

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT				
Nifty	07-01-2026	06-01-2026	Change	Change(%)
Spot	26,140.75	26,178.70	-37.95	-0.14%
Fut	26,237.90	26,285.10	-47.2	-0.18%
Open Int	1,42,78,095	1,42,72,635	5460	0.04%
Implication	SHORT BUILDUP			
BankNifty	07-01-2026	06-01-2026	Change	Change(%)
Spot	59,990.85	60,118.40	-127.55	-0.21%
Fut	60,170.00	60,312.80	-142.8	-0.24%
Open Int	13,03,350	14,72,400	-169050	-11.48%
Implication	LONG UNWINDING			

NIFTY TECHNICAL VIEW						
INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	26,140.75	26,013.00	26,077.00	26,132.00	26,196.00	26,251.00

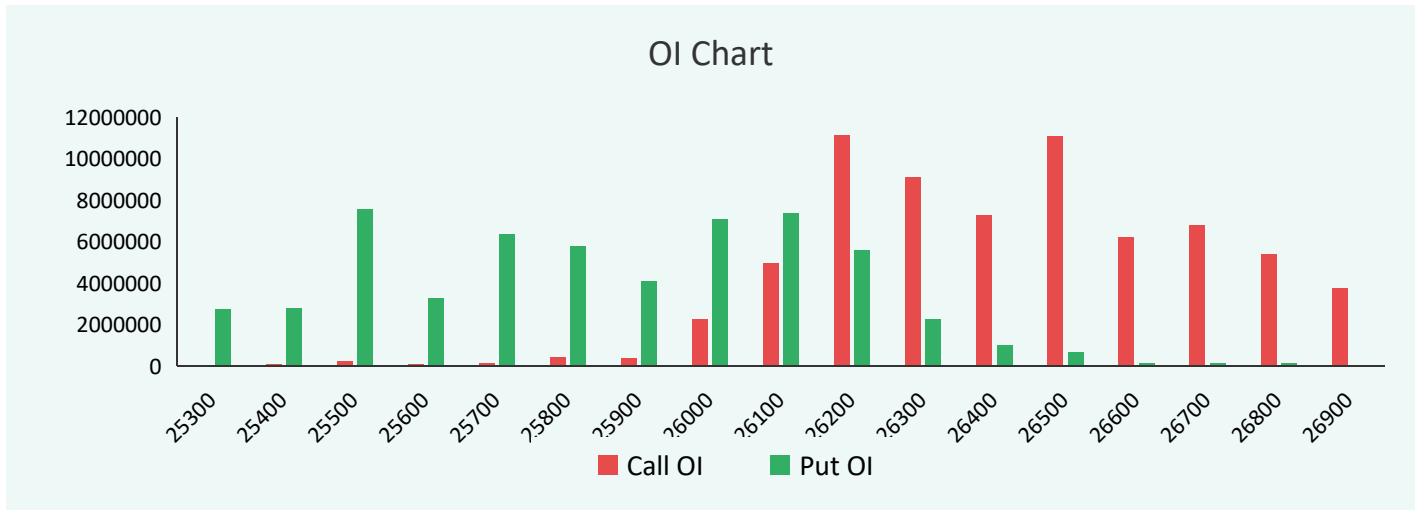
Nifty opened on a flat note and traded with extreme volatility on either side to end on a negative note. Nifty closed at 26141 with a loss of 38 points. On the daily chart the index has formed a "Doji" candlestick formation indicating indecisiveness amongst market participants regarding the direction. The chart pattern suggests that if Nifty crosses and sustains above 26190 level it would witness buying which would lead the index towards 26260-26330 levels. Important Supports for the day is around 26060 However if index sustains below 26060 then it may witness profit booking which would take the index towards 26000-25900 levels.



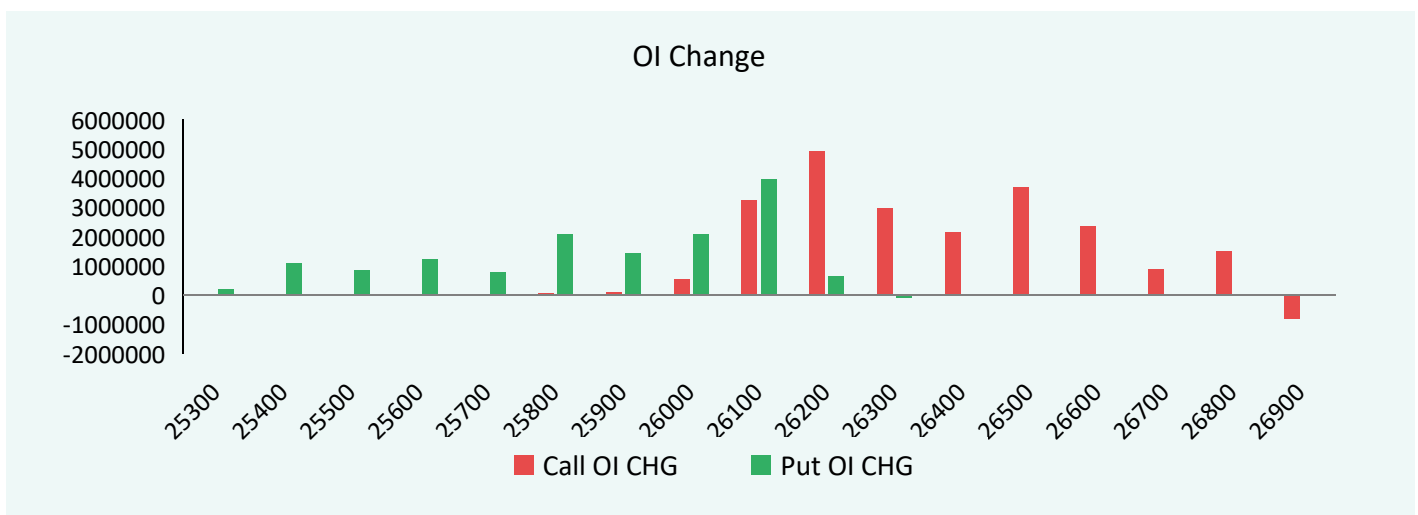
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTERST : WEEKLY EXPIRY 13 Jan. 2026



NIFTY OPEN INTERST CHANGE : WEEKLY EXPIRY 13 Jan. 2026



- India Volatility Index (VIX) changed by -0.67% and settled at 9.95.
- The Nifty Put Call Ratio (PCR) finally stood at 0.75 vs. 0.74 (06/01/2026) for 13 Jan., 2026 weekly expiry.
- The maximum OI outstanding for Call was at 26200 with 11.03 lacs followed by 26500 with 11.06 Lacs and that for Put was at 25500 with 7.5.45 lacs followed by 26100 with 7.3.46 lacs.
- The highest OI Change for Call was at 26200 with 48.94 lacs Increased and that for Put was at 26100 with 39.69 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 26200 – 26100 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SWIGGY 27 Jan 2026	363.9	0.46	16786900	21.14	360.18	367.03
TATAELXSI 27 Jan 2026	5887	9.83	1714300	16.41	5534.17	6091.67
MANAPPURAM 27 Jan 2026	320.75	3.85	46053000	11.3	311.17	325.87
TORNTPHARM 27 Jan 2026	4062.1	3.16	2346000	10.41	3964.97	4124.57
MANKIND 27 Jan 2026	2314.8	3.1	2292975	10.09	2258.87	2346.87

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SYNGENE 27 Jan 2026	658.6	-0.08	9415000	20.41	647.42	675.87
CIPLA 27 Jan 2026	1468.9	-4.49	13504125	13.46	1443.67	1510.57
PREMIERENE 27 Jan 2026	753.35	-1.36	3322350	12.98	744.70	765.45
INDHOTEL 27 Jan 2026	716.2	-1.78	28578000	8.61	706.77	723.92
DRREDDY 27 Jan 2026	1247.5	-0.91	13759375	7.75	1237.17	1263.17

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BHARATFORG 27 Jan 2026	1489.3	0.67	7449500	-5.1	1475.13	1500.13
KPITTECH 27 Jan 2026	1213.5	6.34	3446750	-4.87	1165.20	1242.50
NHPC 27 Jan 2026	83.75	0.06	61702400	-3.72	83.00	84.35
BLUESTARCO 27 Jan 2026	1853.2	1.47	2373475	-3.43	1815.67	1873.27
360ONE 27 Jan 2026	1203.7	1.06	2515500	-3.04	1182.70	1215.10

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	116.38	-2.19	88140000	-2.91	114.79	118.58
BDL 27 Jan 2026	1540.1	-0.63	4601800	-2.6	1525.97	1558.27
CHOLAFIN 27 Jan 2026	1796.9	-0.9	11153750	-1.34	1785.67	1808.47
PGEL 27 Jan 2026	622.95	-1	11737250	-1.24	617.28	632.33
OBEROIRLTY 27 Jan 2026	1714.8	-0.63	4096050	-1.17	1698.33	1734.03

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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https://www.jainam.in/wp-content/uploads/2024/11/Disclosure-and-Disclaimer_Research-Analyst.pdf

CONTACT US



JAINAM HOUSE

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

0261 6725555 | research.report@jainam.biz



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