

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	29-06-2026	25-06-2026	Change	Change(%)
Spot	23,946.25	24,056.00	-109.75	-0.46%
Fut	23,971.00	24,102.30	-131.3	-0.54%
Open Int	93,27,175	1,21,47,460	-2820285	-23.22%
Implication	LONG UNWINDING			
BankNifty	29-06-2026	25-06-2026	Change	Change(%)
Spot	57,727.35	58,177.05	-449.7	-0.77%
Fut	57,851.00	58,239.60	-388.6	-0.67%
Open Int	13,30,530	15,12,330	-181800	-12.02%
Implication	LONG UNWINDING			

NIFTY TECHNICAL VIEW

INDEX	Close	S2	S1	PIVOT	R1	R2
Nifty	23,946.25	23,801.00	23,874.00	23,997.00	24,069.00	24,192.00
Banknifty	57,727.35	57,213.00	57,470.00	57,894.00	58,151.00	58,575.00
Sensex	76,728.37	76,237.00	76,482.00	76,868.00	77,114.00	77,499.00

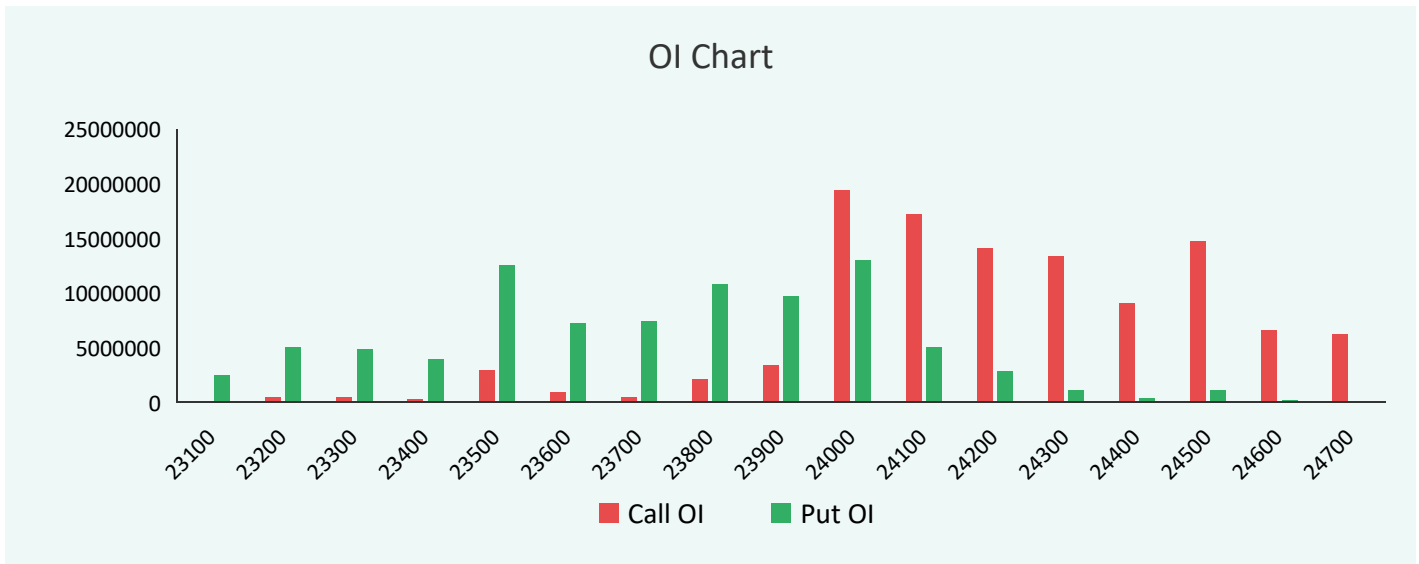
Nifty opened on a flat note but selling led the index downwards to end in red. Nifty closed at 23946 with a loss of 110 points. On the daily chart index has formed a small bearish candle forming lower High-Low compare to previous session and has closed below previous session's low indicating negative bias. The chart pattern suggests that if Nifty crosses and sustains above 23770 level it would witness buying which would lead the index towards 24850-24900 levels. Important Supports for the day is around 23920 However if index sustains below 23920 then it may witness profit booking which would take the index towards 23800-23700 levels.



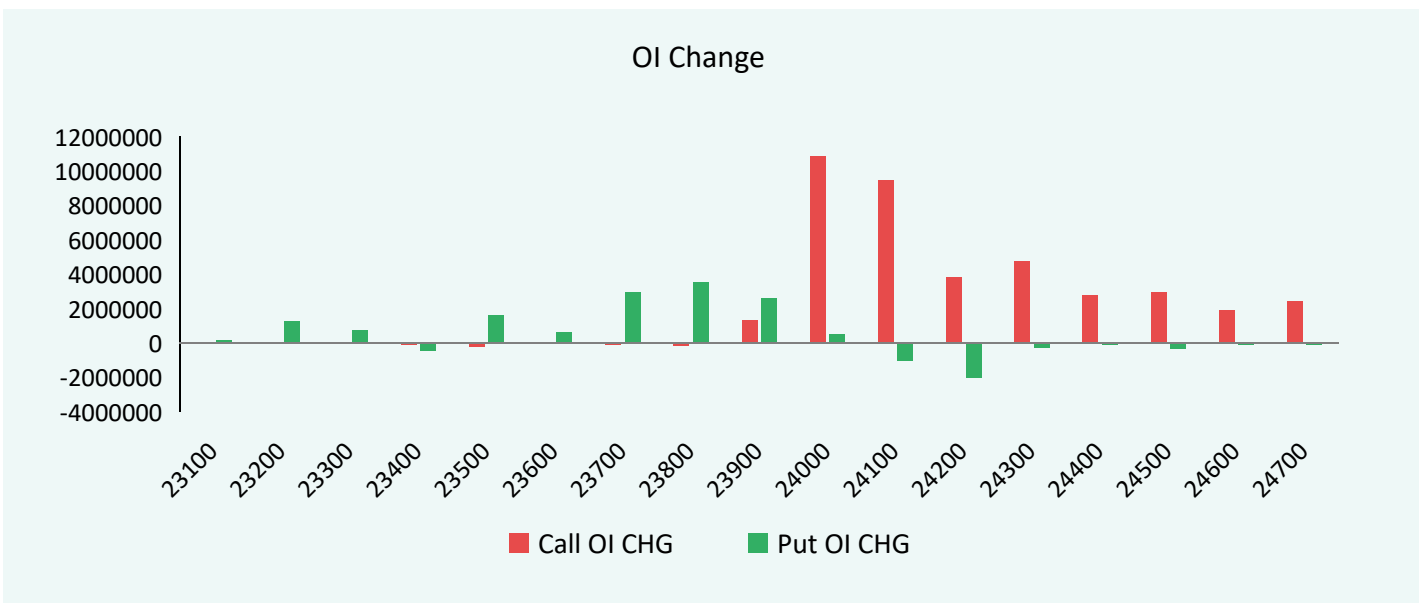
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 30 June 2026



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 30 June 2026



- India Volatility Index (VIX) changed by 4.29% and settled at 13.61.
- The Nifty Put Call Ratio (PCR) finally stood at 0.77 vs. 1.02 (25/06/2026) for 30 June 2026 weekly expiry.
- The maximum OI outstanding for Call was at 24000 with 194.60 lacs followed by 24100 with 172.63 Lacs and that for Put was at 24000 with 130.44 lacs followed by 23500 with 125.32 lacs.
- The highest OI Change for Call was at 24000 with 108.30 lacs Increased and that for Put was at 23800 with 35.15 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
KEI 30 Jun 2026	5330	1.76	762300	40.74	5165.33	5454.33
POWERGRID 30 Jun 2026	286.5	0.76	35944200	21.43	284.08	288.13
SUNPHARMA 30 Jun 2026	1870.5	0.42	11963350	20.8	1853.73	1891.93
CGPOWER 30 Jun 2026	946.95	0.31	6720100	20.3	933.52	961.02
NAUKRI 30 Jun 2026	989.9	1.25	6071250	19.19	982.28	998.28

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
PERSISTENT 30 Jun 2026	4316.5	-10.88	1547300	38.67	4228.50	4461.00
HDFCAMC 30 Jun 2026	2626.9	-0.72	2470500	28.79	2591.13	2669.63
BHARTIARTL 30 Jun 2026	1850.9	-0.19	29038175	21.37	1838.43	1858.33
ABCAPITAL 30 Jun 2026	389.8	-0.32	19418400	20.9	385.20	393.80
GODREJCP 30 Jun 2026	1026.4	-0.63	4384500	20.35	1017.70	1039.80

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
JSWENERGY 30 Jun 2026	584	1.85	3935000	-45.54	573.48	591.03
NUVAMA 30 Jun 2026	1778	1.9	525000	-40.71	1725.03	1811.83
LICI 30 Jun 2026	433.85	3.71	5812800	-31.56	423.90	439.20
IEX 30 Jun 2026	125.66	0.48	20887500	-30.02	124.19	126.44
SUZLON 30 Jun 2026	57.4	0.05	97785875	-29.81	56.98	57.81

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
GODFRYPHLP 30 Jun 2026	2192.2	-2.51	579975	-47.3	2167.63	2233.33
FORCEMOT 30 Jun 2026	17994	-2.43	51150	-45.19	17736.67	18395.67
CAMS 30 Jun 2026	790	-1.21	1853250	-44.7	781.27	799.07
RVNL 30 Jun 2026	239.51	-0.75	10269350	-44.16	237.71	241.03
COCHINSHIP 30 Jun 2026	1441	-0.7	1139200	-42.88	1423.97	1462.17

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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