

# DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



# MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## INDICES SNAPSHOT

Nifty	11-02-2025	10-02-2025	Change	Change(%)
Spot	23,071.80	23,381.60	-309.8	-1.32%
Fut	23,137.50	23,459.15	-321.65	-1.37%
Open Int	1,77,12,825	1,74,22,500	290325	1.67%
Implication	SHORT BUILDUP			
BankNifty	11-02-2025	10-02-2025	Change	Change(%)
Spot	49,403.40	49,981.00	-577.6	-1.16%
Fut	49,581.10	50,234.15	-653.05	-1.30%
Open Int	31,17,540	27,05,580	411960	15.23%
Implication	SHORT BUILDUP			

## NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	23,071.80	22,746.00	22,909.00	23,150.00	23,312.00	23,553.00

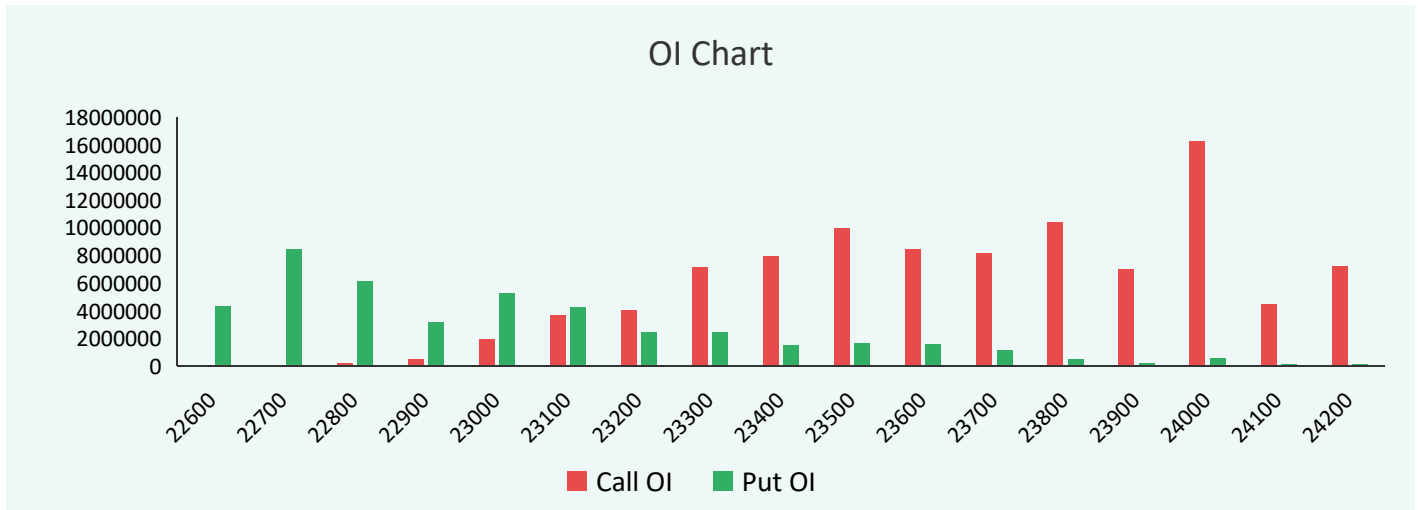
Nifty opened on a flat note but selling led the index downwards to end in red. Nifty closed at 23072 with a loss of 310 points. On the daily chart the index has formed a long Bearish candle forming lower High-Low compare to previous session indicating negative bias. The chart pattern suggests that if Nifty breaks and sustains below 23000 level it would witness selling which would lead the index towards 22950-22830 levels. However, if index crosses above 23200 level it would witness pullback rally which would take the index towards 23300-23400.



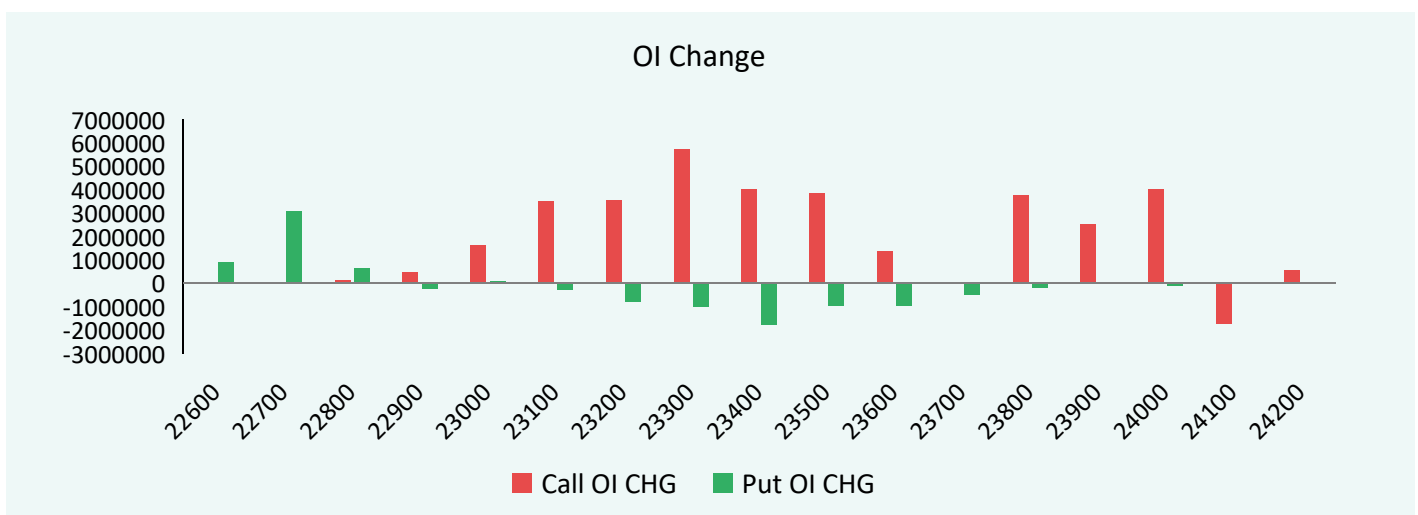
# NIFTY OPEN INTEREST

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 2.94% and settled at 14.87.
- The Nifty Put Call Ratio (PCR) finally stood at 0.53 vs. 0.59 (10/02/2025) for 13 Feb., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 24000 with 162.40 lacs followed by 23800 with 103.47 Lacs and that for Put was at 22700 with 84.36 lacs followed by 22800 with 61.43 lacs.
- The highest OI Change for Call was at 23300 with 57.21 lacs Increased and that for Put was at 22700 with 30.92 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 23300– 23000 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
BHARTIARTL 27 Feb 2025	1697	0.1	41733975	5.27	1687.33	1707.73
TRENT 27 Feb 2025	5231.95	0.45	6774700	3.21	5160.75	5285.05
OIL 27 Feb 2025	406.55	1.79	10717750	2.69	394.43	413.83

## TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
EICHERMOT 27 Feb 2025	4994.65	-6.45	3974775	25.09	4912.00	5115.45
ESCORTS 27 Feb 2025	3123	-5.61	1239150	24.69	3068.67	3209.67
APOLLOHOSP 27 Feb 2025	6325.75	-6.87	2461250	18.79	6127.57	6676.92
NYKAA 27 Feb 2025	167.2	-1.11	36854350	14.42	163.50	172.76
NATIONALUM 27 Feb 2025	184	-3.14	44966250	13.22	176.90	194.85

## TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
SUNTV 27 Feb 2025	611.5	1.12	3338250	-5.88	602.28	618.93
BATAINDIA 27 Feb 2025	1348.8	0.36	2704125	-2.55	1328.72	1368.42
ADANIENT 27 Feb 2025	2327.55	1.21	16224000	-1.7	2292.45	2381.20
GRASIM 27 Feb 2025	2503.4	1.11	11017000	-1.63	2459.28	2548.23

### TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
CHAMBLFERT 27 Feb 2025	527	-3.74	6370700	-14.25	517.83	543.58
ABBOTINDIA 27 Feb 2025	29300	-1.39	55000	-12.92	29072.82	29607.32
SJVN 27 Feb 2025	89.3	-1.93	25444125	-7.17	87.74	91.17
NBCC 27 Feb 2025	85.08	-5.69	15312000	-3.37	83.40	88.19
HUDCO 27 Feb 2025	193.54	-3.59	21432150	-3.12	190.31	198.66

## 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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