

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	12-06-2025	11-06-2025	Change	Change(%)
Spot	24,888.20	25,141.40	-253.2	-1.01%
Fut	24,907.10	25,211.70	-304.6	-1.21%
Open Int	1,22,28,750	1,16,36,175	592575	5.09%
Implication	SHORT BUILDUP			
BankNifty	12-06-2025	11-06-2025	Change	Change(%)
Spot	56,082.55	56,459.75	-377.2	-0.67%
Fut	56,208.80	56,648.60	-439.8	-0.78%
Open Int	19,81,020	20,20,920	-39900	-1.97%
Implication	LONG UNWINDING			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	24,888.20	24,600.00	24,744.00	24,970.00	25,114.00	25,340.00

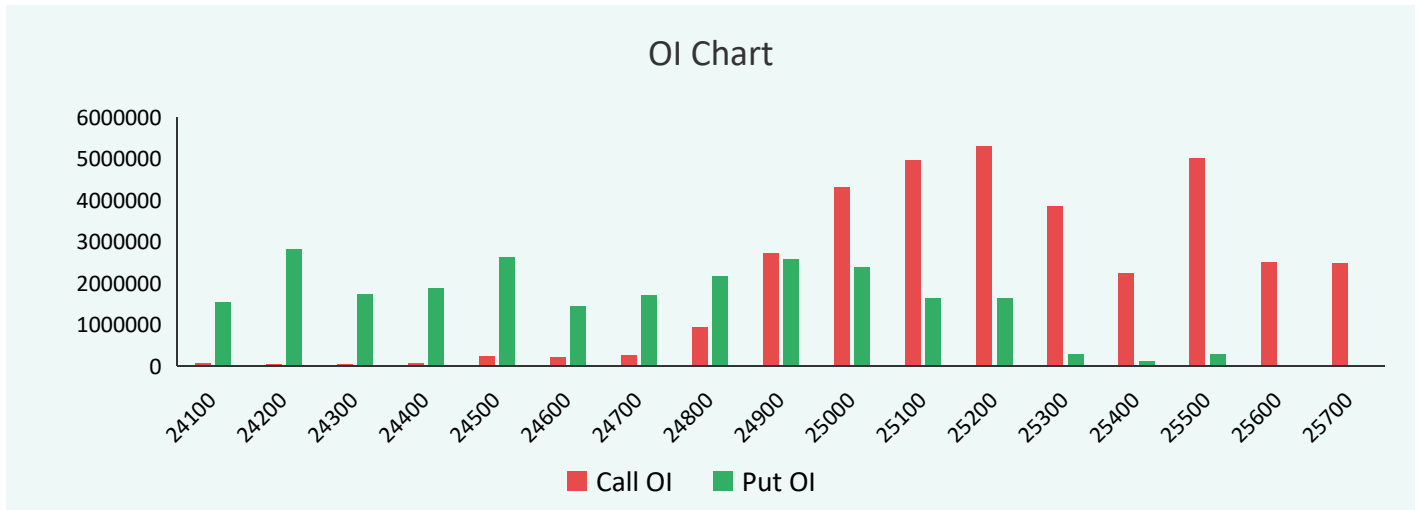
Nifty opened on a flat note but selling led the index downwards to end in red. Nifty closed at 24888 with a loss of 253 points. On the daily chart the index has formed a long Bearish candle forming lower High-Low compare to previous session indicating negative bias. The chart pattern suggests that if Nifty crosses and sustains above 25000 level it would witness buying which would lead the index towards 25200-25300 levels. Important Supports for the day is around 24800 However if index sustains below 24800 then it may witness profit booking which would take the index towards 24600-24500 levels.



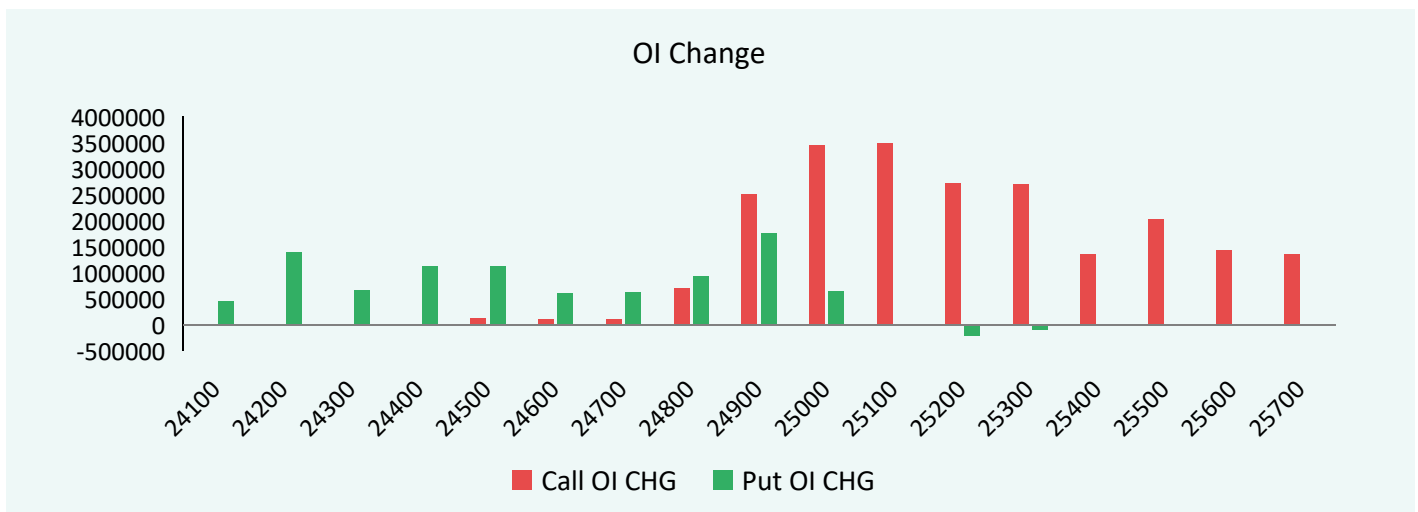
NIFTY OPEN INTEREST

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 3.53% and settled at 14.15.
- The Nifty Put Call Ratio (PCR) finally stood at 0.69 vs. 0.87 (11/06/2025) for 19 June, 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25200 with 52.81 lacs followed by 25500 with 49.90 Lacs and that for Put was at 24200 with 28.09 lacs followed by 24500 with 26.26 lacs.
- The highest OI Change for Call was at 25100 with 34.98 lacs Increased and that for Put was at 24900 with 17.69 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25000– 24900 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
OIL 26 Jun 2025	468.05	0.29	16513075	16.29	460.12	482.57
DRREDDY 26 Jun 2025	1357	0.41	11825625	9.78	1340.83	1376.93
TECHM 26 Jun 2025	1646	0.29	15657600	7.89	1619.60	1666.80
MANKIND 26 Jun 2025	2398	0.37	557775	7.83	2374.17	2434.67
ASIANPAINT 26 Jun 2025	2227.2	0.41	16070200	6.31	2201.93	2262.53

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
IGL 26 Jun 2025	202.89	-3.98	20256500	16.31	198.73	210.03
GAIL 26 Jun 2025	192.2	-4.31	110638000	15.72	188.59	199.41
RVNL 26 Jun 2025	413.55	-3.71	8960875	11.44	404.63	428.13
INFY 26 Jun 2025	1606	-1.69	58048000	11.06	1594.43	1623.93
PPLPHARMA 26 Jun 2025	199.04	-3.11	8260000	10.72	195.50	205.86

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
RBLBANK 26 Jun 2025	223.26	0.58	84785000	-1.75	221.21	225.15
BAJAJFINSV 26 Jun 2025	2030.6	0.43	17594000	-0.47	2013.00	2058.10

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BSE 26 Jun 2025	2764.5	-4.09	11295375	-6.3	2729.47	2828.17
IEX 26 Jun 2025	191	-1.52	53272500	-5.35	187.96	195.26
CDSL 26 Jun 2025	1649.9	-5.3	10188850	-4.89	1617.93	1705.93
IREDA 26 Jun 2025	170.6	-1.45	52028900	-4.05	166.91	174.38
NBCC 26 Jun 2025	121.08	-3.07	47096000	-3.69	119.49	124.02

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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