

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	27-02-2026	26-02-2026	Change	Change(%)
Spot	25,178.65	25,496.55	-317.9	-1.25%
Fut	25,341.00	25,635.80	-294.8	-1.15%
Open Int	1,43,33,605	1,31,51,450	1182155	8.99%
Implication	SHORT BUILDUP			
BankNifty	27-02-2026	26-02-2026	Change	Change(%)
Spot	60,529.00	61,187.70	-658.7	-1.08%
Fut	60,870.00	61,501.00	-631	-1.03%
Open Int	14,97,270	13,77,030	120240	8.73%
Implication	SHORT BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,178.65	24,930.00	25,055.00	25,265.00	25,390.00	25,601.00

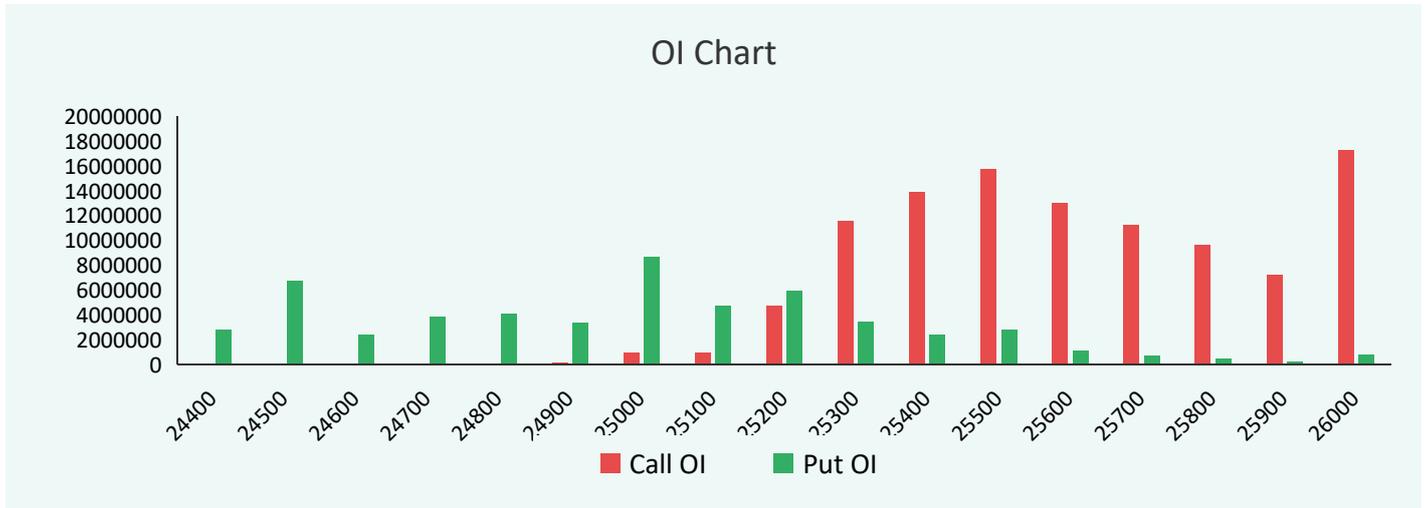
Nifty opened with a downward gap and selling pressure throughout the session dragged it lower to end negative. Nifty closed at 25179 with a loss of 318 points. On the daily chart the index has formed a long Bearish candle forming lower High-Low compare to previous session indicating negative bias. The chart pattern suggests that if Nifty breaks and sustains below 25140 level it would witness selling which would lead the index towards 25100-25000 levels. However, if index crosses above 25250 level it would witness pullback rally which would take the index towards 25350-25400.



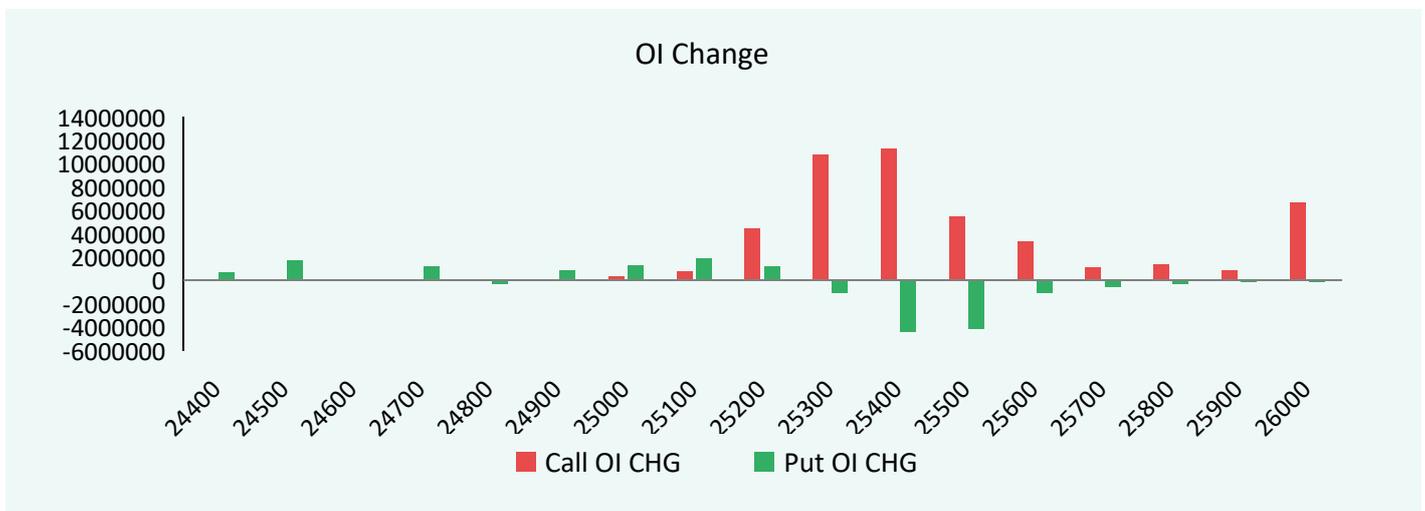
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 02 Mar. 2026



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 02 Mar. 2026



- India Volatility Index (VIX) changed by 4.90% and settled at 13.70.
- The Nifty Put Call Ratio (PCR) finally stood at 0.46 vs. 0.70 (26/02/2026) for 02 Mar., 2026 weekly expiry.
- The maximum OI outstanding for Call was at 26000 with 172.30 lacs followed by 25500 with 157.31 Lacs and that for Put was at 25000 with 86.25 lacs followed by 24500 with 67.15 lacs.
- The highest OI Change for Call was at 25400 with 112.67 lacs Increased and that for Put was at 25400 with 43.62 lacs Decreased.
- Based on OI actions, we expect Nifty to remain in a range from 25400 - 25000 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
TIINDIA 30 Mar 2026	2764.3	1.39	3223000	19.24	2719.37	2789.07
SIEMENS 30 Mar 2026	3433.1	2.35	2554825	11.48	3326.17	3494.97
HCLTECH 30 Mar 2026	1382.6	0.49	28018550	11.1	1370.73	1400.73
OIL 30 Mar 2026	488	2.47	17129000	7.99	476.10	496.45
PETRONET 30 Mar 2026	324.8	2.06	39014600	7.86	320.02	328.32

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
ABCAPITAL 30 Mar 2026	341.5	-4.38	85792500	36.89	334.37	352.82
LTF 30 Mar 2026	278.25	-7.27	64428750	31.87	271.40	291.20
JUBLFOOD 30 Mar 2026	511.45	-0.21	28535000	18.93	505.08	516.88
BSE 30 Mar 2026	2711.6	-3.21	10252125	18.81	2676.47	2767.57
AUBANK 30 Mar 2026	952.75	-2.34	21857000	13.95	945.38	967.28

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
WAAREENER 30 Mar 2026	2726.7	0.03	3788575	-2.67	2684.70	2774.40
UNIONBANK 30 Mar 2026	202.66	0.77	64286400	-1.36	199.46	205.62
RVNL 30 Mar 2026	289.55	0.09	56914525	-1.19	286.15	293.15
APLAPOLLO 30 Mar 2026	2242.1	0.23	5689250	-0.4	2224.07	2259.07

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
TORNTPOWER 30 Mar 2026	1569.2	-0.06	3735325	-2.29	1550.30	1598.00
SYNGENE 30 Mar 2026	423.8	-1.14	9171000	-1.42	419.40	428.85
SAMMAANCAP 30 Mar 2026	150.79	-2.38	114014500	-0.61	148.43	153.82
CGPOWER 30 Mar 2026	729	-0.1	15646800	-0.55	723.98	733.38
MANKIND 30 Mar 2026	2258	-0.63	2569725	-0.45	2242.50	2274.20

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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