

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	10-03-2026	09-03-2026	Change	Change(%)
Spot	24,261.60	24,028.05	233.55	0.97%
Fut	24,405.70	24,122.50	283.2	1.17%
Open Int	1,79,22,385	1,78,17,345	105040	0.59%
Implication	LONG BUILDUP			
BankNifty	10-03-2026	09-03-2026	Change	Change(%)
Spot	56,950.80	56,019.80	931	1.66%
Fut	57,341.60	56,318.60	1023	1.82%
Open Int	22,24,590	23,66,100	-141510	-5.98%
Implication	SHORT COVERING			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	24,261.60	23,991.00	24,126.00	24,215.00	24,350.00	24,439.00

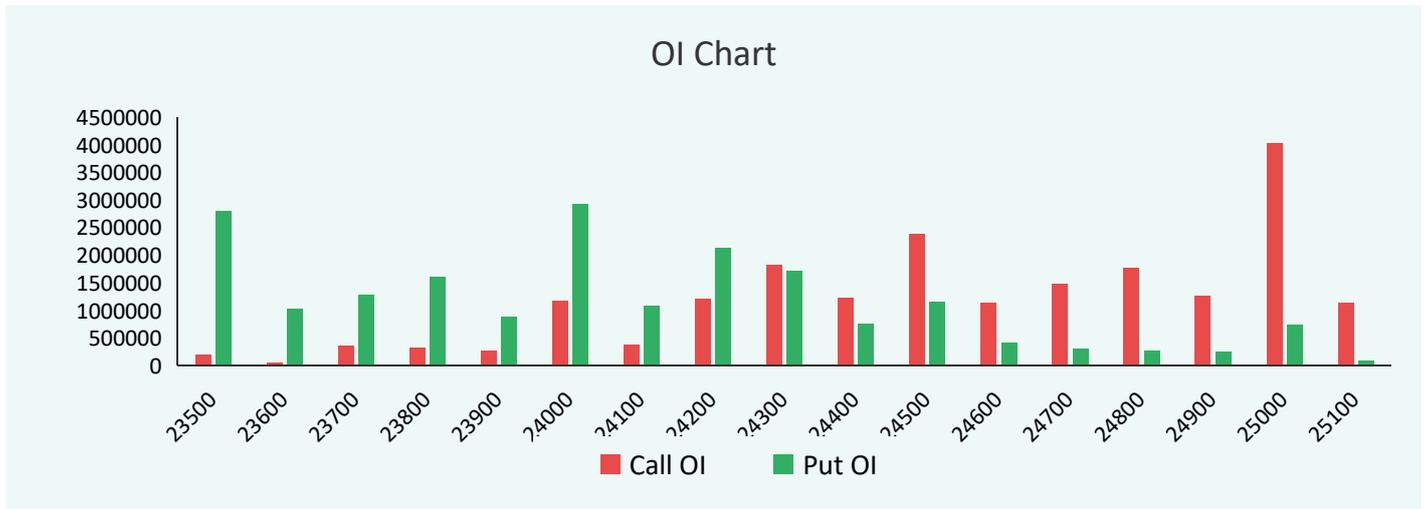
Nifty opened with an upward gap and witnessed selling pressure in the first half. However, buying momentum in second half pulled index higher to close near the day's high. Nifty closed at 24262 with a gain of 234 points. On the daily chart the index has formed a Bearish candle with long lower shadow indicating buying support at lower levels. The chart pattern suggests that if Nifty breaks and sustains below 24080 level it would witness selling which would lead the index towards 24000-23900 levels. However, if index crosses above 24300 level it would witness pullback rally which would take the index towards 24420-24500.



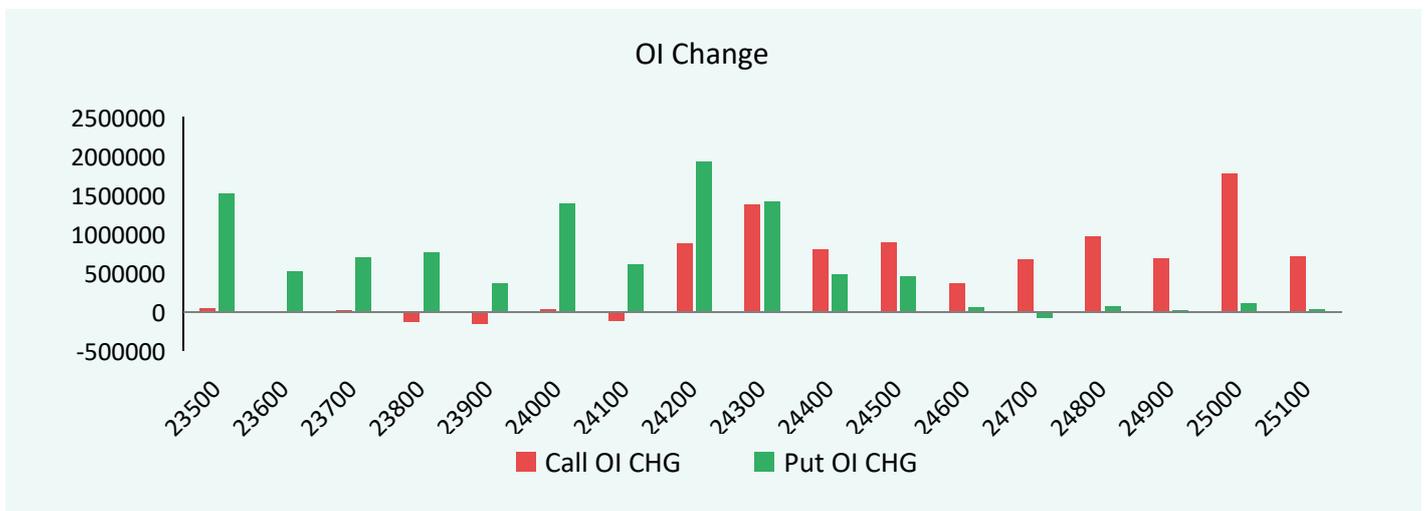
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 17 March 2026



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 17 March 2026



- India Volatility Index (VIX) changed by 19.08% and settled at 18.90.
- The Nifty Put Call Ratio (PCR) finally stood at 0.83 vs. 0.80 (09/03/2026) for 17 March 2026 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 40.18 lacs followed by 24500 with 23.82 Lacs and that for Put was at 24000 with 29.22 lacs followed by 23500 with 27.95 lacs.
- The highest OI Change for Call was at 25000 with 17.70 lacs Increased and that for Put was at 24200 with 19.27 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 24300 - 24200 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
PGEL 30 Mar 2026	554.3	5.93	15245600	22.14	529.27	567.32
CAMS 30 Mar 2026	673.95	3.64	7854750	15.81	662.03	681.08
ADANIGREEN 30 Mar 2026	862.05	0.56	22893000	12.1	845.93	876.73
HDFC AMC 30 Mar 2026	2547.3	2.97	5681400	10.16	2495.47	2580.57
PRESTIGE 30 Mar 2026	1324	0.95	5512500	10.05	1308.27	1336.97

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
KEI 30 Mar 2026	4562	-5.16	1658650	13.6	4370.67	4812.67
POLYCAB 30 Mar 2026	7755	-6.16	2249000	12.7	7516.33	8164.33
BPCL 30 Mar 2026	328	-1.38	43773900	5.41	321.55	338.60
SWIGGY 30 Mar 2026	294.45	-2.19	51104300	3.7	290.08	301.53
BHARATFORG 30 Mar 2026	1852.7	-0.99	6528500	3.41	1823.97	1887.47

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BDL 30 Mar 2026	1391.6	4.17	4540550	-4.25	1341.27	1419.97
IRFC 30 Mar 2026	100.03	3.54	61956500	-4.17	97.86	101.25
SHREECEM 30 Mar 2026	24030	2.19	348250	-4.08	23850.00	24235.00
LICI 30 Mar 2026	823.25	1.88	9059400	-2.95	812.38	828.83
IREDA 30 Mar 2026	117.3	3.79	57345900	-2.89	114.26	118.96

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
JUBLFOOD 30 Mar 2026	485.55	-0.9	26321250	-1.29	477.10	495.40
OIL 30 Mar 2026	470.6	-0.43	23175600	-0.84	461.83	476.88

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

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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