

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	06-01-2026	05-01-2026	Change	Change(%)
Spot	26,273.95	26,250.30	23.65	0.09%
Fut	26,281.90	26,331.30	-49.4	-0.19%
Open Int	1,42,72,635	1,42,72,375	260	0.00%
Implication	LONG BUILDUP			
BankNifty	06-01-2026	05-01-2026	Change	Change(%)
Spot	60,118.40	60,044.20	74.2	0.12%
Fut	60,320.00	60,173.00	147	0.24%
Open Int	14,72,400	13,72,320	100080	7.29%
Implication	LONG BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	26,273.95	26,075.00	26,174.00	26,224.00	26,324.00	26,373.00

Nifty opened with a downward gap and traded with extreme volatility on either side to end on negative note. Nifty closed at 26274 with a gain of 24 points. On the daily chart the index has formed a bearish candle with shadows on either side representing extreme volatility as well as indecisiveness amongst participants regarding the direction. The chart pattern suggests that if Nifty crosses and sustains above 26275 level it would witness buying which would lead the index towards 26400-26500 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 26050-25950 levels.

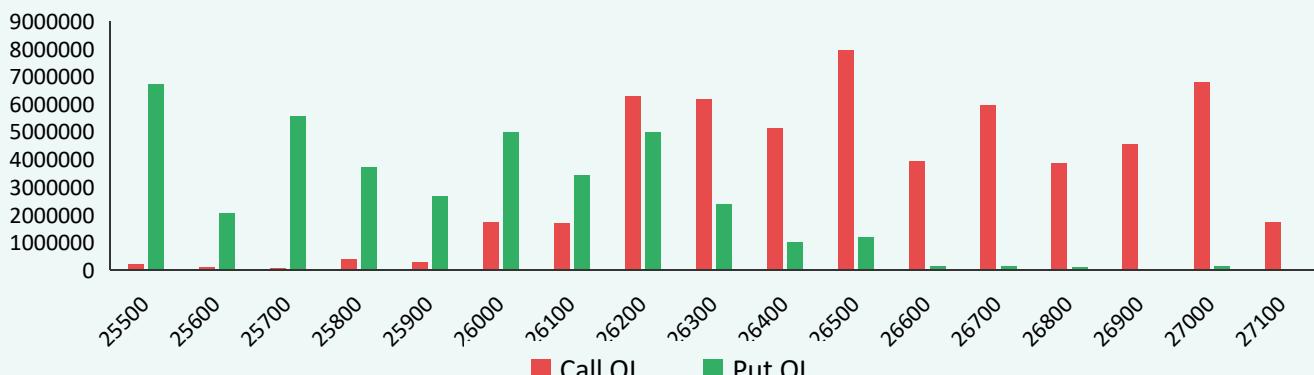


NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

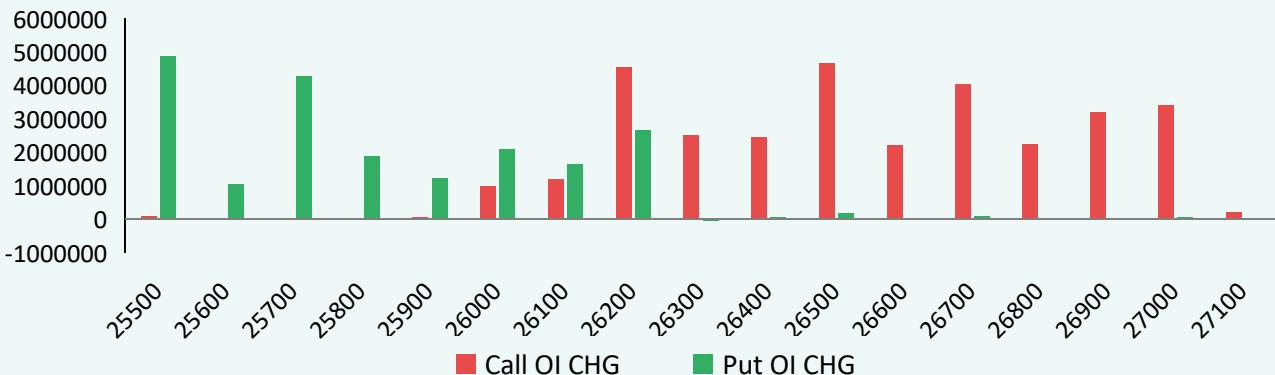
NIFTY OPEN INTERST : WEEKLY EXPIRY 13 Jan. 2026

OI Chart



NIFTY OPEN INTERST CHANGE : WEEKLY EXPIRY 13 Jan. 2026

OI Change



- India Volatility Index (VIX) changed by -0.05% and settled at 10.02.
- The Nifty Put Call Ratio (PCR) finally stood at 0.74 vs. 0.97 (05/01/2026) for 13 Jan., 2026 weekly expiry.
- The maximum OI outstanding for Call was at 26500 with 79.48 lacs followed by 27000 with 67.74 Lacs and that for Put was at 25500 with 66.94 lacs followed by 25700 with 55.61 lacs.
- The highest OI Change for Call was at 26500 with 46.50 lacs Increased and that for Put was at 25500 with 48.68 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 26300 – 26200 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
IEX 27 Jan 2026	147.07	8.87	73672500	26.99	135.95	156.09
HAVELLS 27 Jan 2026	1511.1	3.65	8362500	10.97	1471.93	1531.63
POLYCARB 27 Jan 2026	7830.5	0.46	3150375	8.93	7768.67	7902.67
PHOENIXLTD 27 Jan 2026	1953.1	0.71	3388350	8.56	1934.17	1969.97
INDUSINDBK 27 Jan 2026	921	2.25	46802700	8.15	898.35	935.10

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SWIGGY 27 Jan 2026	364.95	-3.92	15923700	91.87	354.25	377.45
PREMIERENE 27 Jan 2026	763.95	-3.25	2970450	43.22	740.40	791.25
WAAREEENER 27 Jan 2026	2644	-2.43	2189250	33.34	2581.73	2715.63
TRENT 27 Jan 2026	4069.6	-8.51	9845500	23.9	3977.73	4198.73
FEDERALBNK 27 Jan 2026	257.8	-2.4	57305000	12.37	254.55	262.50

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
IIFL 27 Jan 2026	668.55	3.08	10992300	-6.24	653.20	681.20
MCX 27 Jan 2026	2260	2.26	13769375	-4.25	2210.67	2295.67
APOLLOHOSP 27 Jan 2026	7366.5	3.46	3032375	-1.98	7166.33	7470.83
360ONE 27 Jan 2026	1194	0.21	2620000	-1.78	1178.60	1209.20
BANKINDIA 27 Jan 2026	151.46	0.54	50403600	-1.5	149.94	153.35

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BLUESTARCO 27 Jan 2026	1821	-1.62	2477475	-4.9	1803.70	1846.60
CANBK 27 Jan 2026	154.23	-0.52	140258250	-3.46	152.43	156.31
COALINDIA 27 Jan 2026	427.9	-0.08	51825150	-1.97	425.50	431.30
SAMMAANCAP 27 Jan 2026	150.6	-1.23	116899800	-1.54	148.47	152.62
BOSCHLTD 27 Jan 2026	39085	-0.53	189800	-1.36	38763.33	39443.33

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

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