

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	19-06-2025	18-06-2025	Change	Change(%)
Spot	24,793.25	24,812.05	-18.8	-0.08%
Fut	24,778.00	24,826.90	-48.9	-0.20%
Open Int	1,13,23,725	1,13,19,975	3750	0.03%
Implication	SHORT BUILDUP			
BankNifty	19-06-2025	18-06-2025	Change	Change(%)
Spot	55,577.45	55,828.75	-251.3	-0.45%
Fut	55,615.00	55,899.00	-284	-0.51%
Open Int	17,79,870	19,14,450	-134580	-7.03%
Implication	LONG UNWINDING			

NIFTY TECHNICAL VIEW						
INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	24,793.25	24,667.00	24,730.00	24,797.00	24,860.00	24,926.00

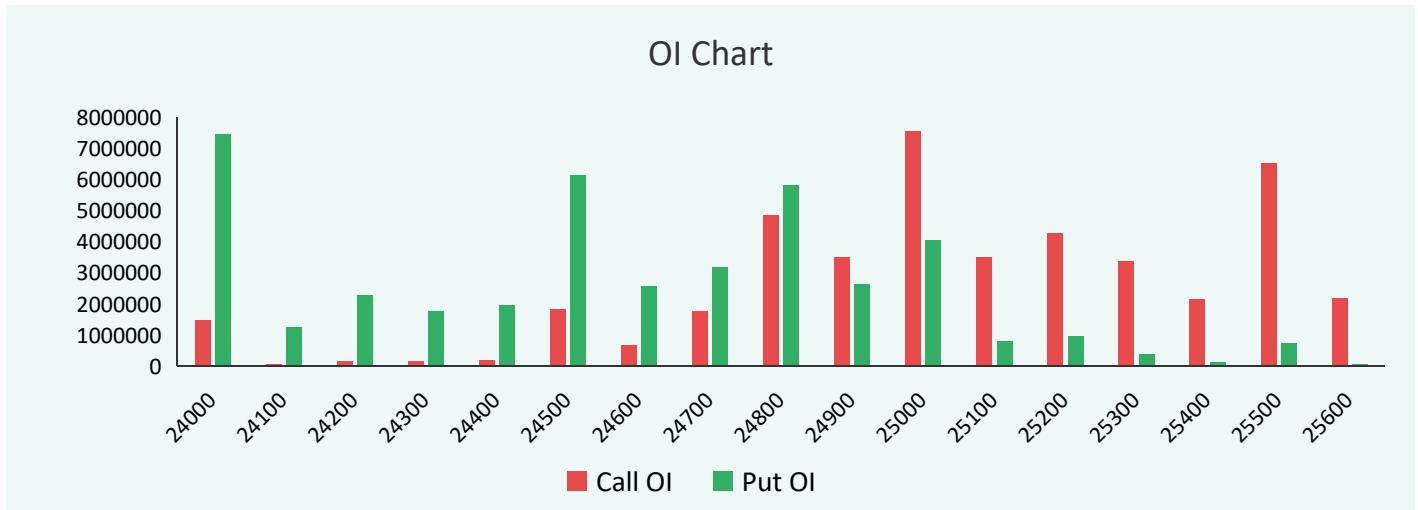
Nifty opened on a flat note and remained in a small range throughout the day. Nifty closed at 24793 with a loss of 19 points. On the daily chart the index has formed a "Doji" candlestick formation indicating indecisiveness amongst market participants regarding the direction. The chart pattern suggests that if Nifty crosses and sustains above 24870 level it would witness buying which would lead the index towards 25000-25080 levels. Important Supports for the day is around 24730 However if index sustains below 24730 then it may witness profit booking which would take the index towards 24620-24500 levels.



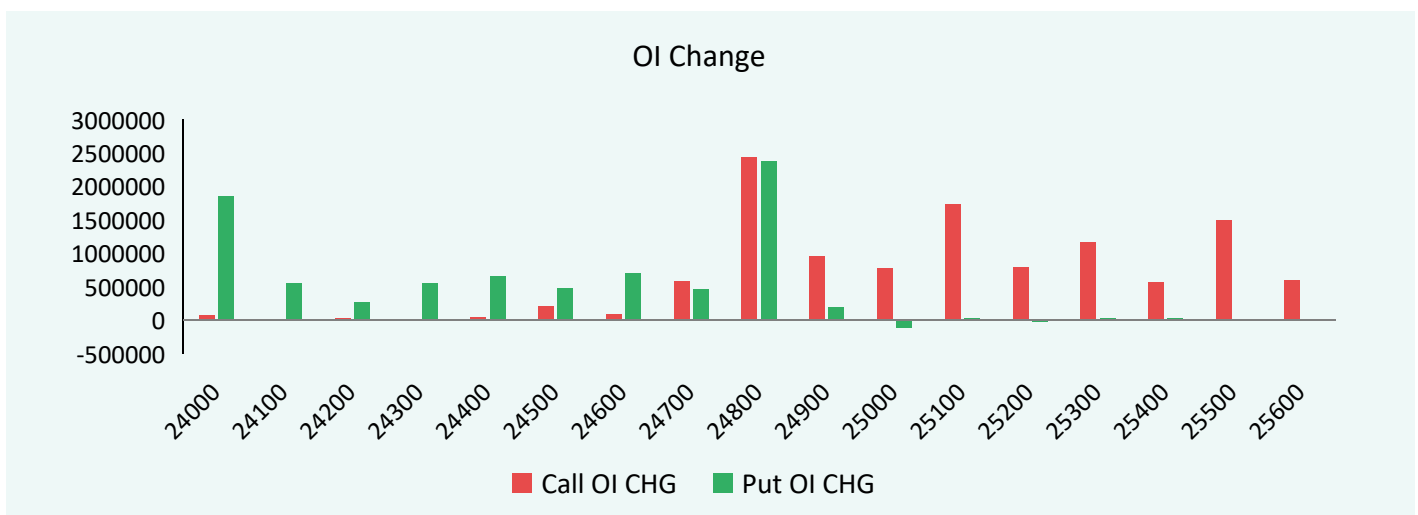
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 19 JUNE 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 19 JUNE 2025



- India Volatility Index (VIX) changed by -0.14% and settled at 14.25.
- The Nifty Put Call Ratio (PCR) finally stood at 0.95 vs. 0.63 (18/06/2025) for 19 June, 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 75.33 lacs followed by 25500 with 65.20 Lacs and that for Put was at 24000 with 74.44 lacs followed by 24500 with 61.36 lacs.
- The highest OI Change for Call was at 24800 with 24.39 lacs Increased and that for Put was at 24800 with 23.72 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25000– 24800 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
MARUTI 26 Jun 2025	12741	0.28	3190400	3.16	12680.67	12789.67
HEROMOTOCO 26 Jun 2025	4373.7	0.25	4843050	1.44	4345.83	4398.93
JUBLFOOD 26 Jun 2025	685.25	0.21	19738750	1.37	678.58	695.43
GRASIM 26 Jun 2025	2690	0.43	11825000	0.82	2672.17	2709.37
JSWSTEEL 26 Jun 2025	993.35	0.6	35556975	0.79	987.08	999.13

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
KPITTECH 26 Jun 2025	1384.9	-2.31	3496000	18.56	1339.20	1430.30
ATGL 26 Jun 2025	619.75	-4.71	5419575	11.87	608.02	641.22
BANKINDIA 26 Jun 2025	115.35	-3.63	60462075	9.15	113.24	118.58
INDIANB 26 Jun 2025	613.2	-2.43	8340050	8.79	605.33	623.73
BDL 26 Jun 2025	1883.1	-1.47	2095600	8.64	1850.17	1936.57

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BIOCON 26 Jun 2025	343.25	0.34	35472500	-6.49	340.67	347.17
TATAMOTORS 26 Jun 2025	673	0.19	65200300	-3.49	668.23	677.68
M&M 26 Jun 2025	3090.7	1.4	19202400	-0.79	3051.80	3117.80
TATACONSUM 26 Jun 2025	1087.7	2.1	16441992	-0.5	1069.70	1099.60
DRREDDY 26 Jun 2025	1323.4	0.52	10168750	-0.41	1310.67	1332.97

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BEL 26 Jun 2025	397.55	-0.97	92519550	-2.8	393.27	403.02
MAZDOCK 26 Jun 2025	3218.7	-1.47	2723525	-2.78	3171.93	3304.13
IREDA 26 Jun 2025	158.65	-4.17	38497500	-2.7	155.64	164.58
TITAGARH 26 Jun 2025	826.8	-2.96	5246250	-2.54	803.80	848.90
HINDCOPPER 26 Jun 2025	244.2	-3.99	31153400	-2.53	240.13	251.26

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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