

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	25-02-2026	24-02-2026	Change	Change(%)
Spot	25,482.50	25,424.65	57.85	0.23%
Fut	25,624.90	25,600.30	24.6	0.10%
Open Int	1,30,91,650	80,94,840	4996810	61.73%
Implication	LONG BUILDUP			
BankNifty	25-02-2026	24-02-2026	Change	Change(%)
Spot	61,043.35	61,047.30	-3.95	-0.01%
Fut	61,369.20	61,439.20	-70	-0.11%
Open Int	14,06,580	5,31,630	874950	164.58%
Implication	SHORT BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,482.50	25,297.00	25,390.00	25,521.00	25,614.00	25,746.00

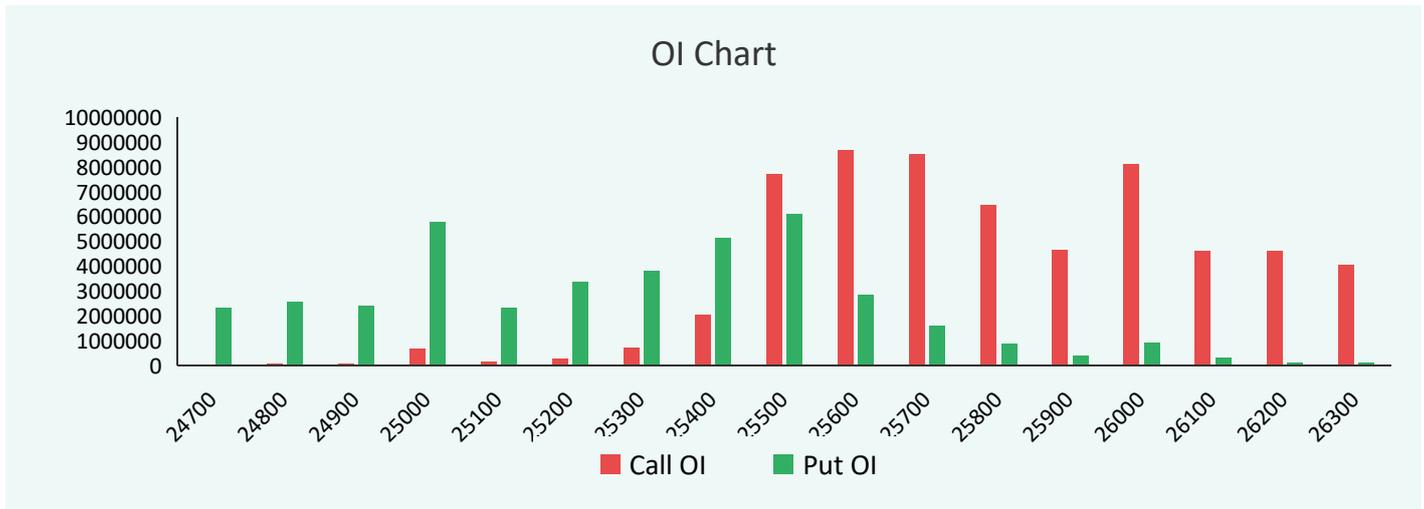
Nifty opened with an upward gap and traded positive in initial half. However, profit booking in second half erased most of the earlier gains which led index to close on flat note. Nifty closed at 25483 with a gain of 58 points. On the daily chart the index has formed a small Bearish candle with shadows on either side indicating indecisiveness amongst participants regarding the direction. The chart pattern suggests that if Nifty crosses and sustains above 25650 level it would witness buying which would lead the index towards 25700-25800 levels. Important Supports for the day is around 25400 However if index sustains below 25400 then it may witness profit booking which would take the index towards 25300-25200 levels.



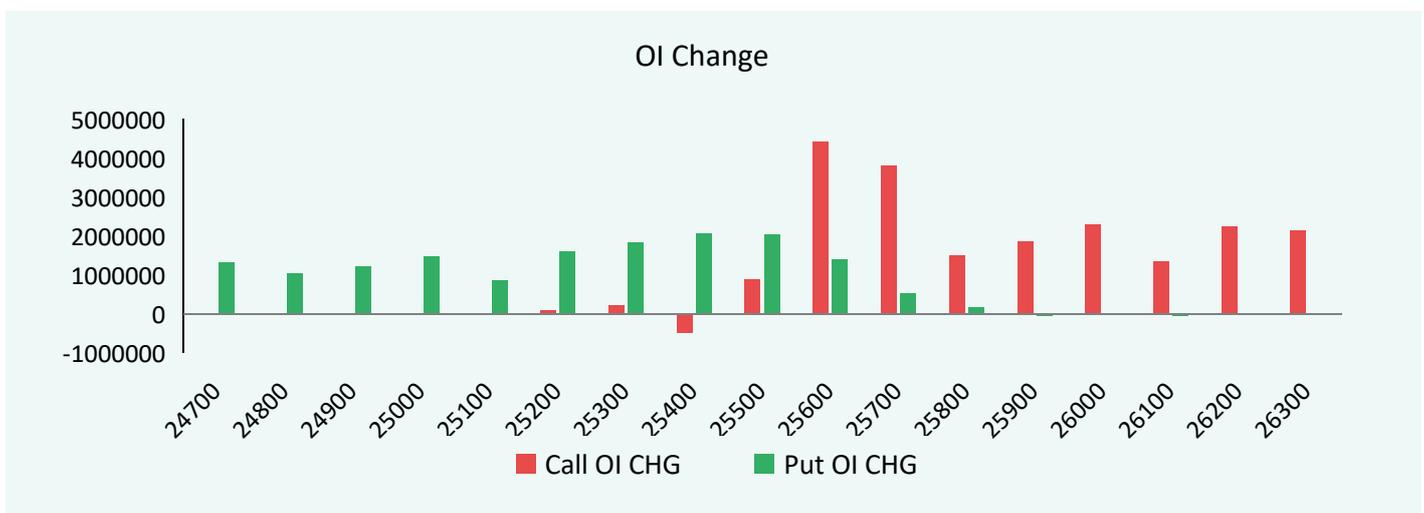
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 02 Mar. 2026



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 02 Mar. 2026



- India Volatility Index (VIX) changed by -4.68% and settled at 13.49.
- The Nifty Put Call Ratio (PCR) finally stood at 0.65 vs. 0.60 (24/02/2026) for 02 March, 2026 weekly expiry.
- The maximum OI outstanding for Call was at 25600 with 86.75 lacs followed by 25700 with 84.85 Lacs and that for Put was at 25500 with 60.80 lacs followed by 25000 with 57.76 lacs.
- The highest OI Change for Call was at 25600 with 44.34 lacs increased and that for Put was at 25400 with 20.59 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25600 - 25500 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
SAIL 30 Mar 2026	165.7	2.83	183694800	16.62	162.23	168.76
JINDALSTEL 30 Mar 2026	1267.7	2.1	9956250	7.99	1252.03	1278.13
POLYCAB 30 Mar 2026	8372	2.69	3039375	7.97	8204.50	8490.50
IOC 30 Mar 2026	183.7	1.39	91113750	7.74	181.77	185.07
KFINTECH 30 Mar 2026	999.7	0.29	2530000	7.73	990.00	1009.40

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
WAAREEENER 30 Mar 2026	2703	-11.3	4964225	94.86	2592.30	2811.50
PREMIERENE 30 Mar 2026	731.1	-6.6	8090825	21.5	684.15	763.00
IRFC 30 Mar 2026	104.09	-4.52	64311000	21.25	103.12	105.28
HINDPETRO 30 Mar 2026	438.1	-2.42	41945850	13.76	429.10	451.80
BAJAJHLDNG 30 Mar 2026	11191	-1.88	200300	10.51	11055.67	11447.67

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
DRREDDY 30 Mar 2026	1310	0.21	16313750	-2.59	1274.07	1337.87
TCS 30 Mar 2026	2640.9	2.05	25457950	-2.21	2609.07	2668.77
LICHSGFIN 30 Mar 2026	549.15	2.67	31007000	-2.04	537.50	557.75
PPLPHARMA 30 Mar 2026	162	1.26	17920875	-1.88	160.09	163.54
CDSL 30 Mar 2026	1332	0.13	9118100	-1.82	1322.27	1342.87

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
INDIANB 30 Mar 2026	984.8	-0.46	9454000	-1.77	973.67	995.97
BDL 30 Mar 2026	1243.1	-0.03	5006050	-0.82	1231.73	1255.73
LICI 30 Mar 2026	880	-0.45	9963100	-0.13	869.98	896.08
AMBUJACEM 30 Mar 2026	513.55	-0.7	49303800	-0.11	508.92	519.52

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.

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https://www.jainam.in/wp-content/uploads/2024/11/Disclosure-and-Disclaimer_Research-Analyst.pdf

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