

# DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



# MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## INDICES SNAPSHOT

Nifty	12-06-2026	11-06-2026	Change	Change(%)
Spot	23,622.90	23,161.60	461.3	1.99%
Fut	23,714.90	23,200.00	514.9	2.22%
Open Int	1,87,70,310	1,91,80,720	-410410	-2.14%
Implication	SHORT COVERING			
BankNifty	12-06-2026	11-06-2026	Change	Change(%)
Spot	56,814.80	55,176.75	1638.05	2.97%
Fut	56,898.00	55,272.00	1626	2.94%
Open Int	24,65,100	24,19,830	45270	1.87%
Implication	LONG BUILDUP			

## NIFTY TECHNICAL VIEW

INDEX	Close	S2	S1	PIVOT	R1	R2
Nifty	23,622.90	23,196.00	23,409.00	23,527.00	23,741.00	23,859.00
Banknifty	56,814.80	55,329.00	56,072.00	56,469.00	57,212.00	57,610.00
Sensex	75,527.95	74,042.00	74,785.00	75,196.00	75,940.00	76,351.00

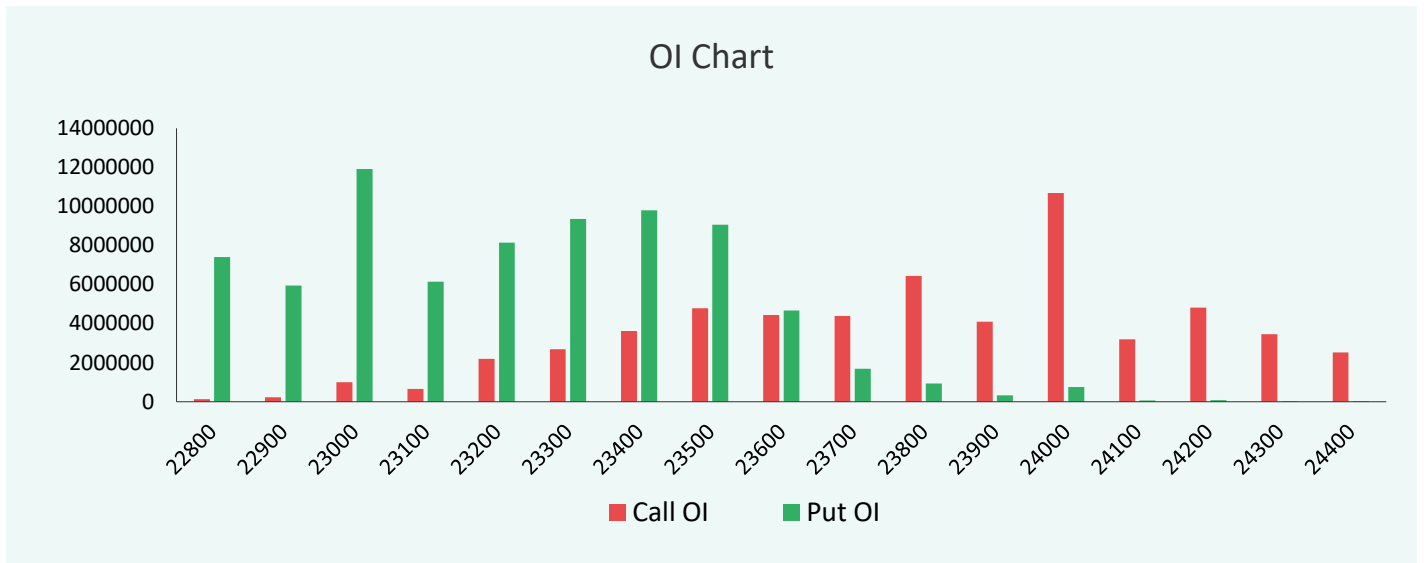
Nifty opened with an upward gap and remained in positive terrain throughout the day. Nifty closed at 23623 with a gain of 461 points. On the daily chart the index has formed a long Bullish candle forming higher High-Low formation compared to previous session indicates positive bias. The chart pattern suggests that if Nifty crosses and sustains above 23650 level it would witness buying which would lead the index towards 23720-23800 levels. Important Supports for the day is around 23500 However if index sustains below 23500 then it may witness profit booking which would take the index towards 23450-23400 levels.



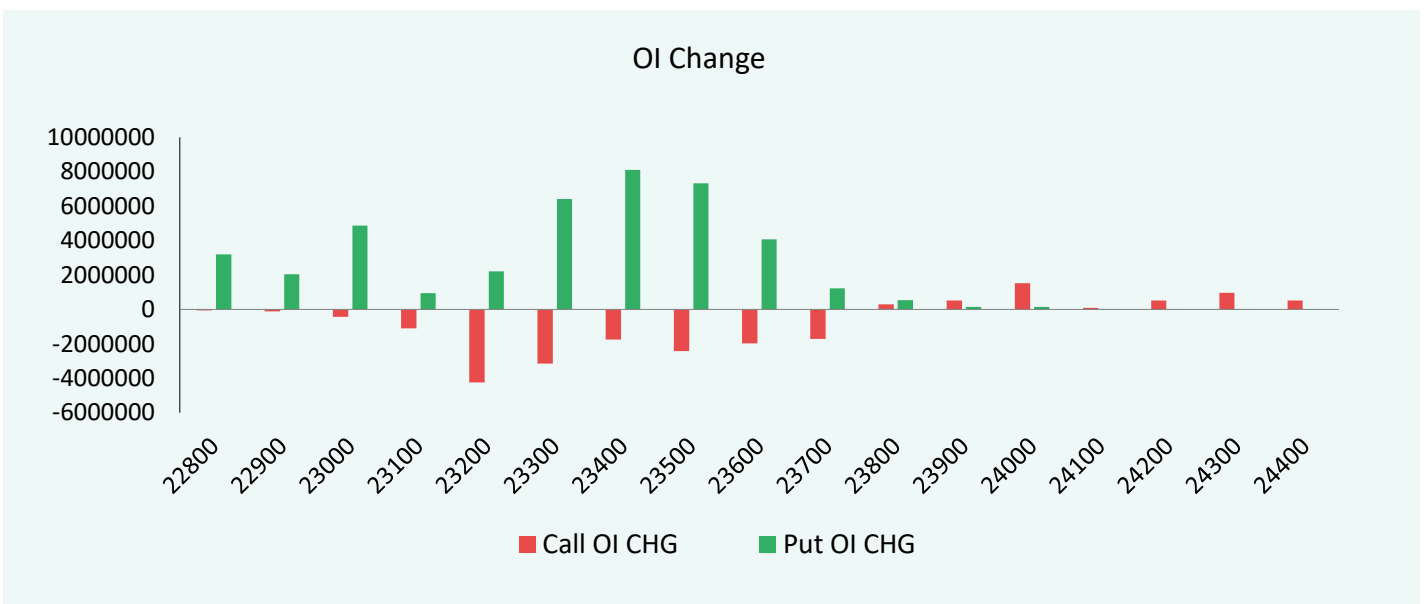
# NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## NIFTY OPEN INTEREST : WEEKLY EXPIRY 16 June 2026



## NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 16 June 2026



- India Volatility Index (VIX) changed by -5.73% and settled at 14.72.
- The Nifty Put Call Ratio (PCR) finally stood at 1.75 vs. 0.92 (11/06/2026) for 16 June 2026 weekly expiry.
- The maximum OI outstanding for Call was at 24000 with 106.84 lacs followed by 23800 with 64.49 Lacs and that for Put was at 23000 with 119.16 lacs followed by 23400 with 98.04 lacs.
- The highest OI Change for Call was at 23200 with 42.47 lacs Decreased and that for Put was at 23400 with 81.11 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 23800 - 23500 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
NUVAMA 30 Jun 2026	1587.9	5.57	1735000	14.71	1539.10	1617.30
INDIGO 30 Jun 2026	4719	4.56	7978500	10.53	4621.67	4775.67
RADICO 30 Jun 2026	3555.3	2.83	182400	9.95	3494.97	3592.37
MARUTI 30 Jun 2026	13429	2.04	3208850	7.63	13254.33	13539.33
TVSMOTOR 30 Jun 2026	3339	1.08	12073075	7.18	3287.00	3385.00

## TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
ICICIGI 30 Jun 2026	1702	-0.95	4667000	8.78	1678.60	1720.90
NESTLEIND 30 Jun 2026	1380.8	-3.39	12446000	8.49	1359.40	1419.00
HINDALCO 30 Jun 2026	1026	-0.31	34929300	8.11	1013.53	1045.53
SBILIFE 30 Jun 2026	1713.9	-0.51	7888875	6.49	1697.50	1739.80
ONGC 30 Jun 2026	248.1	-1.98	86508000	5.5	244.83	250.93

## TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
CDSL 30 Jun 2026	1233.9	3.81	10279000	-6.34	1211.13	1246.83
GODFRYPHLP 30 Jun 2026	2305.3	4.58	2024000	-5.94	2249.00	2342.60
ASHOKLEY 30 Jun 2026	152.81	9.67	190715000	-4.17	146.35	156.72
PGEL 30 Jun 2026	485.35	5.36	14256650	-3.92	471.40	494.45
FORCEMOT 30 Jun 2026	17919	4.33	231950	-3.72	17388.33	18264.33

### TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SOLARINDS 30 Jun 2026	17214	-0.08	751500	-1.07	17006.67	17513.67

## 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.

## DISCLAIMER:

For Disclaimer and Disclosure kindly go through below mentioned link

[https://www.jainam.in/wp-content/uploads/2024/11/Disclosure-and-Disclaimer\\_Research-Analyst.pdf](https://www.jainam.in/wp-content/uploads/2024/11/Disclosure-and-Disclaimer_Research-Analyst.pdf)

## CONTACT US



### JAINAM HOUSE

Nr. Shardayatan School, Kargil Chowk, New Passport  
Office Road, Piplod, Surat -7

0261 6725555 | [research.report@jainam.biz](mailto:research.report@jainam.biz)



Scan the code to Join our  
whatsapp group

