

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	26-05-2026	25-05-2026	Change	Change(%)
Spot	23,913.70	24,031.70	-118	-0.49%
Fut	23,997.20	24,106.40	-109.2	-0.45%
Open Int	1,46,02,705	1,09,38,785	3663920	33.49%
Implication	SHORT BUILDUP			
BankNifty	26-05-2026	25-05-2026	Change	Change(%)
Spot	55,092.90	55,293.65	-200.75	-0.36%
Fut	55,524.60	55,647.20	-122.6	-0.22%
Open Int	24,18,360	12,97,890	1120470	86.33%
Implication	SHORT BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	Close	S2	S1	PIVOT	R1	R2
Nifty	23,913.70	23,759.00	23,836.00	23,963.00	24,041.00	24,167.00
Banknifty	55,092.90	54,646.00	54,870.00	55,203.00	55,427.00	55,760.00
Sensex	76,009.70	75,465.00	75,737.00	76,182.00	76,455.00	76,900.00

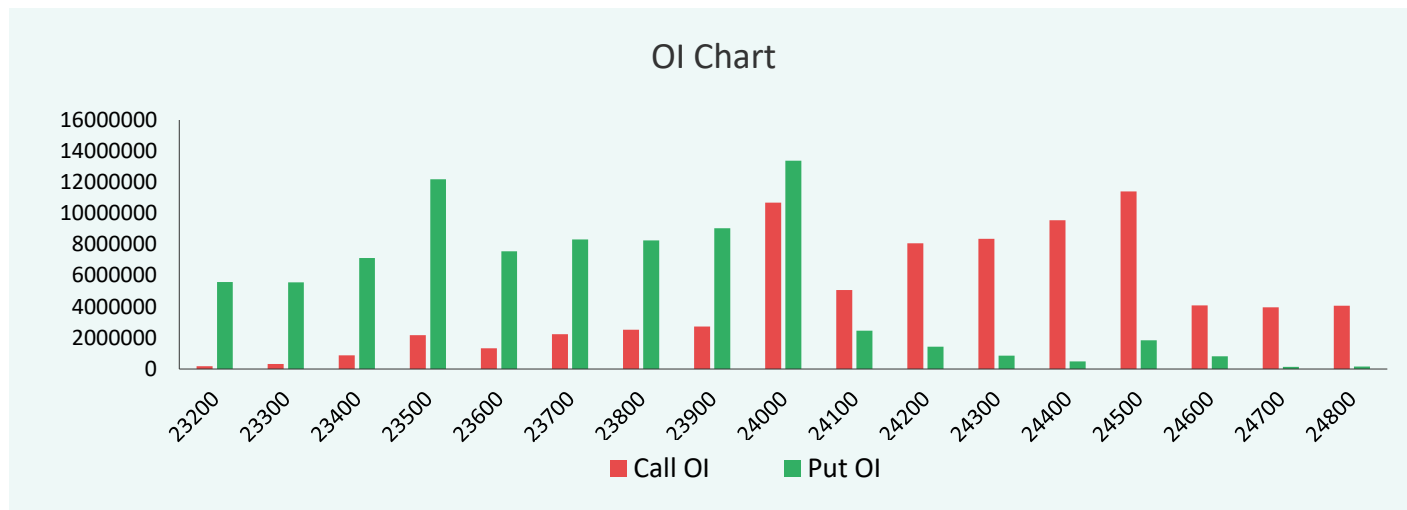
Nifty opened with a positive note but witnessed sideways movement in the first hour. However, selling in the second half led the index lower to close near day's low. Nifty closed at 24032 with a gain of 312 points. On the daily chart the index has formed a small Bearish candle with shadows on either side indicating indecisiveness amongst participants regarding the direction. The chart pattern suggests that if Nifty crosses and sustains above 24100 level it would witness buying which would lead the index towards 24150-24250 levels. Important Supports for the day is around 23880 However if index sustains below 23880 then it may witness profit booking which would take the index towards 23800-23700 levels.



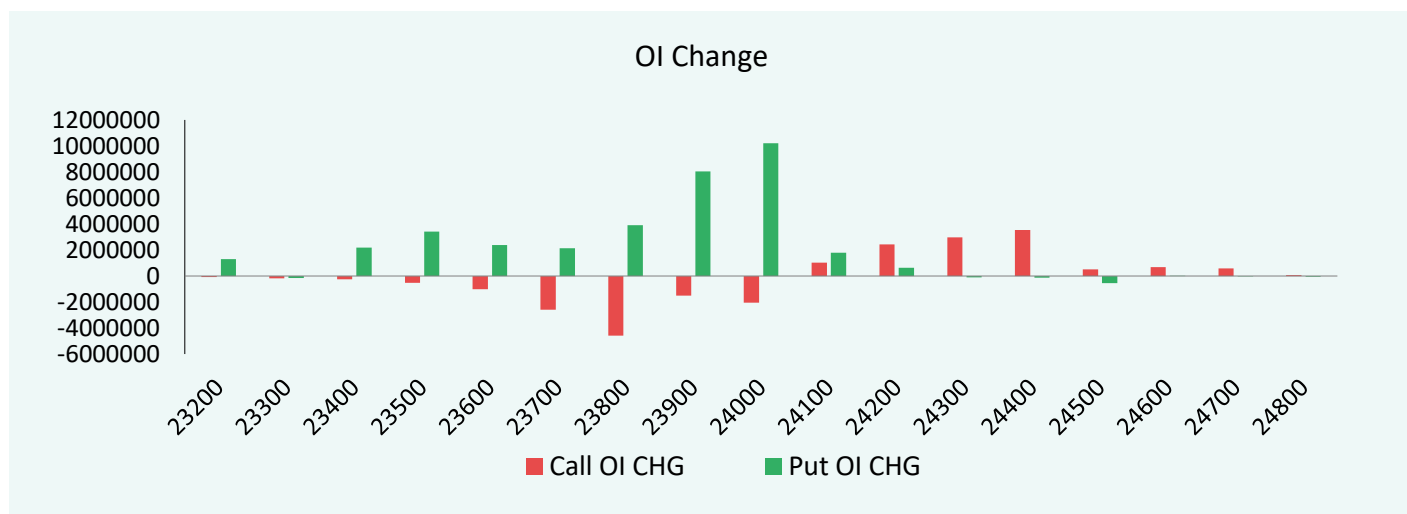
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 02 June 2026



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 02 June 2026



- India Volatility Index (VIX) changed by -3.41% and settled at 16.13.
- The Nifty Put Call Ratio (PCR) finally stood at 0.92 vs. 1.30 (25/05/2026) for 02 June 2026 weekly expiry.
- The maximum OI outstanding for Call was at 24000 with 59.85 lacs followed by 24500 with 47.47 Lacs and that for Put was at 24000 with 41.32 lacs followed by 23500 with 38.28 lacs.
- The highest OI Change for Call was at 24000 with 39.70 lacs Increased and that for Put was at 23200 with 21.20 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 24200 - 24000 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
KAYNES 30 Jun 2026	3225	1.41	3797500	45.86	3138.93	3297.63
JINDALSTEL 30 Jun 2026	1234.9	1.09	12160000	38.22	1212.23	1247.43
NATIONALUM 30 Jun 2026	419.7	3.66	41400000	34.93	410.87	424.22
HINDZINC 30 Jun 2026	651.05	1.76	32779775	30.7	640.77	656.47
PAYTM 30 Jun 2026	1146	3.57	15887650	29.46	1117.83	1160.53

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
INOXWIND 30 Jun 2026	97.19	-0.61	79375725	42.42	95.65	99.22
CONCOR 30 Jun 2026	478.65	-7.17	24007500	32.56	469.43	493.43
NBCC 30 Jun 2026	96.85	-0.66	104058500	28.33	94.38	99.93
RECLTD 30 Jun 2026	340.3	-1.32	62976200	27.46	336.98	345.08
INDIANB 30 Jun 2026	839	-0.55	11679000	22.04	831.63	848.18

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
TATAELXSI 30 Jun 2026	4266	1.14	1834700	-0.82	4224.20	4289.40

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE

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

