

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	03-06-2026	02-06-2026	Change	Change(%)
Spot	23,405.60	23,483.55	-77.95	-0.33%
Fut	23,490.00	23,603.10	-113.1	-0.48%
Open Int	1,93,28,205	1,77,47,210	1580995	8.91%
Implication	SHORT BUILDUP			
BankNifty	03-06-2026	02-06-2026	Change	Change(%)
Spot	54,185.95	53,714.65	471.3	0.88%
Fut	54,524.00	54,148.00	376	0.69%
Open Int	25,53,000	25,56,630	-3630	-0.14%
Implication	SHORT COVERING			

NIFTY TECHNICAL VIEW

INDEX	Close	S2	S1	PIVOT	R1	R2
Nifty	23,405.60	23,031.00	23,218.00	23,339.00	23,526.00	23,647.00
Banknifty	54,185.95	52,565.00	53,376.00	53,837.00	54,648.00	55,110.00
Sensex	74,346.17	73,095.00	73,721.00	74,118.00	74,744.00	75,141.00

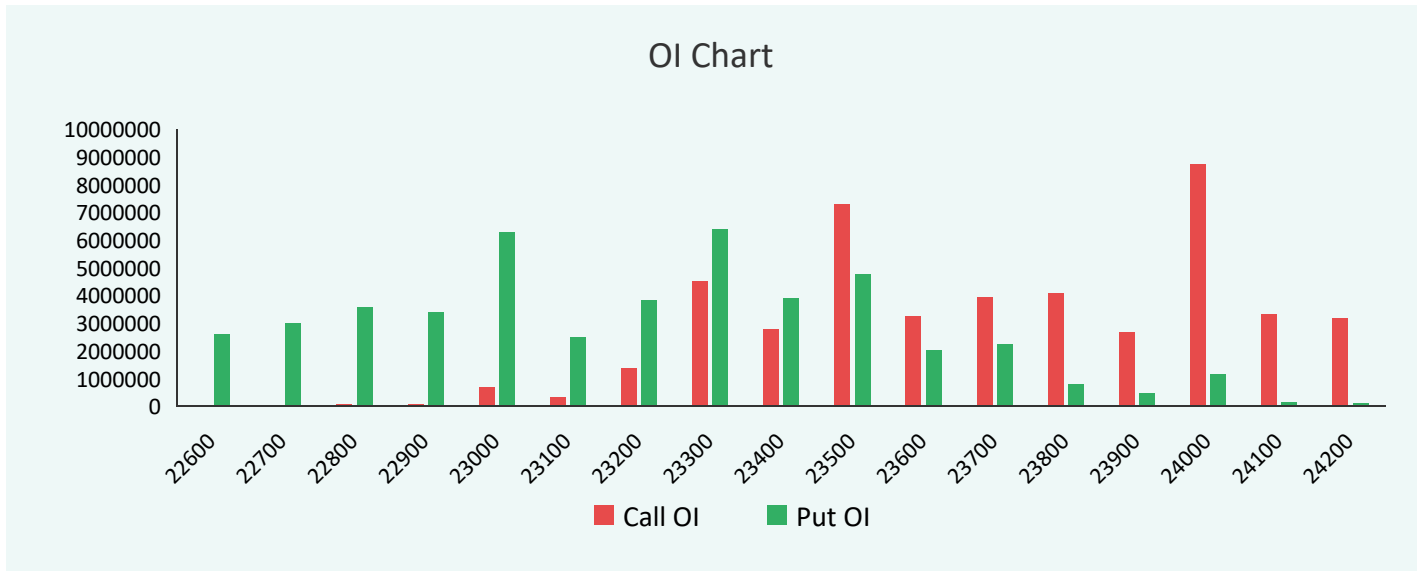
Nifty opened on a negative note and witnessed extreme volatility on either side for most part of the session. However later hour buying momentum pulled index higher to end near day's high. Nifty closed at 23406 with a loss of 78 points. On the daily chart the index has formed a Bearish candle with long lower shadow indicating buying support at lower levels. The chart pattern suggests that if Nifty crosses and sustains above 23460 level it would witness buying which would lead the index towards 23550-23670 levels. Important Supports for the day is around 23300 However if index sustains below 23300 then it may witness profit booking which would take the index towards 23260-23200 levels.



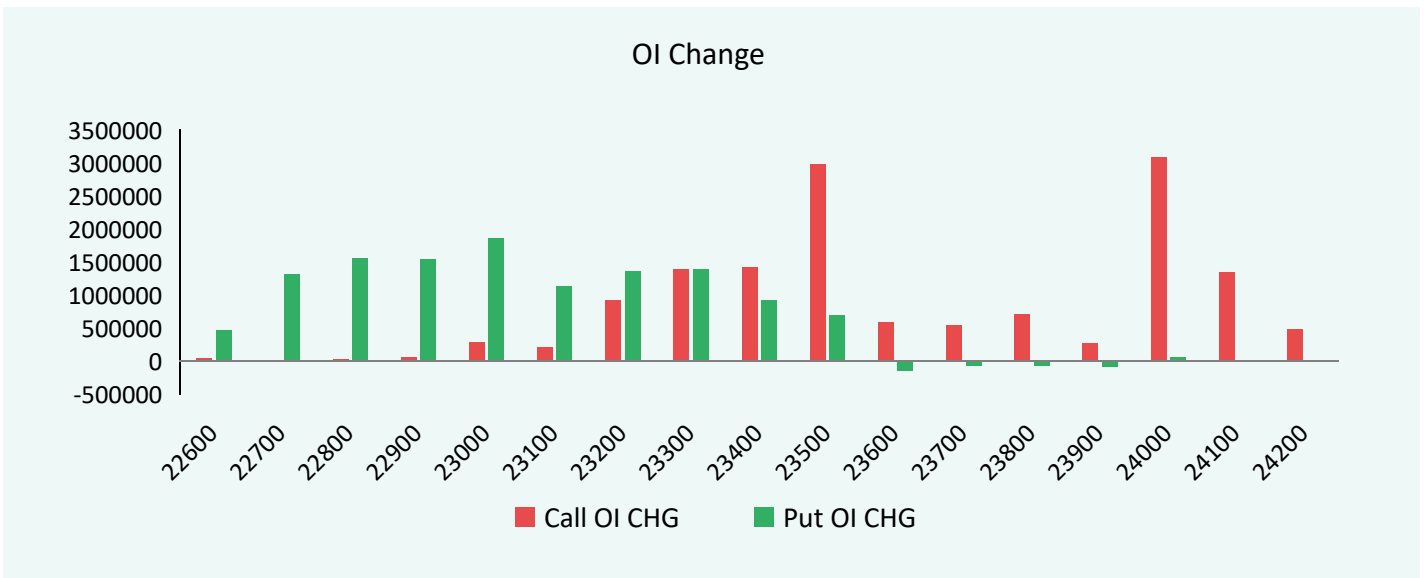
NIFTY OPEN INTEREST

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 6.01% and settled at 16.28.
- The Nifty Put Call Ratio (PCR) finally stood at 0.98 vs. 0.95 (02/06/2026) for 09 June 2026 weekly expiry.
- The maximum OI outstanding for Call was at 24000 with 87.30 lacs followed by 23500 with 73.09 Lacs and that for Put was at 23300 with 63.99 lacs followed by 23000 with 62.91 lacs.
- The highest OI Change for Call was at 24000 with 30.77 lacs Increased and that for Put was at 23000 with 18.65 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 23500 - 23300 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
GVT&D 30 Jun 2026	5022.5	3.74	541625	28.96	4879.83	5138.33
KALYANKJIL 30 Jun 2026	358	0.41	37758625	7.97	350.13	362.13
BSE 30 Jun 2026	3996	0.71	9129000	6.92	3901.33	4069.33
INDIANB 30 Jun 2026	848.05	3.77	16838000	6.66	820.47	863.67
SOLARINDS 30 Jun 2026	18678	0.64	735550	6.51	18429.33	18923.33

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
NAM-INDIA 30 Jun 2026	1070.4	-0.52	4753125	28.2	1033.90	1094.00
NUVAMA 30 Jun 2026	1551.9	-1.36	1551000	12.11	1523.20	1574.50
LTM 30 Jun 2026	4040.4	-7.44	3486450	11.26	3904.40	4230.90
TCS 30 Jun 2026	2239.5	-8.89	44585625	10.64	2170.53	2354.23
WIPRO 30 Jun 2026	183.52	-6.2	277002000	10.11	179.11	190.21

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
NHPC 30 Jun 2026	75.34	3.6	154022400	-8.07	74.76	76.26
ONGC 30 Jun 2026	270.35	1.1	85212000	-2.03	267.47	272.02
JUBLFOOD 30 Jun 2026	434.9	0.02	27022500	-1.96	429.97	440.32
ABB 30 Jun 2026	7228	0.58	2227875	-1.67	7142.50	7295.00
MAXHEALTH 30 Jun 2026	974.7	1.82	12024075	-1.53	952.83	986.23

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
TECHM 30 Jun 2026	1477.8	-5.84	21909000	-3	1448.43	1529.73
ANGELONE 30 Jun 2026	337.6	-2.3	19467500	-2.97	328.37	346.32
RVNL 30 Jun 2026	240.49	-0.87	41007250	-2.09	235.25	244.34
OFSS 30 Jun 2026	10011	-4.06	1123875	-1.89	9891.67	10239.67
PIIND 30 Jun 2026	2759	-0.21	3276350	-1.88	2719.97	2789.17

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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