

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES
SNAPSHOT

Nifty	26-12-2025	24-12-2025	Change	Change(%)
Spot	26,042.30	26,142.10	-99.8	-0.38%
Fut	26,058.00	26,173.10	-115.1	-0.44%
Open Int	1,38,91,275	1,33,32,375	558900	4.19%
Implication	SHORT BUILDUP			
BankNifty	26-12-2025	24-12-2025	Change	Change(%)
Spot	59,011.35	59,183.60	-172.25	-0.29%
Fut	59,055.00	59,253.00	-198	-0.33%
Open Int	12,93,740	14,87,150	-193410	-13.01%
Implication	LONG UNWINDING			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	26,042.30	25,929.00	25,986.00	26,065.00	26,121.00	26,201.00

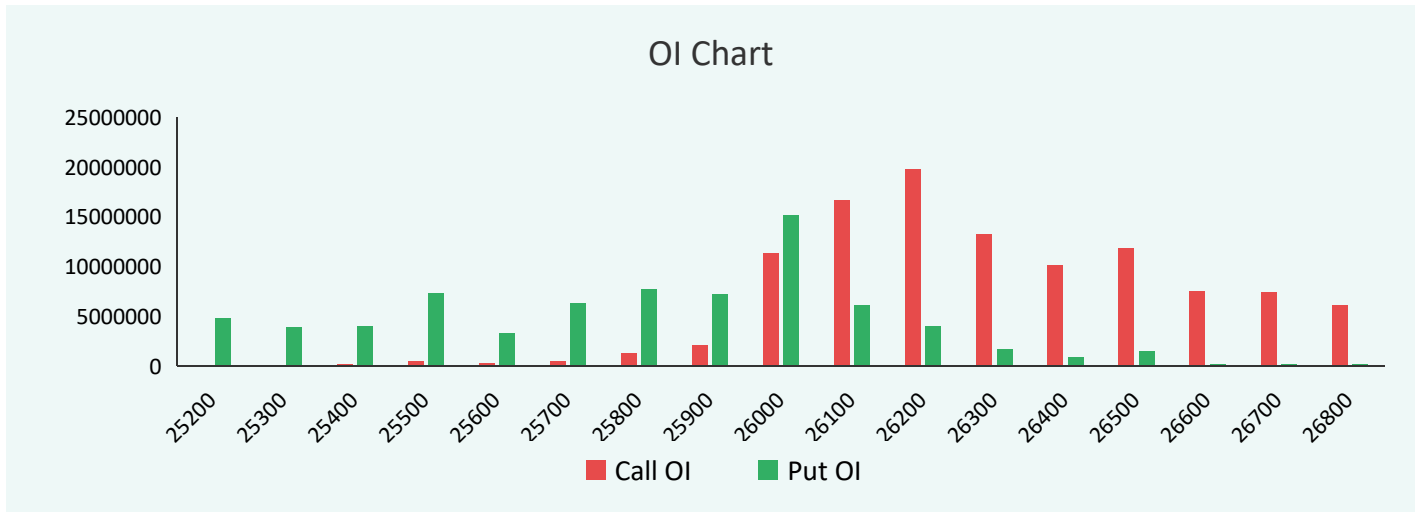
Nifty opened with a downward gap and selling pressure throughout the session dragged it lower to end near lowest point of the day . Nifty closed at 26042 with a loss of 100 points. On the daily chart the index has formed a bearish candle with long upper shadow indicating selling pressure as well as resistance at higher levels. The chart pattern suggests that if Nifty crosses and sustains above 26150 level it would witness buying which would lead the index towards 26300-26350 levels. Important Supports for the day is around 26000 However if index sustains below 26000 then it may witness profit booking which would take the index towards 25950-25900 levels.



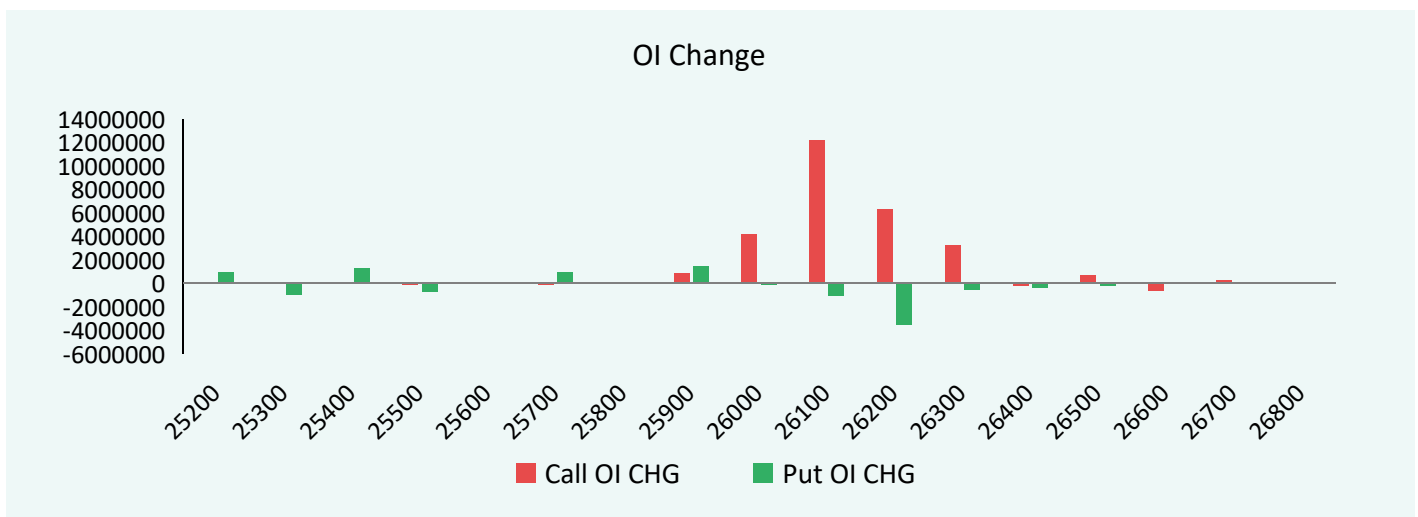
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTERST : WEEKLY EXPIRY 30 Dec. 2025



NIFTY OPEN INTERST CHANGE : WEEKLY EXPIRY 30 Dec. 2025



- India Volatility Index (VIX) changed by -0.65% and settled at 9.13.
- The Nifty Put Call Ratio (PCR) finally stood at 0.65 vs. 0.91 (24/12/2025) for 30 Dec., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 26200 with 197.64 lacs followed by 26100 with 166.38 Lacs and that for Put was at 26000 with 151.30 lacs followed by 25800 with 76.85 lacs.
- The highest OI Change for Call was at 26100 with 121.83 lacs Increased and that for Put was at 26200 with 35.14 lacs Decreased.
- Based on OI actions, we expect Nifty to remain in a range from 26200 – 26000 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
MARICO 30 Dec 2025	742.7	1.04	19434000	26.33	735.52	747.87
KALYANKJIL 30 Dec 2025	491.65	0.8	24778400	19.2	487.55	496.20
TITAN 30 Dec 2025	3990	1.94	5213775	18.48	3927.47	4028.07
BRITANNIA 30 Dec 2025	6029.5	0.06	1684875	11.53	6000.00	6073.50
NESTLEIND 30 Dec 2025	1271.4	0.99	9356500	10.75	1255.67	1281.57

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
KOTAKBANK 30 Dec 2025	2164.5	-0.05	24554800	23.3	2154.03	2173.93
BAJAJFINSV 30 Dec 2025	2015.2	-0.86	11752250	22.94	1999.87	2033.97
POLICYBZR 30 Dec 2025	1911	-0.38	4469500	17.97	1899.83	1929.73
SBILIFE 30 Dec 2025	2018.2	-0.46	4965750	17.52	2005.73	2028.33
FEDERALBNK 30 Dec 2025	262.05	-0.11	51810000	17.44	260.60	263.45

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
IRCTC 30 Dec 2025	707.75	3.8	7267750	-30.15	-2.33	721.30
IRFC 30 Dec 2025	133.5	9.6	21768500	-29.04	-1.74	137.94
PGEL 30 Dec 2025	582.9	0.21	4400900	-23.95	-1.65	591.93
HUDCO 30 Dec 2025	222.1	2.63	17693400	-23.2	-1.17	224.73
MAZDOCK 30 Dec 2025	2553.1	0.41	2124150	-21.72	-0.90	2613.77

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
360ONE 30 Dec 2025	1180	-1.49	932000	-33.45	-1.47	1199.77
BLUESTARCO 30 Dec 2025	1764.8	-0.87	1042600	-30.52	-0.66	1790.60
PPLPHARMA 30 Dec 2025	174.43	-1.54	11502500	-28.95	-0.48	176.70
DIVISLAB 30 Dec 2025	6436.5	-1.05	1248900	-20.5	-0.42	6516.17
LTF 30 Dec 2025	301.5	-0.68	22912370	-19.53	-0.35	304.38

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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