

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	27-05-2026	26-05-2026	Change	Change(%)
Spot	23,907.15	23,913.70	-6.55	-0.03%
Fut	24,006.20	23,978.90	27.3	0.11%
Open Int	1,49,24,845	1,46,02,705	322140	2.21%
Implication	SHORT BUILDUP			
BankNifty	27-05-2026	26-05-2026	Change	Change(%)
Spot	54,853.85	55,092.90	-239.05	-0.43%
Fut	55,230.00	55,457.80	-227.8	-0.41%
Open Int	25,60,710	24,18,360	142350	5.89%
Implication	SHORT BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	Close	S2	S1	PIVOT	R1	R2
Nifty	23,907.15	23,791.00	23,849.00	23,916.00	23,974.00	24,041.00
Banknifty	54,853.85	54,455.00	54,654.00	54,938.00	55,138.00	55,421.00
Sensex	75,867.80	75,470.00	75,669.00	75,947.00	76,146.00	76,423.00

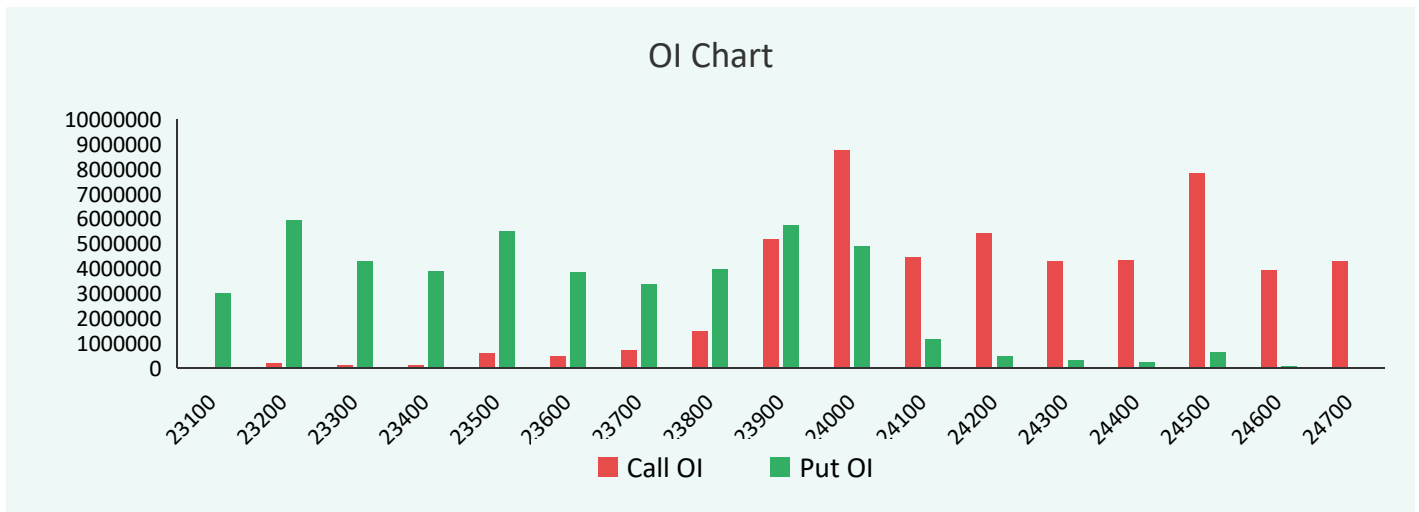
Nifty opened on a flat note but buying led the index upwards to end in the green. Nifty closed at 23907 with a loss of 7 points. On the daily chart the index has formed a small Bullish candle with shadows on either side indicating indecisiveness amongst participants regarding the direction. The chart pattern suggests that if Nifty crosses and sustains above 24100 level it would witness buying which would lead the index towards 24150-24250 levels. Important Supports for the day is around 23850 However if index sustains below 23850 then it may witness profit booking which would take the index towards 23800-23700 levels.



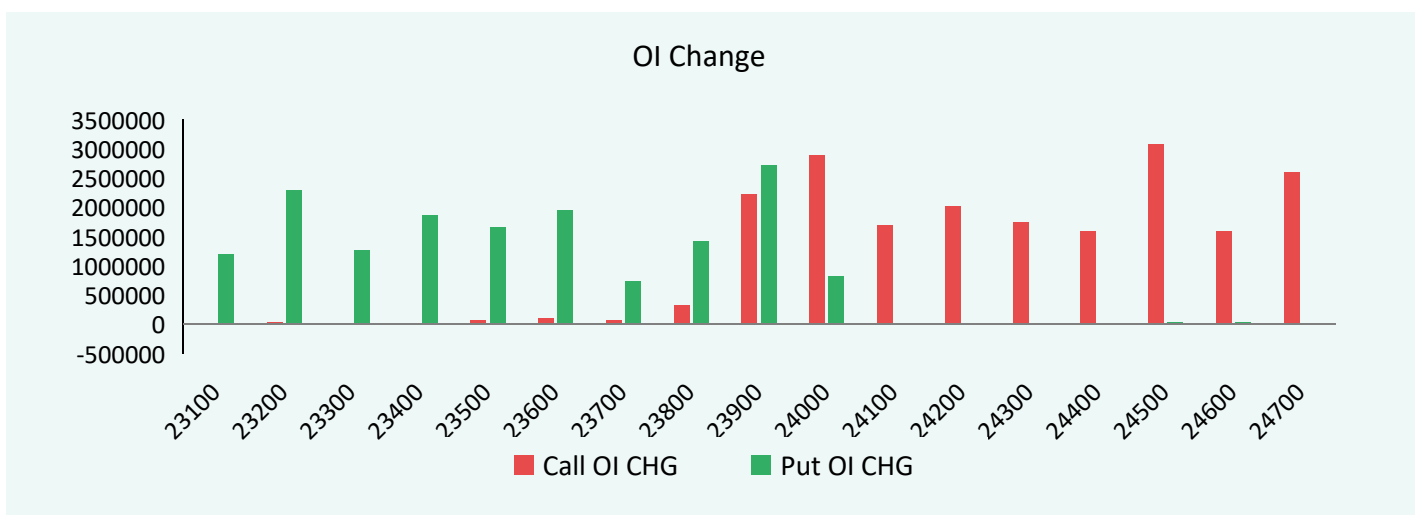
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 02 June 2026



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 02 June 2026



- India Volatility Index (VIX) changed by -7.13% and settled at 14.98.
- The Nifty Put Call Ratio (PCR) finally stood at 0.85 vs. 0.92 (26/05/2026) for 02 June 2026 weekly expiry.
- The maximum OI outstanding for Call was at 24000 with 87.27 lacs followed by 24500 with 78.26 Lacs and that for Put was at 23200 with 59.15 lacs followed by 23900 with 57.06 lacs.
- The highest OI Change for Call was at 24500 with 30.83 lacs Increased and that for Put was at 23900 with 27.25 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 24000 - 23900 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
COALINDIA 30 Jun 2026	460	0.76	93726450	65.93	436.97	472.87
EXIDEIND 30 Jun 2026	398	8.11	26571600	27.78	375.33	410.58
JSWENERGY 30 Jun 2026	607.8	5.06	24895000	13.73	588.37	619.62
MOTHERSON 30 Jun 2026	143.44	4.9	161240700	9.98	137.93	146.82
OFSS 30 Jun 2026	10207	4.33	1152300	9.84	9930.00	10375.50

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BDL 30 Jun 2026	1274	-3.82	3870300	21.57	1244.73	1319.63
COCHINSHIP 30 Jun 2026	1524	-0.72	3351200	11.06	1500.53	1548.23
LICI 30 Jun 2026	832	-3.4	10700900	8.63	815.22	854.82
MCX 30 Jun 2026	3172	-4.5	11118750	8.25	3114.53	3280.13
TVSMOTOR 30 Jun 2026	3457.9	-0.35	9795450	7.65	3400.47	3508.67

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
PREMIERENE 30 Jun 2026	1059	3.34	11939875	-2.53	1033.50	1072.00
SIEMENS 30 Jun 2026	3905	6.09	2892925	-2.26	3672.07	4026.27
POWERINDIA 30 Jun 2026	37655	3.88	424375	-2.2	36550.00	38375.00
FORCEMOT 30 Jun 2026	19985	0.43	200800	-2.16	19772.33	20158.33
IREDA 30 Jun 2026	129.99	2.09	43142250	-1.94	128.22	131.28

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
KPITTECH 30 Jun 2026	759.95	-0.64	7675925	-1.87	748.97	775.82
DRREDDY 30 Jun 2026	1323.2	-0.25	17223125	-1.28	1315.47	1337.37
SBILIFE 30 Jun 2026	1875.5	-0.87	7917000	-0.31	1865.47	1893.47
ANGELONE 30 Jun 2026	338.8	-2.14	20632500	-0.29	332.85	348.35
DELHIVERY 30 Jun 2026	463.3	-0.85	28925500	-0.07	460.05	469.20

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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