

# DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



# MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## INDICES SNAPSHOT

Nifty	11-03-2026	10-03-2026	Change	Change(%)
Spot	23,866.85	24,261.60	-394.75	-1.63%
Fut	23,918.00	24,393.60	-475.6	-1.95%
Open Int	1,86,94,325	1,79,22,385	771940	4.31%
Implication	SHORT BUILDUP			
BankNifty	11-03-2026	10-03-2026	Change	Change(%)
Spot	55,735.75	56,950.80	-1215.05	-2.13%
Fut	55,834.20	57,310.60	-1476.4	-2.58%
Open Int	23,02,260	22,24,590	77670	3.49%
Implication	SHORT BUILDUP			

## NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	23,866.85	23,535.00	23,701.00	24,000.00	24,166.00	24,465.00

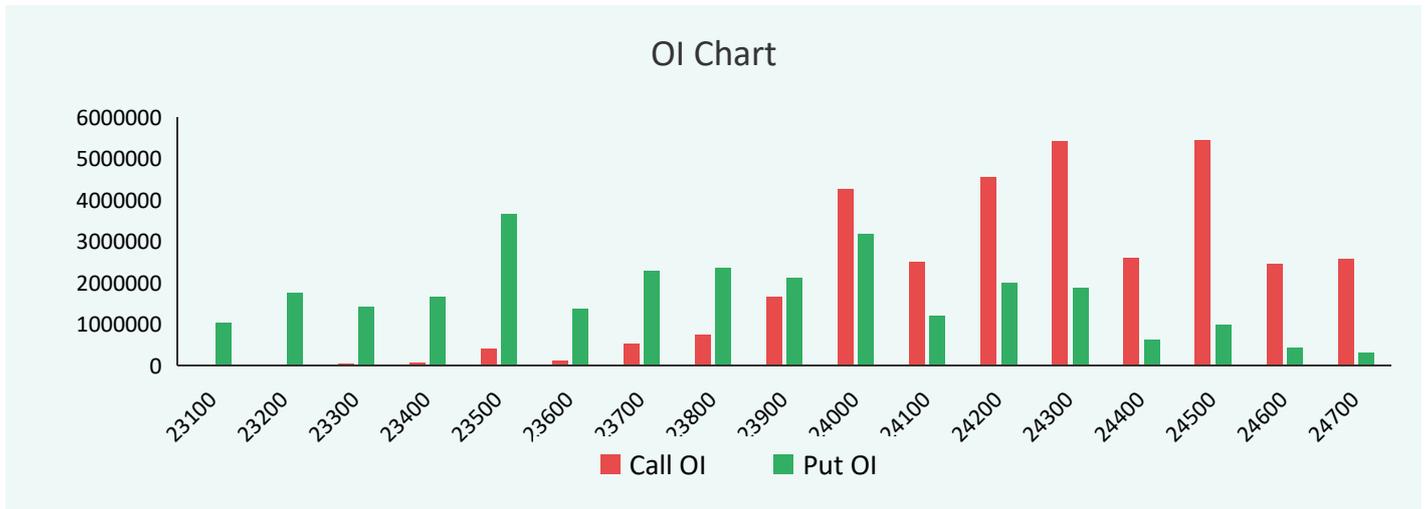
Nifty opened on a flat note but selling led the index downwards to end in red. Nifty closed at 23867 with a loss of 395 points. On the daily chart the index has formed a long Bearish candle forming lower High-Low compare to previous session indicating negative bias. The chart pattern suggests that if Nifty breaks and sustains below 23830 level it would witness selling which would lead the index towards 23750-23700 levels. However, if index crosses above 24000 level it would witness pullback rally which would take the index towards 24200-24300.



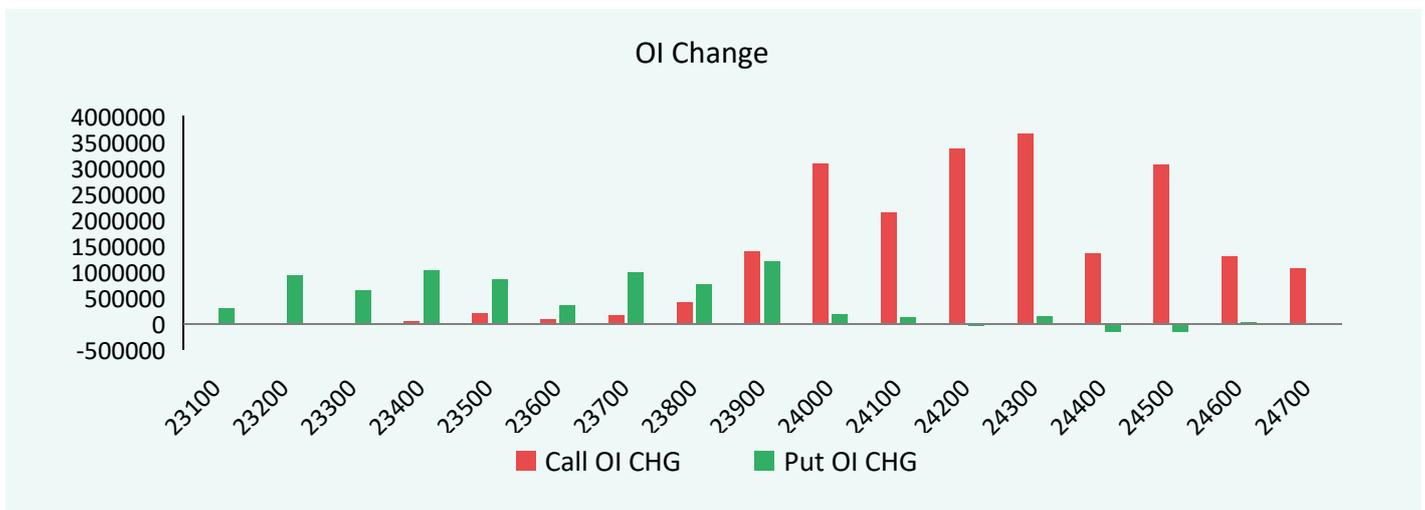
# NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## NIFTY OPEN INTEREST : WEEKLY EXPIRY 17 March 2026



## NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 17 March 2026



- India Volatility Index (VIX) changed by 11.41% and settled at 21.06.
- The Nifty Put Call Ratio (PCR) finally stood at 0.61 vs. 0.83 (10/03/2026) for 17 March 2026 weekly expiry.
- The maximum OI outstanding for Call was at 24500 with 54.35 lacs followed by 24300 with 54.19 Lacs and that for Put was at 23500 with 36.54 lacs followed by 24000 with 31.63 lacs.
- The highest OI Change for Call was at 24300 with 36.60 lacs Increased and that for Put was at 23900 with 12.08 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 24000 - 23800 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
SUPREMEIND 30 Mar 2026	4038.4	2.6	1751925	12.71	3965.47	4081.87
CAMS 30 Mar 2026	675.1	0.33	7458000	10.24	667.98	682.43
PREMIERENE 30 Mar 2026	773	2.99	8298975	8.73	754.07	790.97
PAGEIND 30 Mar 2026	31855	0.5	228810	7.61	31401.67	32246.67
WIPRO 30 Mar 2026	201.01	0.22	158001000	6.24	199.47	204.10

## TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
COLPAL 30 Mar 2026	2044.3	-7.56	6261300	18.36	1988.23	2154.13
ASTRAL 30 Mar 2026	1652.4	-0.6	10132425	13.47	1630.33	1686.13
SRF 30 Mar 2026	2497.8	-4.1	3781400	13.26	2443.23	2584.43
KEI 30 Mar 2026	4354.5	-4.23	1786925	12.52	4264.33	4502.33
HINDPETRO 30 Mar 2026	382	-1.29	45570600	10.47	377.77	390.07

## TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
WAAREEENER 30 Mar 2026	2687.5	0.77	3512600	-1.55	2664.73	2724.13
PGEL 30 Mar 2026	550.5	0.67	14560650	-0.85	542.80	561.40
SAIL 30 Mar 2026	155	1.32	175342900	-0.64	152.02	157.96
SAMMAANCAP 30 Mar 2026	146.49	1	106455100	-0.04	144.83	148.73

### TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
MARICO 30 Mar 2026	762.2	-3.47	25958400	-2.68	751.93	782.63
TORNTPHARM 30 Mar 2026	4435.3	-0.14	2734000	-2.16	4417.03	4459.03
HUDCO 30 Mar 2026	178.09	-1.45	38450400	-1.74	175.95	181.51
PPLPHARMA 30 Mar 2026	155.64	-0.17	15558375	-1.5	153.80	159.08
MUTHOOTFIN 30 Mar 2026	3170	-3.85	3746325	-1.46	3120.00	3265.00

## 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.

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