

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	11-03-2025	10-03-2025	Change	Change(%)
Spot	22,497.90	22,460.30	37.6	0.17%
Fut	22,589.95	22,515.65	74.3	0.33%
Open Int	1,78,27,125	1,78,06,800	20325	0.11%
Implication	LONG BUILDUP			
BankNifty	11-03-2025	10-03-2025	Change	Change(%)
Spot	47,853.95	48,216.80	-362.85	-0.75%
Fut	48,060.00	48,315.35	-255.35	-0.53%
Open Int	30,37,260	28,63,680	173580	6.06%
Implication	SHORT BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	22,497.90	22,238.00	22,368.00	22,445.00	22,575.00	22,652.00

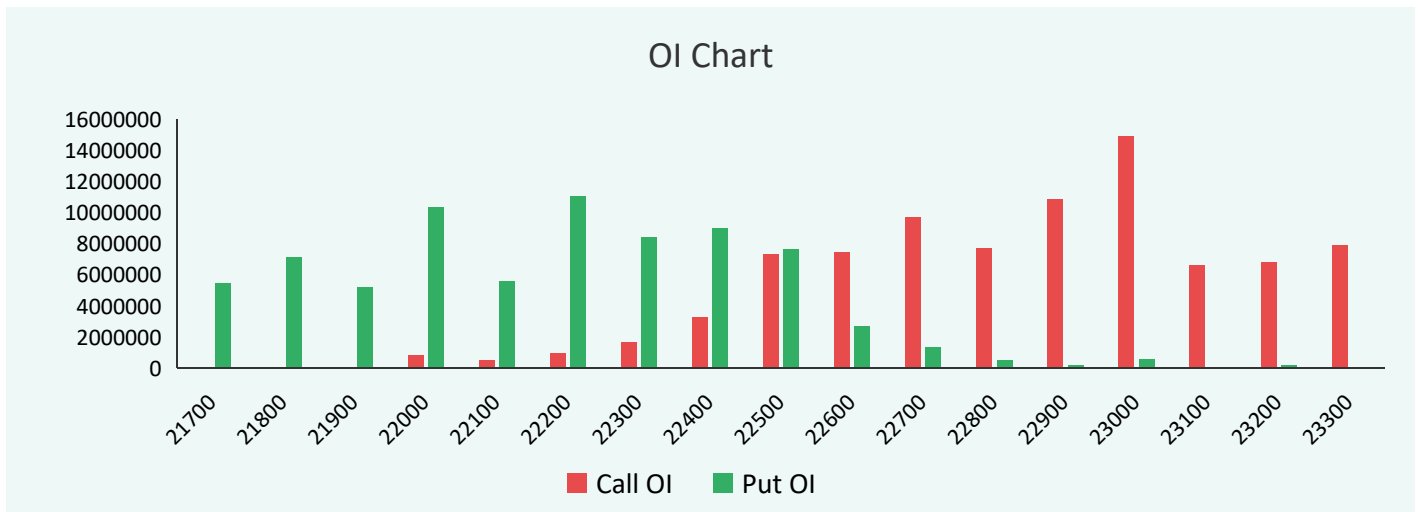
Nifty opened with a downward gap but witnessed buying from the opening tick to end near the day's high. Nifty closed at 22498 with a gain of 38 points. On the daily chart index has formed a bullish candle however it has continued to form lower High-Low compare to previous session indicating negative sign. The chart pattern suggests that if Nifty crosses and sustains above 22520 level it would witness buying which would lead the index towards 22600-22700 levels. Important Supports for the day is around 22300 However if index sustains below 22300 then it may witness profit booking which would take the index towards 22250-22050 levels.



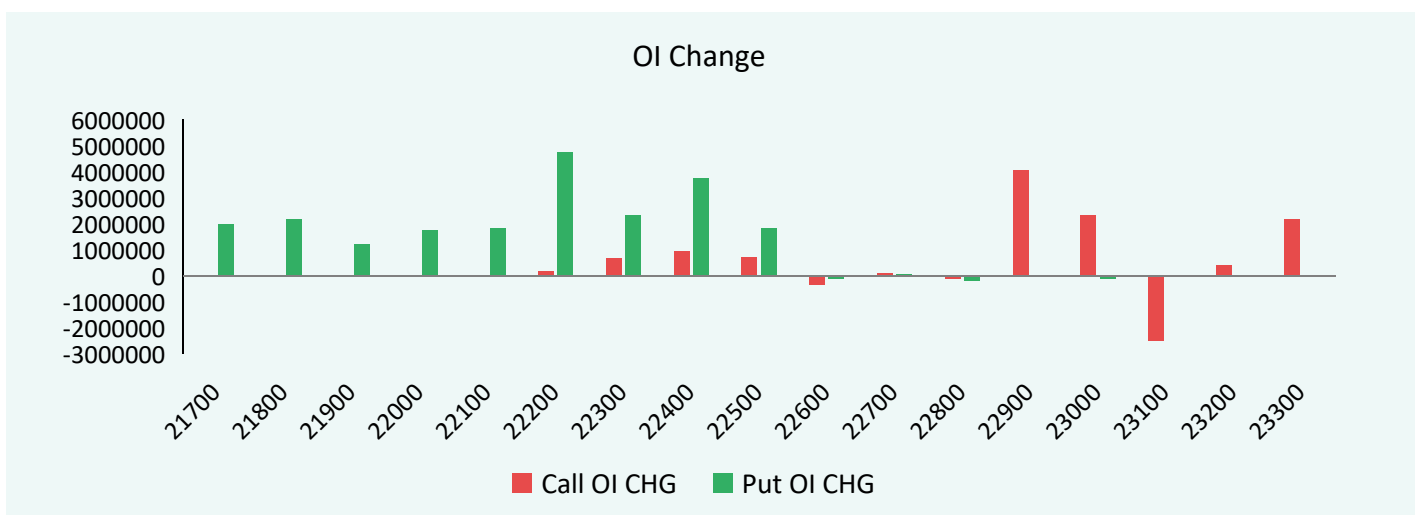
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 13 March 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 13 March 2025



- India Volatility Index (VIX) changed by 0.63% and settled at 14.07.
- The Nifty Put Call Ratio (PCR) finally stood at 1.07 vs. 0.79 (10/03/2025) for 13 Mar, 2025 weekly expiry.
- The maximum OI outstanding for Call was at 23000 with 148.97 lacs followed by 22900 with 108.17 Lacs and that for Put was at 22200 with 109.94 lacs followed by 22000 with 103.27 lacs.
- The highest OI Change for Call was at 22200 with 109.94 lacs Increased and that for Put was at 22000 with 103.27 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 22700– 22400 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
MFSL 27 Mar 2025	1091.15	4.7	5888000	22.99	1060.33	1108.63
PHOENIXLTD 27 Mar 2025	1658.15	6.84	1571150	21.13	1575.63	1702.18
PAYTM 27 Mar 2025	716	7.43	23326550	9.07	670.62	741.47
TATACOMM 27 Mar 2025	1489.25	8.48	6109250	7.13	1404.43	1536.63
PIIND 27 Mar 2025	3371	3.48	1544125	7.09	3253.63	3430.53

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
INDUSINDBK 27 Mar 2025	650	-27.88	69980000	54.43	596.15	757.50
ASHOKLEY 27 Mar 2025	199.65	-3.4	52337500	11.32	196.19	204.25
IIFL 27 Mar 2025	312.75	-0.76	7105200	10.83	304.37	319.37
ESCORTS 27 Mar 2025	2918.2	-0.82	1391250	8.28	2872.13	2952.13
ZOMATO 27 Mar 2025	209.4	-1.18	160764000	7.7	202.85	213.57

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
DIXON 27 Mar 2025	13399	2.21	1090650	-5.85	12961.48	13627.43
LAURUSLABS 27 Mar 2025	575	2.81	18387200	-5.02	557.58	585.23
LTTS 27 Mar 2025	4662.75	0.2	593000	-4.06	4523.63	4736.08
KALYANKJIL 27 Mar 2025	421.1	3.8	15033450	-3.83	404.53	430.58
COALINDIA 27 Mar 2025	378.55	0.57	52403400	-3.18	371.42	382.97

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BSE 27 Mar 2025	3830.05	-3.83	4272000	-11.18	3696.70	3956.70
APOLLOTYRE 27 Mar 2025	404.8	-0.87	9710400	-3.69	401.75	407.65
DELHIVERY 27 Mar 2025	250.49	-0.23	6879275	-2.4	245.67	255.10
BERGEPAIN 27 Mar 2025	499.15	-0.97	9012960	-2.15	492.22	505.37
RAMCOCEM 27 Mar 2025	856.7	-0.52	4156500	-1.79	851.22	864.97

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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