	23-06-2026	22-06-2026	Change	Change(%)
Spot	57,183.75	57,935.60	-751.85	-1.30%
Fut	57,190.00	58,011.40	-821.4	-1.42%
Open Int	19,21,020	19,82,070	-61050	-3.08%
Implication	LONG UNWINDING			

NIFTY TECHNICAL VIEW

INDEX	Close	S2	S1	PIVOT	R1	R2
Nifty	23,824.10	23,564.00	23,694.00	23,915.00	24,045.00	24,265.00
Banknifty	57,183.75	56,519.00	56,851.00	57,411.00	57,744.00	58,303.00
Sensex	76,200.08	75,380.00	75,790.00	76,492.00	76,902.00	77,605.00

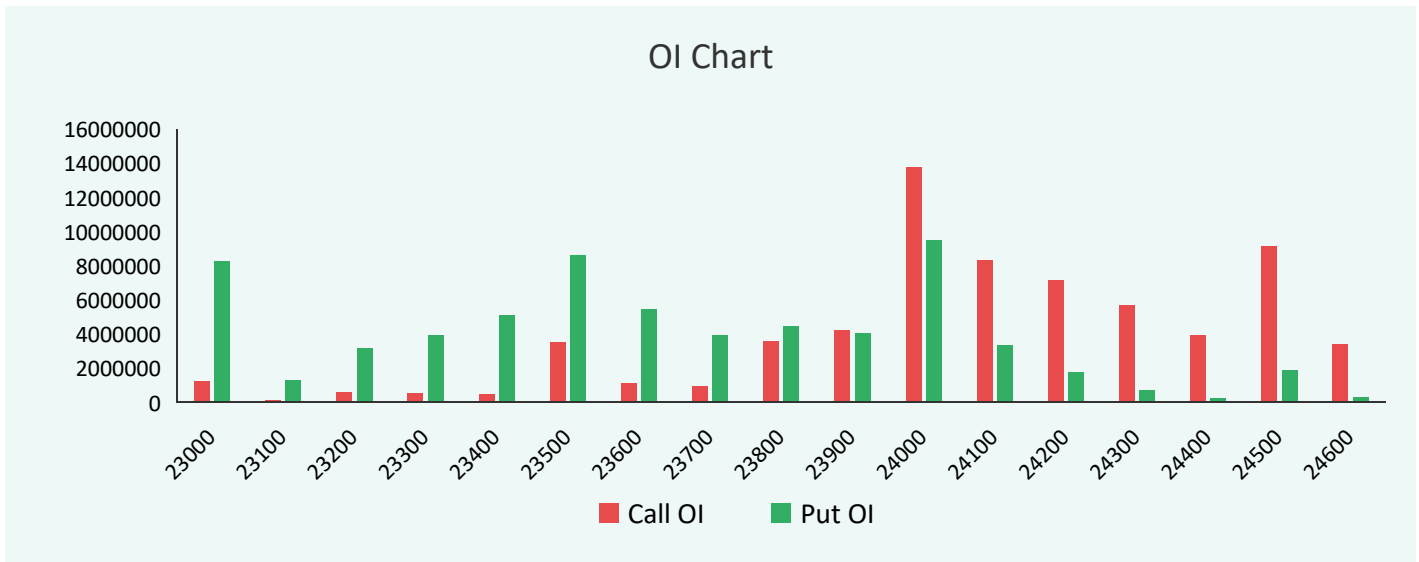
Nifty opened on a flat note but selling led the index downwards to end near the low of the day. Nifty closed at 23824 with a loss of 279 points. On the daily chart the index has formed a long Bearish candle forming lower High-Low compare to previous session indicating negative bias. The chart pattern suggests that if Nifty breaks and sustains below 23780 level it would witness selling which would lead the index towards 23700-23600 levels. However, if index crosses above 23900 level it would witness pullback rally which would take the index towards 24000-24150.



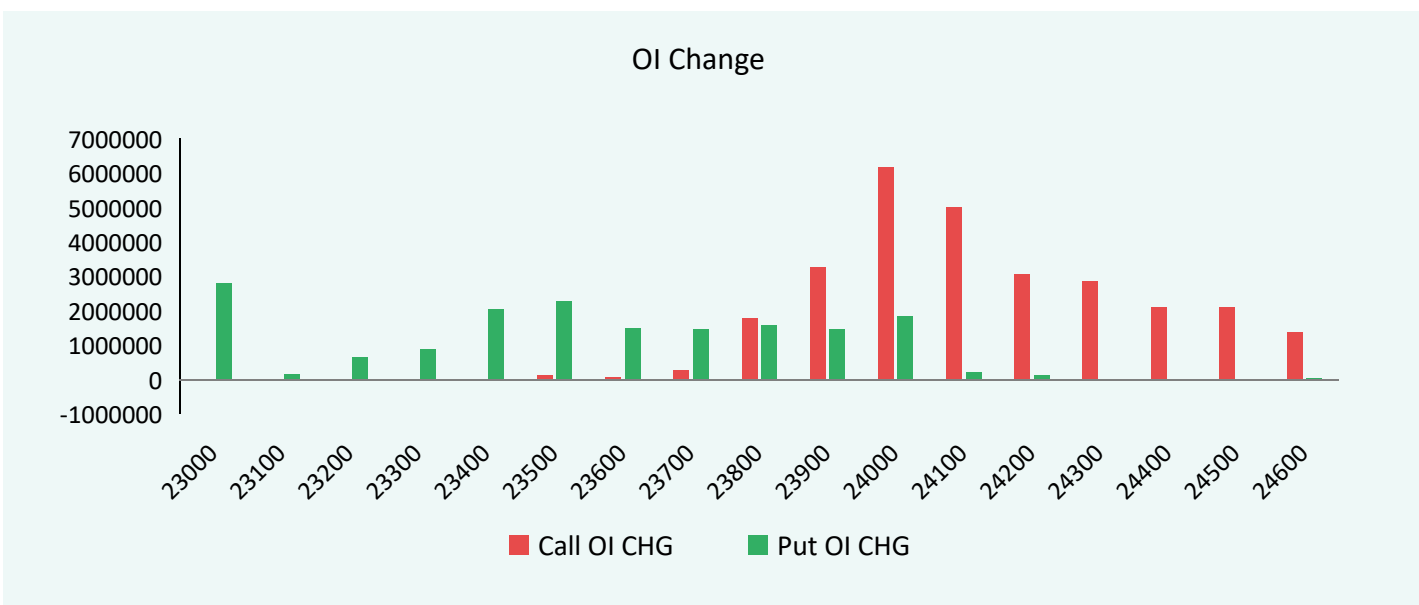
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 30 June 2026



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 30 June 2026



- India Volatility Index (VIX) changed by 8.57% and settled at 13.94.
- The Nifty Put Call Ratio (PCR) finally stood at 0.79 vs. 0.88 (22/06/2026) for 23 June 2026 weekly expiry.
- The maximum OI outstanding for Call was at 24000 with 137.71 lacs followed by 24500 with 91.68 Lacs and that for Put was at 24000 with 95.38 lacs followed by 23500 with 86.56 lacs.
- The highest OI Change for Call was at 24000 with 61.71 lacs Increased and that for Put was at 23000 with 27.99 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 24000 - 23800 either side breakout will lead the further trend.

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
NAUKRI 30 Jun 2026	1013	2.72	16838625	11.7	995.82	1027.37
BHARATFORG 30 Jun 2026	2128.1	1.45	8338000	7.53	2100.43	2152.23
SRF 30 Jun 2026	2723.3	0.43	3176600	6.68	2700.80	2755.80
CHOLAFIN 30 Jun 2026	1718.8	0.01	14736875	4.5	1708.87	1736.37
SUNPHARMA 30 Jun 2026	1866.7	0.19	21163800	3.46	1851.33	1892.43

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
VEDL 30 Jun 2026	280.85	-8.37	55470250	21.56	274.57	291.57
DIXON 30 Jun 2026	11882	-3.97	3090400	16.95	11704.00	12213.00
MUTHOOTFIN 30 Jun 2026	3107.8	-2.83	5109225	16.45	3067.87	3161.57
LTM 30 Jun 2026	3775.7	-1.36	3959700	12.54	3697.10	3841.90
WAAREENER 30 Jun 2026	3010	-1.2	5957350	10.34	2987.43	3054.53

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
DRREDDY 30 Jun 2026	1302.6	0.79	14387500	-3.37	1291.60	1319.60
LUPIN 30 Jun 2026	2364.9	0.76	5543700	-3	2345.47	2385.17
MARUTI 30 Jun 2026	13441	0.12	2992550	-2.69	13273.33	13586.33
CONCOR 30 Jun 2026	477.15	0.81	25810000	-1.71	471.60	483.75
ZYDUSLIFE 30 Jun 2026	1114.5	2.64	9586800	-1.69	1094.57	1129.67

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
PGEL 30 Jun 2026	562.5	-1.06	13738900	-6.7	557.62	570.62
ANGELONE 30 Jun 2026	343.1	-3.58	23410000	-5.13	336.72	352.82
BDL 30 Jun 2026	1387.8	-1.06	5224100	-4.5	1370.63	1421.83
LICI 30 Jun 2026	437.35	-0.15	20452600	-3.23	432.60	444.00
IDFCFIRSTB 30 Jun 2026	78.78	-2.54	335096475	-2.61	77.71	80.32

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.

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