

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	09-06-2026	08-06-2026	Change	Change(%)
Spot	23,242.10	23,123.00	119.1	0.52%
Fut	23,347.00	23,174.60	172.4	0.74%
Open Int	1,98,68,420	2,04,45,425	-577005	-2.82%
Implication	SHORT COVERING			
BankNifty	09-06-2026	08-06-2026	Change	Change(%)
Spot	55,194.50	54,063.75	1130.75	2.09%
Fut	55,442.00	54,242.00	1200	2.21%
Open Int	23,92,470	25,01,610	-109140	-4.36%
Implication	SHORT COVERING			

NIFTY TECHNICAL VIEW

INDEX	Close	S2	S1	PIVOT	R1	R2
Nifty	23,242.10	23,034.00	23,138.00	23,209.00	23,313.00	23,384.00
Banknifty	55,194.50	53,842.00	54,518.00	54,918.00	55,594.00	55,994.00
Sensex	73,918.76	73,184.00	73,551.00	73,793.00	74,161.00	74,403.00

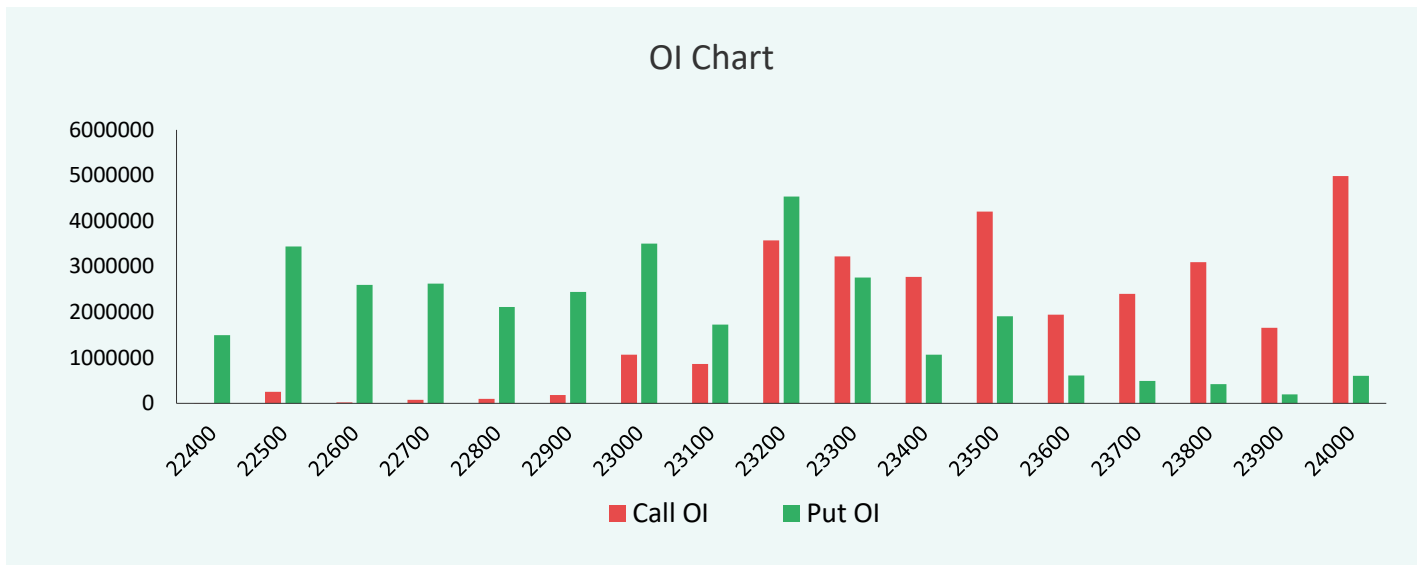
Nifty opened with an upward gap and traded positive in initial half. However, profit booking in second half erased most of the earlier gains which led index to close on flat note. Nifty closed at 23242 with a gain of 119 points. On the daily chart the index has formed a "Doji" candlestick formation indicating indecisiveness amongst market participants regarding the direction. The chart pattern suggests that if Nifty crosses and sustains above 23280 level it would witness buying which would lead the index towards 23450-23500 levels. Important Supports for the day is around 23070 However if index sustains below 23070 then it may witness profit booking which would take the index towards 23000-22900 levels.



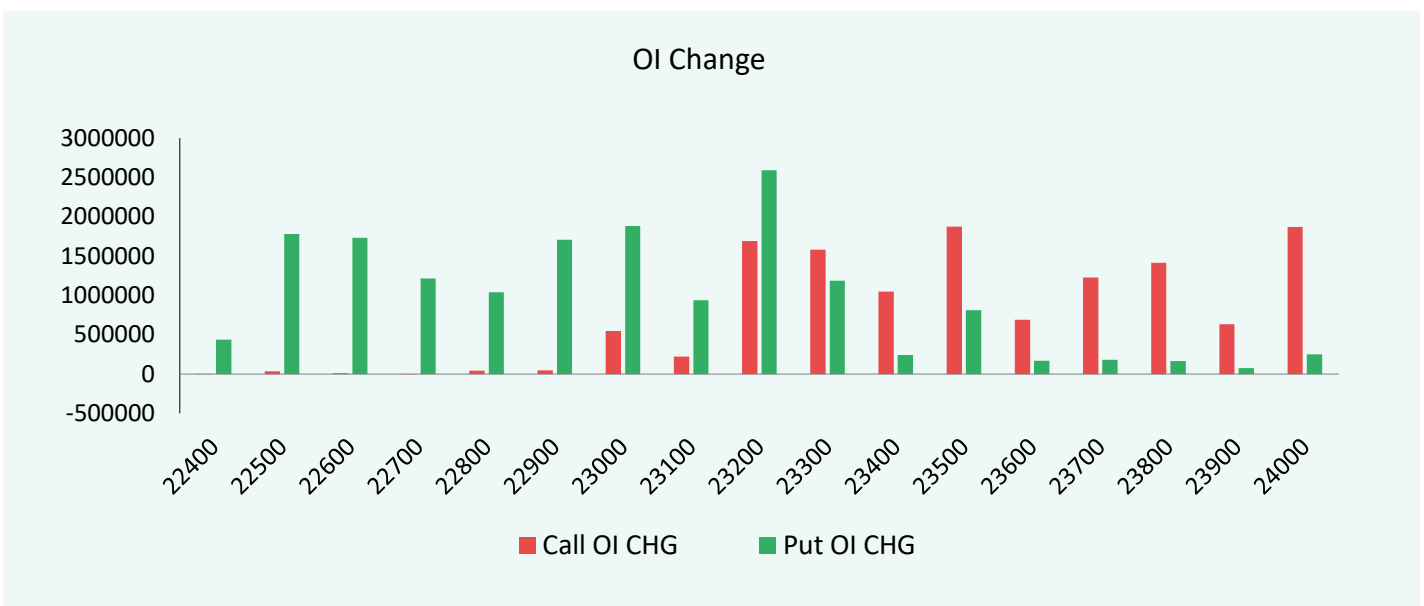
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 16 June 2026



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 16 June 2026



- India Volatility Index (VIX) changed by 8.53% and settled at 15.58.
- The Nifty Put Call Ratio (PCR) finally stood at 1.06 vs. 0.65 (08/06/2026) for 16 June 2026 weekly expiry.
- The maximum OI outstanding for Call was at 24000 with 49.87 lacs followed by 23500 with 42.08 Lacs and that for Put was at 23200 with 45.35 lacs followed by 23000 with 35.02 lacs.
- The highest OI Change for Call was at 23500 with 18.74 lacs Increased and that for Put was at 23200 with 25.90 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 23500 - 23200 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
APOLLOHOSP 30 Jun 2026	8555	1.84	1954000	14.15	8443.67	8620.67
RADICO 30 Jun 2026	3512.3	0.73	168900	11.6	3476.77	3543.17
PIIND 30 Jun 2026	2888	7.21	3548300	10.29	2763.83	2953.03
BANKINDIA 30 Jun 2026	148.34	5.72	76112400	7.89	143.14	151.41
HINDPETRO 30 Jun 2026	384.2	2.67	34374375	7.41	377.75	388.20

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
POLICYBZR 30 Jun 2026	1512.5	-0.45	7634550	11.18	1488.83	1533.43
POWERINDIA 30 Jun 2026	34865	-0.57	478475	9.55	34253.33	35373.33
MAXHEALTH 30 Jun 2026	1005.5	-0.45	11526900	6.14	997.75	1013.90
DALBHARAT 30 Jun 2026	1654.9	-0.36	4014075	5.03	1641.20	1677.40
PERSISTENT 30 Jun 2026	5016.5	-0.51	3160700	4.46	4938.83	5090.33

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
VOLTAS 30 Jun 2026	1306.5	2.49	8676375	-3.73	1281.80	1321.40
FEDERALBNK 30 Jun 2026	317.6	3.72	110822500	-3.26	310.53	321.33
GODFRYPHLP 30 Jun 2026	2286	4.26	2281400	-2.55	2226.33	2319.33
IDFCFIRSTB 30 Jun 2026	74.23	3.36	412375775	-2.38	72.68	75.37
PGEL 30 Jun 2026	482.45	2.45	14201550	-2.18	473.37	489.57

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
AMBER 30 Jun 2026	7745	-0.43	2471700	-1.84	7676.33	7813.83
SHREECEM 30 Jun 2026	23510	-0.57	400025	-1.62	23408.33	23673.33
OIL 30 Jun 2026	477.45	-1.16	16955400	-0.71	470.65	484.40
TECHM 30 Jun 2026	1492	-0.92	21783000	-0.64	1473.07	1515.37
TMPV 30 Jun 2026	387.75	-0.09	63723200	-0.38	384.12	392.87

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.

DISCLAIMER:

For Disclaimer and Disclosure kindly go through below mentioned link

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



Scan the code to Join our
whatsapp group

