

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	22,544.70	22,138.00	22,342.00	22,449.00	22,652.00	22,760.00

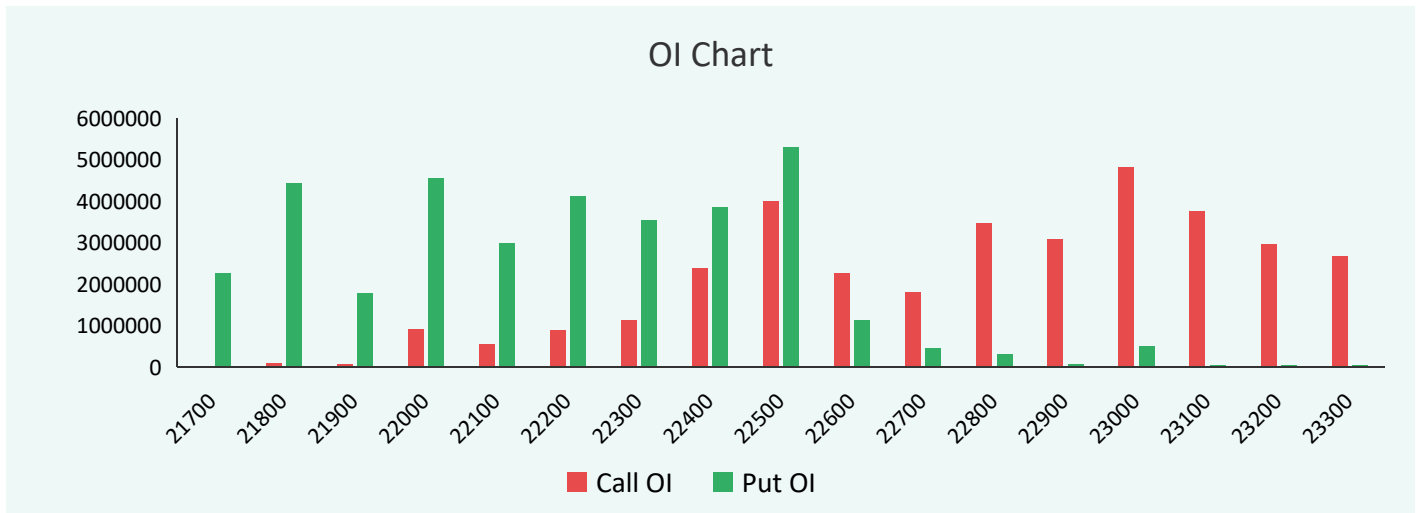
Nifty opened with an upward gap and witnessed selling pressure in the first half. However, buying momentum in second half pulled index higher to close near the day's high.. Nifty closed at 22545 with a gain of 207 points. On the daily chart the index has formed a strong Bullish candle carrying long lower shadow indicating buying support at lower levels. The chart pattern suggests that if Nifty crosses and sustains above 22560 level it would witness buying which would lead the index towards 22650-22700 levels. Important Supports for the day is around 22250 However if index sustains below 22250 then it may witness profit booking which would take the index towards 22200-22100 levels.



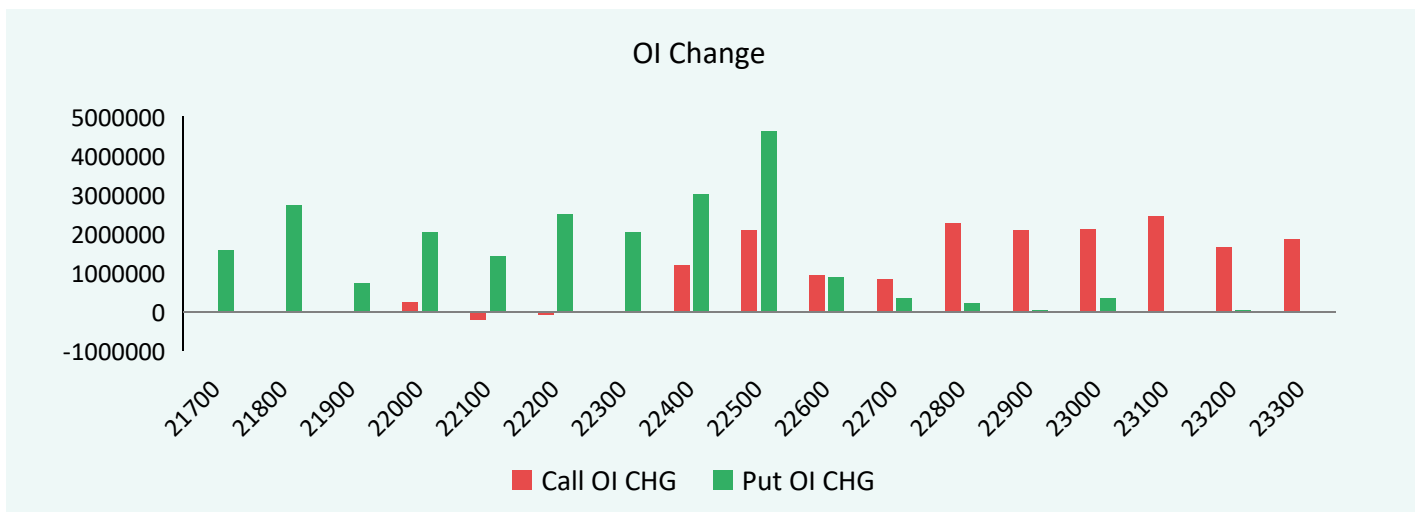
NIFTY OPEN INTEREST

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 0.40% and settled at 13.72.
- The Nifty Put Call Ratio (PCR) finally stood at 1.27 vs. 1.03 (05/03/2025) for 13 Mar, 2025 weekly expiry.
- The maximum OI outstanding for Call was at 23000 with 48.08 lacs followed by 22500 with 39.92 Lacs and that for Put was at 22500 with 52.79 lacs followed by 22000 with 45.45 lacs.
- The highest OI Change for Call was at 23100 with 24.52 lacs Increased and that for Put was at 22500 with 46.35 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
KPITTECH 27 Mar 2025	1297	2.19	2102000	22.18	1279.40	1310.30
IIFL 27 Mar 2025	326.05	3.31	6103900	20.17	318.70	331.40
NYKAA 27 Mar 2025	169.69	2.9	43987450	17.46	166.86	171.60
JSL 27 Mar 2025	650.6	5.46	5013475	13.04	631.52	663.02
APOLLOTYRE 27 Mar 2025	402.2	2.8	10007900	7.9	395.53	408.83

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
TRENT 27 Mar 2025	5053.95	-1.58	5650000	10.83	4967.17	5156.52
COFORGE 27 Mar 2025	7589	-3.14	2953200	10.04	7461.80	7836.50
BSE 27 Mar 2025	4205	-2.3	4447500	9.56	4145.27	4321.62
PERSISTENT 27 Mar 2025	5291.05	-2.26	2338600	9.55	5218.07	5432.92
JUBLFOOD 27 Mar 2025	612.3	-1.94	16316250	8.13	601.73	629.13

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
NATIONALUM 27 Mar 2025	191.98	1.25	42202500	-6.19	190.67	194.22
DEEPAKNTR 27 Mar 2025	1958.3	1.18	1440300	-3.48	1932.67	1976.47
JSWSTEEL 27 Mar 2025	1011	0.23	28102950	-3.14	1002.50	1019.10
SRF 27 Mar 2025	2863	0.07	3577500	-2.76	2837.03	2886.98
ASIANPAINT 27 Mar 2025	2273.05	4.42	14439200	-1.93	2217.30	2304.15

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
DIXON 27 Mar 2025	14330.95	-1.35	1070750	-2.62	14154.00	14626.65
APLAPOLLO 27 Mar 2025	1465	-1.01	3868200	-1.35	1449.97	1492.07
CROMPTON 27 Mar 2025	343.75	-0.54	32337000	-1.15	340.97	346.62
BEL 27 Mar 2025	271.65	-0.9	93716550	-1.15	268.58	277.38
GRASIM 27 Mar 2025	2397.6	-0.31	11052500	-1.05	2366.77	2427.52

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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