

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	19-02-2025	18-02-2025	Change	Change(%)
Spot	22,917.15	22,945.30	-28.15	-0.12%
Fut	22,950.00	22,972.60	-22.6	-0.10%
Open Int	1,72,45,350	1,78,14,525	-569175	-3.20%
Implication	LONG UNWINDING			
BankNifty	19-02-2025	18-02-2025	Change	Change(%)
Spot	49,534.85	49,087.30	447.55	0.91%
Fut	49,611.00	49,208.05	402.95	0.82%
Open Int	30,66,330	31,92,990	-126660	-3.97%
Implication	SHORT COVERING			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	22,917.15	22,692.00	22,805.00	22,927.00	23,040.00	23,162.00

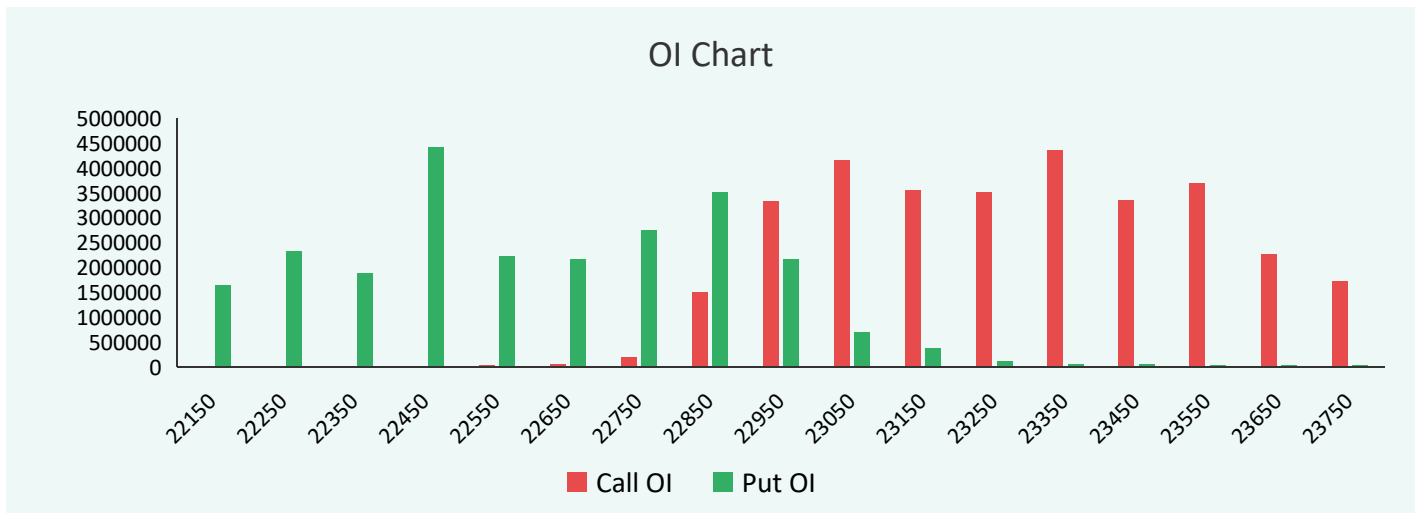
Nifty opened with an downward gap but witnessed buying from the opening tick to end positive. Nifty closed at 22917 with a loss of 28 points. On the daily chart the index has formed a Bullish candle with a upper shadow indicating selling at higher levels. The chart pattern suggests that if Nifty breaks and sustains below 22700 level it would witness selling which would lead the index towards 22600-22700 levels. However, if index crosses above 23100 level it would witness pullback rally which would take the index towards 23150-23250.



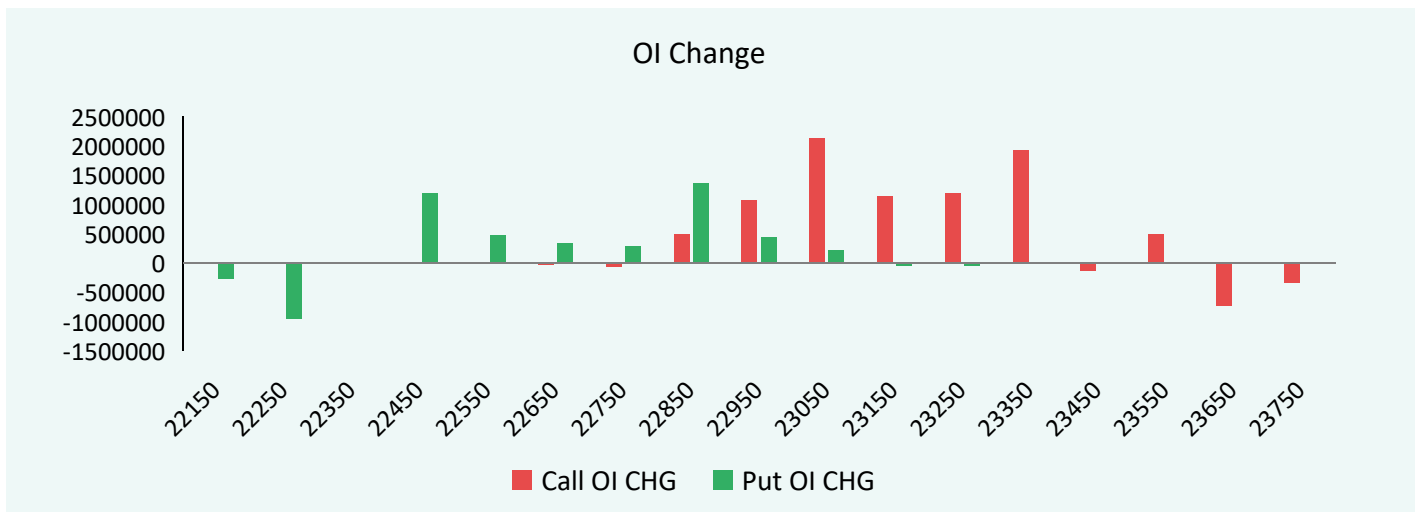
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 20 February 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 20 February 2025



- India Volatility Index (VIX) changed by -1.56% and settled at 15.42.
- The Nifty Put Call Ratio (PCR) finally stood at 0.70 vs. 0.77 (18/02/2025) for 20 Feb., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 23350 with 43.48 lacs followed by 23050 with 41.43 Lacs and that for Put was at 22450 with 44.13 lacs followed by 22850 with 35.06 lacs.
- The highest OI Change for Call was at 23050 with 21.27 lacs Increased and that for Put was at 22850 with 13.54 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 23050– 22700 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
BSE 27 Feb 2025	5596.45	8.02	3314500	17.52	5292.63	5762.63
ABBOTINDIA 27 Feb 2025	29678.9	1.5	44800	14.05	28925.62	30107.47
ZOMATO 27 Feb 2025	233.37	4.52	140904000	11.09	224.27	238.35
NHPC 27 Feb 2025	74.69	2.15	66649600	9.3	72.94	75.69
PRESTIGE 27 Feb 2025	1236	1.23	4497350	8.47	1214.43	1253.33

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
MFSL 27 Feb 2025	1053.85	-0.93	3144800	14.01	1039.45	1071.90
DABUR 27 Feb 2025	506.3	-1.95	20213750	8.8	502.57	512.52
M&M 27 Feb 2025	2762.15	-0.95	16528575	6.04	2731.43	2791.43
ZYDUSLIFE 27 Feb 2025	893.35	-2.4	10689300	5.56	874.08	902.98
INFY 27 Feb 2025	1814.25	-1.98	42062400	5.47	1799.05	1840.65

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
DELHIVERY 27 Feb 2025	275.3	3.15	9040200	-7.78	267.47	280.32
DEEPAKNTR 27 Feb 2025	1921	1.11	2116500	-5.98	1893.65	1944.75
IRFC 27 Feb 2025	123.18	5.02	72466950	-5.96	118.12	126.14
ATUL 27 Feb 2025	5563.55	3.05	467900	-5.76	5395.70	5665.90
SOLARINDS 27 Feb 2025	8819.3	2.09	226800	-3.85	8618.73	8938.08

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
ADANIENSOL 27 Feb 2025	673	-0.93	7553750	-4.13	661.60	684.10
NAVINFLUOR 27 Feb 2025	4048.6	-0.89	651875	-4.04	4015.53	4086.13
DALBHARAT 27 Feb 2025	1773	-1.53	2569875	-3.63	1753.03	1803.48
IPCALAB 27 Feb 2025	1465.75	-0.26	1765400	-2.13	1435.70	1481.40
LALPATHLAB 27 Feb 2025	2622.9	-0.35	726300	-0.88	2574.95	2653.00

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.

RESEARCH TEAM

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