

# DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



# MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## INDICES SNAPSHOT

Nifty	12-03-2025	11-03-2025	Change	Change(%)
Spot	22,470.50	22,497.90	-27.4	-0.12%
Fut	22,521.00	22,564.30	-43.3	-0.19%
Open Int	1,75,53,825	1,78,27,125	-273300	-1.53%
Implication	LONG UNWINDING			
BankNifty	12-03-2025	11-03-2025	Change	Change(%)
Spot	48,056.65	47,853.95	202.7	0.42%
Fut	48,230.00	47,999.50	230.5	0.48%
Open Int	30,36,660	30,37,260	-600	-0.02%
Implication	SHORT COVERING			

## NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	22,470.50	22,211.00	22,341.00	22,459.00	22,589.00	22,707.00

Nifty opened on a flat note and witnessed selling pressure in the first half. However, buying momentum in second half pulled index higher to close near the day's high.. Nifty closed at 22471 with a loss of 27 points. On the daily chart the index has formed a small Bearish candle with lower shadow indicating buying support at lower levels. 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 22330 However if index sustains below 22330 then it may witness profit booking which would take the index towards 22250-22050 levels.

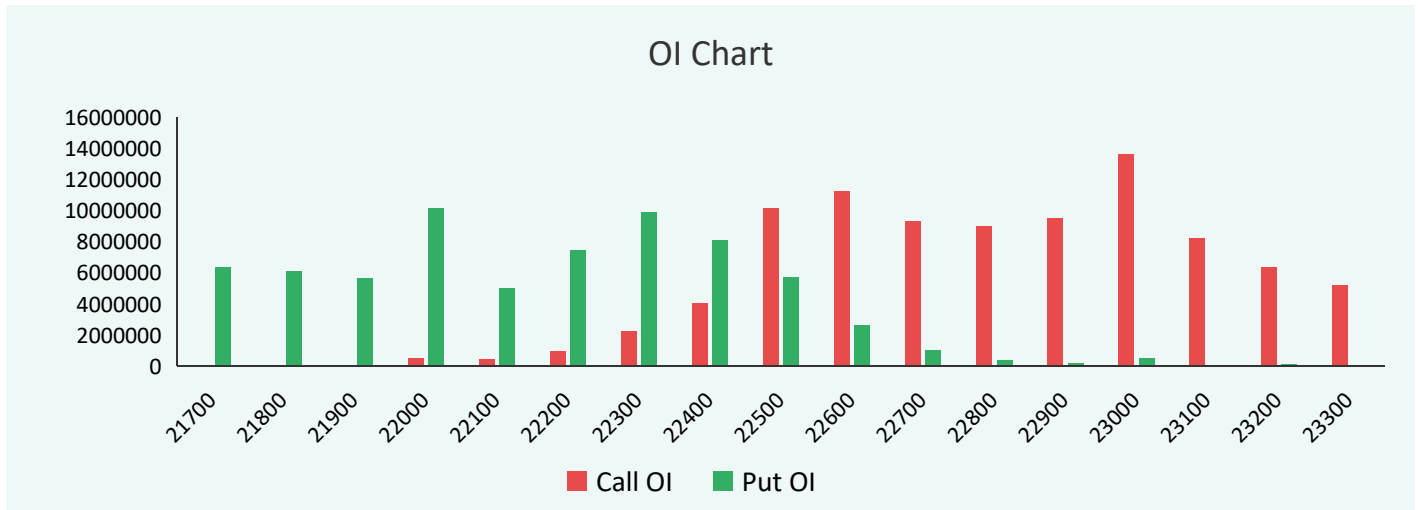
## Nifty Daily Chart



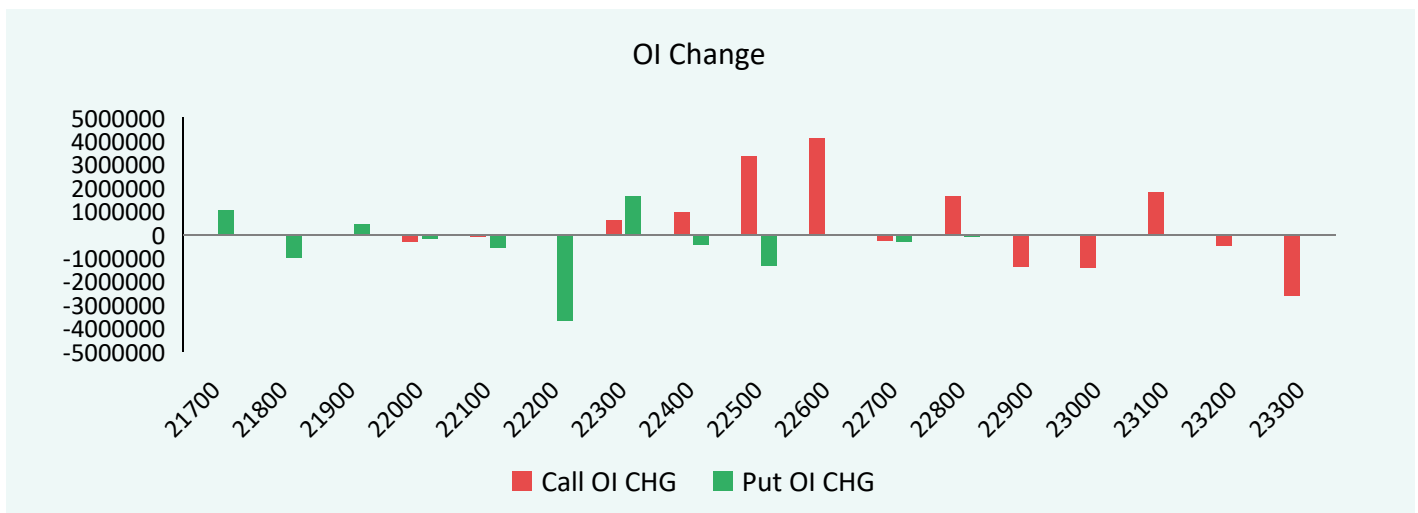
# NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

## NIFTY OPEN INTEREST : WEEKLY EXPIRY 13 March 2025



## NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 13 March 2025



- India Volatility Index (VIX) changed by -2.58% and settled at 13.71.
- The Nifty Put Call Ratio (PCR) finally stood at 0.87 vs. 1.07 (11/03/2025) for 13 Mar, 2025 weekly expiry.
- The maximum OI outstanding for Call was at 23000 with 136.00 lacs followed by 22600 with 112.13 Lacs and that for Put was at 22000 with 101.37 lacs followed by 22300 with 98.35 lacs.
- The highest OI Change for Call was at 22600 with 41.14 lacs Increased and that for Put was at 22300 with 16.42 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 22500– 22300 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
NCC 27 Mar 2025	186.4	0.37	11855225	13.03	184.06	189.25
ADANIGREEN 27 Mar 2025	858.9	3.76	15679875	9.02	825.05	877.25
ADANIENSOL 27 Mar 2025	785.25	2.75	10624375	7.88	759.02	799.22
CHOLAFIN 27 Mar 2025	1444	0.2	11860000	7.22	1426.48	1453.93
MUTHOOTFIN 27 Mar 2025	2199.4	0.68	3569775	6.71	2180.78	2216.53

## TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
RAMCOCEM 27 Mar 2025	817.4	-4.54	5640600	37.36	781.03	857.53
COFORGE 27 Mar 2025	7411	-3.17	2977425	14.11	7239.05	7650.90
WIPRO 27 Mar 2025	267.4	-3.52	73359000	10.54	260.08	275.33
MFSL 27 Mar 2025	1067.15	-2.09	6468000	10.26	1052.25	1088.70
CAMS 27 Mar 2025	3294.65	-2.32	1162125	10.18	3226.07	3381.12

## TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
INDUSINDBK 27 Mar 2025	684.5	4.17	53622000	-7.15	627.67	719.67
BSE 27 Mar 2025	3995.25	4.6	4132375	-3.11	3881.42	4082.52
JKCEMENT 27 Mar 2025	4376.65	0.25	566750	-2.79	4328.27	4413.62
POLYCAB 27 Mar 2025	4999.95	1.55	2381125	-2.09	4925.37	5050.72
KEI 27 Mar 2025	3051.2	0.57	1156050	-2.03	3011.47	3086.32

### TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
OBEROIRLTY 27 Mar 2025	1574.8	-0.45	4549650	-3.6	1548.88	1598.83
TATASTEEL 27 Mar 2025	150.52	-0.4	183810000	-1.96	148.14	152.57
BAJAJ-AUTO 27 Mar 2025	7511.75	0	2813400	-1.81	7447.13	7574.83
BIOCON 27 Mar 2025	326.2	-1.21	22285000	-1.65	322.22	331.22
SAIL 27 Mar 2025	107.53	-0.98	156300000	-1.51	105.32	109.47

## 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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