

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	24-06-2026	23-06-2026	Change	Change(%)
Spot	24,021.65	23,824.10	197.55	0.83%
Fut	24,053.60	23,852.50	201.1	0.84%
Open Int	1,54,04,350	1,62,90,430	-886080	-5.44%
Implication	SHORT COVERING			
BankNifty	24-06-2026	23-06-2026	Change	Change(%)
Spot	58,150.35	57,183.75	966.6	1.69%
Fut	58,230.00	57,246.60	983.4	1.72%
Open Int	20,03,490	19,21,020	82470	4.29%
Implication	LONG BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	Close	S2	S1	PIVOT	R1	R2
Nifty	24,021.65	23,666.00	23,844.00	23,967.00	24,145.00	24,268.00
Banknifty	58,150.35	56,646.00	57,398.00	57,827.00	58,580.00	59,009.00
Sensex	76,991.22	75,699.00	76,345.00	76,768.00	77,414.00	77,837.00

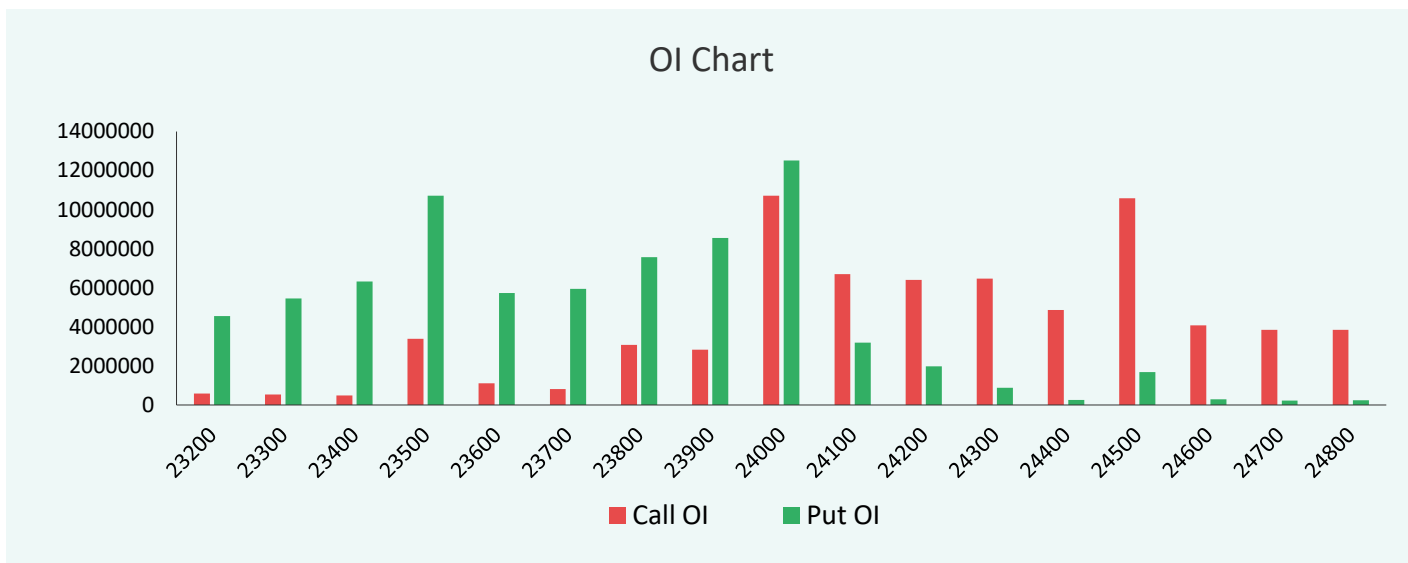
Nifty opened on a flat note but buying led the index upwards to end in the green. Nifty closed at 24022 with a gain of 198 points. On the daily chart the index has formed a Bullish candle which has covered more than half of its previous day's bearish move thereby forming a Piercing Line candlestick formation which is a bullish reversal formation. For such formation confirmation is necessary, so if the index breaks above previous day's high it would witness a change of trend to the upside. The chart pattern suggests that if Nifty crosses and sustains above 24100 level it would witness buying which would lead the index towards 24190-24250 levels. Important Supports for the day is around 23780 However if index sustains below 23780 then it may witness profit booking which would take the index towards 23700-23600 levels.



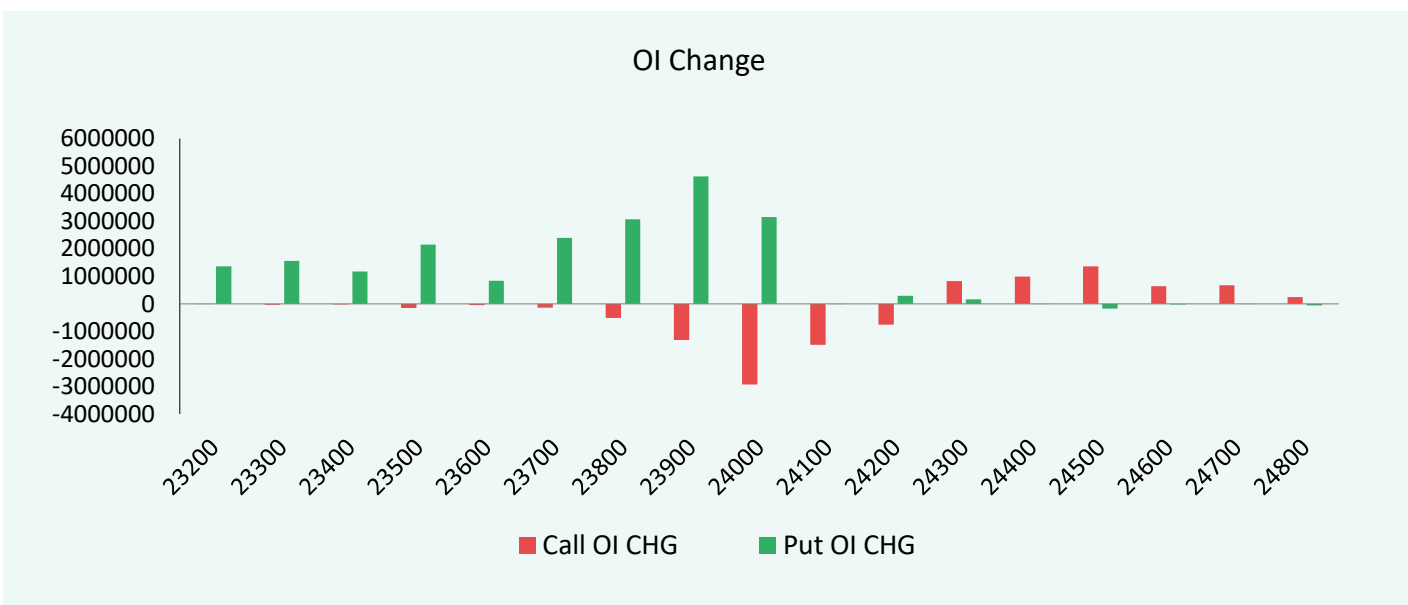
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 30 June 2026



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 30 June 2026



- India Volatility Index (VIX) changed by -4.00% and settled at 13.39.
- The Nifty Put Call Ratio (PCR) finally stood at 1.20 vs. 0.79 (23/06/2026) for 30 June 2026 weekly expiry.
- The maximum OI outstanding for Call was at 24000 with 107.16 lacs followed by 24500 with 105.85 Lacs and that for Put was at 24000 with 125.14 lacs followed by 23500 with 107.14 lacs.
- The highest OI Change for Call was at 24000 with 29.32 lacs Decreased and that for Put was at 23900 with 46.29 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 24100 - 24000 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
NAUKRI 30 Jun 2026	1011.6	0.03	18216375	19.96	996.68	1024.78
AXISBANK 30 Jun 2026	1384.4	1.61	60653750	17.42	1367.00	1393.40
INDIGO 30 Jun 2026	5185.1	4.4	8186850	14.7	5042.07	5263.07
ICICIBANK 30 Jun 2026	1373.6	2.52	140189700	13.49	1352.30	1386.70
BAJAJFINSV 30 Jun 2026	1782	0.91	11483000	13.09	1759.73	1799.03

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SWIGGY 30 Jun 2026	245.05	-1.88	67423200	24.96	239.32	250.87
HDFCAMC 30 Jun 2026	2630.6	-1.9	6071700	12.44	2605.63	2673.93
ETERNAL 30 Jun 2026	256.2	-1.06	218516750	10.87	253.13	260.03
TVSMOTOR 30 Jun 2026	3450	-0.24	12591950	8.68	3393.53	3492.73
360ONE 30 Jun 2026	1100.4	-1.37	6215500	8.34	1089.47	1113.77

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
IREDA 30 Jun 2026	127.62	0.5	38122500	-30.22	125.88	128.99
LTF 30 Jun 2026	297.3	3.97	37905750	-22.06	289.67	301.67
COCHINSHIP 30 Jun 2026	1473.5	0.89	3762400	-20.67	1450.93	1491.73
WIPRO 30 Jun 2026	175.2	0.66	226059000	-19.95	172.41	177.11
WAAREEENER 30 Jun 2026	3029.7	0.3	4428725	-19.51	3004.20	3054.70

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BDL 30 Jun 2026	1382.1	-0.66	3843350	-25.98	1354.00	1422.10
KPITTECH 30 Jun 2026	741.35	-0.06	5552200	-24.37	732.75	752.20
NAM-INDIA 30 Jun 2026	1147.1	-0.57	5664375	-20.72	1139.50	1157.80
INDIANB 30 Jun 2026	847	-0.05	10850000	-19.36	842.60	854.45
ABB 30 Jun 2026	6950	-2.64	1814000	-18.57	6865.17	7109.67

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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