

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

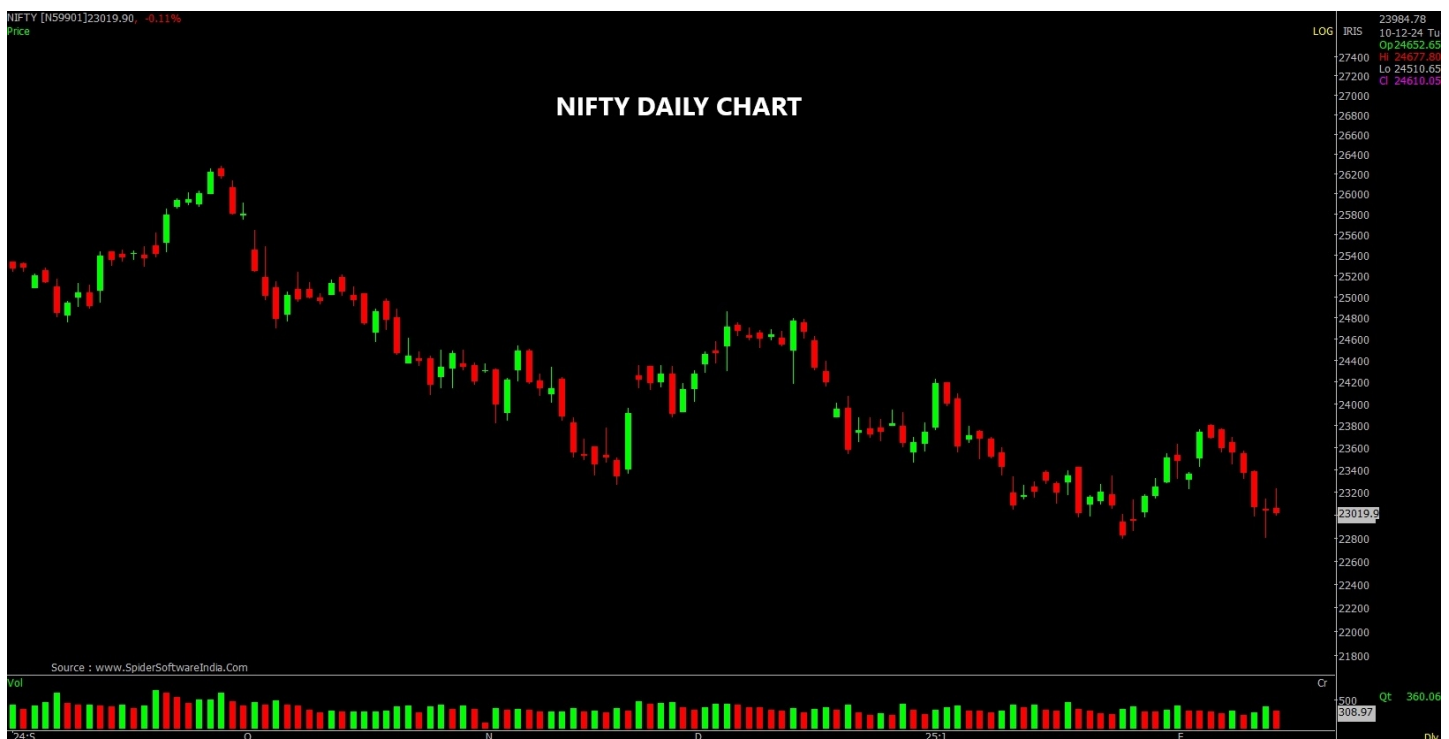
INDICES SNAPSHOT

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

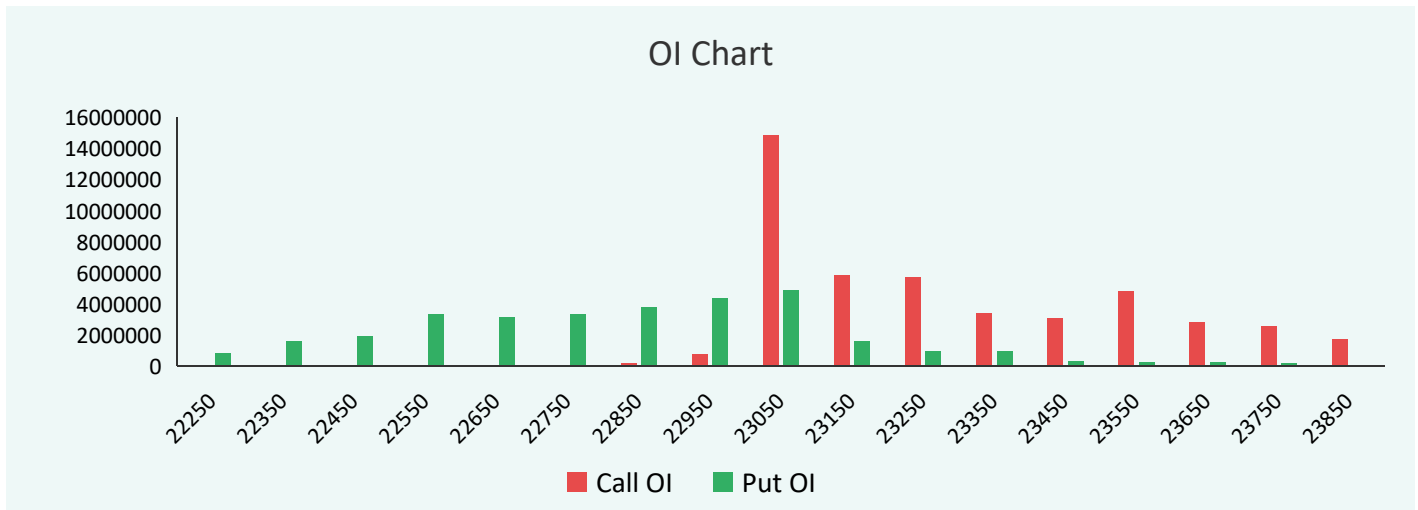
Nifty opened on a flat note and witnessed buying momentum in initial hours. However selling pressure at higher levels dragged it lower to close near day's low. Nifty closed at 23020 with a loss of 25 points. On the daily chart the index has formed a Bearish candle with a long upper shadow indicating selling at higher levels. The chart pattern suggests that if Nifty breaks and sustains below 22800 level it would witness selling which would lead the index towards 22800-22700 levels. However, if index crosses above 23300 level it would witness pullback rally which would take the index towards 23300-23400



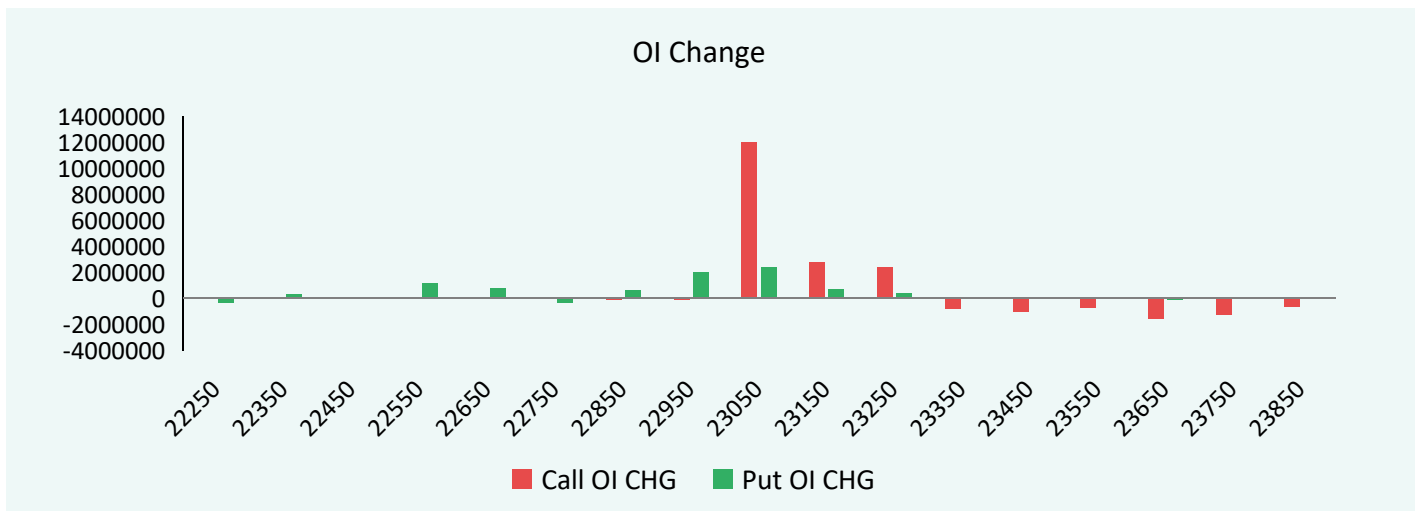
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 20 February 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 20 February 2025



- India Volatility Index (VIX) changed by 0.40% and settled at 14.95.
- The Nifty Put Call Ratio (PCR) finally stood at 0.71 vs. 0.63 (12/02/2025) for 20 Feb., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 23050 with 147.91 lacs followed by 23050 with 48.73 Lacs and that for Put was at 23150 with 58.40 lacs followed by 22950 with 43.62 lacs.
- The highest OI Change for Call was at 23050 with 119.75 lacs Increased and that for Put was at 23050 with 24.04 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 23300– 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
MUTHOOTFIN 27 Feb 2025	2331.45	6.67	3534025	19.17	2260.72	2372.57
SBICARD 27 Feb 2025	860	5.55	17028000	19.1	830.08	878.63
PHOENIXLTD 27 Feb 2025	1601.7	0.08	783300	13.72	1579.82	1620.87
BAJAJFINSV 27 Feb 2025	1847.9	3.21	14985500	7.96	1812.10	1869.85
ESCORTS 27 Feb 2025	3026	0.01	1459050	7.04	2975.98	3066.88

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
KEI 27 Feb 2025	3409.65	-2.48	826500	18.67	3351.55	3513.65
UBL 27 Feb 2025	2015.05	-2.26	2859200	12.74	1995.90	2050.40
PIIND 27 Feb 2025	3223	-3.96	1984000	9.29	3148.75	3371.50
HINDPETRO 27 Feb 2025	321.7	-1.38	42557400	9.29	315.68	331.63
BHARATFORG 27 Feb 2025	1074.1	-2.33	14979500	9.15	1046.73	1099.78

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
NIFTYNXT50 27 Feb 2025	61000	0.2	41750	-9.73	60556.52	61692.32
INDIAMART 27 Feb 2025	2195.2	0.94	733800	-8.05	2164.08	2232.98
DEEPAKNTR 27 Feb 2025	2235	1.38	1521900	-5.48	2192.13	2271.18
LUPIN 27 Feb 2025	2057	1.48	6907100	-5.09	2020.12	2117.77
M&MFIN 27 Feb 2025	282	1.95	24072000	-3.41	277.03	287.23

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
CUB 27 Feb 2025	165.95	-0.72	22345000	-4.83	163.28	170.04
ABBOTINDIA 27 Feb 2025	28370.05	-1.74	48220	-3.44	27940.93	29186.58
LALPATHLAB 27 Feb 2025	2635.65	-1.71	1013250	-3.25	2605.18	2680.98
AUBANK 27 Feb 2025	553.55	-0.46	25444000	-1.32	546.98	559.93
LT 27 Feb 2025	3263.7	-1.02	16461450	-1.07	3247.93	3295.23

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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