

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	20-02-2025	19-02-2025	Change	Change(%)
Spot	22,906.75	22,932.90	-26.15	-0.11%
Fut	22,934.90	22,964.50	-29.6	-0.13%
Open Int	1,67,22,975	1,78,14,525	-1091550	-6.13%
Implication	LONG UNWINDING			
BankNifty	20-02-2025	19-02-2025	Change	Change(%)
Spot	49,292.55	49,570.10	-277.55	-0.56%
Fut	49,425.25	49,630.55	-205.3	-0.41%
Open Int	30,67,890	31,92,990	-125100	-3.92%
Implication	LONG UNWINDING			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	22,906.75	22,770.00	22,838.00	22,881.00	22,949.00	22,992.00

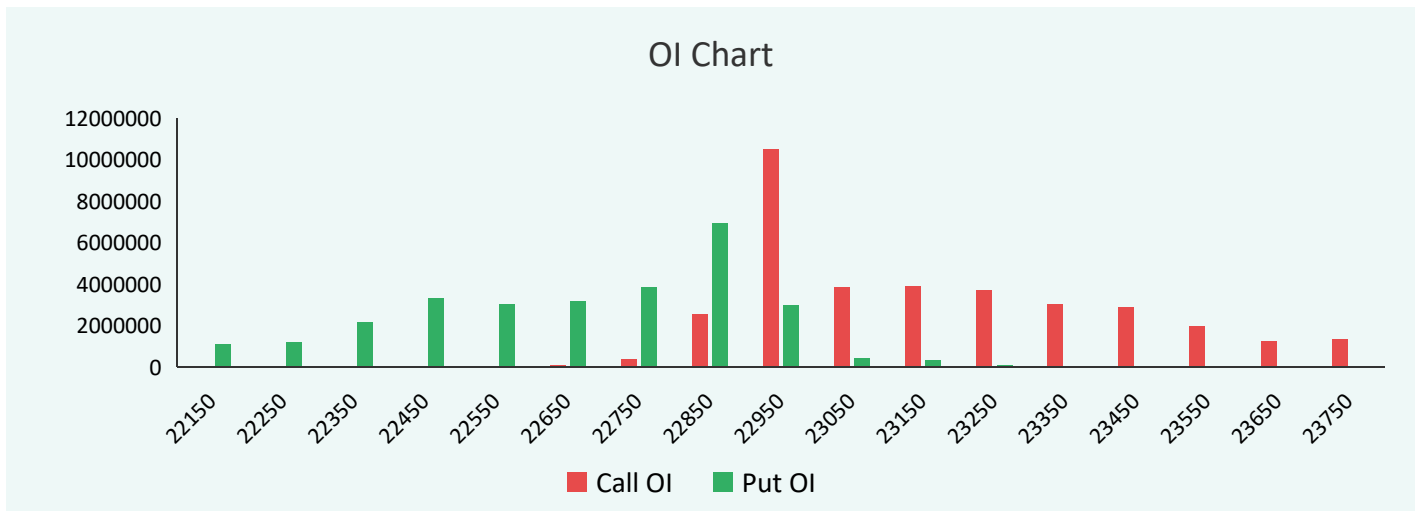
Nifty opened with a downward gap however buying momentum at lower levels pulled index higher to end near day's high. Nifty closed at 22907 with a loss of 26 points. On the daily chart index has formed a bullish candle however it remained restricted within previous session's High-Low range indicating absence of strength on either side. The chart pattern suggests that if Nifty breaks and sustains below 22800 level it would witness selling which would lead the index towards 22600-22700 levels. However, if index crosses above 22950 level it would witness pullback rally which would take the index towards 23150-23250.



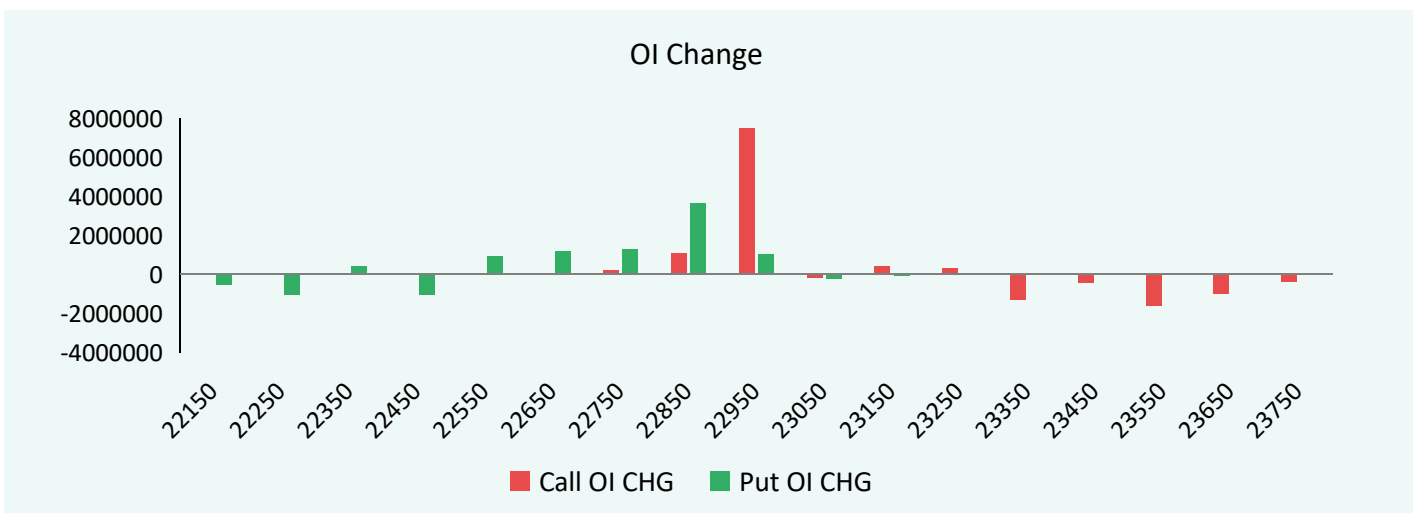
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 27 February 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 27 February 2025



- India Volatility Index (VIX) changed by -4.78% and settled at 14.68.
- The Nifty Put Call Ratio (PCR) finally stood at 0.82 vs. 0.70 (19/02/2025) for 27 Feb., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 22950 with 104.71 lacs followed by 23150 with 38.70 Lacs and that for Put was at 22850 with 69.40 lacs followed by 22750 with 38.16 lacs.
- The highest OI Change for Call was at 22950 with 74.72 lacs Increased and that for Put was at 22850 with 36.39 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 23000– 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
BSE 27 Feb 2025	5910	5.62	3676625	15.15	5680.33	6037.33
SUPREMEIND 27 Feb 2025	3763.55	1.38	1509250	12.86	3656.43	3825.43
CHAMBLFERT 27 Feb 2025	560.05	4.22	6860900	12.11	541.72	570.57
NAUKRI 27 Feb 2025	7697.3	1.38	1669425	9.5	7541.70	7779.30
MFSL 27 Feb 2025	1052.8	0.38	3123200	9.26	1036.80	1062.90

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
NYKAA 27 Feb 2025	166.74	-2.62	40420900	12.26	164.72	169.87
SBICARD 27 Feb 2025	850.5	-0.72	16812800	7.3	845.47	857.17
CUB 27 Feb 2025	155.84	-1.29	20350000	6.41	152.96	159.36
TORNTPHARM 27 Feb 2025	3087.05	-1.05	2194250	6.13	3061.03	3119.03
BHARTIARTL 27 Feb 2025	1647.85	-0.06	36709425	5.55	1635.65	1654.55

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
POONAWALLA 27 Feb 2025	290.35	1.73	10023850	-9.72	285.12	293.42
DEEPAKNTR 27 Feb 2025	1972.15	2.77	1931400	-7.88	1923.23	2002.83
SJVN 27 Feb 2025	92.72	4.52	23766750	-7.33	89.52	94.59
IPCALAB 27 Feb 2025	1489	1.85	1525550	-5.48	1461.07	1507.47
METROPOLIS 27 Feb 2025	1681.85	2.22	648800	-5.26	1636.57	1718.57

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
ABBOTINDIA 27 Feb 2025	29491.45	-0.64	31640	-9.13	29322.55	29747.85
FINNIFTY 27 Feb 2025	23276.35	-0.86	77090	-7.05	23211.95	23405.15
UPL 27 Feb 2025	647.95	-0.56	24651515	-2.31	644.22	653.72
NAVINFLUOR 27 Feb 2025	4039.9	-0.14	600775	-1.12	4010.68	4084.63
SBILIFE 27 Feb 2025	1471.05	-0.36	8337750	-1.07	1463.48	1483.28

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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