

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES
SNAPSHOT

Nifty	25-06-2025	24-06-2025	Change	Change(%)
Spot	25,244.75	25,044.35	200.4	0.80%
Fut	25,250.00	25,071.70	178.3	0.71%
Open Int	81,17,625	1,06,04,400	-2486775	-23.45%
Implication	SHORT COVERING			
BankNifty	25-06-2025	24-06-2025	Change	Change(%)
Spot	56,621.15	56,461.90	159.25	0.28%
Fut	56,611.60	56,500.80	110.8	0.20%
Open Int	11,19,840	13,77,630	-257790	-18.71%
Implication	SHORT COVERING			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,244.75	25,070.00	25,158.00	25,212.00	25,299.00	25,354.00

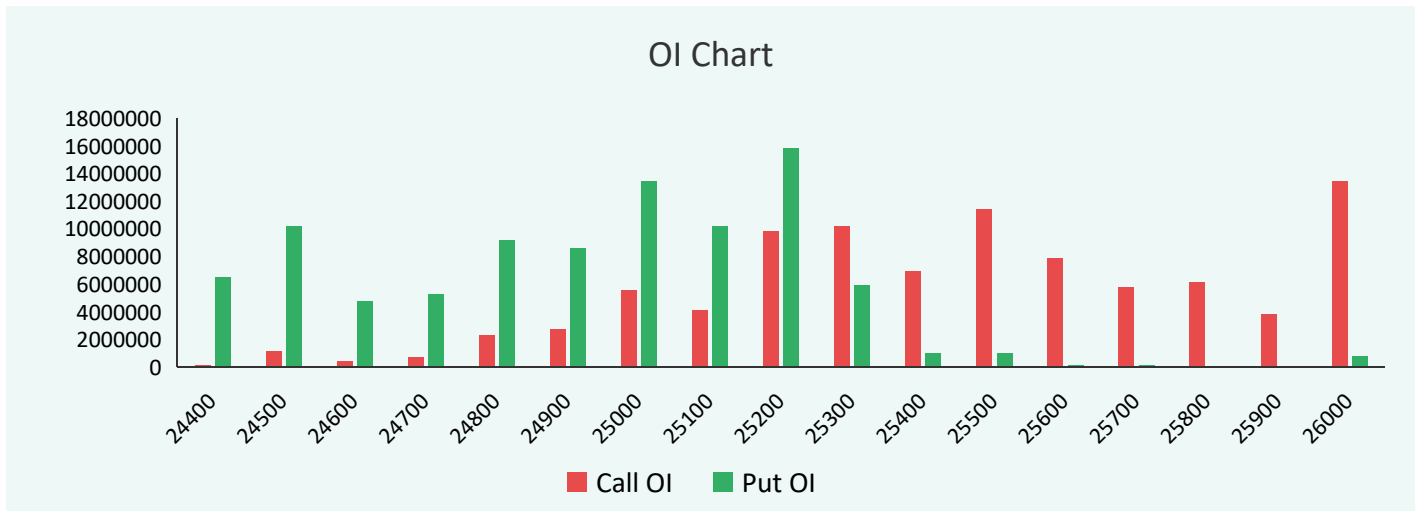
Nifty opened with an upward gap and remained in positive terrain throughout the day. Nifty closed at 25245 with a gain of 200 points. On the daily chart index has formed a bullish candle however it remained restricted within previous session's High-Low range indicating absence of strength on either side. The chart pattern suggests that if Nifty crosses and sustains above 25270 level it would witness buying which would lead the index towards 25320-25500 levels. Important Supports for the day is around 25125 However if index sustains below 25125 then it may witness profit booking which would take the index towards 25000-24900 levels.



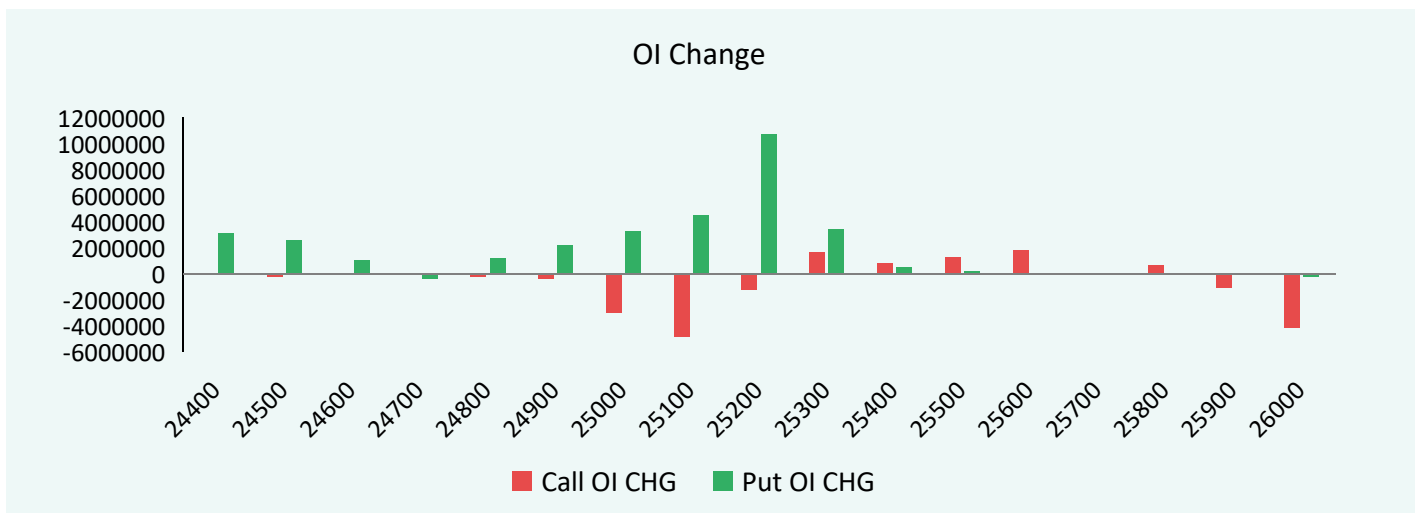
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTERST : WEEKLY EXPIRY 26 JUNE 2025



NIFTY OPEN INTERST CHANGE : WEEKLY EXPIRY 26 JUNE 2025



- India Volatility Index (VIX) changed by -4.98% and settled at 12.96.
- The Nifty Put Call Ratio (PCR) finally stood at 1.08 vs. 0.75 (24/06/2025) for 26 June, 2025 weekly expiry.
- The maximum OI outstanding for Call was at 26000 with 133.99 lacs followed by 25500 with 113.95 Lacs and that for Put was at 25200 with 158.33 lacs followed by 25000 with 133.90 lacs.
- The highest OI Change for Call was at 25100 with 49.13 lacs Decreased and that for Put was at 25200 with 107.59 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25500– 25200 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
TORNTPHARM 26 Jun 2025	3224.3	1.5	2135250	52.57	3180.20	3250.70
CIPLA 26 Jun 2025	1513.6	0.54	6823050	45.55	1503.20	1520.60
CROMPTON 26 Jun 2025	355.9	2.24	13714200	39.93	350.17	358.77
PIDILITIND 26 Jun 2025	3010.9	0.4	2167750	38.89	2982.57	3037.77
TITAN 26 Jun 2025	3650.4	3.55	5384225	38	3580.73	3689.33

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BAJAJFINSV 26 Jun 2025	2008.8	-0.06	9833500	30.37	1998.30	2024.30
SHRIRAMFIN 26 Jun 2025	676.8	-0.01	17664750	29.15	672.63	679.93
DIVISLAB 26 Jun 2025	6572	-0.04	1479300	26.4	6518.50	6619.00
ICICIPRULI 26 Jun 2025	634.5	-0.17	8736000	24.88	628.57	640.92
TIINDIA 26 Jun 2025	2851.9	-0.09	1495950	24.55	2818.80	2890.00

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SJVN 26 Jun 2025	101.26	2.49	8046675	-39.18	99.13	102.92
ASTRAL 26 Jun 2025	1508.6	0.37	1051455	-37.47	1495.93	1522.23
OFSS 26 Jun 2025	9200	0.31	203800	-33.38	9117.17	9307.17
WIPRO 26 Jun 2025	269.48	1.4	21084000	-27.81	267.17	270.98
SHREECEM 26 Jun 2025	29160	1.96	122350	-26.96	28745.00	29380.00

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
KPITTECH 26 Jun 2025	1292.4	-0.43	766000	-42.6	1281.40	1303.00
KEI 26 Jun 2025	3809	-0.33	201300	-30.9	3745.90	3903.80
CDSL 26 Jun 2025	1748	-0.38	2293550	-29.89	1732.70	1773.60
HINDZINC 26 Jun 2025	441.85	-0.51	10941700	-27.31	439.83	445.43
COLPAL 26 Jun 2025	2423.1	-0.38	943075	-24.63	2411.43	2442.83

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

Kiran Jani Research head (Technical)		Vaishali Patel Sr.Research Analyst (Technical)	
Ashish Maurya Jr.Research Analyst (Technical)	Bhargav Rangrej Jr.Research Analyst (Technical)	Maan Thakkar Jr.Research Analyst (Technical)	Saikumar Kokkula Jr.Research Analyst (Technical)

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CONTACT US



JAINAM HOUSE
Nr. Shardayatan School, Kargil Chowk, New Passport
Office Road, Piplod, Surat -7
0261 6725555 | research.report@jainam.biz



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