

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	06-03-2025	05-03-2025	Change	Change(%)
Spot	22,544.70	22,337.30	207.4	0.93%
Fut	22,620.20	22,441.35	178.85	0.80%
Open Int	1,84,13,250	1,79,56,425	456825	2.54%
Implication	LONG BUILDUP			
BankNifty	06-03-2025	05-03-2025	Change	Change(%)
Spot	48,627.70	48,489.95	137.75	0.28%
Fut	48,786.00	48,714.70	71.3	0.15%
Open Int	29,64,300	30,22,950	-58650	-1.94%
Implication	SHORT COVERING			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	22,552.50	22,381.00	22,467.00	22,550.00	22,636.00	22,719.00

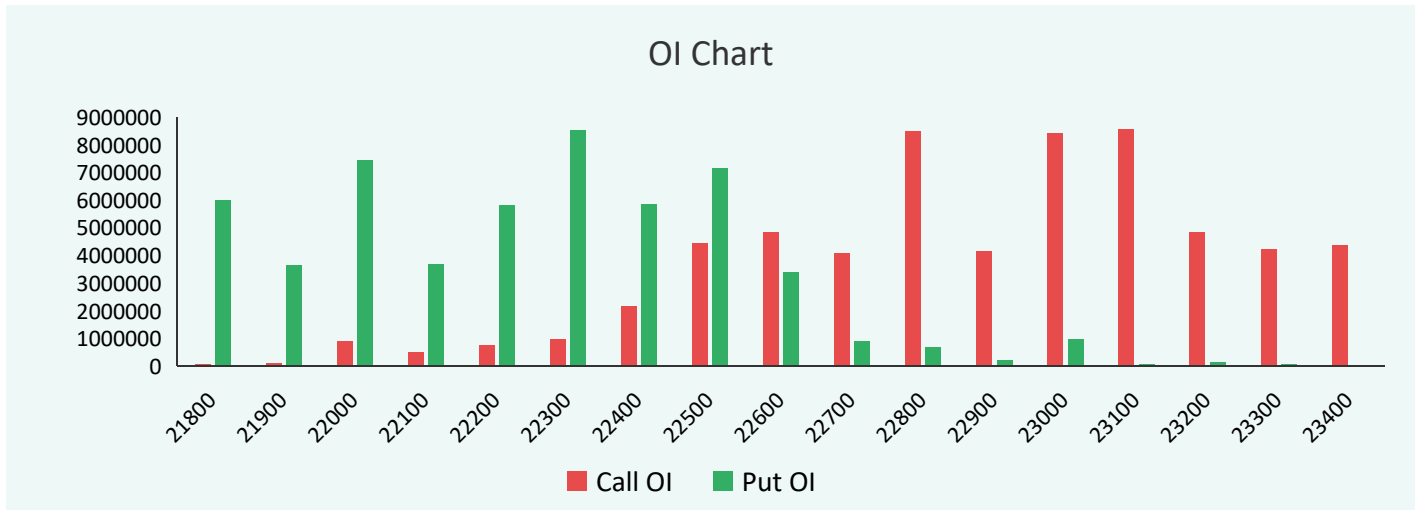
Nifty opened with a downward gap and traded with extreme volatility on either side to end on negative note. Nifty closed at 22553 with a gain of 8 points. On the daily chart index has formed a bullish candle carrying both side shadows however it has continued to form Higher High-Low formation indicating positive bias. The chart pattern suggests that if Nifty crosses and sustains above 22630 level it would witness buying which would lead the index towards 22700-22800 levels. Important Supports for the day is around 22460 However if index sustains below 22460 then it may witness profit booking which would take the index towards 22400-22300 levels.



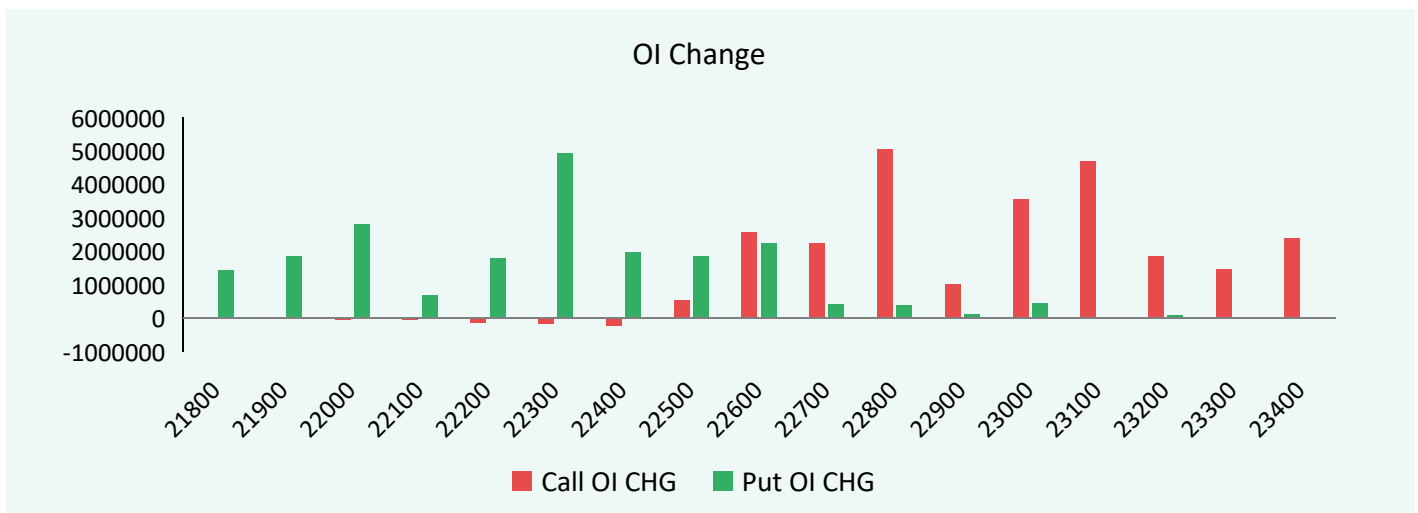
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 13 March 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 13 March 2025



- India Volatility Index (VIX) changed by -1.86% and settled at 13.47.
- The Nifty Put Call Ratio (PCR) finally stood at 1.09 vs. 1.27 (06/03/2025) for 13 Mar, 2025 weekly expiry.
- The maximum OI outstanding for Call was at 23100 with 85.49 lacs followed by 22800 with 84.88 Lacs and that for Put was at 22300 with 84.98 lacs followed by 22000 with 74.36 lacs.
- The highest OI Change for Call was at 22800 with 50.46 lacs Increased and that for Put was at 22300 with 49.39 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 22800– 22500 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
TITAGARH 27 Mar 2025	758.55	4.92	1131875	69.57	722.07	791.47
APOLLOTYRE 27 Mar 2025	413.5	2.75	10533200	9.28	403.25	419.25
SRF 27 Mar 2025	2927.1	2.28	3803625	8.48	2873.80	2962.50
CAMS 27 Mar 2025	3364	1.94	1227625	8.3	3301.73	3403.18
NBCC 27 Mar 2025	81.36	1.22	26848200	7.85	79.49	82.95

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
OFSS 27 Mar 2025	7535.5	-3.95	759400	14.32	7447.03	7706.98
INDUSINDBK 27 Mar 2025	938.5	-3.62	47244000	10.38	922.00	967.50
PIIND 27 Mar 2025	3235.45	-0.98	1852500	7.7	3084.97	3351.97
NYKAA 27 Mar 2025	164.6	-2.77	42229250	7.51	161.89	169.47
SUPREMEIND 27 Mar 2025	3398.05	-0.18	1218625	7.47	3360.45	3446.30

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
MANAPPURAM 27 Mar 2025	209.11	2.21	66558000	-2.5	204.39	211.87
INDIANB 27 Mar 2025	528.65	0.02	5420700	-1.55	523.35	535.60
CESC 27 Mar 2025	140.57	0.11	27714375	-1.36	139.03	142.08
IRFC 27 Mar 2025	121.84	3.91	61035375	-1.28	117.75	124.65
BAJFINANCE 27 Mar 2025	8445.6	0.15	8094875	-1.26	8393.85	8500.70

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
	569	-0.11	6741200	-3.51	564.38	575.73
IEX 27 Mar 2025	163.87	-0.03	39341250	-3.5	162.43	165.26
RAMCOCEM 27 Mar 2025	874.05	-0.61	4279750	-2.18	868.20	883.90
LODHA 27 Mar 2025	1112.45	-2.54	4896450	-1.81	1095.58	1139.98
POLYCAB 27 Mar 2025	5067	-0.16	2536250	-1.59	5014.37	5111.27

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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