

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	06-06-2026	05-06-2026	Change	Change(%)
Spot	23,123.00	23,366.70	-243.7	-1.04%
Fut	23,148.00	23,451.70	-303.7	-1.30%
Open Int	2,04,45,425	1,99,02,805	542620	2.73%
Implication	SHORT BUILDUP			
BankNifty	06-06-2026	05-06-2026	Change	Change(%)
Spot	54,063.75	54,496.25	-432.5	-0.79%
Fut	54,170.00	54,781.60	-611.6	-1.12%
Open Int	25,01,610	25,71,510	-69900	-2.72%
Implication	LONG UNWINDING			

NIFTY TECHNICAL VIEW

INDEX	Close	S2	S1	PIVOT	R1	R2
Nifty	23,123.00	22,956.00	23,040.00	23,153.00	23,237.00	23,351.00
Banknifty	54,063.75	53,509.00	53,786.00	54,121.00	54,398.00	54,733.00
Sensex	73,524.26	72,977.00	73,251.00	73,593.00	73,866.00	74,208.00

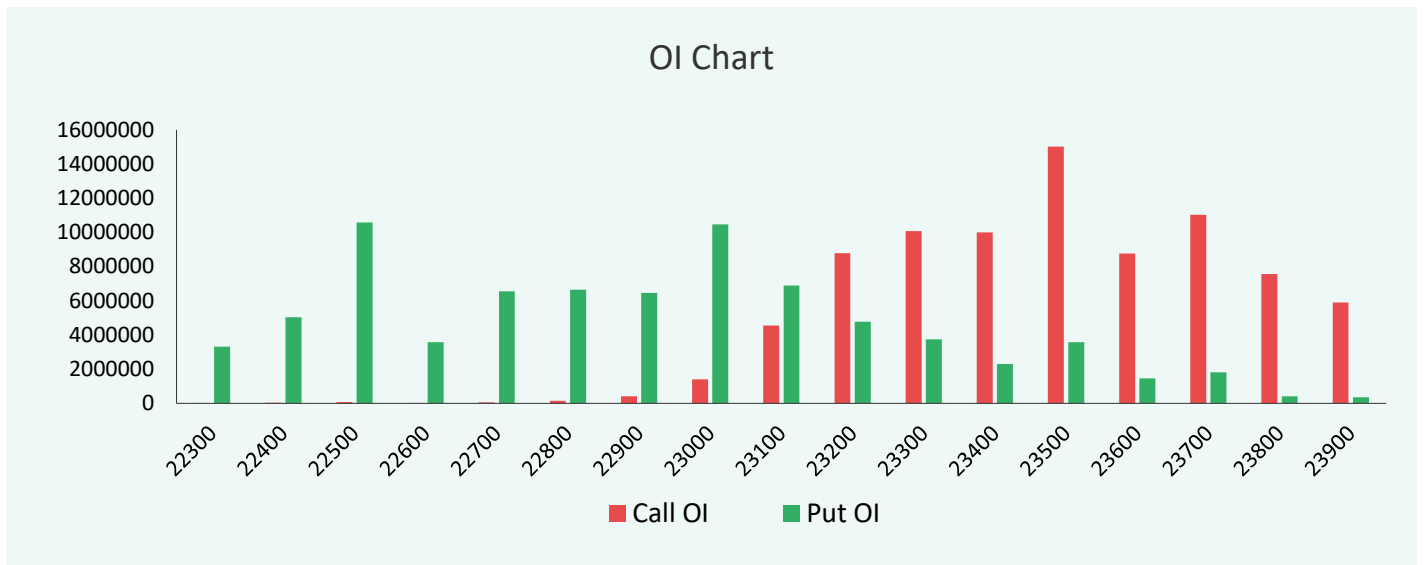
Nifty opened with an upward gap and traded positive in initial half. However profit booking in second half erased most of the earlier gains which led index to close on flat note. Nifty closed at 23123 with a loss of 244 points. On the daily chart the index has formed a Bullish candle with an upper shadow indicating selling at higher levels. The chart pattern suggests that if Nifty crosses and sustains above 23270 level it would witness buying which would lead the index towards 23450-23500 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.



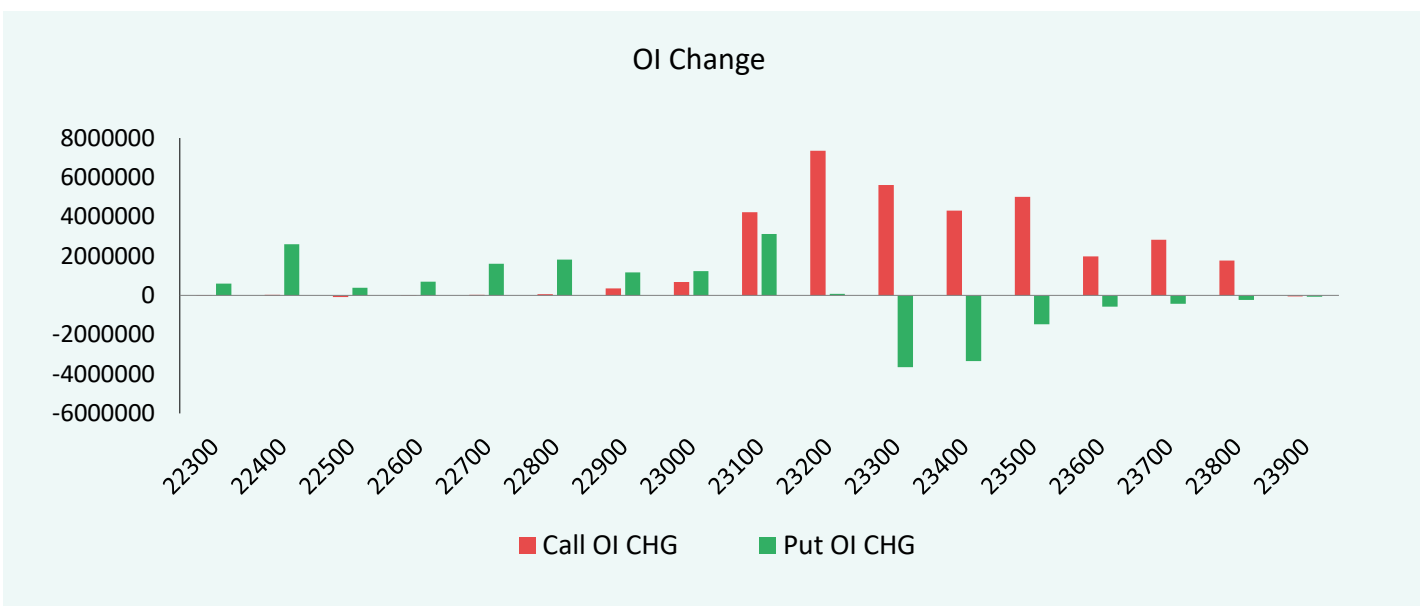
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 09 June 2026



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 09 June 2026



- India Volatility Index (VIX) changed by 7.85% and settled at 17.03.
- The Nifty Put Call Ratio (PCR) finally stood at 0.65 vs. 0.70 (05/06/2026) for 09 June 2026 weekly expiry.
- The maximum OI outstanding for Call was at 23500 with 150.27 lacs followed by 23700 with 110.41 Lacs and that for Put was at 22500 with 105.90 lacs followed by 23000 with 104.79 lacs.
- The highest OI Change for Call was at 23200 with 73.45 lacs Increased and that for Put was at 23300 with 36.52 lacs Decreased.
- Based on OI actions, we expect Nifty to remain in a range from 23300 - 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	1007	2.5	12161100	11.25	977.43	1025.03
MPHASIS 30 Jun 2026	2344.3	0.08	4664275	8.47	2285.70	2389.10
TECHM 30 Jun 2026	1501.5	1.04	22206000	3.53	1473.27	1521.27
APOLLOHOSP 30 Jun 2026	8400	0.6	1782625	3.45	8279.00	8523.00
FORTIS 30 Jun 2026	986	1.27	9415475	2.45	961.85	1009.55

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
NAM-INDIA 30 Jun 2026	1034.3	-6.52	6828125	20.96	1010.23	1078.33
GVT&D 30 Jun 2026	4760.5	-6.46	724375	13.12	4636.67	4920.17
VMM 30 Jun 2026	115.7	-2.75	36666000	7.2	114.62	117.76
LTF 30 Jun 2026	257.25	-3.92	50312250	7.11	254.03	262.48
MUTHOOTFIN 30 Jun 2026	2965	-6.53	4260025	7.1	2915.63	3061.43

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
POWERGRID 30 Jun 2026	290.85	1.06	72741500	-1.63	285.60	294.75
MANKIND 30 Jun 2026	2364.1	0.47	3189375	-0.73	2311.60	2406.30
SUNPHARMA 30 Jun 2026	1794.2	0.03	23520350	-0.45	1783.53	1807.43
BEL 30 Jun 2026	413.2	0.54	111188475	-0.31	405.10	419.35
MCX 30 Jun 2026	2831.3	0.81	11423125	-0.19	2746.20	2890.20

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
VOLTAS 30 Jun 2026	1272	-1.72	9304875	-1.62	1249.93	1311.93
POLICYBZR 30 Jun 2026	1517	-1.86	6951350	-1.6	1501.43	1542.93
GODFRYPHLP 30 Jun 2026	2190	-2.1	2344100	-1.57	2158.37	2235.37
ASTRAL 30 Jun 2026	1514.1	-1.06	5936400	-1.27	1493.03	1545.33
NUVAMA 30 Jun 2026	1516.1	-3.49	1398000	-1.27	1491.30	1559.00

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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https://www.jainam.in/wp-content/uploads/2024/11/Disclosure-and-Disclaimer_Research-Analyst.pdf

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