

# DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



# MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## INDICES SNAPSHOT

Nifty	15-06-2026	12-06-2026	Change	Change(%)
Spot	23,853.90	23,622.90	231	0.98%
Fut	23,930.00	23,686.60	243.4	1.03%
Open Int	1,80,25,410	1,87,70,310	-744900	-3.97%
Implication	SHORT COVERING			
BankNifty	15-06-2026	12-06-2026	Change	Change(%)
Spot	57,198.80	56,814.80	384	0.68%
Fut	57,211.20	56,872.40	338.8	0.60%
Open Int	23,11,440	24,65,100	-153660	-6.23%
Implication	SHORT COVERING			

## NIFTY TECHNICAL VIEW

INDEX	Close	S2	S1	PIVOT	R1	R2
Nifty	23,853.90	23,701.00	23,777.00	23,894.00	23,971.00	24,088.00
Banknifty	57,198.80	56,689.00	56,944.00	57,374.00	57,629.00	58,059.00
Sensex	76,264.33	75,728.00	75,996.00	76,409.00	76,677.00	77,089.00

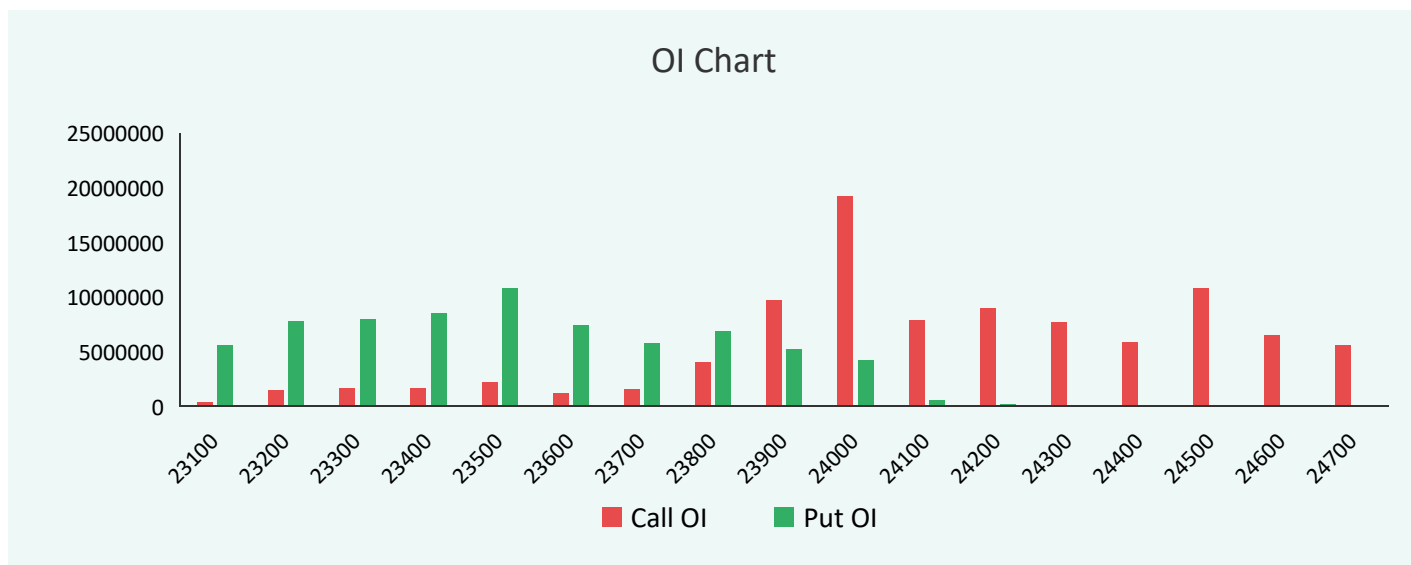
Nifty opened with an upward gap but witnessed selling from the opening tick to end near the day's low. Nifty closed at 23854 with a gain of 231 points. On the daily chart index has formed a bearish candle forming higher High-Low compare to previous session and has closed above previous many session's high indicating positive bias. The chart pattern suggests that if Nifty crosses and sustains above 24000 level it would witness buying which would lead the index towards 24100-24200 levels. Important Supports for the day is around 23800 However if index sustains below 23800 then it may witness profit booking which would take the index towards 23700-23600 levels.



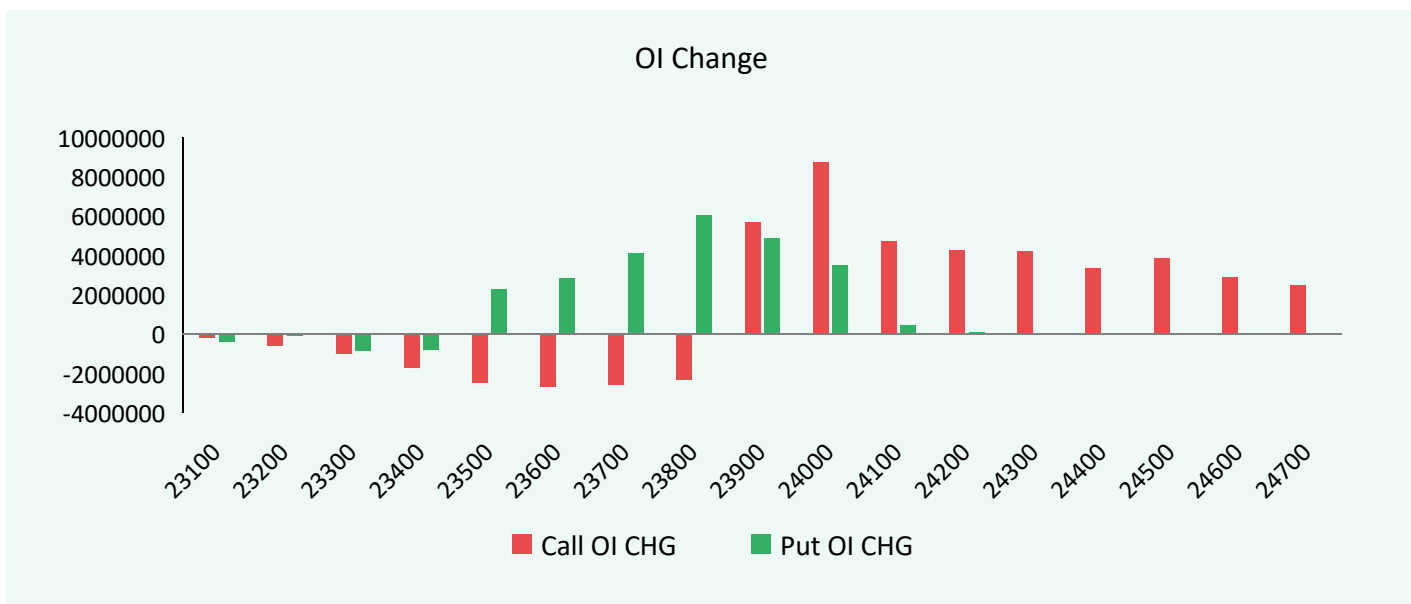
# NIFTY OPEN INTEREST

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 -2.48% and settled at 14.35.
- The Nifty Put Call Ratio (PCR) finally stood at 0.96 vs. 1.75 (12/06/2026) for 16 June 2026 weekly expiry.
- The maximum OI outstanding for Call was at 24000 with 192.46 lacs followed by 24500 with 10.78 Lacs and that for Put was at 23500 with 107.97 lacs followed by 23400 with 85.52 lacs.
- The highest OI Change for Call was at 24000 with 87.44 lacs Increased and that for Put was at 23800 with 60.57 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
RADICO 30 Jun 2026	3604.1	1.26	225000	24.17	3575.57	3637.07
INDIGO 30 Jun 2026	4888.1	3.52	7962450	10.09	4819.07	4953.07
TATAPOWER 30 Jun 2026	402.65	2.39	54260450	9.22	395.90	407.20
BPCL 30 Jun 2026	311.7	2.58	47917450	8.76	307.85	316.70
POLICYBZR 30 Jun 2026	1575.3	1.55	7241500	8.63	1554.37	1594.87

## TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
GVT&D 30 Jun 2026	4830.5	-2.76	928125	11.99	4711.83	5004.33
BAJAJ-AUTO 30 Jun 2026	9921	-1.05	3121425	11.79	9854.00	10049.00
COCHINSHIP 30 Jun 2026	1400.8	-1.68	4040400	10.06	1378.23	1440.63
ONGC 30 Jun 2026	244.8	-1.09	91145250	6.33	243.27	247.02
HINDUNILVR 30 Jun 2026	2144.7	-0.61	17072100	4.61	2121.67	2184.87

## TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
CDSL 30 Jun 2026	1271.2	3.01	9790225	-4.11	1254.53	1283.93
SBICARD 30 Jun 2026	601.1	1.48	24136000	-3.76	595.60	609.80
NUVAMA 30 Jun 2026	1655.8	4.47	1641500	-2.93	1620.10	1685.40
VOLTAS 30 Jun 2026	1334.9	3.31	7906500	-2.87	1309.93	1355.93
KFINTECH 30 Jun 2026	850.9	2.39	5362500	-2.61	841.07	858.62

# STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
LAURUSLABS 30 Jun 2026	1397.7	-0.31	15922200	-0.2	1384.80	1412.80

## 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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