

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	10-06-2026	09-06-2026	Change	Change(%)
Spot	23,214.95	23,242.10	-27.15	-0.12%
Fut	23,239.90	23,331.10	-91.2	-0.39%
Open Int	1,92,63,400	1,98,68,420	-605020	-3.05%
Implication	LONG UNWINDING			
BankNifty	10-06-2026	09-06-2026	Change	Change(%)
Spot	55,100.30	55,194.50	-94.2	-0.17%
Fut	55,220.00	55,375.60	-155.6	-0.28%
Open Int	24,78,930	23,92,470	86460	3.61%
Implication	SHORT BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	Close	S2	S1	PIVOT	R1	R2
Nifty	23,214.95	23,034.00	23,125.00	23,275.00	23,365.00	23,516.00
Banknifty	55,100.30	54,698.00	54,899.00	55,227.00	55,429.00	55,757.00
Sensex	73,984.73	73,450.00	73,717.00	74,165.00	74,433.00	74,881.00

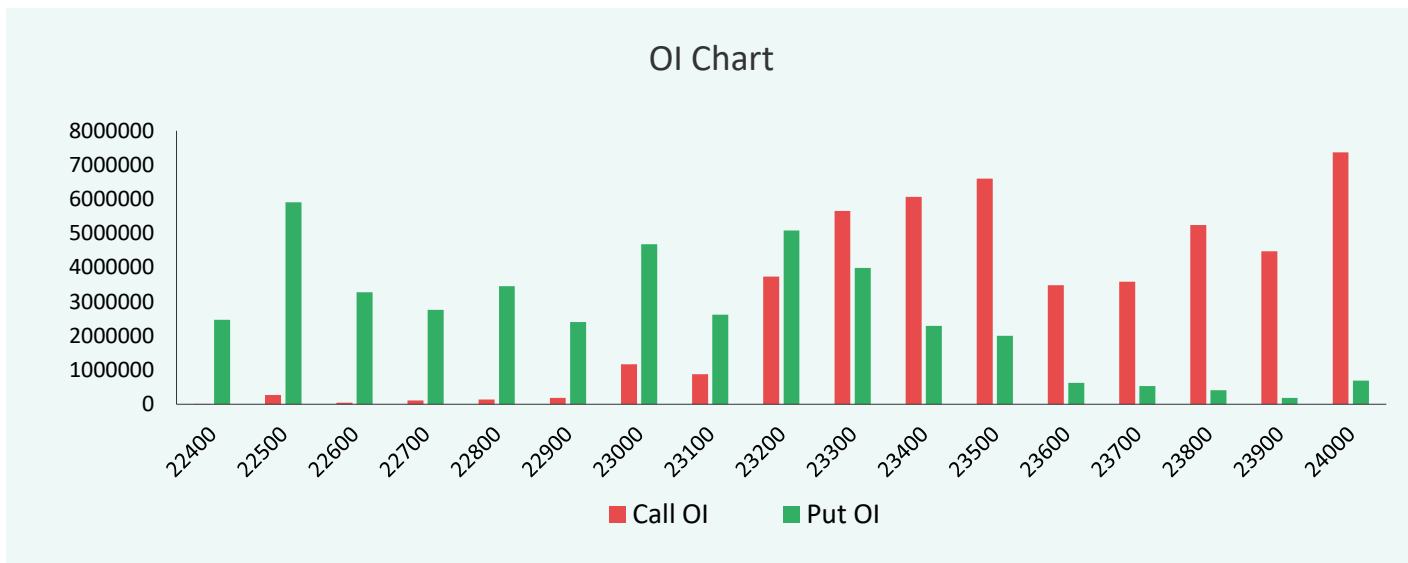
Nifty opened on a flat note and traded positive in initial half. However, profit booking in second half erased most of the earlier gains which led index to close near day's low.. Nifty closed at 23215 with a loss of 27 points. On the daily chart the index has formed a small Bearish candle with upper shadow indicating selling pressure as well as resistance at higher levels. The chart pattern suggests that if Nifty crosses and sustains above 23425 level it would witness buying which would lead the index towards 23500-23600 levels. Important Supports for the day is around 23180 However if index sustains below 23180 then it may witness profit booking which would take the index towards 23100-23000 levels.



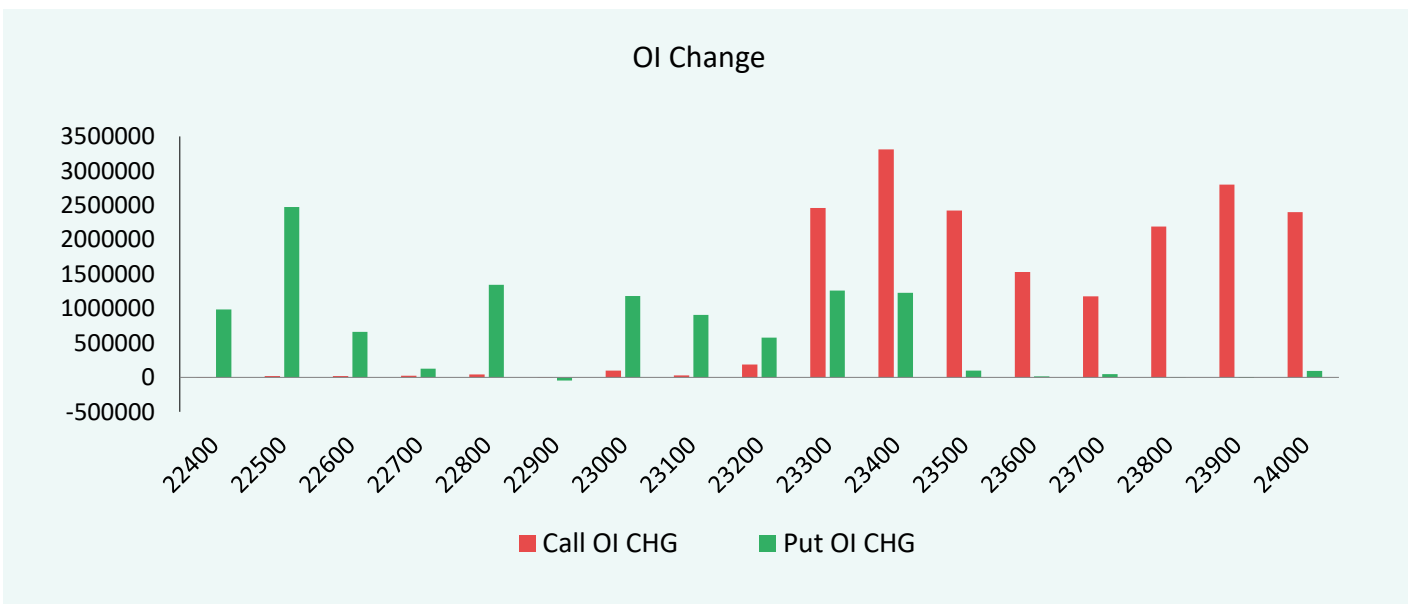
NIFTY OPEN INTEREST

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 0.37% and settled at 15.63.
- The Nifty Put Call Ratio (PCR) finally stood at 0.82 vs. 1.06 (09/06/2026) for 16 June 2026 weekly expiry.
- The maximum OI outstanding for Call was at 24000 with 73.69 lacs followed by 23500 with 66.05 Lacs and that for Put was at 22500 with 59.11 lacs followed by 23200 with 50.86 lacs.
- The highest OI Change for Call was at 23400 with 33.11 lacs Increased and that for Put was at 22500 with 24.74 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
BHARATFORG 30 Jun 2026	1958	1.02	7280000	10.83	1902.80	1995.50
PIDILITIND 30 Jun 2026	1512.9	1.5	7078500	7.81	1487.13	1541.83
MAXHEALTH 30 Jun 2026	1007.3	0.1	11152050	5.02	997.23	1022.43
AXISBANK 30 Jun 2026	1316	1.27	63648125	4.75	1295.33	1333.43
MARICO 30 Jun 2026	821.9	0.4	15680400	4.34	815.65	831.85

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
OIL 30 Jun 2026	431	-9.78	21558600	30.99	413.25	458.90
GVT&D 30 Jun 2026	4861.5	-2.02	796375	10.53	4782.33	4984.33
POWERINDIA 30 Jun 2026	33470	-3.99	514525	9.98	32793.33	34613.33
IRFC 30 Jun 2026	94	-2.33	63720250	7.36	92.51	96.63
APOLLOHOSP 30 Jun 2026	8513.5	-0.6	2069875	6.97	8467.00	8604.50

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SHREECEM 30 Jun 2026	23965	1.81	389175	-2.28	23503.33	24338.33
DABUR 30 Jun 2026	429.3	0.3	20495000	-0.61	424.08	437.98
KOTAKBANK 30 Jun 2026	389.4	1.6	176936000	-0.59	383.27	394.12
ITC 30 Jun 2026	283.75	0.78	157246400	-0.14	280.20	287.10

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
FEDERALBNK 30 Jun 2026	311.5	-1.83	-43.53	105800000	308.38	316.53
COALINDIA 30 Jun 2026	452.95	-3.49	57.68	79863300	447.13	464.13
NHPC 30 Jun 2026	72.95	-1.9	32.02	145945600	72.21	74.25
GODFRYPHLP 30 Jun 2026	2235	-1.93	-40.32	2189000	2210.90	2276.20
VOLTAS 30 Jun 2026	1293.3	-1.06	-14.1	8424000	1279.53	1313.53

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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