

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	04-06-2026	03-06-2026	Change	Change(%)
Spot	23,416.55	23,405.60	10.95	0.05%
Fut	23,527.00	23,515.70	11.3	0.05%
Open Int	1,98,05,825	1,93,28,205	477620	2.47%
Implication	LONG BUILDUP			
BankNifty	04-06-2026	03-06-2026	Change	Change(%)
Spot	54,307.85	54,185.95	121.9	0.22%
Fut	54,650.00	54,517.40	132.6	0.24%
Open Int	25,04,190	25,53,000	-48810	-1.91%
Implication	SHORT COVERING			

NIFTY TECHNICAL VIEW

INDEX	Close	S2	S1	PIVOT	R1	R2
Nifty	23,416.55	23,158.00	23,287.00	23,376.00	23,505.00	23,594.00
Banknifty	54,307.85	53,568.00	53,938.00	54,199.00	54,569.00	54,831.00
Sensex	74,360.01	73,500.00	73,930.00	74,237.00	74,667.00	74,974.00

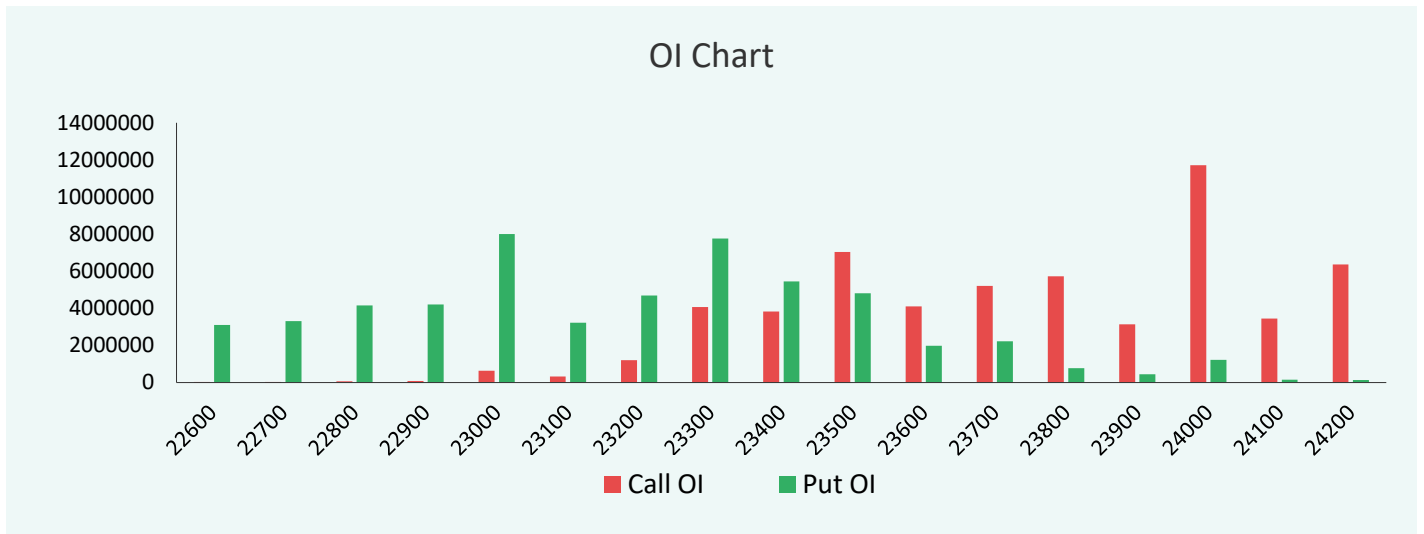
Nifty opened with a downward gap however buying momentum at lower levels pulled index higher to end near day's high. Nifty closed at 23417 with a gain of 11 points. On the daily chart index has formed a bullish candle however it remained restricted within previous session's High-Low range indicating absence of strength on either side. 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.



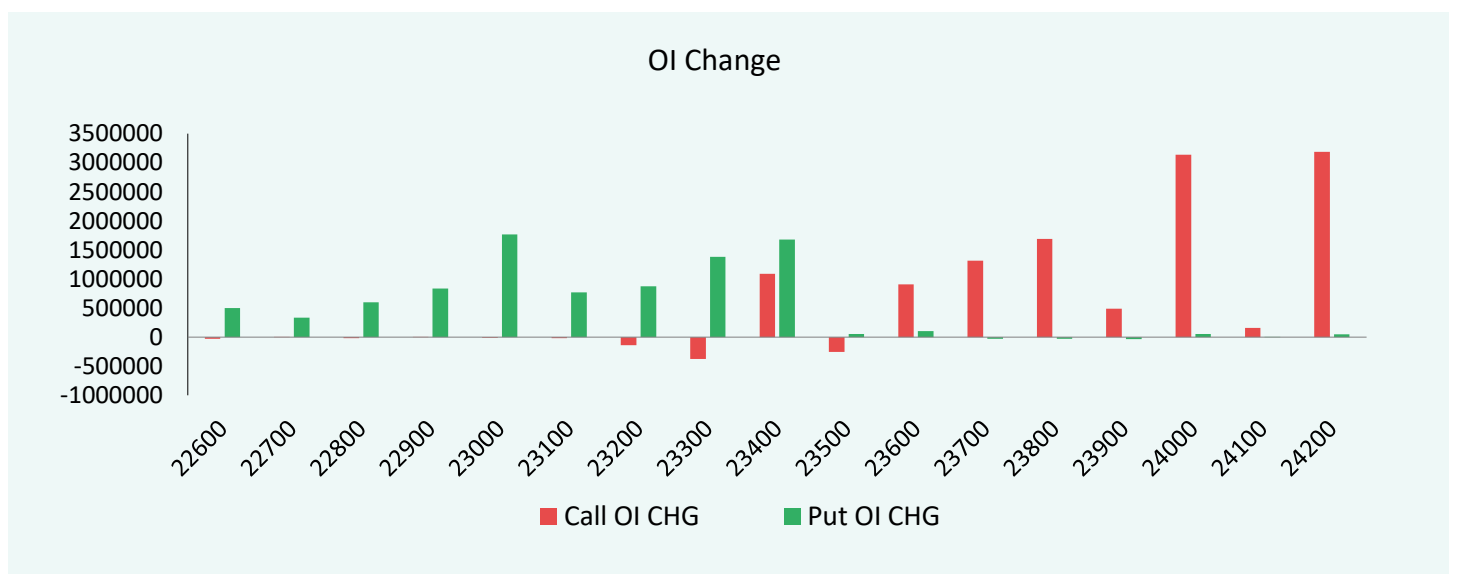
NIFTY OPEN INTEREST

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 -2.41% and settled at 15.89.
- The Nifty Put Call Ratio (PCR) finally stood at 0.96 vs. 0.98 (02/06/2026) for 09 June 2026 weekly expiry.
- The maximum OI outstanding for Call was at 24000 with 117.08 lacs followed by 23000 with 74.00 Lacs and that for Put was at 23500 with 70.40 lacs followed by 23300 with 77.68 lacs.
- The highest OI Change for Call was at 24200 with 31.89 lacs Increased and that for Put was at 23000 with 17.66 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
NAM-INDIA 30 Jun 2026	1126.5	5.03	5819375	24.96	1079.63	1158.63
GVT&D 30 Jun 2026	5129.5	2.38	636250	19.29	5070.67	5188.67
BLUESTARCO 30 Jun 2026	1604.9	0.73	2860000	13.48	1583.73	1637.33
KALYANKJIL 30 Jun 2026	367	2.97	42488000	12.56	355.67	376.67
NHPC 30 Jun 2026	76.7	1.52	155680000	8.71	75.37	77.68

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
VMM 30 Jun 2026	118.74	-2.08	35991850	17.46	117.17	120.41
ULTRACEMCO 30 Jun 2026	11094	-0.97	2433350	6.8	11015.67	11209.67
ASIANPAINT 30 Jun 2026	2652.6	-0.11	11504750	4.82	2628.47	2683.37
POLICYBZR 30 Jun 2026	1542.6	-2.99	7083300	4.61	1520.07	1583.27
NATIONALUM 30 Jun 2026	415.25	-5.51	45361875	4.55	407.33	431.08

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
FORCEMOT 30 Jun 2026	18641	6.01	238725	-5.05	17752.67	19189.67
SAMMAANCAP 30 Jun 2026	185.03	3.51	74046000	-2.01	179.09	189.03
BSE 30 Jun 2026	4059	1.4	8864625	-1.99	3964.67	4140.67
GAIL 30 Jun 2026	168.62	2.34	74809350	-1.99	164.94	170.75
TECHM 30 Jun 2026	1497.7	1.31	21472200	-1.55	1466.53	1514.43

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
PREMIERENE 30 Jun 2026	1080.9	-1.13	10321825	-0.89	1068.60	1096.60
MANKIND 30 Jun 2026	2360	-1.29	3301200	-0.48	2335.77	2395.87
OIL 30 Jun 2026	490.8	-0.88	17178000	-0.45	488.28	495.28
GODFRYPHLP 30 Jun 2026	2256	-0.06	2399375	-0.38	2237.13	2278.43
MOTILALOF 30 Jun 2026	862	-0.18	4454700	-0.36	855.60	870.20

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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