

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	22,397.20	22,264.00	22,330.00	22,444.00	22,511.00	22,625.00

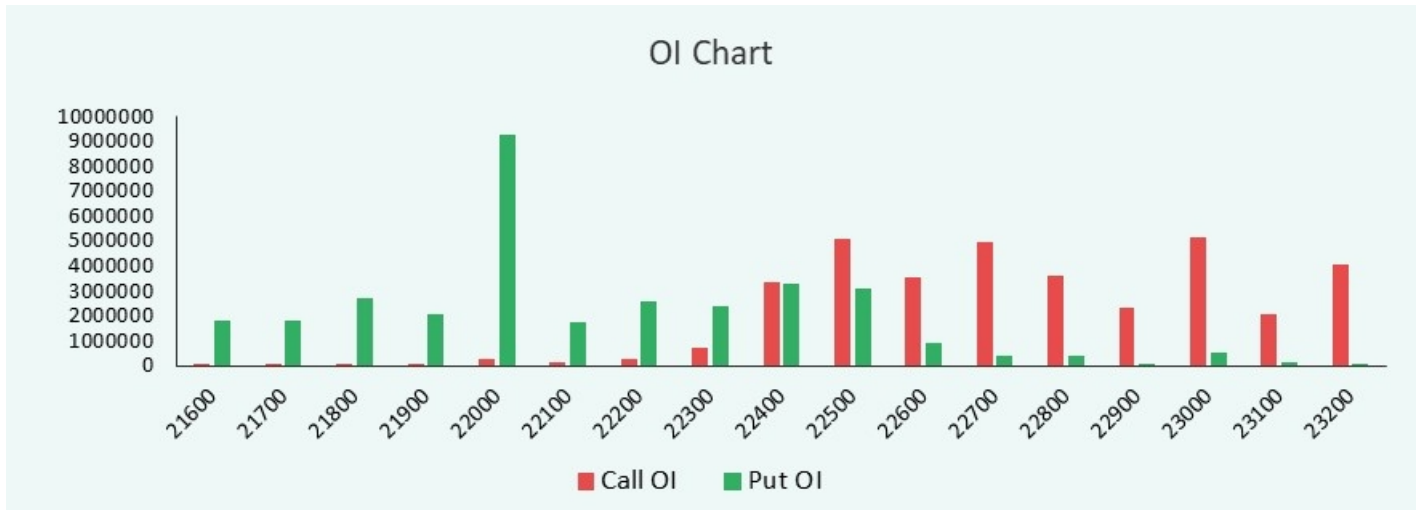
Nifty opened on a positive note and selling pressure throughout the session led it to close near day's low. Nifty closed at 22397 with a loss of 73 points. On the daily chart index has formed a bearish candle however it remained restricted within previous session's High-Low range indicating absence of strength on either side. The chart pattern suggests that if Nifty 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 22370 However if index sustains below 22370 then it may witness profit booking which would take the index towards 22300-22250 levels.



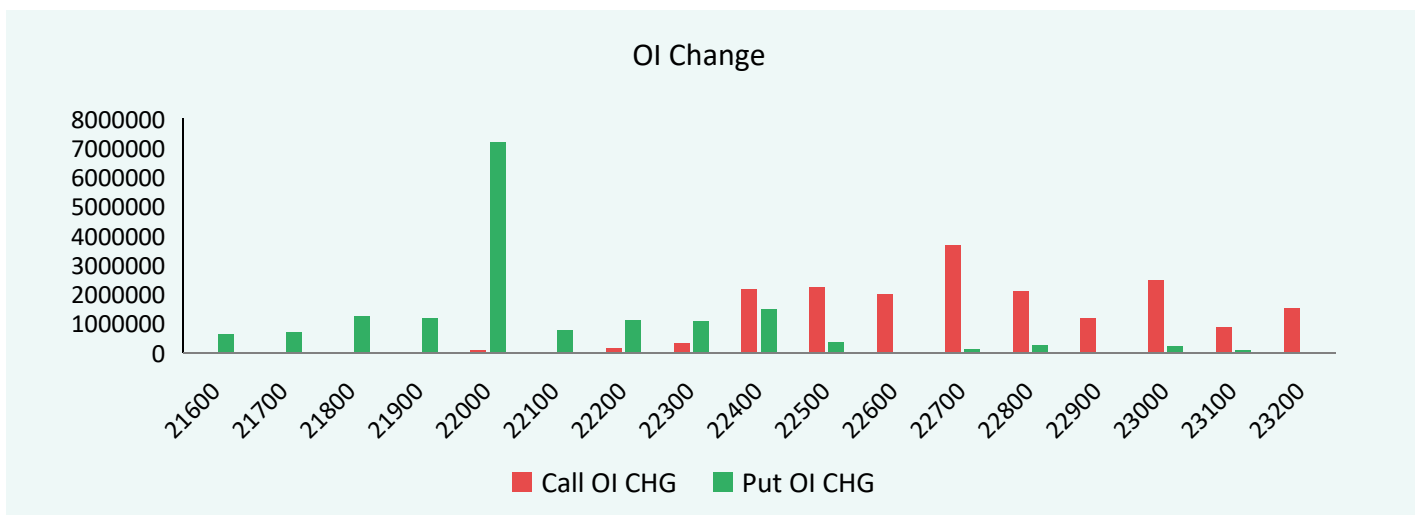
NIFTY OPEN INTEREST

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 -2.72% and settled at 13.32.
- The Nifty Put Call Ratio (PCR) finally stood at 0.99 vs. 0.87 (12/03/2025) for 20 Mar, 2025 weekly expiry.
- The maximum OI outstanding for Call was at 23000 with 51.47 lacs followed by 22500 with 51.03 Lacs and that for Put was at 22000 with 92.72 lacs followed by 22400 with 33.04 lacs.
- The highest OI Change for Call was at 22700 with 36.63 lacs Increased and that for Put was at 22000 with 71.99 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 22500– 22400 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
CAMS 27 Mar 2025	3369.7	2.22	1569250	37.19	3278.87	3442.27
DMART 27 Mar 2025	3802	3.3	5254500	10.98	3684.25	3900.85
SOLARINDS 27 Mar 2025	10061.5	2.7	380550	8.86	9836.02	10253.47
DELHIVERY 27 Mar 2025	240.43	0.42	7923900	8.18	236.49	243.43
IIFL 27 Mar 2025	314.25	0.05	7464800	4.79	311.68	316.33

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
POLICYBZR 27 Mar 2025	1323.1	-5.96	6431100	15.06	1292.07	1384.52
RAMCOCEM 27 Mar 2025	804	-1.98	5855650	11.58	793.20	816.90
TATATECH 27 Mar 2025	633.15	-1.08	3453800	8.65	624.08	643.13
TITAGARH 27 Mar 2025	691.45	-1.24	1214375	8.25	682.93	705.03
IREDA 27 Mar 2025	138.34	-0.57	19830200	7.01	136.28	140.13

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
M&MFIN 27 Mar 2025	271.8	0.31	20622000	-1.7	269.65	273.70
MANAPPURAM 27 Mar 2025	208.83	0.94	62490000	-1.28	206.92	210.27
CUMMINSIND 27 Mar 2025	2835.05	0.42	3306600	-0.45	2798.70	2882.40
SBIN 27 Mar 2025	727.9	0.32	98685000	-0.29	724.20	732.45

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
ASHOKLEY 27 Mar 2025	196.36	-0.21	50275000	-3.35	195.11	198.09
JKCEMENT 27 Mar 2025	4293.6	-1.74	535750	-3.12	4236.72	4381.87
LICI 27 Mar 2025	740.2	-0.9	6067400	-2.14	733.08	749.93
SAIL 27 Mar 2025	105.72	-1.77	152976000	-1.9	104.28	108.38
BSE 27 Mar 2025	3903.15	-2.61	4036625	-1.89	3848.83	3998.68

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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