

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	13-03-2025	12-03-2025	Change	Change(%)
Spot	22,397.20	22,470.50	-73.3	-0.33%
Fut	22,437.00	22,530.35	-93.35	-0.41%
Open Int	1,77,67,275	1,75,53,825	213450	1.22%
Implication	SHORT BUILDUP			
BankNifty	13-03-2025	12-03-2025	Change	Change(%)
Spot	48,060.40	48,056.65	3.75	0.01%
Fut	48,109.85	48,213.90	-104.05	-0.22%
Open Int	30,50,190	30,36,660	13530	0.45%
Implication	LONG BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	22,508.75	22,256.00	22,382.00	22,480.00	22,606.00	22,703.00

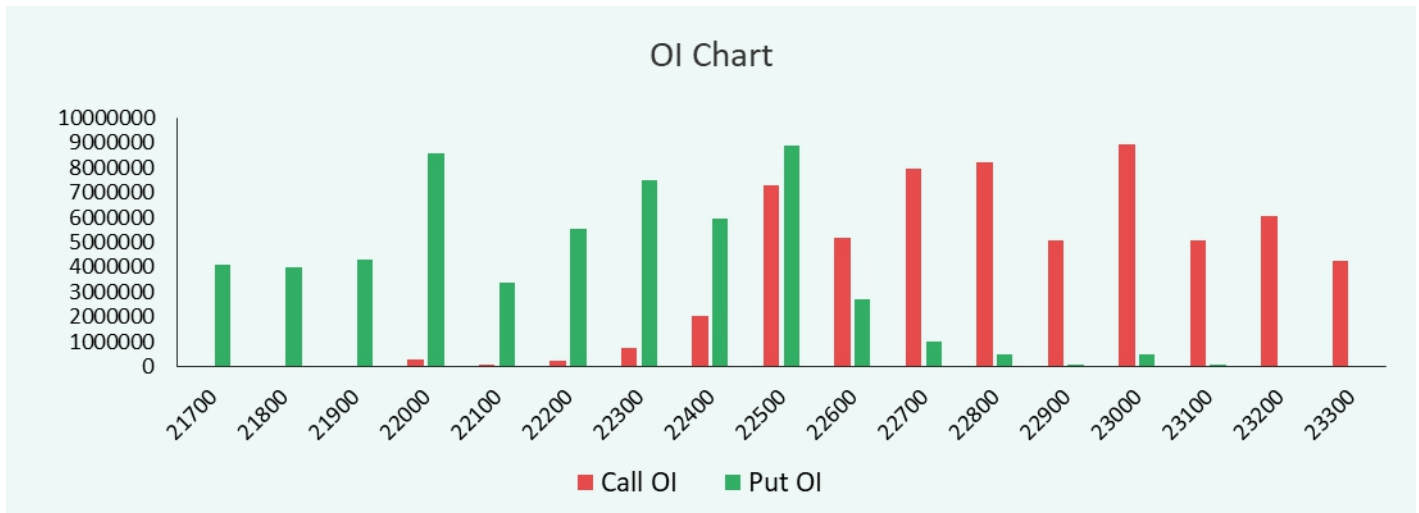
Nifty opened with a downward gap and witnessed buying momentum in initial hours. However, it has remained lackluster within narrow trading range throughout the session. Nifty closed at 22509 with a gain of 112 points. On the daily chart index has formed a bullish candle however it remained restricted within last week Thursday session's High-Low range indicating absence of strength on either side. The chart pattern suggests that if Nifty crosses and sustains above 22580 level it would witness buying which would lead the index towards 22650-22700 levels. Important Supports for the day is around 22370 However if index sustains below 22370 then it may witness profit booking which would take the index towards 22300-22250 levels.



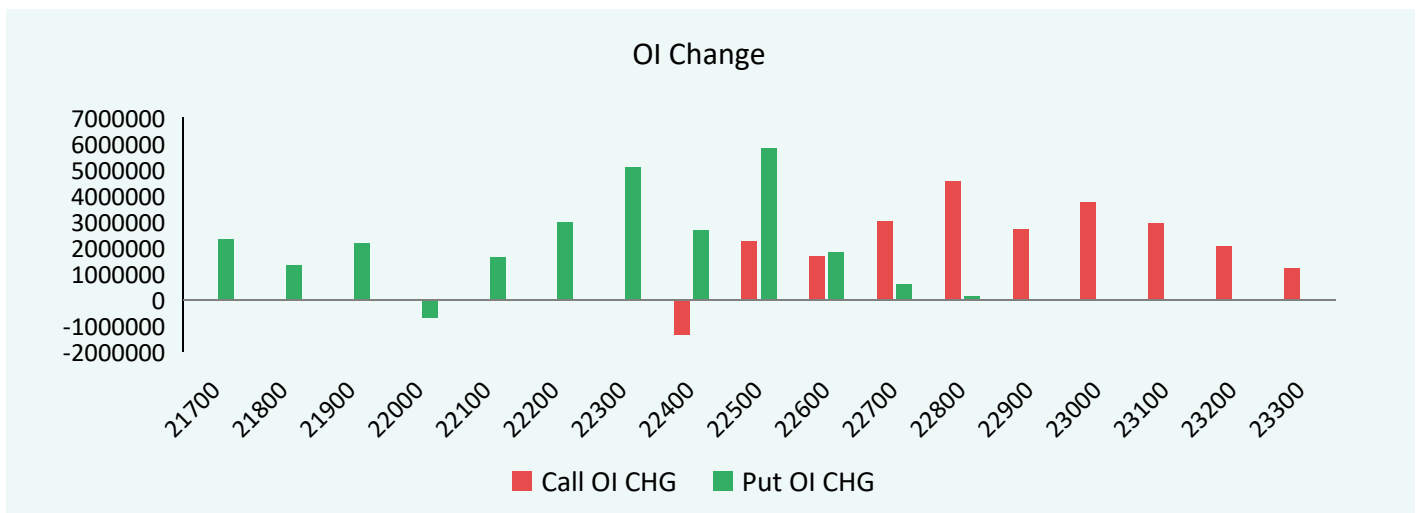
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 20 March 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 20 March 2025



- India Volatility Index (VIX) changed by 1.05% and settled at 13.42.
- The Nifty Put Call Ratio (PCR) finally stood at 1.03 vs. 0.99 (13/03/2025) for 20 Mar, 2025 weekly expiry.
- The maximum OI outstanding for Call was at 23000 with 89.40 lacs followed by 22800 with 82.23 Lacs and that for Put was at 22500 with 89.03 lacs followed by 22000 with 85.79 lacs.
- The highest OI Change for Call was at 22800 with 45.65 lacs Increased and that for Put was at 22500 with 58.26 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 22700– 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
POLICYBZR 27 Mar 2025	1360	2.28	7358650	15.92	1324.68	1383.33
BAJAJFINSV 27 Mar 2025	1881.35	3.85	18620000	12.07	1832.98	1907.68
CAMS 27 Mar 2025	3397.7	0.73	1378750	8.21	3359.28	3458.38
DRREDDY 27 Mar 2025	1150.65	3.87	10516250	6.7	1116.48	1169.33
SHREECEM 27 Mar 2025	27833.1	1.41	304400	6.16	27291.68	28193.23

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
MFSL 27 Mar 2025	1049.5	-0.39	7150400	8.97	1037.93	1058.48
TITAGARH 27 Mar 2025	685.05	-1.27	1279375	6.45	677.22	700.67
AUBANK 27 Mar 2025	493.35	-2.13	25308000	5.27	486.70	504.15
TIINDIA 27 Mar 2025	2850	-2.62	1177200	5.2	2809.15	2900.00
LTIM 27 Mar 2025	4361.5	-2.55	2224800	4.58	4261.13	4450.93

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
RAMCOCEM 27 Mar 2025	835	3.91	5415350	-7.28	811.53	848.08
DEEPAKNTR 27 Mar 2025	1980.3	1.56	1309200	-3.54	1951.63	2008.53
KEI 27 Mar 2025	3117.7	2.57	1059450	-3.19	3040.35	3164.65
TORNTPOWER 27 Mar 2025	1318.35	1.89	1308000	-3.03	1290.90	1341.90
JKCEMENT 27 Mar 2025	4373.55	2.18	510375	-3.02	4238.43	4451.98

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
CDSL 27 Mar 2025	1062.4	-0.65	9885750	-6.15	1050.33	1074.13
BANDHANBNK 27 Mar 2025	138.61	-0.8	86766400	-1.76	136.21	142.49
RBLBANK 27 Mar 2025	155.1	-0.87	55112500	-1.47	153.06	158.41
TATAELXSI 27 Mar 2025	5177.95	-0.51	1300300	-0.63	5116.22	5261.52
GMRAIRPORT 27 Mar 2025	74.26	-0.31	218632500	-0.61	73.73	75.00

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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