

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	10-06-2025	09-06-2025	Change	Change(%)
Spot	25,104.25	25,103.20	1.05	0.00%
Fut	25,150.00	25,181.80	-31.8	-0.13%
Open Int	1,18,29,300	1,21,33,200	-303900	-2.50%
Implication	SHORT COVERING			
BankNifty	10-06-2025	09-06-2025	Change	Change(%)
Spot	56,629.10	56,839.60	-210.5	-0.37%
Fut	56,735.00	56,999.20	-264.2	-0.46%
Open Int	20,37,630	21,11,490	-73860	-3.50%
Implication	LONG UNWINDING			

NIFTY TECHNICAL VIEW						
INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,141.40	25,007.00	25,074.00	25,148.00	25,215.00	25,289.00

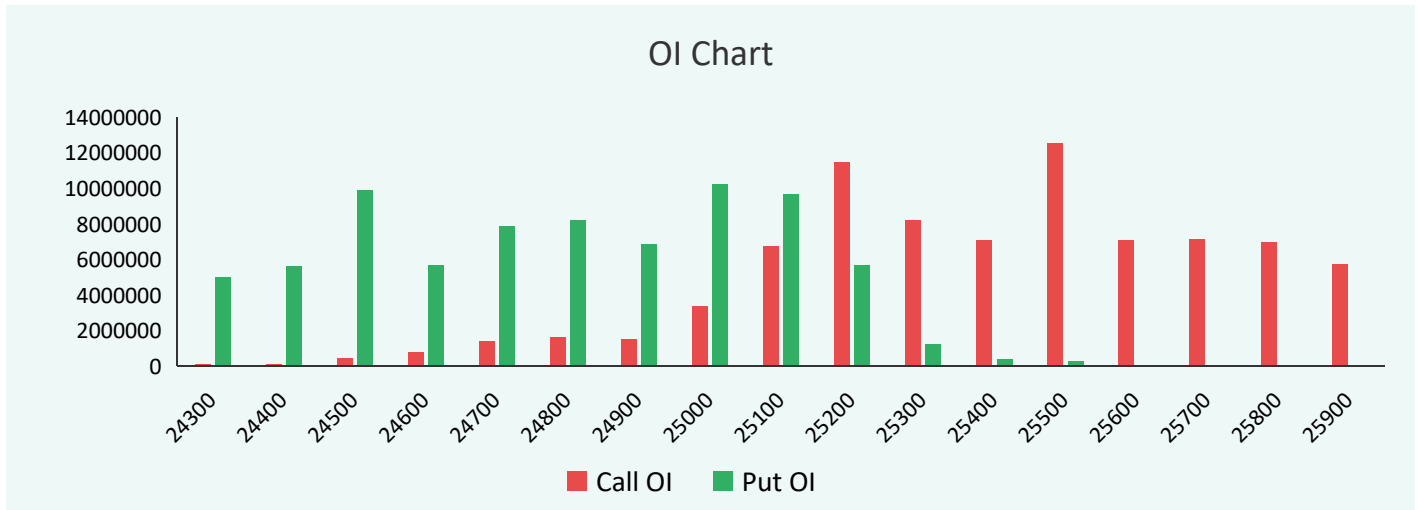
Nifty opened on a flat note and witnessed buying momentum in initial hours. However, selling pressure at higher levels dragged it lower to close near the opening level.. Nifty closed at 25141 with a gain of 37 points. On the daily chart the index has formed a "Doji" candlestick formation indicating indecisiveness amongst market participants regarding the direction. The chart pattern suggests that if Nifty crosses and sustains above 25225 level it would witness buying which would lead the index towards 25300-25400 levels. Important Supports for the day is around 25080 However if index sustains below 25080 then it may witness profit booking which would take the index towards 25000-24900 levels.



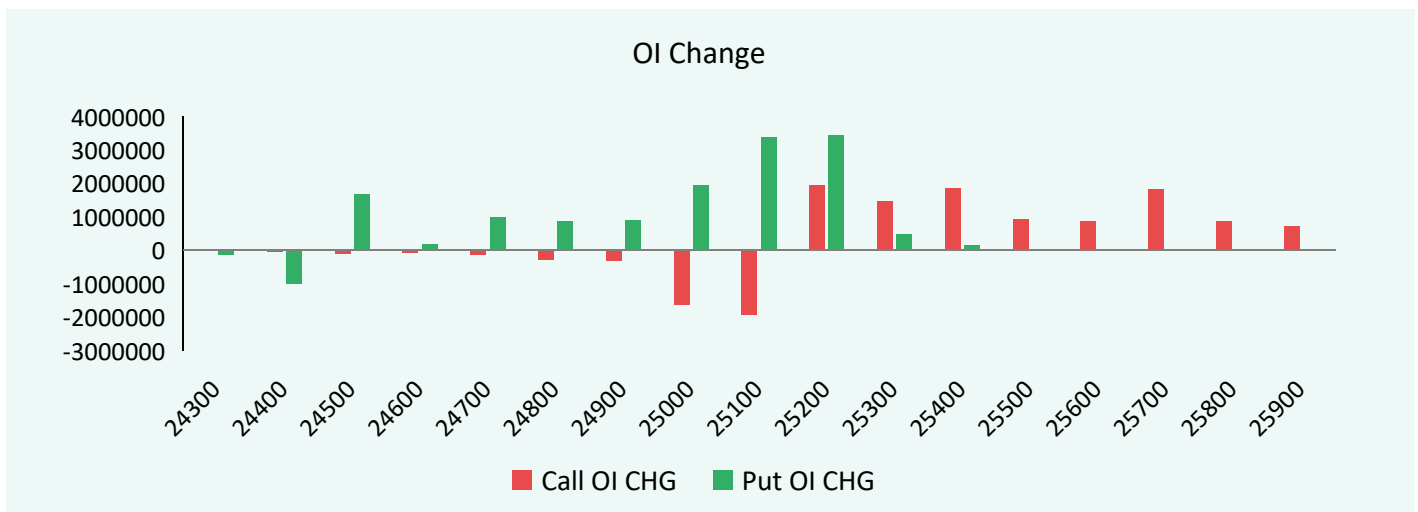
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 12 JUNE 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 12 JUNE 2025



- India Volatility Index (VIX) changed by -2.48% and settled at 13.66.
- The Nifty Put Call Ratio (PCR) finally stood at 0.87 vs. 0.87 (10/06/2025) for 12 June, 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25500 with 125.02 lacs followed by 25200 with 114.67 Lacs and that for Put was at 25000 with 101.86 lacs followed by 24500 with 98.70 lacs.
- The highest OI Change for Call was at 25200 with 19.37 lacs Increased and that for Put was at 25200 with 34.53 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
ABCAPITAL 26 Jun 2025	247.21	1.6	68698800	9.8	244.41	250.79
APOLLOHOSP 26 Jun 2025	6941	0.12	2624875	2.99	6895.67	6975.67
AUBANK 26 Jun 2025	777.4	1.15	18816000	0.9	770.07	783.62
BAJAJFINSV 26 Jun 2025	2021.5	0.71	17961500	4.04	1995.73	2042.63
BANDHANBNK 26 Jun 2025	182.7	0.64	86786000	0.93	180.27	184.36

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
UNITDSPR 26 Jun 2025	1508.5	-6.75	14050400	36.03	1478.77	1546.47
KAYNES 26 Jun 2025	5587.5	-0.44	228600	18.26	5525.17	5671.17
IGL 26 Jun 2025	212.25	-1.12	20564500	17.32	209.21	216.73
IEX 26 Jun 2025	193.5	-8.18	67038750	16.11	183.39	209.16
BLUESTARCO 26 Jun 2025	1631	-0.08	902200	14.1	1608.37	1651.47

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
IRFC 26 Jun 2025	146.08	0.41	53382600	-3.71	144.19	148.00
BIOCON 26 Jun 2025	355.6	3.9	29260000	-2.94	344.23	361.63
KPITTECH 26 Jun 2025	1386.4	1.22	2887600	-2.05	1364.27	1405.27
BAJAJ-AUTO 26 Jun 2025	8745.5	1.12	2297100	-2.02	8659.17	8809.67
HDFCAMC 26 Jun 2025	5122.2	0.54	2730600	-1.49	5047.07	5200.67

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SAIL 26 Jun 2025	133.25	-0.19	128808000	-0.02	132.57	134.31
CHOLAFIN 26 Jun 2025	1613	-0.99	12865625	-0.04	1594.80	1636.50
MARUTI 26 Jun 2025	12506	-0.14	2957600	-0.09	12427.67	12586.67
INOXWIND 26 Jun 2025	185.3	-1.22	37435800	-0.12	182.53	188.74
CONCOR 26 Jun 2025	793.2	-1.19	13694000	-0.12	783.97	806.12

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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