

# DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



INDICES SNAPSHOT				
Nifty	31-12-2025	30-12-2025	Change	Change(%)
Spot	26,129.60	25,938.85	190.75	0.74%
Fut	26,304.80	26,118.80	186	0.71%
Open Int	1,41,31,975	1,40,80,950	51025	0.36%
Implication	LONG BUILDUP			
BankNifty	31-12-2025	30-12-2025	Change	Change(%)
Spot	59,581.85	59,171.25	410.6	0.69%
Fut	59,915.00	59,586.20	328.8	0.55%
Open Int	12,64,950	11,76,720	88230	7.50%
Implication	LONG BUILDUP			

NIFTY TECHNICAL VIEW						
INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	26,129.60	25,877.00	26,003.00	26,096.00	26,222.00	26,314.00

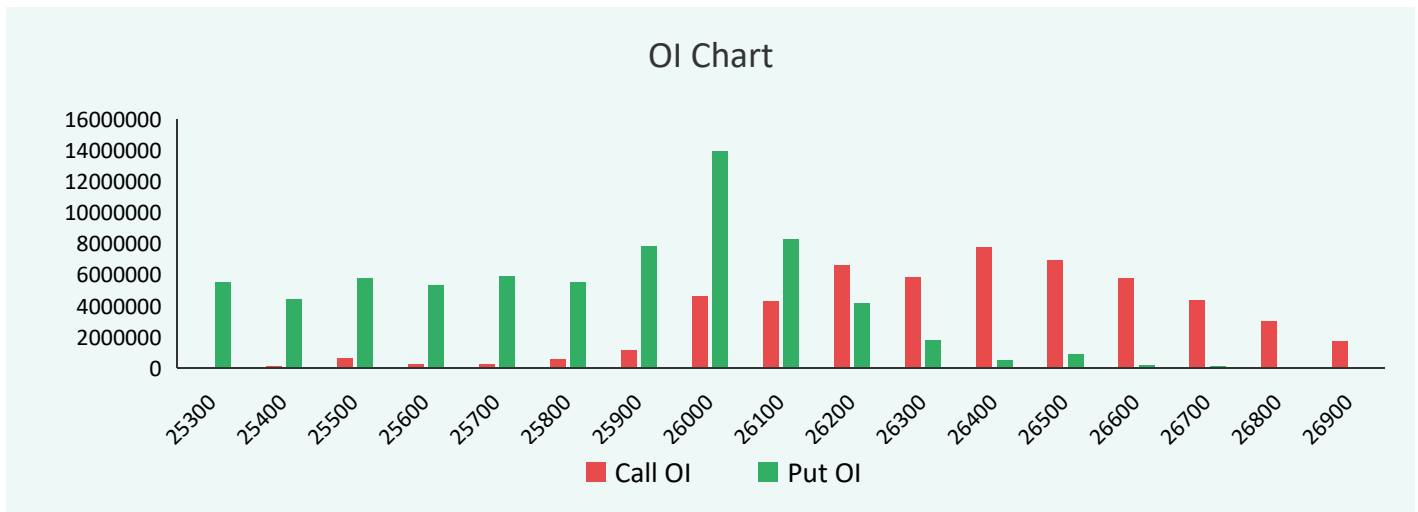
Nifty opened with an upward gap and remained in positive terrain throughout the day. Nifty closed at 26130 with a gain of 191 points. On the daily chart index has formed a sizable bullish candle forming higher High-Low compare to previous session and has closed above previous three session's high indicating positive bias. The chart pattern suggests that if Nifty crosses and sustains above 26190 level it would witness buying which would lead the index towards 26250-26300 levels. Important Supports for the day is around 26043 However if index sustains below 26043 then it may witness profit booking which would take the index towards 26000-25900 levels.



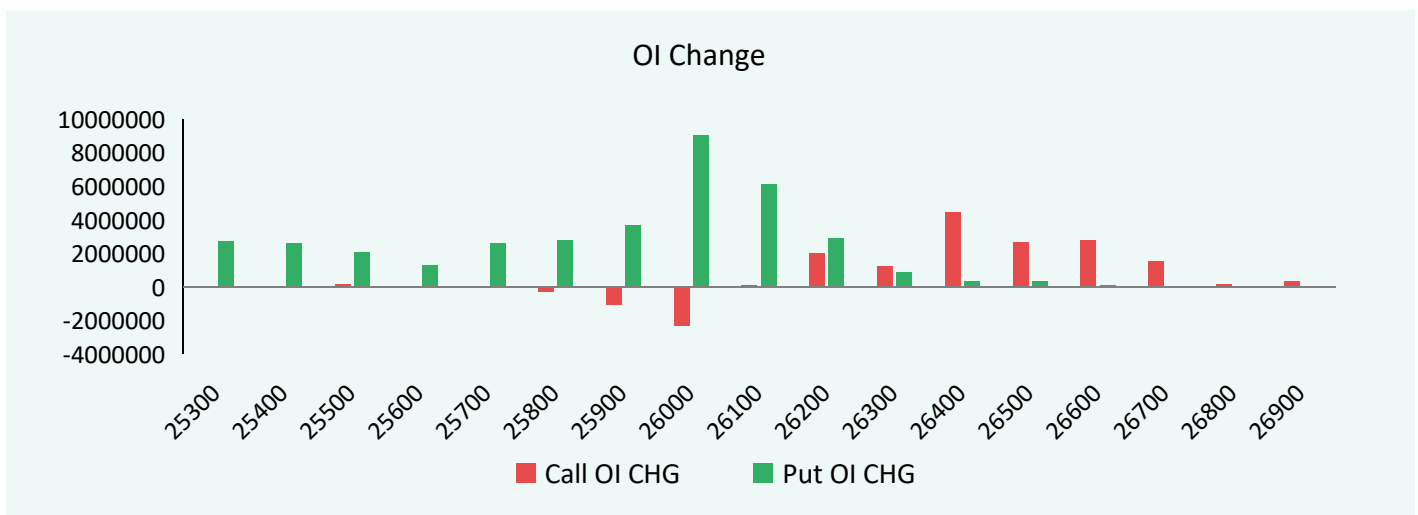
# NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## NIFTY OPEN INTERST : WEEKLY EXPIRY 06 Jan. 2026



## NIFTY OPEN INTERST CHANGE : WEEKLY EXPIRY 06 Jan. 2026



- India Volatility Index (VIX) changed by -2.09% and settled at 9.48.
- The Nifty Put Call Ratio (PCR) finally stood at 1.36 vs. 0.74 (30/12/2025) for 06 Jan., 2026 weekly expiry.
- The maximum OI outstanding for Call was at 26400 with 77.39 lacs followed by 26500 with 69.15 Lacs and that for Put was at 26000 with 139.02 lacs followed by 26100 with 82.64 lacs.
- The highest OI Change for Call was at 26400 with 44.14 lacs Increased and that for Put was at 26000 with 90.54 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 26400 – 26200 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SAMMAANCAP 27 Jan 2026	146.88	3.71	95313800	24.49	143.91	149.64
OIL 27 Jan 2026	427.65	3.1	11487000	10.02	418.57	434.32
BHARATFORG 27 Jan 2026	1476	0.72	8067000	8.87	1459.80	1493.50
IOC 27 Jan 2026	167.44	2.88	100410375	8.47	163.66	169.81
BPCL 27 Jan 2026	386.2	3.85	25923850	8.07	375.73	392.13

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
IRFC 27 Jan 2026	124.95	-0.41	59198250	11.81	123.72	127.06
INDUSTOWER 27 Jan 2026	423	-0.49	89146300	5.7	410.63	436.23
KFINTECH 27 Jan 2026	1076.7	-0.27	3051000	5.32	1067.43	1086.63
TCS 27 Jan 2026	3223.2	-1.01	19703775	4.87	3206.40	3248.00
INFY 27 Jan 2026	1626.4	-0.29	73558000	4.72	1618.10	1635.30

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
NUVAMA 27 Jan 2026	1484.5	1.61	2405000	-2.26	1467.00	1500.00
IREDA 27 Jan 2026	140.55	2.12	43783950	-1.43	138.53	142.20
BANKINDIA 27 Jan 2026	144.5	1.3	52249600	-1.27	142.32	146.15
CROMPTON 27 Jan 2026	254.05	0.32	52549200	-1.22	249.95	256.50
CONCOR 27 Jan 2026	526.8	1.01	34103750	-1.21	521.98	530.78

# STOCK OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
NBCC 27 Jan 2026	122.24	-0.58	94165500	-0.76	121.59	123.34
NMDC 27 Jan 2026	83.39	-0.76	337351500	-0.65	82.75	84.51
VEDL 27 Jan 2026	605	-0.75	90709700	-0.14	600.63	610.53
AUROPHARMA 27 Jan 2026	1190.1	-0.45	21731050	-0.13	1181.37	1200.07
NATIONALUM 27 Jan 2026	315.65	-0.24	50430000	-0.05	312.93	319.18

## 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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## CONTACT US



### JAINAM HOUSE

Nr. Shardayatan School, Kargil Chowk, New Passport  
Office Road, Piplod, Surat -7

0261 6725555 | [research.report@jainam.biz](mailto:research.report@jainam.biz)



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