

# DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



# MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## INDICES SNAPSHOT

Nifty	13-02-2025	12-02-2025	Change	Change(%)
Spot	23,019.90	23,045.25	-25.35	-0.11%
Fut	23,091.20	23,123.85	-32.65	-0.14%
Open Int	1,75,09,575	1,74,22,500	87075	0.50%
Implication	SHORT BUILDUP			
BankNifty	13-02-2025	12-02-2025	Change	Change(%)
Spot	49,340.90	49,479.45	-138.55	-0.28%
Fut	49,530.05	49,716.50	-186.45	-0.38%
Open Int	30,75,930	27,05,580	370350	13.69%
Implication	SHORT BUILDUP			

## NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	23,019.90	22,839.00	22,930.00	23,083.00	23,173.00	23,326.00

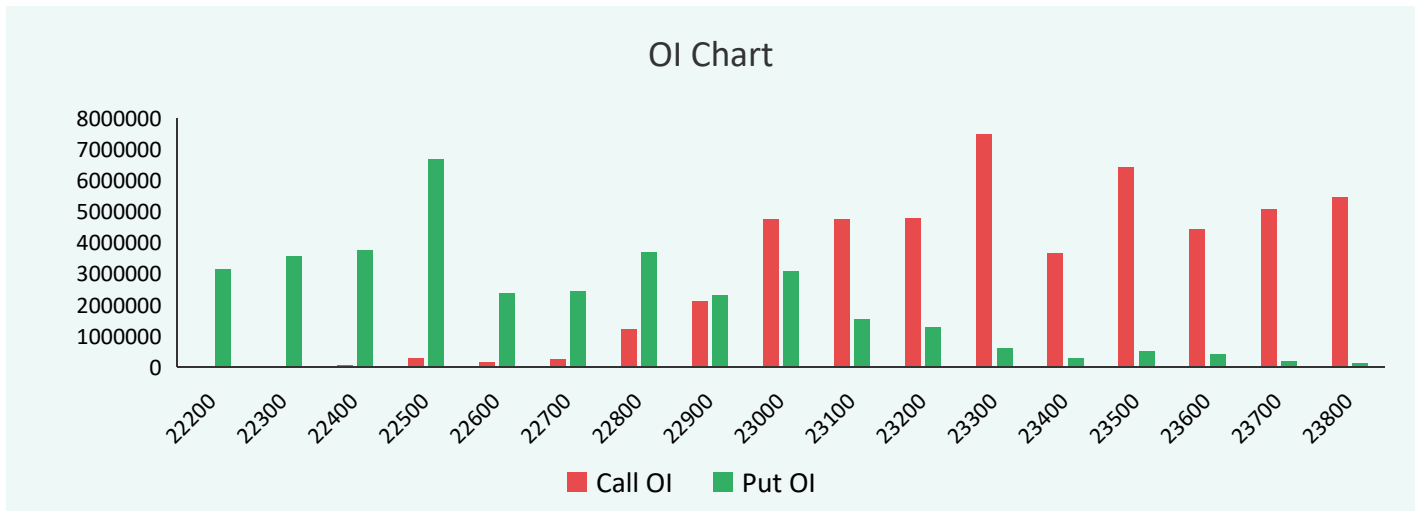
Nifty opened on a flat note but selling led the index downwards to end in red. Nifty closed at 22929 with a loss of 102 points. On the daily chart index has formed a sizable bearish candle forming lower High-Low compare to previous session and has closed below previous 7 session's low indicating negative bias. The chart pattern suggests that if Nifty breaks and sustains below 22775 level it would witness selling which would lead the index towards 22700-22580 levels. However, if index crosses above 23000 level it would witness pullback rally which would take the index towards 23150-23200



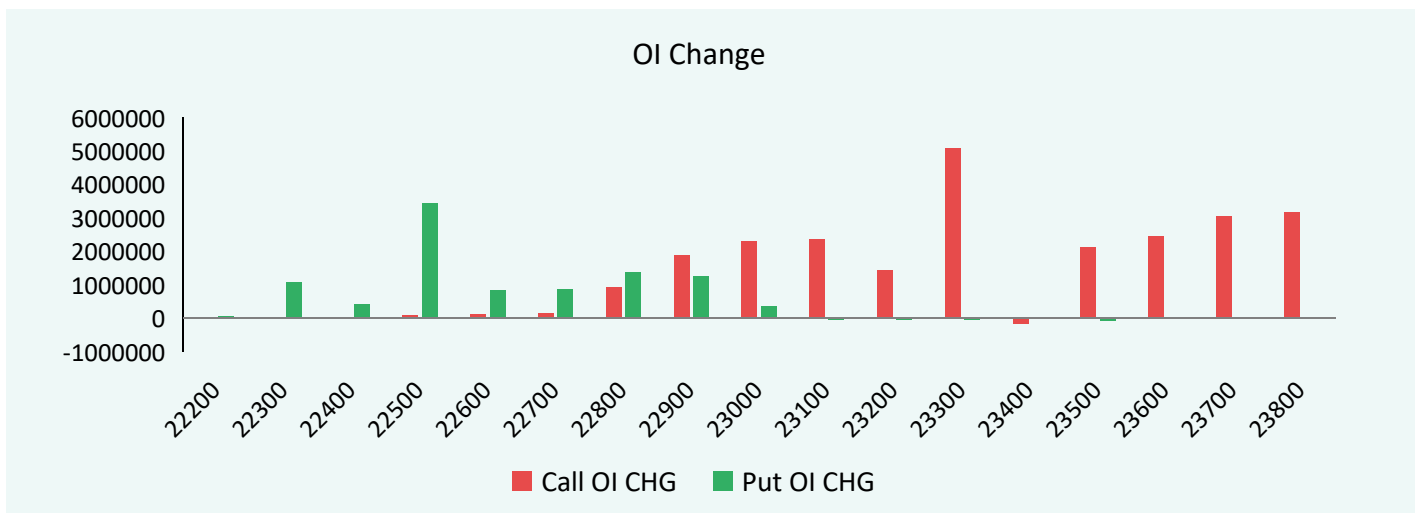
# NIFTY OPEN INTEREST

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 0.70% and settled at 15.06.
- The Nifty Put Call Ratio (PCR) finally stood at 0.64 vs. 0.71 (13/02/2025) for 20 Feb., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 23300 with 74.77 lacs followed by 23500 with 64.00 Lacs and that for Put was at 22500 with 66.68 lacs followed by 22400 with 37.54 lacs.
- The highest OI Change for Call was at 23300 with 50.65 lacs Increased and that for Put was at 22500 with 34.40 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 23000– 22800 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
MAXHEALTH 27 Feb 2025	1007.2	0.2	8176875	10.44	989.87	1017.07
BRITANNIA 27 Feb 2025	4951	1.04	3248400	4.94	4903.70	4985.55
INFY 27 Feb 2025	1856.35	0.4	42529600	4.24	1838.23	1868.73
ICICIBANK 27 Feb 2025	1263.1	0.77	105361900	4.23	1252.43	1270.68
COLPAL 27 Feb 2025	2487.4	0.16	4292750	3.01	2472.37	2509.57

## TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
DEEPAKNTR 27 Feb 2025	1891.75	-15.76	2954100	99.01	1811.90	2039.70
PHOENIXLTD 27 Feb 2025	1563.05	-2.4	879200	14.76	1536.17	1592.82
METROPOLIS 27 Feb 2025	1651.4	-3.19	868000	14.57	1625.63	1693.13
GLENMARK 27 Feb 2025	1320.5	-6.64	4616300	13.21	1278.48	1398.53
LUPIN 27 Feb 2025	1969.9	-4.36	7138725	9.21	1914.87	2048.37

## TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
KEI 27 Feb 2025	3422	0.38	803550	-0.09	3345.10	3489.45

### TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SUNTV 27 Feb 2025	584	-2.48	2665500	-6.82	577.15	595.70
LALPATHLAB 27 Feb 2025	2621.15	-0.47	954600	-4.32	2593.58	2647.53
INDIAMART 27 Feb 2025	2114	-3.82	683700	-4.28	2069.77	2183.47
SAIL 27 Feb 2025	105.56	-3.89	111820000	-3.66	102.31	111.14
MANAPPURAM 27 Feb 2025	180.5	-6.84	63048000	-3.63	169.44	190.68

## 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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