

# DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



# MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## INDICES SNAPSHOT

Nifty	13-01-2026	12-01-2026	Change	Change(%)
Spot	25,732.30	25,790.25	-57.95	-0.22%
Fut	25,780.40	25,876.00	-95.6	-0.37%
Open Int	1,72,52,690	1,71,68,840	83850	0.49%
Implication	SHORT BUILDUP			
BankNifty	13-01-2026	12-01-2026	Change	Change(%)
Spot	59,578.80	59,450.50	128.3	0.22%
Fut	59,739.00	59,730.40	8.6	0.01%
Open Int	12,51,060	12,88,920	-37860	-2.94%
Implication	SHORT COVERING			

## NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,732.30	25,449.00	25,590.00	25,745.00	25,887.00	26,042.00

Nifty opened with an upward gap but witnessed selling from the opening tick to end negative. Nifty closed at 25732 with a loss of 58 points. On the daily chart the index has formed a Bearish candle with 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 25600 However if index sustains below 25600 then it may witness profit booking which would take the index towards 25550-25500 levels.

### Nifty Daily Chart

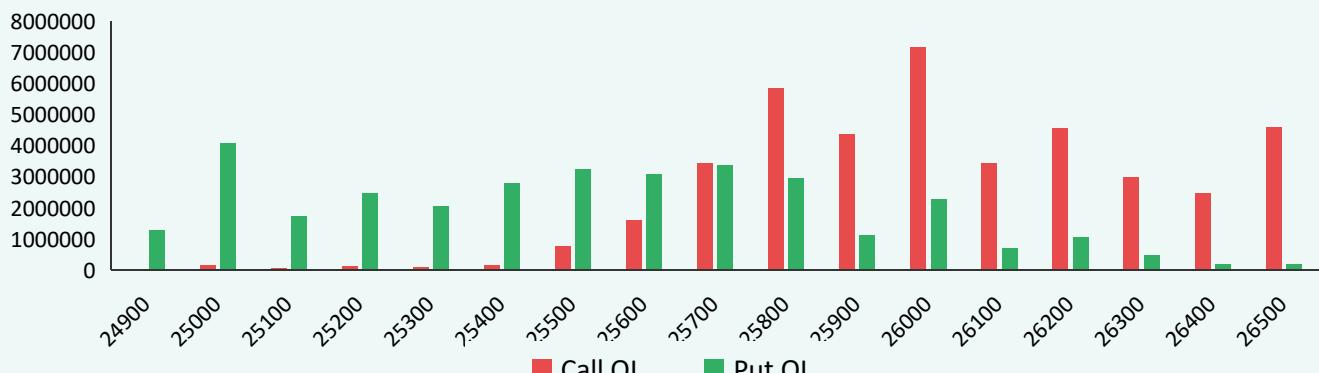


# NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

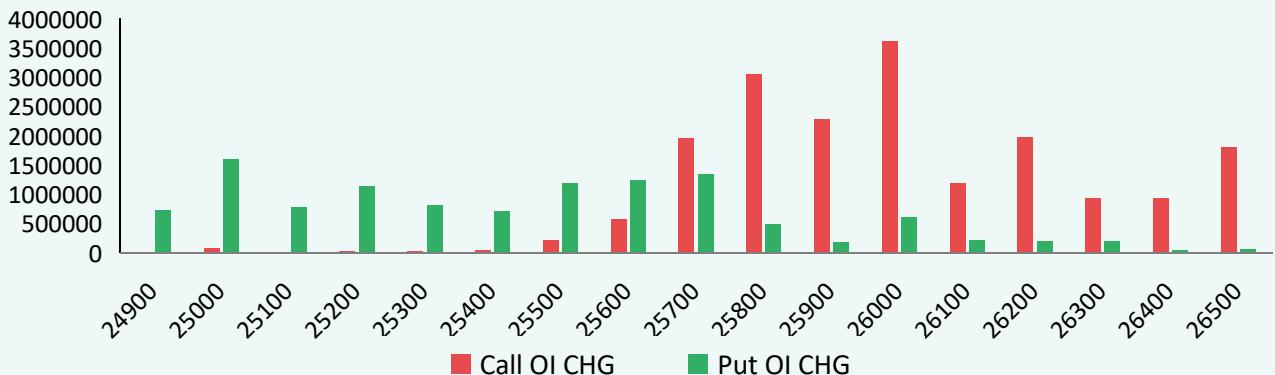
## NIFTY OPEN INTERST : WEEKLY EXPIRY 20 Jan. 2026

OI Chart



## NIFTY OPEN INTERST CHANGE : WEEKLY EXPIRY 20 Jan. 2026

OI Change



- India Volatility Index (VIX) changed by 1.50% and settled at 11.68.
- The Nifty Put Call Ratio (PCR) finally stood at 0.65 vs. 0.87 (12/01/2026) for 20 Jan., 2026 weekly expiry.
- The maximum OI outstanding for Call was at 26000 with 71.66 lacs followed by 25800 with 58.37 Lacs and that for Put was at 25000 with 40.66 lacs followed by 25700 with 33.57 lacs.
- The highest OI Change for Call was at 26000 with 36.08 lacs Increased and that for Put was at 25000 with 15.91 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25800 – 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
BAJAJHLDNG 27 Jan 2026	10823	0.28	204250	25.31	10636.00	11014.00
OIL 27 Jan 2026	447.5	5.13	13287400	10.19	433.07	454.87
ONGC 27 Jan 2026	243.94	3.16	116838000	9.06	238.78	246.70
ICICIPRULI 27 Jan 2026	685.1	0.5	16531600	8.04	669.23	704.48
DALBHARAT 27 Jan 2026	2110	1.33	2903550	5.82	2089.63	2127.13

## TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
LT 27 Jan 2026	3895.7	-3.2	14522725	11.83	3820.77	3999.97
ICICIGI 27 Jan 2026	1885.1	-1.37	5547750	10.25	1858.13	1916.33
KEI 27 Jan 2026	4336.5	-1.03	1069775	9.75	4250.23	4410.83
NHPC 27 Jan 2026	81.19	-1.98	64556800	9.42	80.18	82.75
DIXON 27 Jan 2026	11280	-5.15	2812650	8.93	10983.33	11779.33

## TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
AMBER 27 Jan 2026	6161.5	0.2	928300	-2.52	6082.50	6215.50
JUBLFOOD 27 Jan 2026	528.25	0.58	24231250	-2.01	523.15	531.55
DELHIVERY 27 Jan 2026	398.2	0.14	21225175	-1.1	392.13	402.53
HCLTECH 27 Jan 2026	1660	0.01	18580800	-0.99	1623.13	1693.23
UNIONBANK 27 Jan 2026	166.61	1.34	62954475	-0.93	164.61	167.81

**TOP 5 - LONG UNWINDING**

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
DABUR 27 Jan 2026	522.5	-0.76	21798750	-1.74	517.03	529.23
BHEL 27 Jan 2026	265.75	-1.15	76245750	-1.6	262.47	269.77
BLUESTARCO 27 Jan 2026	1792.1	-0.44	2366975	-1.19	1764.53	1820.33
HUDCO 27 Jan 2026	216	-0.97	39929475	-0.83	212.78	219.46
PFC 27 Jan 2026	369.6	-0.78	73511100	-0.74	365.72	373.97

**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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