

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES
SNAPSHOT

Nifty	01-01-2026	31-12-2025	Change	Change(%)
Spot	26,146.55	26,129.60	16.95	0.06%
Fut	26,291.00	26,296.30	-5.3	-0.02%
Open Int	1,40,56,705	1,41,31,975	-75270	-0.53%
Implication	SHORT COVERING			
BankNifty	01-01-2026	31-12-2025	Change	Change(%)
Spot	59,711.55	59,581.85	129.7	0.22%
Fut	59,962.20	59,883.60	78.6	0.13%
Open Int	13,23,210	12,64,950	58260	4.61%
Implication	LONG BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	26,146.55	26,068.00	26,107.00	26,153.00	26,192.00	26,237.00

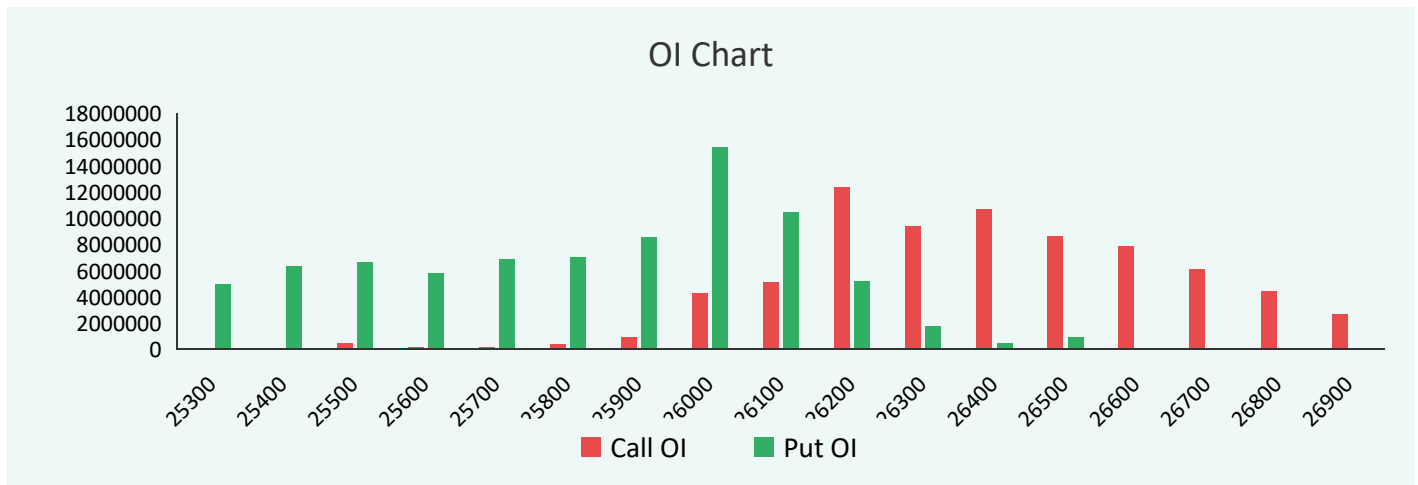
Nifty opened with an upward gap and remained lackluster within narrow trading range throughout the day. Nifty closed at 26147 with a gain of 17 points. On the daily chart the index has formed a small Bearish candle with shadows on either side indicating indecisiveness amongst participants regarding the direction. The chart pattern suggests that if Nifty crosses and sustains above 26200 level it would witness buying which would lead the index towards 26250-26300 levels. Important Supports for the day is around 26100 However if index sustains below 26100 then it may witness profit booking which would take the index towards 26000-25900 levels.



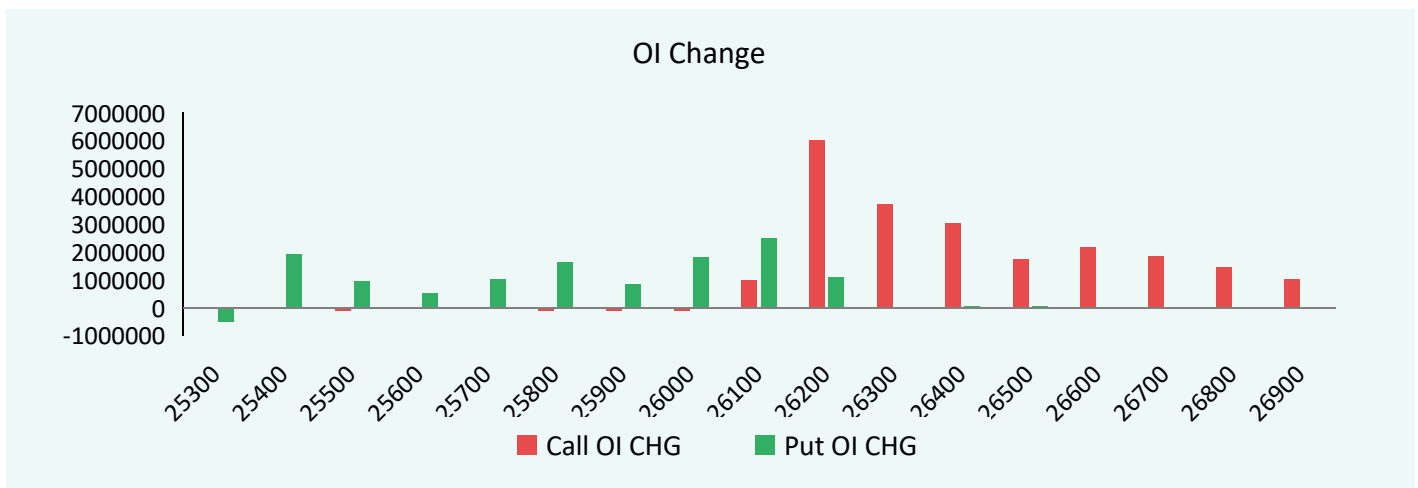
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 06 Jan. 2026



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 06 Jan. 2026



- India Volatility Index (VIX) changed by -3.06% and settled at 9.18.
- The Nifty Put Call Ratio (PCR) finally stood at 1.13 vs. 1.36 (31/12/2025) for 06 Jan., 2026 weekly expiry.
- The maximum OI outstanding for Call was at 26200 with 123.56 lacs followed by 26400 with 107.07 Lacs and that for Put was at 26000 with 154.02 lacs followed by 26100 with 104.46 lacs.
- The highest OI Change for Call was at 26200 with 60.24 lacs Increased and that for Put was at 26100 with 24.75 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
APLAPOLLO 27 Jan 2026	1980	2.82	9922850	10.8	1940.40	2010.80
CANBK 27 Jan 2026	155.17	0.03	140481000	6.58	154.03	156.53
BLUESTARCO 27 Jan 2026	1786	2.66	2408900	3.98	1751.43	1807.73
BAJAJ-AUTO 27 Jan 2026	9613	2.24	3134325	3.78	9446.67	9702.17
ASHOKLEY 27 Jan 2026	182	2.8	175550000	3.73	178.51	184.03

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
ITC 27 Jan 2026	366.3	-9.64	213798400	26.45	352.47	392.57
DMART 27 Jan 2026	3713	-2.19	5343450	6.02	3673.43	3784.13
CGPOWER 27 Jan 2026	642.2	-1.25	14578350	5.16	637.75	649.45
IREDA 27 Jan 2026	139.2	-1.01	45688350	4.56	137.86	141.47
KAYNES 27 Jan 2026	3960	-1.9	2724900	4.47	3915.07	4027.47

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
NATIONALUM 27 Jan 2026	316.25	0.03	48232500	-2.43	313.50	318.60
PHOENIXLTD 27 Jan 2026	1878.6	0.71	3051300	-1.55	1862.63	1889.43
BANKINDIA 27 Jan 2026	148.5	2.7	51454000	-1.29	145.65	149.98
SHREECEM 27 Jan 2026	26975	1.2	274900	-0.84	26646.67	27176.67
ADANIENT 27 Jan 2026	2267.1	0.79	20833398	-0.83	2246.33	2291.93

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
HUDCO 27 Jan 2026	228.51	-0.37	40090425	-1.14	226.79	231.12
HINDZINC 27 Jan 2026	613.5	-0.45	32500475	-0.74	608.43	619.13
ABB 27 Jan 2026	5196	-0.15	2194750	-0.63	5169.33	5224.83
LUPIN 27 Jan 2026	2113	-0.11	6832300	-0.58	2096.50	2122.00
CAMS 27 Jan 2026	741.8	-0.48	7368750	-0.52	737.63	747.33

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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