

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	10-02-2025	07-02-2025	Change	Change(%)
Spot	23,381.60	23,559.95	-178.35	-0.76%
Fut	23,455.00	23,614.95	-159.95	-0.68%
Open Int	1,74,22,500	1,69,87,425	435075	2.56%
Implication	SHORT BUILDUP			
BankNifty	10-02-2025	07-02-2025	Change	Change(%)
Spot	49,981.00	50,158.85	-177.85	-0.35%
Fut	50,220.00	50,354.55	-134.55	-0.27%
Open Int	27,05,580	26,99,220	6360	0.24%
Implication	SHORT BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	23,381.60	23,170.00	23,276.00	23,422.00	23,528.00	23,674.00

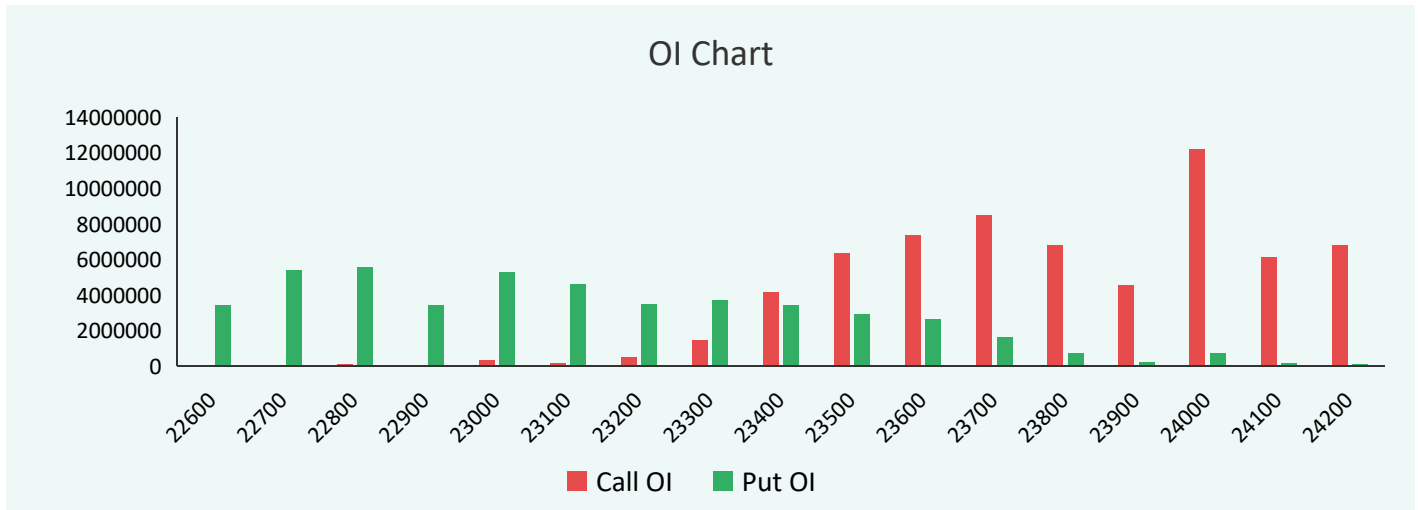
Nifty opened with a downward gap and selling pressure throughout the session dragged it lower to end on a negative note. Nifty closed at 23382 with a loss of 178 points. On the daily chart the index has formed a long Bearish candle forming lower High-Low compare to previous session indicating negative bias. The chart pattern suggests that if Nifty crosses and sustains above 23570 level it would witness buying which would lead the index towards 23650-23700 levels. Important Supports for the day is around 23300 However if index sustains below 23300 then it may witness profit booking which would take the index towards 23200-23100 levels.



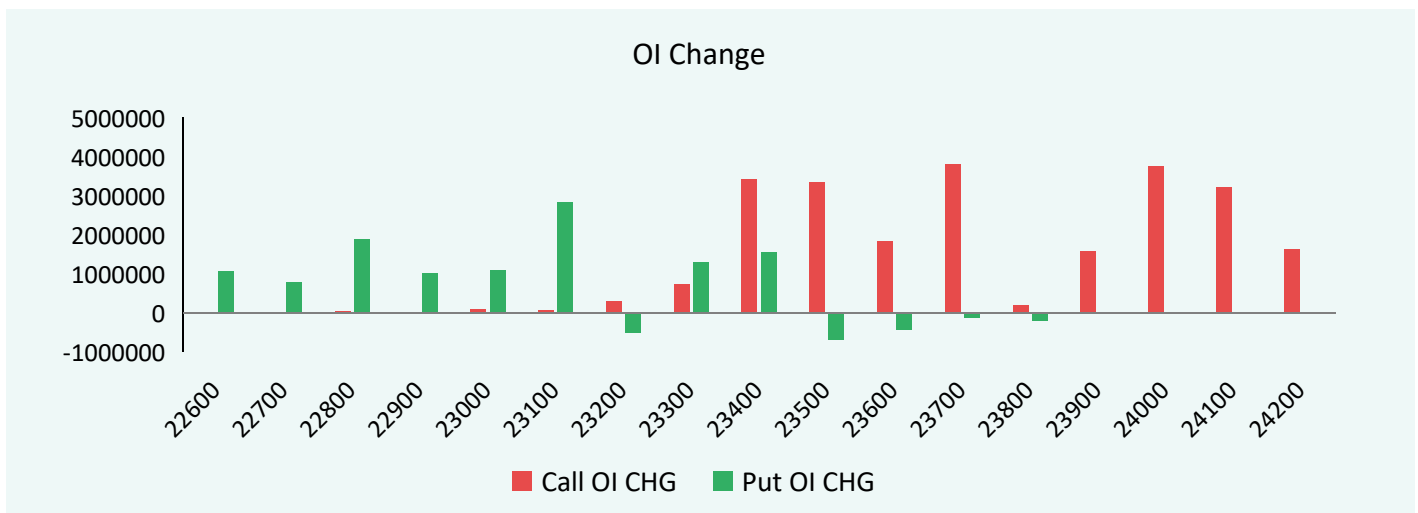
NIFTY OPEN INTEREST

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 5.66% and settled at 14.46.
- The Nifty Put Call Ratio (PCR) finally stood at 0.59 vs. 0.67 (07/02/2025) for 13 Feb., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 24000 with 121.73 lacs followed by 23700 with 84.58 Lacs and that for Put was at 22800 with 55.29 lacs followed by 22700 with 53.59 lacs.
- The highest OI Change for Call was at 23700 with 38.07 lacs Increased and that for Put was at 23100 with 28.44 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 23500– 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
BERGEPAIN 27 Feb 2025	487.7	1.33	11065560	13.71	478.40	493.25
WIPRO 27 Feb 2025	318.75	0.19	68937000	5.08	316.30	321.05
IRCTC 27 Feb 2025	775.2	0.17	15438500	4.93	765.68	786.23
BHARTIARTL 27 Feb 2025	1696.15	0.74	41527825	3.93	1684.70	1705.25
TATACONSUM 27 Feb 2025	1029.45	0.71	14550504	3.16	1017.90	1039.40

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
OIL 27 Feb 2025	397.1	-5.25	10866100	21.96	389.57	407.32
DELHIVERY 27 Feb 2025	294.65	-7.2	11559500	18.94	283.95	313.00
ALKEM 27 Feb 2025	4741.95	-7.48	1262900	16.27	4634.90	4946.45
PHOENIXLTD 27 Feb 2025	1619.2	-1.68	573300	15.68	1593.48	1643.63
VBL 27 Feb 2025	545.55	-1.9	23066750	11.72	532.62	560.22

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BRITANNIA 27 Feb 2025	4931.6	0.98	3188200	-5.14	4869.77	5011.02
SOLARINDS 27 Feb 2025	9206.05	0.85	246300	-3.92	9104.40	9286.40
BATAINDIA 27 Feb 2025	1338.65	0.09	2780625	-0.68	1323.98	1353.98
SBIN 27 Feb 2025	739.8	0.01	134176500	-0.27	735.10	745.65

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
CHAMBLFERT 27 Feb 2025	548.65	-1.67	7562000	-8.92	539.60	559.65
ABBOTINDIA 27 Feb 2025	29700	-0.58	63280	-8.42	29361.22	29978.57
METROPOLIS 27 Feb 2025	1802	-2.49	770800	-8.11	1780.47	1834.07
CUB 27 Feb 2025	172.47	-1.19	25875000	-7.01	169.62	176.15
JKCEMENT 27 Feb 2025	4818.4	-1.54	586625	-4.01	4759.32	4905.47

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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