

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	07-02-2025	06-02-2025	Change	Change(%)
Spot	23,559.95	23,603.35	-43.4	-0.18%
Fut	23,622.95	23,688.90	-65.95	-0.28%
Open Int	1,69,87,425	1,69,12,950	74475	0.44%
Implication	SHORT BUILDUP			
BankNifty	07-02-2025	06-02-2025	Change	Change(%)
Spot	50,158.85	50,382.10	-223.25	-0.44%
Fut	50,381.05	50,608.70	-227.65	-0.45%
Open Int	26,99,220	26,00,670	98550	3.79%
Implication	SHORT BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	23,559.95	23,315.00	23,437.00	23,566.00	23,689.00	23,817.00

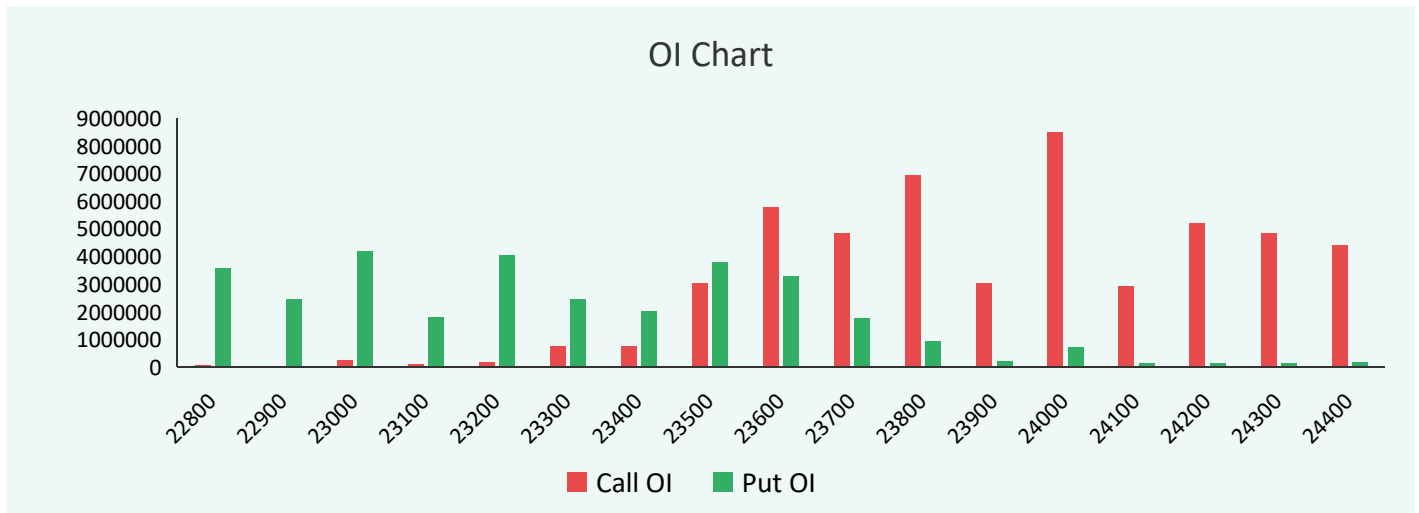
Nifty opened with on a positive note but continued its down move making day low around 23443 levels however buying support at lower levels recovered the earlier losses to close on a negative note. Nifty closed at 23560 with a loss of 43 points. On the daily chart the index has formed a Bearish candle with long lower shadow indicating buying support at lower levels. The chart pattern suggests that if Nifty crosses and sustains above 23700 level it would witness buying which would lead the index towards 23800-23900 levels. Important Supports for the day is around 23500 However if index sustains below 23500 then it may witness profit booking which would take the index towards 23450-23400 levels.



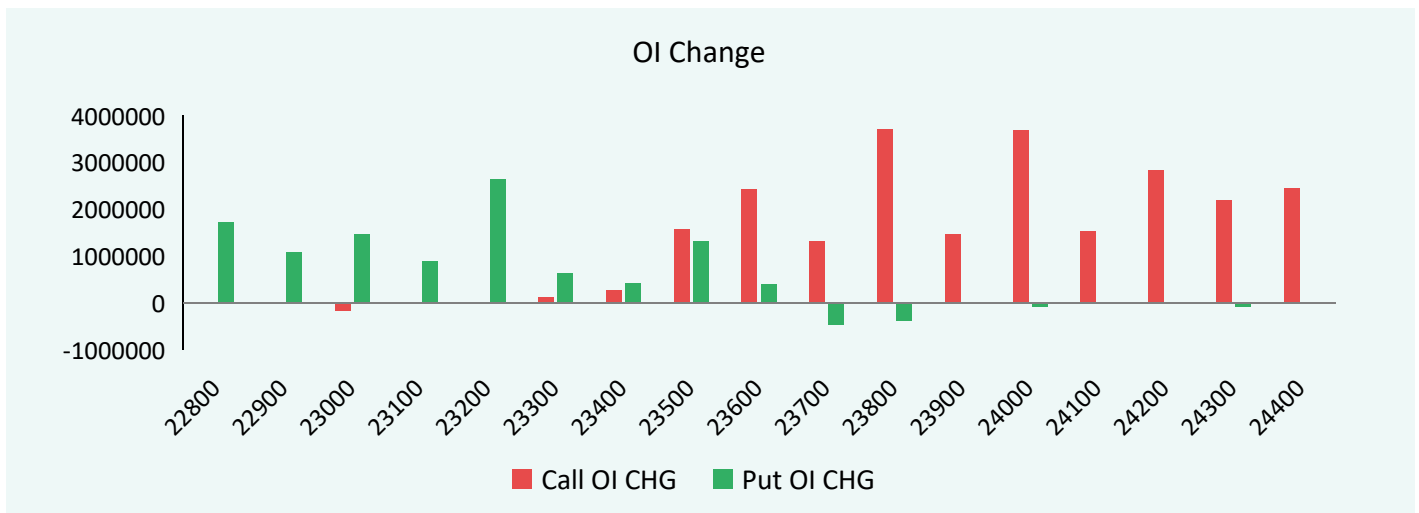
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 13 February 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 13 February 2025



- India Volatility Index (VIX) changed by -3.46% and settled at 13.68.
- The Nifty Put Call Ratio (PCR) finally stood at 0.67 vs. 0.79 (06/02/2025) for 13 Feb., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 24000 with 84.81 lacs followed by 23800 with 69.18 Lacs and that for Put was at 23000 with 41.82 lacs followed by 23200 with 40.27 lacs.
- The highest OI Change for Call was at 23800 with 37.06 lacs Increased and that for Put was at 23200 with 26.45 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 23600– 23500 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
RAMCOCEM 27 Feb 2025	898	0.7	6556900	32.79	866.53	918.23
DELHIVERY 27 Feb 2025	323.6	1.89	10780225	13.96	312.50	329.20
ABBOTINDIA 27 Feb 2025	29900	2.25	68840	11.07	29380.00	30180.00
CHAMBLFERT 27 Feb 2025	559	7.96	8481600	9.82	532.30	572.65
SOLARINDS 27 Feb 2025	9140.1	0.18	258150	8.92	8938.58	9363.03

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
NCC 27 Feb 2025	206.3	-11.54	11585425	49.15	196.62	218.92
SBIN 27 Feb 2025	739.3	-2.21	138551250	11.71	729.10	754.75
GUJGASLTD 27 Feb 2025	461	-2.19	6707500	11.37	451.80	473.90
NBCC 27 Feb 2025	92.31	-2.17	15213400	10.03	91.31	93.84
ITC 27 Feb 2025	425.6	-2.84	87838400	9.39	419.32	436.42

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
CANFINHOME 27 Feb 2025	673.4	0.55	5449275	-2.73	659.63	684.68
TRENT 27 Feb 2025	5469.95	3.26	5997700	-2.39	5311.25	5582.55
ASHOKLEY 27 Feb 2025	212.7	1.11	50665000	-2.01	209.08	216.64
TORNTPOWER 27 Feb 2025	1394.8	2.57	764625	-1.73	1366.55	1409.60
DIXON 27 Feb 2025	15102.7	3.29	1360100	-1.54	14755.65	15331.90

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
METROPOLIS 27 Feb 2025	1849.85	-0.18	844800	-2.18	1825.92	1870.47
DEEPAKNTR 27 Feb 2025	2354.9	-0.98	1641000	-1.64	2316.97	2395.87
AARTIIND 27 Feb 2025	467	-0.82	16365000	-1.44	461.68	472.63
HDFCAMC 27 Feb 2025	3933.65	-0.39	2727900	-1.18	3862.82	3996.67
BAJFINANCE 27 Feb 2025	8483.8	-0.39	8795250	-1.05	8393.57	8582.47

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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