

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

Nifty	05-12-2025	04-12-2025	Change	Change(%)
Spot	26,186.45	26,033.75	152.7	0.59%
Fut	26,335.00	26,186.50	148.5	0.57%
Open Int	1,49,10,150	1,51,32,750	-222600	-1.47%
Implication	SHORT COVERING			
BankNifty	05-12-2025	04-12-2025	Change	Change(%)
Spot	59,777.20	59,288.70	488.5	0.82%
Fut	60,080.00	59,643.20	436.8	0.73%
Open Int	17,39,045	17,05,655	33390	1.96%
Implication	LONG BUILDUP			

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	26,186.45	25,908.00	26,047.00	26,125.00	26,264.00	26,342.00

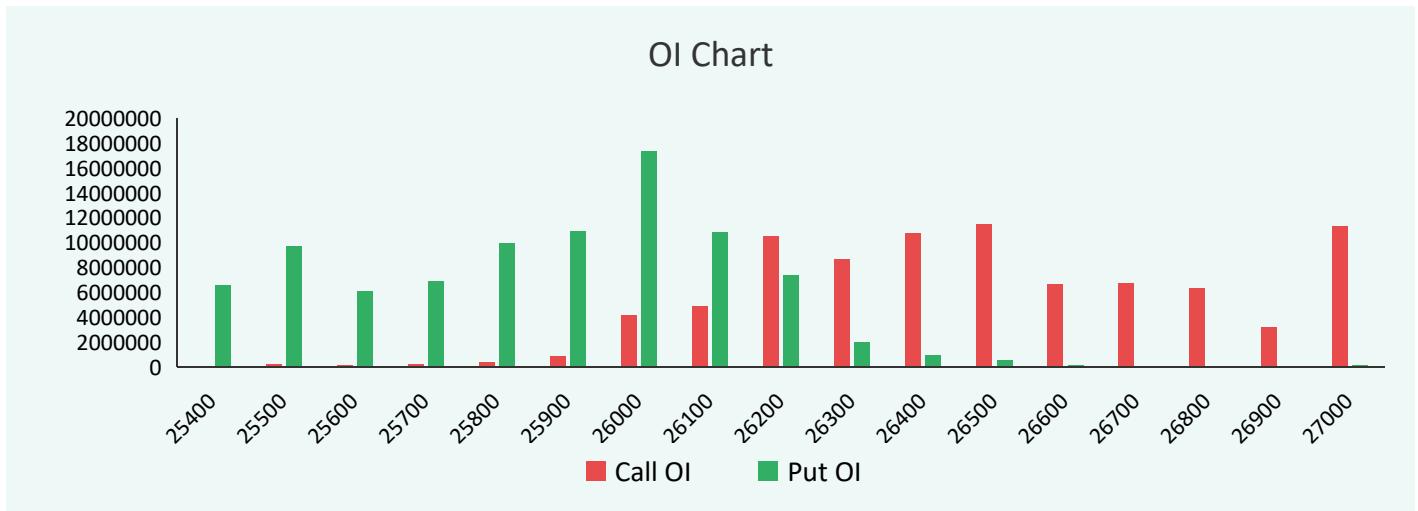
Nifty opened with a downward gap however buying momentum at lower levels pulled index higher to end near day's high. Nifty closed at 26186 with a gain of 153 points. On the daily chart the index has formed a long Bullish candle forming higher High-Low formation compared to previous session indicates positive bias. The chart pattern suggests that if Nifty crosses and sustains above 26205 level it would witness buying which would lead the index towards 26300-26400 levels. Important Supports for the day is around 26080 However if index sustains below 26080 then it may witness profit booking which would take the index towards 26000-25900 levels.



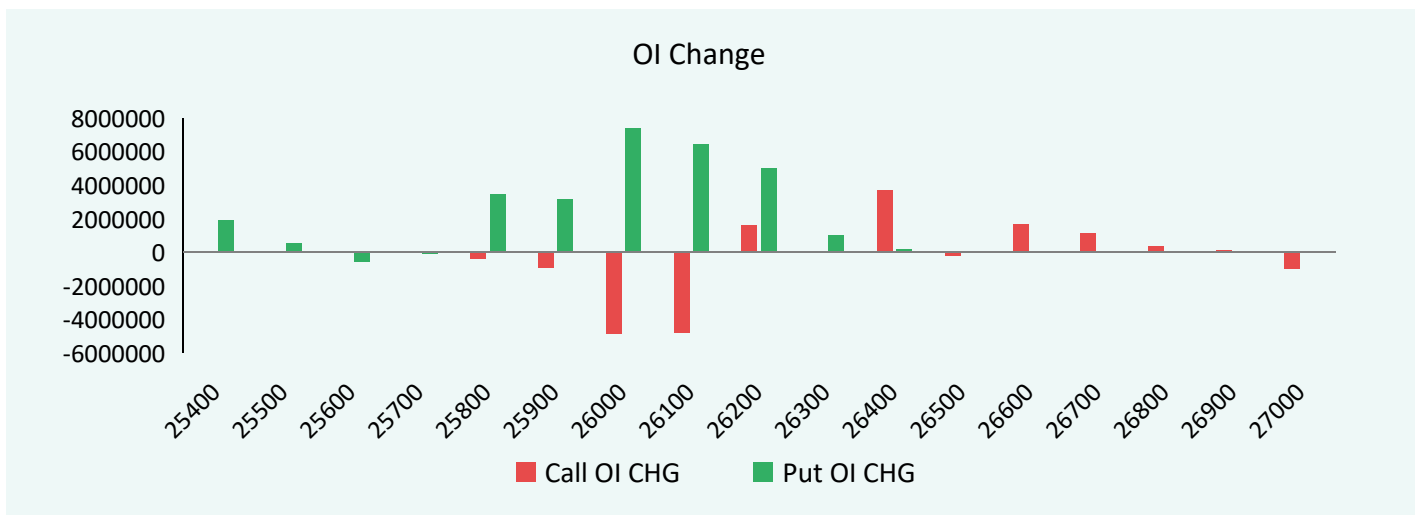
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 09 Dec. 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 09 Dec. 2025



- India Volatility Index (VIX) changed by -4.65% and settled at 10.31.
- The Nifty Put Call Ratio (PCR) finally stood at 1.19 vs. 0.80 (04/12/2025) for 09 Dec., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 26500 with 114.64 lacs followed by 27000 with 112.92 Lacs and that for Put was at 26000 with 173.32 lacs followed by 25900 with 108.52 lacs.
- The highest OI Change for Call was at 26000 with 48.79 lacs Decreased and that for Put was at 26000 with 73.83 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
SUPREMEIND 30 Dec 2025	3365	0.22	2361625	9.27	3307.53	3408.73
BANKNIFTY 30 Dec 2025	60080	0.73	1739045	6.88	59717.87	60280.67
GMRAIRPORT 30 Dec 2025	104.1	0.38	174988800	6.14	102.26	105.24
HCLTECH 30 Dec 2025	1686.3	1.43	18691400	5.98	1664.63	1702.33
PRESTIGE 30 Dec 2025	1698	1.84	4197600	5.14	1672.33	1715.83

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
CAMS 30 Dec 2025	777.7	-80.45	9444750	459.59	759.23	797.73
KAYNES 30 Dec 2025	4386	-12.35	4077900	42.36	4153.33	4801.83
INDIGO 30 Dec 2025	5391	-1.28	9163200	21.48	5284.67	5500.67
POLYCAB 30 Dec 2025	7296	-0.98	1788875	9.32	7208.67	7369.67
POWERINDIA 30 Dec 2025	19500	-3.49	261800	7.67	19105.00	20120.00

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
ASTRAL 30 Dec 2025	1460.9	0.75	7416250	-1.43	1443.67	1476.47
BANKINDIA 30 Dec 2025	143.68	0.98	51438400	-1.41	141.68	145.10
OFSS 30 Dec 2025	8245	0.08	1313550	-1.23	8182.00	8314.00
SBIN 30 Dec 2025	974.7	2.16	75792000	-1.01	958.83	983.28
OIL 30 Dec 2025	413.75	0.72	10928400	-1	410.13	415.73

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
HINDUNILVR 30 Dec 2025	2345	-4.78	4071900	-29.94	-1.47	2433.07
BANDHANBNK 30 Dec 2025	143.39	-2.32	120528000	-2.42	-0.66	146.42
DRREDDY 30 Dec 2025	1283.5	-0.16	12307500	-1.27	-0.48	1289.50
IEX 30 Dec 2025	146.17	-1.5	54345000	-0.99	-0.42	148.50
EXIDEIND 30 Dec 2025	381	-0.25	29536200	-0.55	-0.35	382.82

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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