

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	04-06-2025	03-06-2025	Change	Change(%)
Spot	24,612.05	24,542.50	69.55	0.28%
Fut	24,720.00	24,675.30	44.7	0.18%
Open Int	1,27,16,775	1,32,28,125	-511350	-3.87%
Implication	SHORT COVERING			
BankNifty	04-06-2025	03-06-2025	Change	Change(%)
Spot	55,665.05	55,599.95	65.1	0.12%
Fut	55,982.00	55,931.00	51	0.09%
Open Int	19,75,350	18,99,540	75810	3.99%
Implication	LONG BUILDUP			

NIFTY TECHNICAL VIEW						
INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	24,612.05	24,482.00	24,547.00	24,596.00	24,661.00	24,709.00

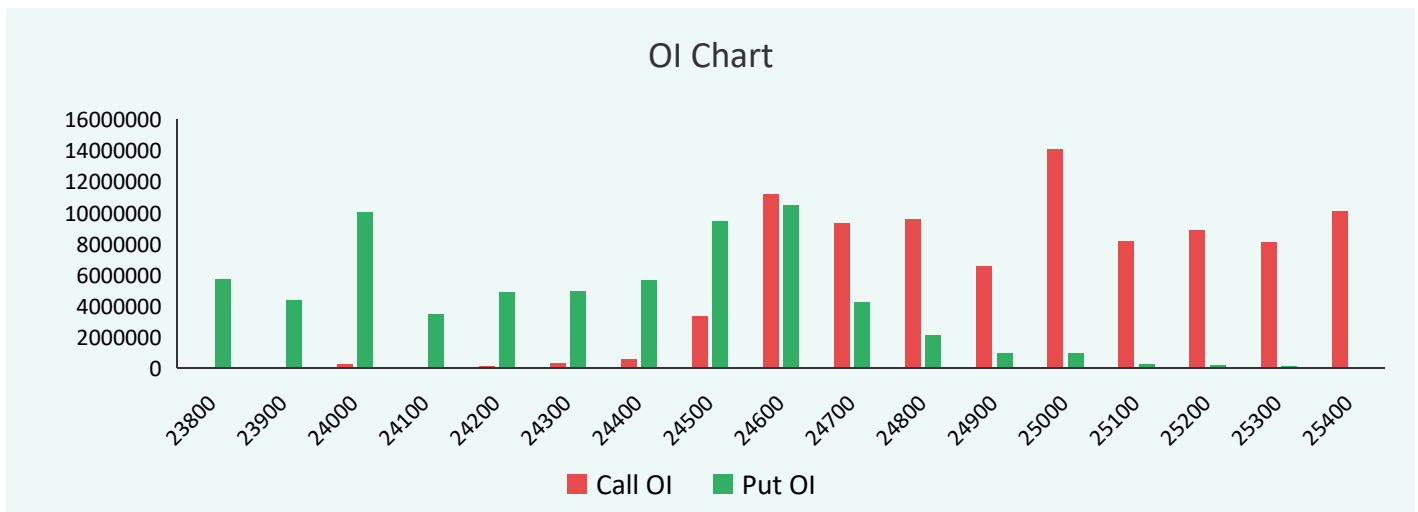
Nifty opened on a flat note and remained in a small range throughout the day. Nifty closed at 24612 with a gain of 70 points. On the daily chart the index has formed a "Doji" candlestick formation indicating indecisiveness amongst market participants regarding the direction. The chart pattern suggests that if Nifty crosses and sustains above 24750 level it would witness buying which would lead the index towards 24850-24900 levels. Important Supports for the day is around 24600 However if index sustains below 24600 then it may witness profit booking which would take the index towards 24500-24450 levels.



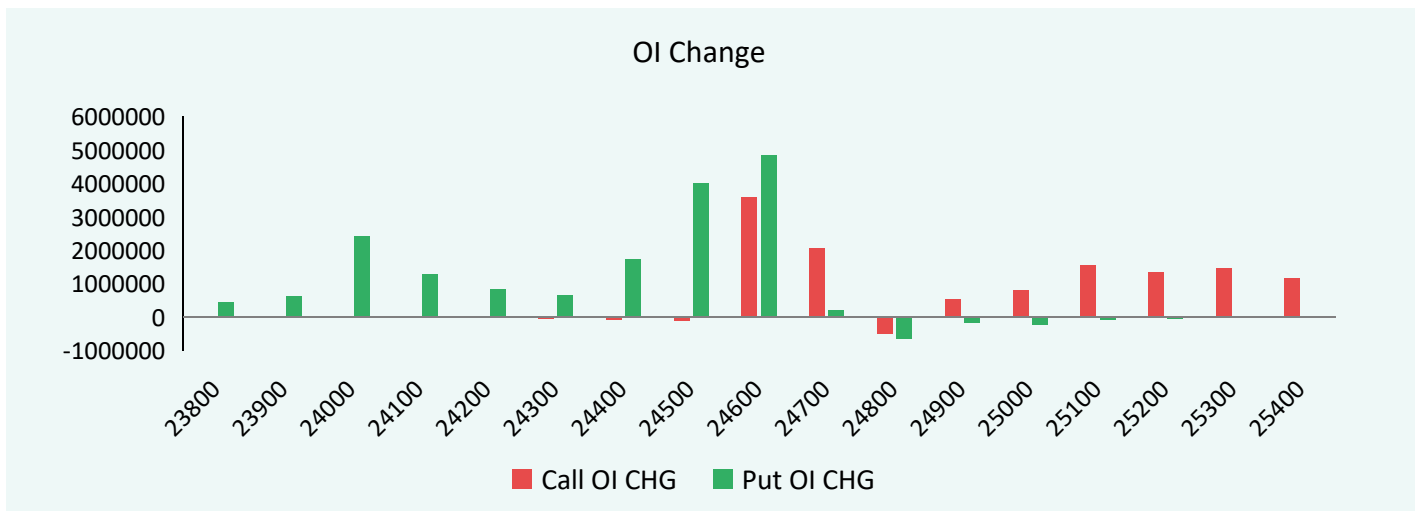
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 05 JUNE 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 05 JUNE 2025



- India Volatility Index (VIX) changed by -4.89% and settled at 15.75.
- The Nifty Put Call Ratio (PCR) finally stood at 0.60 vs. 0.50 (03/06/2025) for 05 June, 2025 weekly expiry.
- The maximum OI outstanding for Call was at 25000 with 140.29 lacs followed by 24600 with 111.23 Lacs and that for Put was at 24600 with 107.76 lacs followed by 24000 with 100.20 lacs.
- The highest OI Change for Call was at 24600 with 35.64 lacs Increased and that for Put was at 24600 with 48.24 lacs Decreased.
- Based on OI actions, we expect Nifty to remain in a range from 24600– 24500 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
RVNL 26 Jun 2025	434.1	7.13	5318500	85.6	412.33	446.43
IDEA 26 Jun 2025	6.96	2.35	98272704	69.34	6.76	7.07
UNOMINDA 26 Jun 2025	1064.7	3.18	1001000	63.08	1029.07	1090.97
KAYNES 26 Jun 2025	5755	0.38	117800	48.18	5576.17	5883.17
FORTIS 26 Jun 2025	742.3	1.15	2006475	43.91	730.27	751.67

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
COFORGE 26 Jun 2025	1725	-79.8	12747750	412.24	1703.17	1739.67
ABFRL 26 Jun 2025	77.55	-10.23	70709600	142.65	75.37	80.94
MAZDOCK 26 Jun 2025	3438.9	-0.22	1426425	32.71	3388.87	3524.17
TATATECH 26 Jun 2025	753.6	-0.85	11882500	32.56	745.15	761.90
BDL 26 Jun 2025	1961	-1.36	1285050	18.07	1918.90	2035.30

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SJVN 26 Jun 2025	99.23	3.19	30906225	-4.71	96.93	100.42
UPL 26 Jun 2025	646	1.41	30696170	-2.83	638.03	651.93
ETERNAL 26 Jun 2025	246.43	3.03	202300000	-2.36	240.52	250.66
TATAMOTORS 26 Jun 2025	713.8	1.83	73562500	-2.11	704.07	720.72
CDSL 26 Jun 2025	1701	0.87	11568900	-1.45	1673.07	1724.87

STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
FINNIFTY 26 Jun 2025	26406.6	-0.07	73125	-17.28	26351.07	26456.07
MANAPPURAM 26 Jun 2025	232.06	-2.43	49359000	-3.75	229.89	236.35
M&MFIN 26 Jun 2025	263.8	-0.38	32488912	-0.51	262.10	265.50
LODHA 26 Jun 2025	1450.2	-0.35	6118200	-0.48	1434.30	1469.30
AMBUJACEM 26 Jun 2025	552	-0.02	28402200	-0.39	548.38	554.88

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.

RESEARCH TEAM

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