

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	29-05-2026	27-05-2026	Change	Change(%)
Spot	23,547.75	23,907.15	-359.4	-1.50%
Fut	23,744.50	23,996.70	-252.2	-1.05%
Open Int	1,86,99,135	1,49,24,845	3774290	25.29%
Implication	SHORT BUILDUP			

BankNifty	29-05-2026	27-05-2026	Change	Change(%)
Spot	54,239.20	54,853.85	-614.65	-1.12%
Fut	54,770.00	55,207.00	-437	-0.79%
Open Int	26,25,600	25,60,710	64890	2.53%
Implication	SHORT BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	Close	S2	S1	PIVOT	R1	R2
Nifty	23,547.75	23,160.00	23,354.00	23,678.00	23,872.00	24,196.00
Banknifty	54,239.20	53,445.00	53,842.00	54,513.00	54,910.00	55,582.00
Sensex	74,775.74	73,564.00	74,170.00	75,195.00	75,801.00	76,826.00

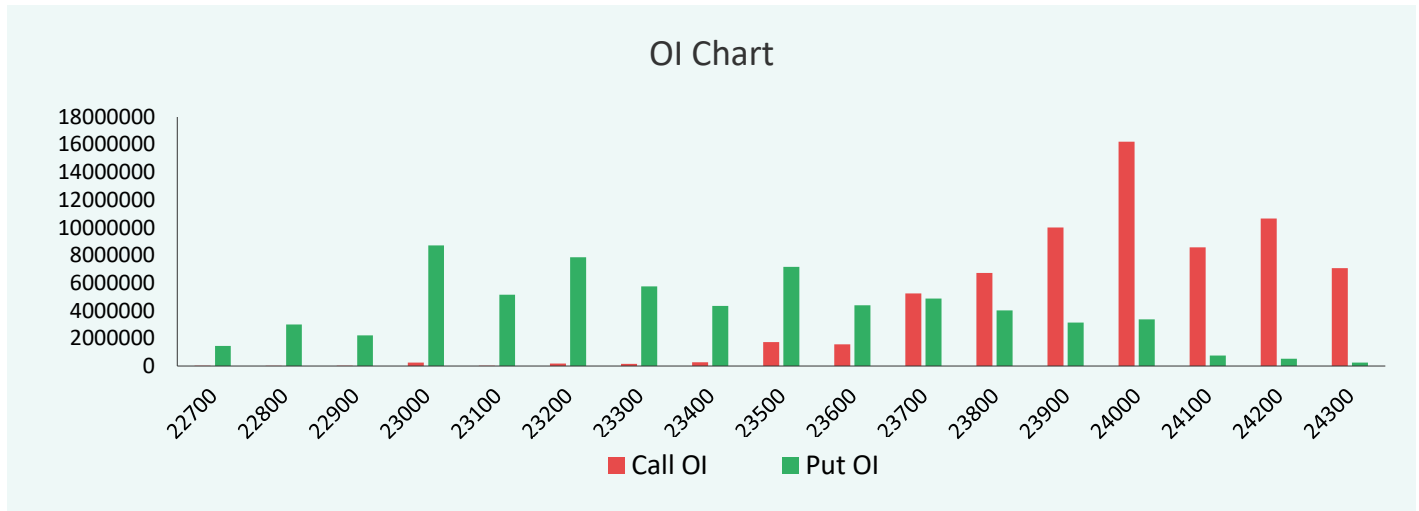
Nifty opened on a flat note but selling led the index downwards to end in red. Nifty closed at 23548 with a loss of 359 points. On the daily chart the index has formed a long Bearish candle forming lower High-Low compare to previous session indicating negative bias. The chart pattern suggests that if Nifty crosses and sustains above 23700 level it would witness buying which would lead the index towards 23800-24000 levels. Important Supports for the day is around 23500 However if index sustains below 23500 then it may witness profit booking which would take the index towards 23400-23300 levels.



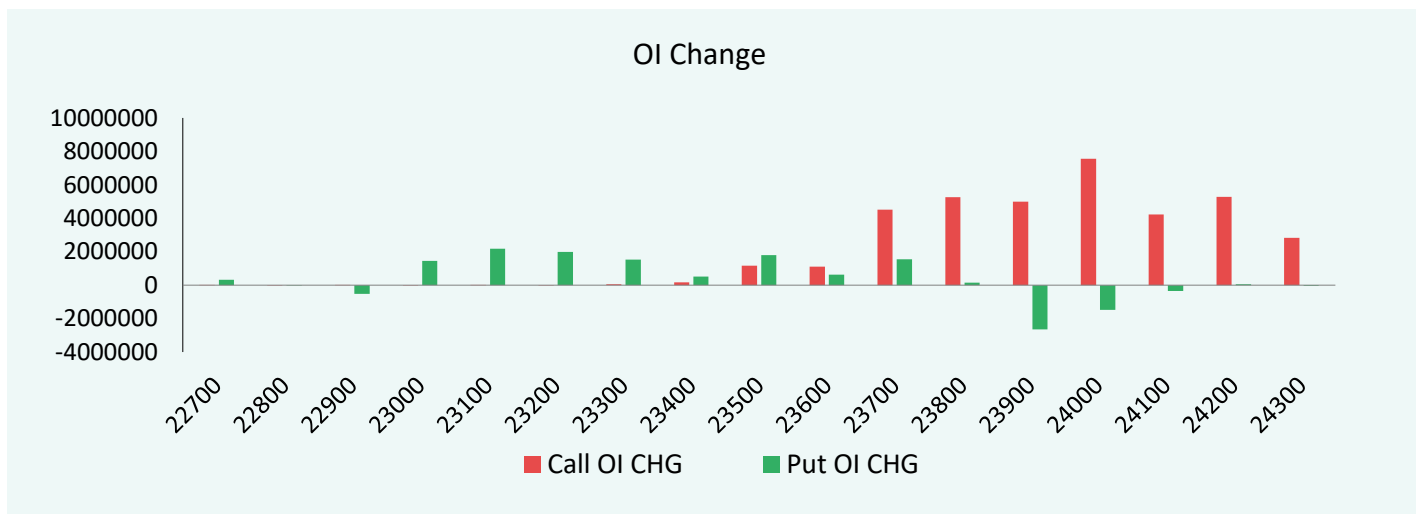
NIFTY OPEN INTEREST

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 8.03% and settled at 16.19.
- The Nifty Put Call Ratio (PCR) finally stood at 0.53 vs. 0.85 (27/05/2026) for 02 June 2026 weekly expiry.
- The maximum OI outstanding for Call was at 24000 with 162.09 lacs followed by 24200 with 106.52 Lacs and that for Put was at 23000 with 87.21 lacs followed by 23200 with 78.65 lacs.
- The highest OI Change for Call was at 24000 with 75.59 lacs Increased and that for Put was at 23900 with 26.54 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 23800 - 23500 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
RADICO 30 Jun 2026	3565	3.11	110250	97.05	3473.33	3628.33
HYUNDAI 30 Jun 2026	1987.4	3.03	13341075	21.23	1925.53	2034.73
ALKEM 30 Jun 2026	5563.5	3	1505250	20.86	5449.00	5754.50
KALYANKJIL 30 Jun 2026	361.9	1.15	39727925	18.98	353.87	369.47
MOTHERSON 30 Jun 2026	146.2	2.39	174266400	17.9	142.35	148.70

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
GVT&D 30 Jun 2026	5050.6	-1.65	189625	63.65	4907.07	5229.07
BDL 30 Jun 2026	1145	-9.81	6217400	61.64	1122.70	1175.20
FEDERALBNK 30 Jun 2026	287.3	-1.08	128832500	58.77	282.47	292.77
INDIANB 30 Jun 2026	819.2	-1.73	17788000	56.58	807.00	836.70
IREDA 30 Jun 2026	126.6	-2.56	53171400	23.92	124.25	130.02

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
COALINDIA 30 Jun 2026	462.7	0.95	76080600	-10.4	454.82	474.27
POWERINDIA 30 Jun 2026	38605	2.04	403175	-3.45	37400.00	39350.00
TATAELXSI 30 Jun 2026	4299	0.45	1734800	-3.22	4241.70	4360.60
NUVAMA 30 Jun 2026	1570	1.39	1544000	-2.53	1538.73	1594.53
ANGELONE 30 Jun 2026	341.15	0.78	19810000	-2.18	337.43	345.03

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
HINDZINC 30 Jun 2026	637.65	-2.56	31396750	-3.1	629.52	652.77
BLUESTARCO 30 Jun 2026	1599.1	-3.63	2835625	-1.26	1573.37	1641.47
ASTRAL 30 Jun 2026	1601	-0.17	6954700	-1.05	1586.70	1615.10
NHPC 30 Jun 2026	79.44	-0.65	119910400	-0.76	78.17	81.06
POLYCAB 30 Jun 2026	9579.5	-0.94	1762875	-0.76	9497.67	9705.67

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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