

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	11-06-2026	10-06-2026	Change	Change(%)
Spot	23,161.60	23,214.95	-53.35	-0.23%
Fut	23,227.90	23,240.10	-12.2	-0.05%
Open Int	1,91,80,720	1,92,63,400	-82680	-0.43%
Implication	LONG UNWINDING			
BankNifty	11-06-2026	10-06-2026	Change	Change(%)
Spot	55,176.75	55,100.30	76.45	0.14%
Fut	55,280.00	55,200.40	79.6	0.14%
Open Int	24,19,830	24,78,930	-59100	-2.38%
Implication	SHORT COVERING			

NIFTY TECHNICAL VIEW

INDEX	Close	S2	S1	PIVOT	R1	R2
Nifty	23,161.60	22,932.00	23,047.00	23,187.00	23,302.00	23,442.00
Banknifty	55,176.75	54,330.00	54,753.00	55,177.00	55,600.00	56,024.00
Sensex	73,832.55	73,040.00	73,436.00	73,915.00	74,312.00	74,791.00

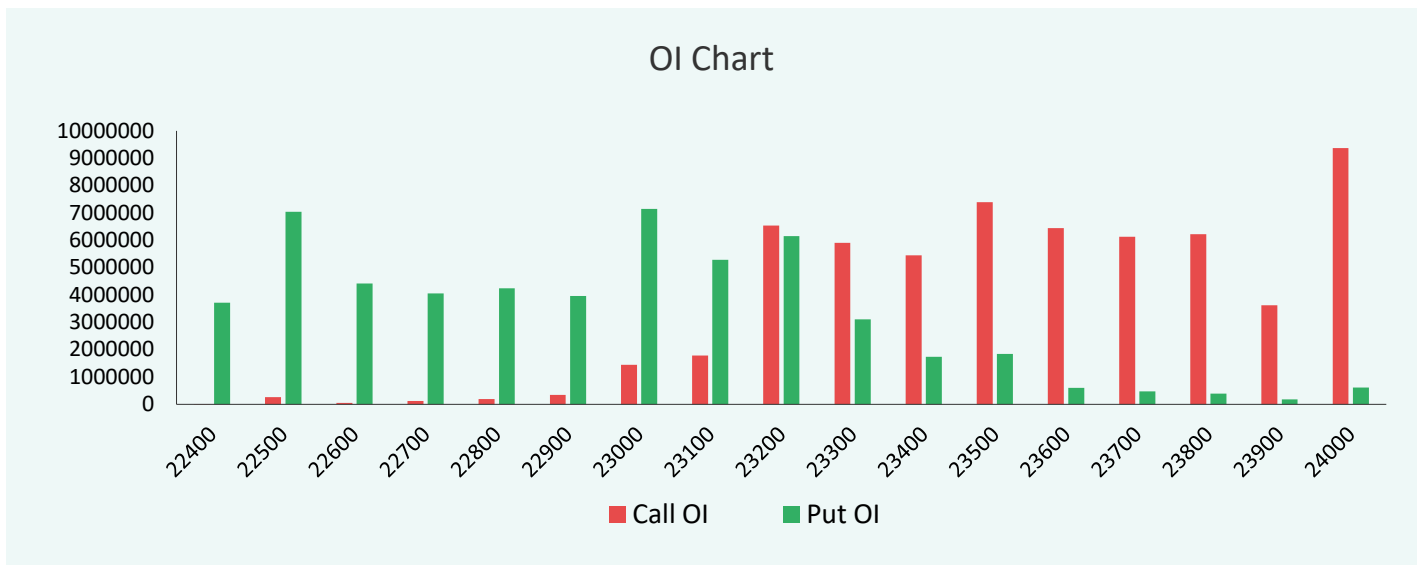
Nifty opened with a negative note but traded positive in initial half. However profit booking in second half erased most of the earlier gains which led index to close near day's low. Nifty closed at 23162 with a loss of 53 points. On the daily chart the index has formed a small Bullish candle with upper shadow indicating selling pressure as well as resistance at higher levels. The chart pattern suggests that if Nifty crosses and sustains above 23330 level it would witness buying which would lead the index towards 23425-23500 levels. Important Supports for the day is around 23070 However if index sustains below 23070 then it may witness profit booking which would take the index towards 23000-22900 levels.



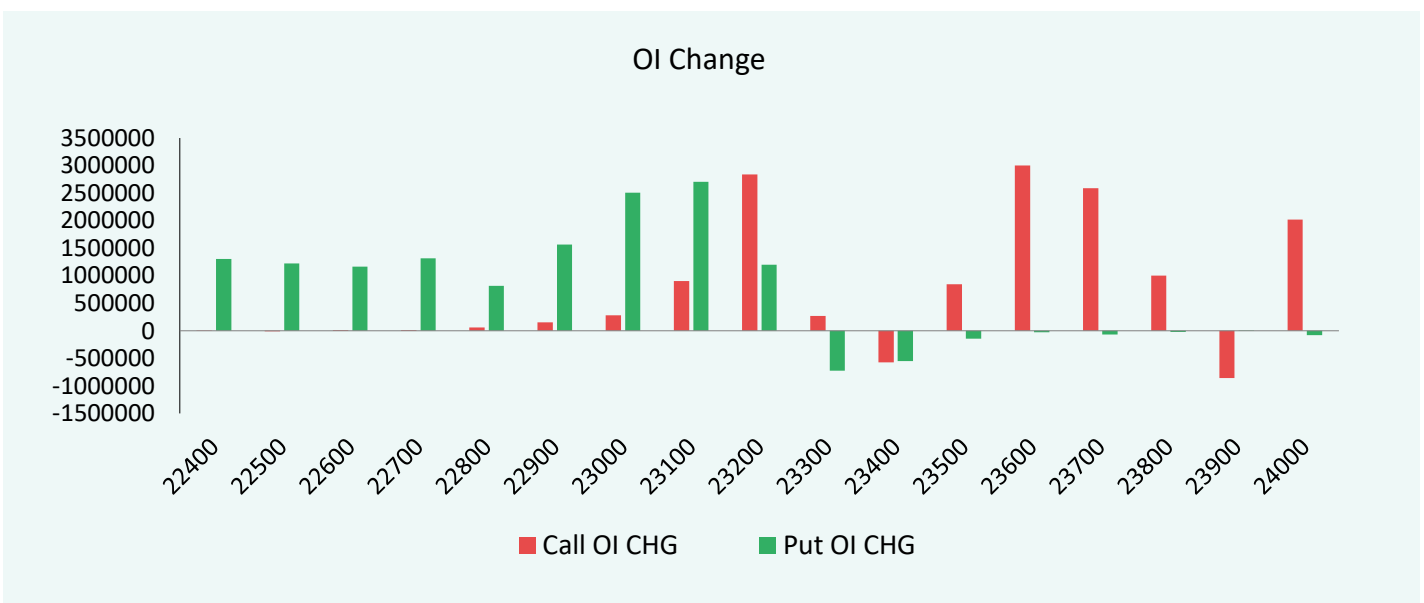
NIFTY OPEN INTEREST

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 -0.13% and settled at 15.61.
- The Nifty Put Call Ratio (PCR) finally stood at 0.92 vs. 0.82 (10/06/2026) for 16 June 2026 weekly expiry.
- The maximum OI outstanding for Call was at 24000 with 93.76 lacs followed by 23500 with 73.92 Lacs and that for Put was at 23000 with 71.42 lacs followed by 22500 with 70.44 lacs.
- The highest OI Change for Call was at 23600 with 30.01 lacs Increased and that for Put was at 23100 with 27.02 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 23200 - 23000 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
MAXHEALTH 30 Jun 2026	1014	0.3	11577300	10.15	1004.93	1023.18
MANAPPURAM 30 Jun 2026	293	1.17	50997000	6.96	286.43	297.23
TORNTPHARM 30 Jun 2026	4594.1	2.76	3187625	6.57	4486.27	4659.77
VEDL 30 Jun 2026	304.65	1.74	50517200	5.96	295.97	311.42
HYUNDAI 30 Jun 2026	1955.1	3.17	7894150	5.64	1896.40	1985.90

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
HDFCLIFE 30 Jun 2026	544	-0.77	50923400	8.6	540.92	548.77
AMBER 30 Jun 2026	7317	-4.92	2617700	7.82	7197.17	7527.17
NUVAMA 30 Jun 2026	1506.8	-1.02	1518500	7.7	1486.43	1530.73
BSE 30 Jun 2026	3904.3	-0.71	8316000	7.31	3861.20	3956.60
GVT&D 30 Jun 2026	4758.5	-2.5	830500	6.46	4674.17	4891.67

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
KAYNES 30 Jun 2026	2925	0.01	4140200	-0.23	2872.63	2996.13
AUROPHARMA 30 Jun 2026	1469	0.81	17336550	-0.13	1461.53	1478.13
LODHA 30 Jun 2026	869.5	0.72	12578400	-0.08	854.77	879.07
INDIANB 30 Jun 2026	828.85	0.7	15024000	-0.08	816.33	838.03
SUNPHARMA 30 Jun 2026	1798.1	0.43	22071350	-0.03	1785.13	1810.13

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
NHPC 30 Jun 2026	72.73	-0.3	142252800	-2.25	72.04	73.31
YESBANK 30 Jun 2026	22.34	-1.54	1190290300	-1.35	22.12	22.71
FORCEMOT 30 Jun 2026	17141	-1.12	241250	-1.26	16952.33	17294.33
KALYANKJIL 30 Jun 2026	331.65	-2.23	40819500	-1.07	326.45	337.90
HCLTECH 30 Jun 2026	1116.7	-1.6	35256900	-0.95	1099.70	1126.00

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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