

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES
SNAPSHOT

Nifty	03-06-2025	02-06-2025	Change	Change(%)
Spot	24,542.50	24,716.60	-174.1	-0.70%
Fut	24,646.80	24,826.30	-179.5	-0.72%
Open Int	1,30,26,300	1,32,28,125	-201825	-1.53%
Implication	LONG UNWINDING			
BankNifty	03-06-2025	02-06-2025	Change	Change(%)
Spot	55,599.95	55,903.40	-303.45	-0.54%
Fut	55,850.00	56,180.40	-330.4	-0.59%
Open Int	19,75,050	18,99,540	75510	3.98%
Implication	SHORT BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	24,542.50	24,287.00	24,415.00	24,630.00	24,758.00	24,973.00

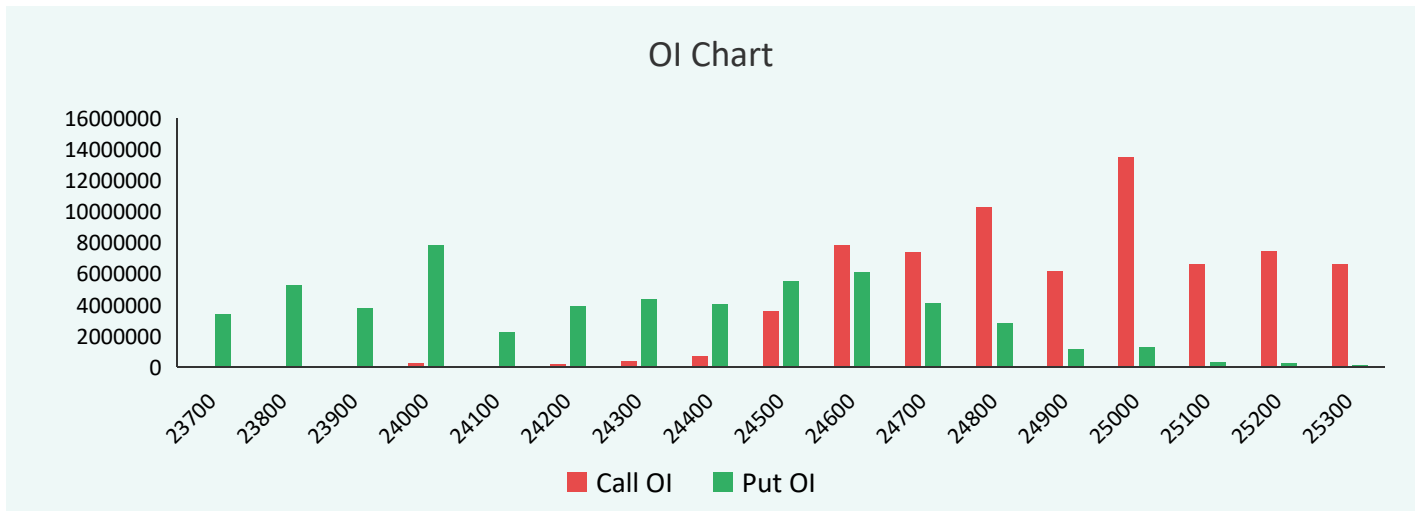
Nifty opened with downward gap and selling pressure throughout the session dragged it lower to end near lowest point of the day . Nifty closed at 24543 with a loss of 174 points. On the daily chart index has formed a sizable bearish candle indicating negative bias. The chart pattern suggests that if Nifty crosses and sustains above 24660 level it would witness buying which would lead the index towards 24850-24900 levels. Important Supports for the day is around 24460 However if index sustains below 24460 then it may witness profit booking which would take the index towards 24400-24300 levels.



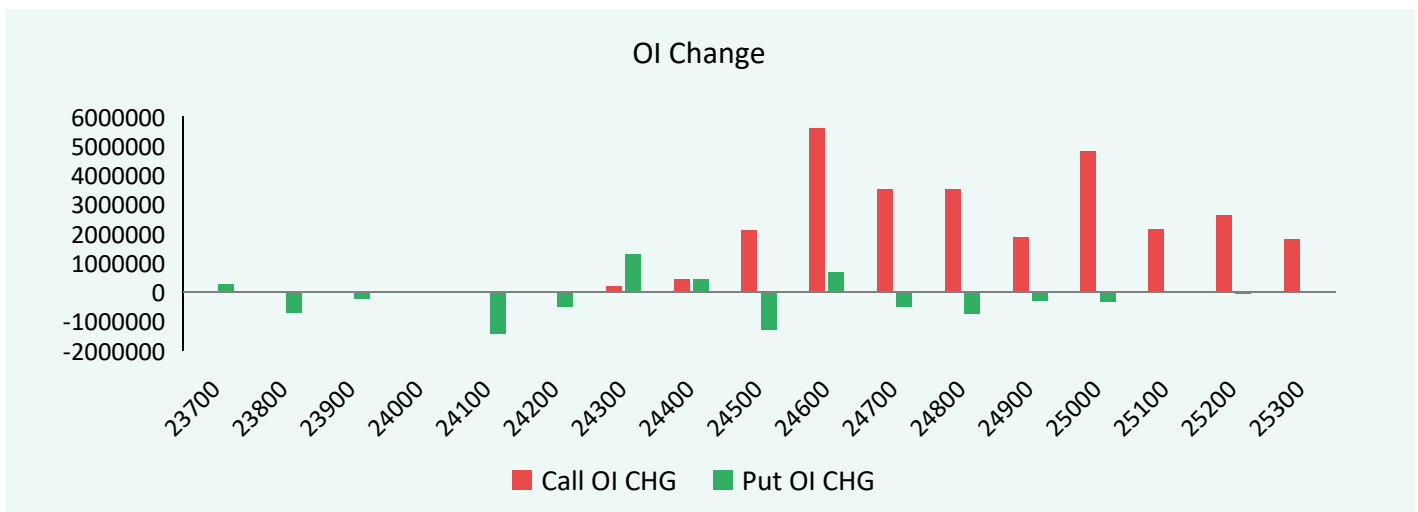
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 05 JUNE 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 05 JUNE 2025



- India Volatility Index (VIX) changed by -2.75% and settled at 16.68.
- The Nifty Put Call Ratio (PCR) finally stood at 0.50 vs. 0.68 (02/06/2025) for 05 June, 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 134.60 lacs followed by 24800 with 102.22 Lacs and that for Put was at 24000 with 77.94 lacs followed by 24600 with 60.53 lacs.
- The highest OI Change for Call was at 24600 with 56.05 lacs Increased and that for Put was at 24100 with 14.03 lacs Decreased.
- Based on OI actions, we expect Nifty to remain in a range from 24600– 24500 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
UNOMINDA 26 Jun 2025	1034.4	1.04	611600	44.6	1025.43	1042.13
BDL 26 Jun 2025	1990	0.2	1086150	33.57	1951.63	2035.13
CAMS 26 Jun 2025	4183.9	0.85	1953875	27.77	4137.70	4232.50
FORTIS 26 Jun 2025	733.8	1.19	1395775	23.87	726.80	742.40
MAZDOCK 26 Jun 2025	3445	1.21	1111775	19.96	3406.30	3487.80

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
KAYNES 26 Jun 2025	5740	-1.14	80700	93.06	5664.00	5848.00
YESBANK 26 Jun 2025	21.09	-9.76	829322000	45.58	20.30	22.48
BLUESTARCO 26 Jun 2025	1541	-0.95	237250	44.27	1529.53	1559.23
MANKIND 26 Jun 2025	2365	-2.63	338625	38.71	2332.43	2419.43
RVNL 26 Jun 2025	405.1	-0.87	2957625	23.83	400.93	412.13

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
IRCTC 26 Jun 2025	775.8	0.88	17073875	-3	767.53	783.18
COLPAL 26 Jun 2025	2484.5	0.1	4338775	-2.68	2466.17	2497.37
SIEMENS 26 Jun 2025	3311.7	0.25	2190900	-1.11	3287.47	3358.47
DABUR 26 Jun 2025	487.7	0.07	18781250	-0.79	485.63	489.78
DRREDDY 26 Jun 2025	1248	0.26	10461250	-0.5	1241.83	1254.33

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
NBCC 26 Jun 2025	124.2	-1.08	37276600	-5.33	122.80	125.97
NCC 26 Jun 2025	235.81	-0.67	10623375	-3	234.24	237.95
SAIL 26 Jun 2025	130.75	-0.4	137520000	-1.47	129.47	132.91
BSOFT 26 Jun 2025	399.05	-0.56	11053000	-1.29	394.92	403.47
CHOLAFIN 26 Jun 2025	1571	-0.98	11008750	-1.24	1556.53	1597.53

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

Kiran Jani Research head (Technical)		Vaishali Patel Sr.Research Analyst (Technical)	
Ashish Maurya Jr.Research Analyst (Technical)	Bhargav Rangrej Jr.Research Analyst (Technical)	Maan Thakkar Jr.Research Analyst (Technical)	Saikumar Kokkula Jr.Research Analyst (Technical)

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CONTACT US



JAINAM HOUSE
Nr. Shardayatan School, Kargil Chowk, New Passport
Office Road, Piplod, Surat -7
0261 6725555 | research.report@jainam.biz



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