

# DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



# MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## INDICES SNAPSHOT

Nifty	24-12-2025	23-12-2025	Change	Change(%)
Spot	26,142.10	26,177.15	-35.05	-0.13%
Fut	26,164.10	26,206.90	-42.8	-0.16%
Open Int	1,33,32,375	1,41,30,675	-798300	-5.65%
Implication	LONG UNWINDING			
BankNifty	24-12-2025	23-12-2025	Change	Change(%)
Spot	59,183.60	59,299.55	-115.95	-0.20%
Fut	59,221.00	59,407.60	-186.6	-0.31%
Open Int	14,87,150	15,83,505	-96355	-6.08%
Implication	LONG UNWINDING			

## NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	26,142.10	26,054.00	26,098.00	26,167.00	26,211.00	26,281.00

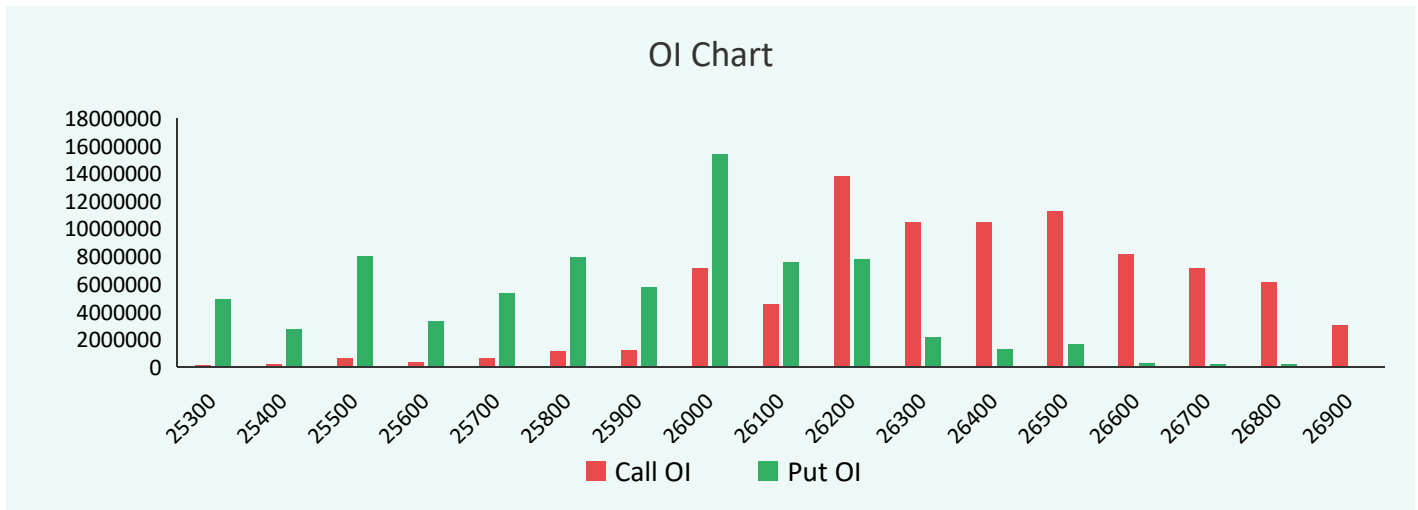
Nifty opened on a flat note but witnessed buying momentum in the first half however selling in the second half led the index lower to close near day's low. Nifty closed at 26142 with a loss of 35 points. On the daily chart the index has formed a small Bearish candle with upper shadow indicating selling pressure as well as resistance at higher levels. The chart pattern suggests that if Nifty crosses and sustains above 26240 level it would witness buying which would lead the index towards 26300-26350 levels. Important Supports for the day is around 26120 However if index sustains below 26120 then it may witness profit booking which would take the index towards 26060-25950 levels.



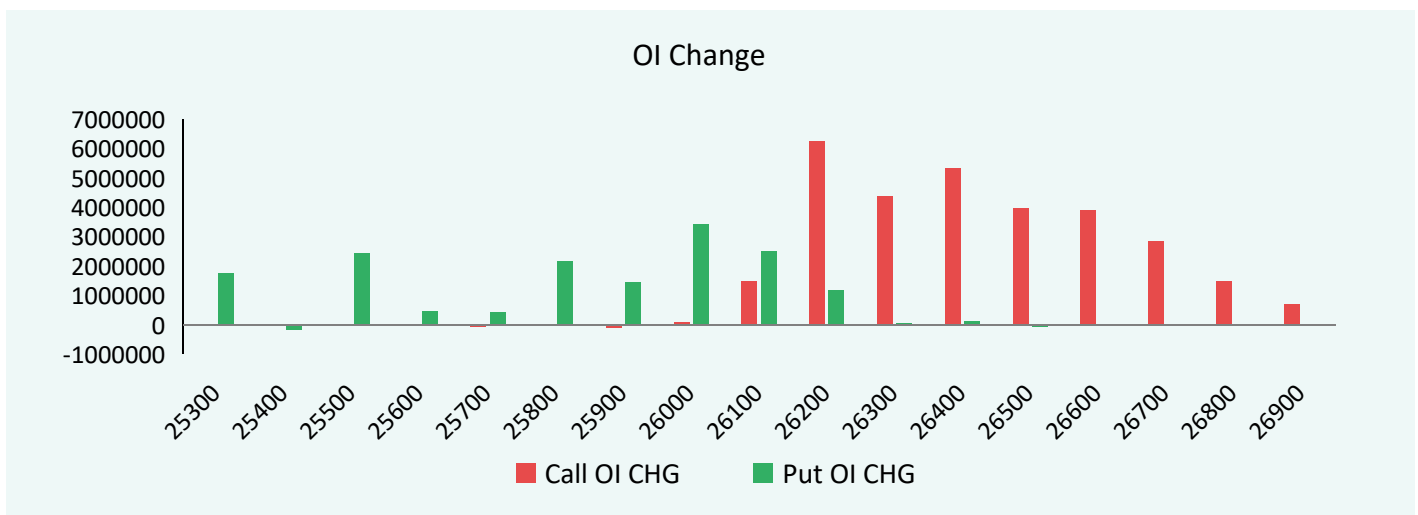
# NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## NIFTY OPEN INTEREST : WEEKLY EXPIRY 30 Dec. 2025



## NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 30 Dec. 2025



- India Volatility Index (VIX) changed by -2.00% and settled at 9.19.
- The Nifty Put Call Ratio (PCR) finally stood at 0.91 vs. 1.08 (23/12/2025) for 30 Dec., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 26200 with 138.08 lacs followed by 26500 with 112.12 Lacs and that for Put was at 26000 with 153.32 lacs followed by 25500 with 80.17 lacs.
- The highest OI Change for Call was at 26200 with 62.49 lacs Increased and that for Put was at 26000 with 34.30 lacs Increased.
- 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
NESTLEIND 30 Dec 2025	1257.9	0.16	12921500	14.6	1249.23	1264.73
POWERGRID 30 Dec 2025	268.35	0.3	68259400	12.8	266.60	270.15
MARUTI 30 Dec 2025	16670	0.4	2313450	12.33	16577.00	16731.00
M&M 30 Dec 2025	3635.6	0.35	13914800	11.61	3613.40	3656.00
POLICYBZR 30 Dec 2025	1920.9	0.18	5365850	11.03	1908.67	1937.67

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SYNGENE 30 Dec 2025	653.85	-0.77	8549000	30	649.13	659.98
BAJAJFINSV 30 Dec 2025	2036.4	-0.68	15529500	15.41	2027.73	2053.73
RELIANCE 30 Dec 2025	1560	-0.75	71464000	13.57	1552.40	1571.20
MARICO 30 Dec 2025	736	-0.11	26079600	12.43	731.00	740.25
SUNPHARMA 30 Dec 2025	1736.9	-1.22	11783100	12.03	1718.43	1758.43

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
RVNL 30 Dec 2025	345.5	0.99	26273500	-25.42	-2.33	350.28
360ONE 30 Dec 2025	1194.1	1.46	1513000	-21.57	-1.74	1214.73
MAZDOCK 30 Dec 2025	2544.9	1.34	3116750	-18.67	-1.65	2571.27
AMBER 30 Dec 2025	6684	0.27	780600	-18.5	-1.17	6749.67
PGEL 30 Dec 2025	580.7	0.73	6702500	-16.97	-0.90	588.98

# STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
IREDA 30 Dec 2025	137.66	-0.58	25015950	-28.36	-1.47	139.04
IRCTC 30 Dec 2025	681.15	-0.2	12390000	-27.92	-0.66	684.83
ASTRAL 30 Dec 2025	1395.7	-1.83	5191800	-25	-0.48	1417.30
PPLPHARMA 30 Dec 2025	176.9	-0.64	18275000	-23.6	-0.42	179.61
CDSL 30 Dec 2025	1495.9	-1.23	6733600	-18.02	-0.35	1513.27

## 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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