

# DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



# MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## INDICES SNAPSHOT

Nifty	12-02-2025	11-02-2025	Change	Change(%)
Spot	23,059.50	23,071.80	-12.3	-0.05%
Fut	23,131.00	23,153.15	-22.15	-0.10%
Open Int	1,79,98,875	1,74,22,500	576375	3.31%
Implication	SHORT BUILDUP			
BankNifty	12-02-2025	11-02-2025	Change	Change(%)
Spot	49,526.55	49,403.40	123.15	0.25%
Fut	49,735.00	49,681.75	53.25	0.11%
Open Int	30,30,270	27,05,580	324690	12.00%
Implication	LONG BUILDUP			

## NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	23,059.50	22,655.00	22,857.00	23,001.00	23,203.00	23,347.00

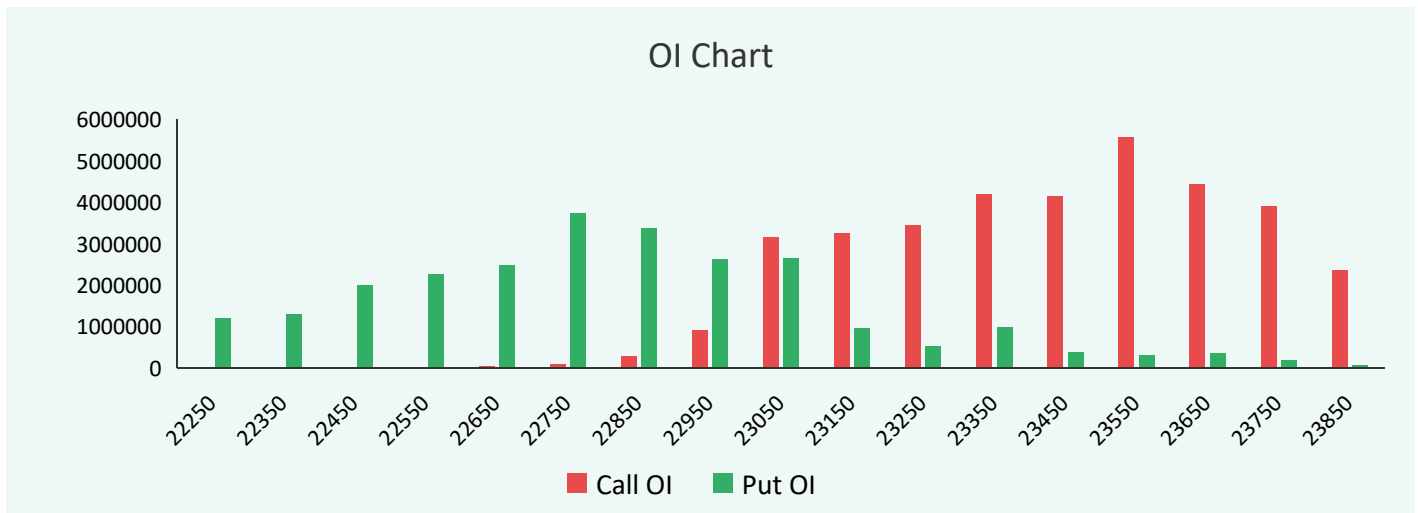
Nifty opened with downward gap and extended its down move in initial hours making day low around 22800. However, buying support at lower levels recovered earlier losses but still ended with a negative note.. Nifty closed at 23060 with a loss of 12 points. On the daily chart the index has formed a Bearish candle with a long lower shadow indicating buying at lower levels. The chart pattern suggests that if Nifty breaks and sustains below 22800 level it would witness selling which would lead the index towards 22800-22700 levels. However, if index crosses above 23200 level it would witness pullback rally which would take the index towards 23300-23400



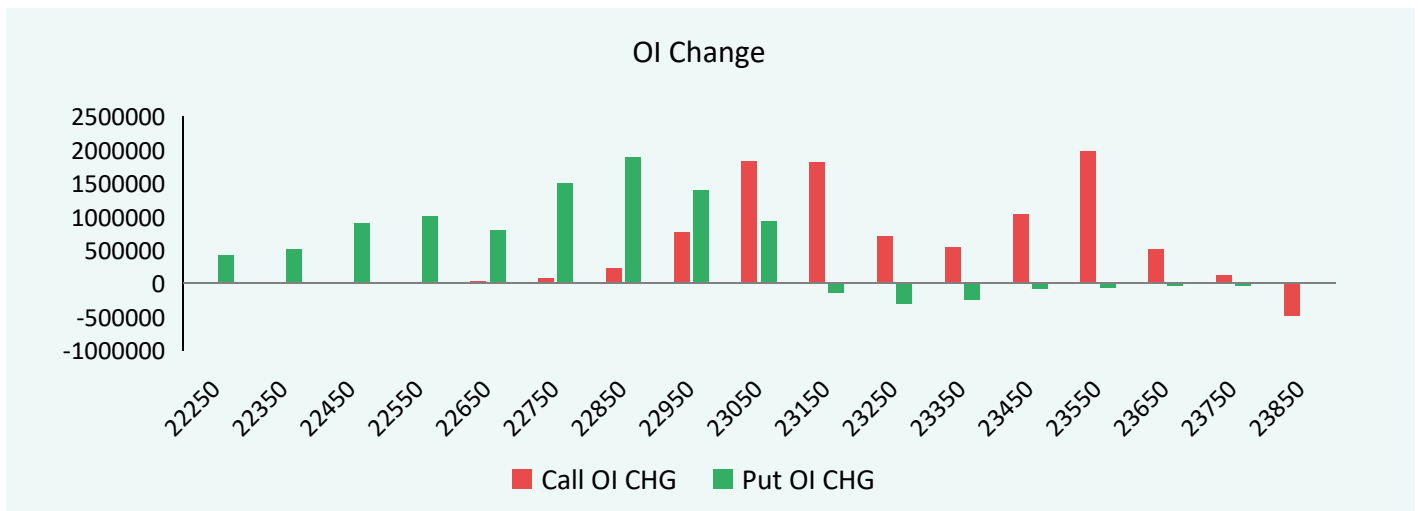
# NIFTY OPEN INTEREST

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 0.17% and settled at 14.89.
- The Nifty Put Call Ratio (PCR) finally stood at 0.63 vs. 0.53 (11/02/2025) for 13 Feb., 2025 weekly expiry.
- The maximum OI outstanding for Call was at 23550 with 55.66 lacs followed by 23650 with 44.20 Lacs and that for Put was at 22750 with 37.29 lacs followed by 22850 with 33.61 lacs.
- The highest OI Change for Call was at 23550 with 19.83 lacs Increased and that for Put was at 22850 with 18.92 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 23300– 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
PHOENIXLTD 27 Feb 2025	1604.4	1.8	725550	18.46	1563.73	1627.53
POLICYBZR 27 Feb 2025	1615.1	4.55	5047900	11.48	1533.60	1657.10
BSE 27 Feb 2025	5350	2.87	2631000	11.22	5107.27	5518.87
ASHOKLEY 27 Feb 2025	220.27	7.69	55057500	9.71	206.92	227.08
NIFTYNXT50 27 Feb 2025	60925	0.07	46300	9.13	59703.58	61704.88

## TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
KEI 27 Feb 2025	3514.15	-1.66	806850	30.75	3394.87	3654.17
PRESTIGE 27 Feb 2025	1225.5	-6.56	4074525	19.9	1190.48	1286.53
ESCORTS 27 Feb 2025	3014.55	-3.73	1363800	11.79	2937.00	3165.70
GLENMARK 27 Feb 2025	1410	-3.32	3912025	11.36	1382.10	1449.75
GUJGASLTD 27 Feb 2025	407.5	-3.36	6811250	8.44	401.92	417.67

## TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
BATAINDIA 27 Feb 2025	1359.5	0.78	2487000	-7.56	1338.87	1381.57
SAIL 27 Feb 2025	105.99	6.04	122516000	-5.13	101.29	108.55
CHAMBLFERT 27 Feb 2025	532.6	0.91	6023000	-3.91	515.97	541.42
NCC 27 Feb 2025	199.75	1.68	10681950	-3.77	192.73	205.63
PVRINOX 27 Feb 2025	1062.2	0.59	2807079	-3.75	1038.72	1082.32

### TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
ABBOTINDIA 27 Feb 2025	28862.05	-1.37	50220	-8.42	28356.45	29368.40
SUNTV 27 Feb 2025	606.25	-0.74	3033000	-4.08	594.78	615.68
MANAPPURAM 27 Feb 2025	191.6	-2.64	69159000	-3.98	183.16	196.91
GNFC 27 Feb 2025	560	-0.74	5444400	-3.32	536.50	576.00
HUDCO 27 Feb 2025	193	-0.44	20673125	-3.21	185.64	198.18

## 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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