

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	12-01-2026	09-01-2026	Change	Change(%)
Spot	25,790.25	25,683.30	106.95	0.42%
Fut	25,880.00	25,788.30	91.7	0.36%
Open Int	1,71,68,840	1,70,86,615	82225	0.48%
Implication	LONG BUILDUP			
BankNifty	12-01-2026	09-01-2026	Change	Change(%)
Spot	59,450.50	59,251.55	198.95	0.34%
Fut	59,760.00	59,541.40	218.6	0.37%
Open Int	12,88,920	12,47,310	41610	3.34%
Implication	LONG BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,790.25	25,353.00	25,571.00	25,692.00	25,911.00	26,032.00

Nifty opened on a flat note and witnessed selling pressure in the initial half of the day. However later hour buying led index to end near day's high.. Nifty closed at 25790 with a gain of 107 points. On the daily chart the index has formed a strong Bullish candle carrying long lower shadow indicating buying support at lower levels. The chart pattern suggests that if Nifty crosses and sustains above 25800 level it would witness buying which would lead the index towards 25900-26000 levels. Important Supports for the day is around 25650 However if index sustains below 25650 then it may witness profit booking which would take the index towards 25600-25470 levels.

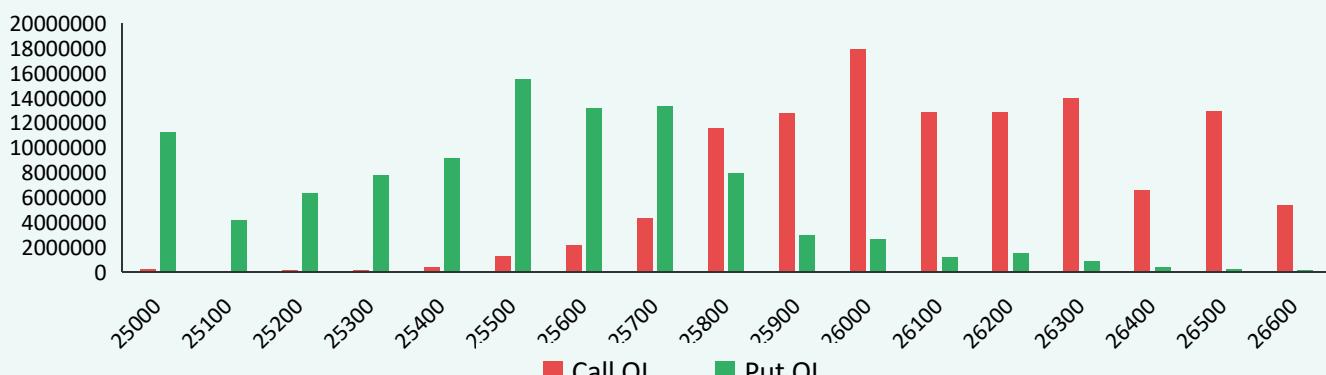


NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

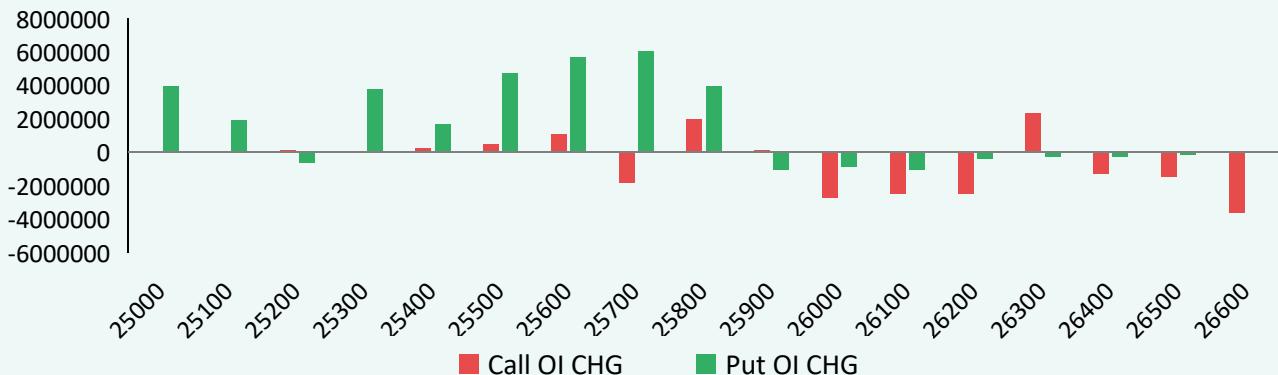
NIFTY OPEN INTERST : WEEKLY EXPIRY 13 Jan. 2026

OI Chart



NIFTY OPEN INTERST CHANGE : WEEKLY EXPIRY 13 Jan. 2026

OI Change



- India Volatility Index (VIX) changed by 4.05% and settled at 11.37.
- The Nifty Put Call Ratio (PCR) finally stood at 0.87 vs. 0.48 (09/01/2026) for 13 Jan., 2026 weekly expiry.
- The maximum OI outstanding for Call was at 26000 with 178.52 lacs followed by 26300 with 139.77 Lacs and that for Put was at 25500 with 154.87 lacs followed by 25700 with 132.84 lacs.
- The highest OI Change for Call was at 26600 with 36.40 lacs Decreased and that for Put was at 25700 with 60.17 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25900 – 25700 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
PREMIERENE 27 Jan 2026	752.35	4.5	4926600	21.15	728.47	765.02
SUPREMEIND 27 Jan 2026	3519.9	0.35	2047150	10.63	3483.70	3553.90
SBILIFE 27 Jan 2026	2098.5	1.09	9707250	6.6	2084.20	2110.70
ALKEM 27 Jan 2026	5880.5	1.3	1523125	4.45	5770.33	5944.33
ICICIBANK 27 Jan 2026	1421.3	0.84	117409600	4.29	1403.53	1432.83

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SWIGGY 27 Jan 2026	351	-0.23	23289500	11.4	345.45	354.40
HAVELLS 27 Jan 2026	1454.4	-0.89	9346000	10.36	1441.33	1466.13
BAJAJHLDNG 27 Jan 2026	10790	-2.61	163650	7.66	10550.00	11165.00
POWERINDIA 27 Jan 2026	17451	-2.62	328200	7.24	16918.33	17874.33
AMBER 27 Jan 2026	6154	-3.11	955500	6.49	6049.50	6296.00

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
LODHA 27 Jan 2026	1073.6	1.05	11786850	-2.81	1049.40	1089.90
MUTHOOTFIN 27 Jan 2026	3927	2.6	3533475	-2.04	3876.00	3954.00
SYNGENE 27 Jan 2026	634.75	1.2	8217000	-1.77	624.55	640.85
HAL 27 Jan 2026	4533	1.38	8535600	-0.99	4457.13	4575.93
TATAPOWER 27 Jan 2026	371.35	1.57	55187000	-0.88	364.52	375.07

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
IIFL 27 Jan 2026	646.95	-0.45	10010550	-2.3	632.97	657.87
360ONE 27 Jan 2026	1140	-0.44	2481500	-1.98	1121.63	1158.23
SAMMAANCAP 27 Jan 2026	144.35	-0.37	112174100	-0.79	141.94	145.83
KALYANKJIL 27 Jan 2026	503.8	-0.75	35889200	-0.41	494.40	510.30
PATANJALI 27 Jan 2026	551.6	-0.14	39830400	-0.38	547.32	556.07

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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https://www.jainam.in/wp-content/uploads/2024/11/Disclosure-and-Disclaimer_Research-Analyst.pdf

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