

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES SNAPSHOT

Nifty	26-02-2025	25-02-2025	Change	Change(%)
Spot	22,545.05	22,547.55	-2.5	-0.01%
Fut	22,660.00	22,716.20	-56.2	-0.25%
Open Int	1,68,25,650	1,10,05,950	5819700	52.88%
Implication	SHORT BUILDUP			
BankNifty	26-02-2025	25-02-2025	Change	Change(%)
Spot	48,743.80	48,608.35	135.45	0.28%
Fut	48,976.75	48,992.75	-16	-0.03%
Open Int	33,41,760	20,79,120	1262640	60.73%
Implication	LONG BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	22,545.05	22,451.00	22,498.00	22,556.00	22,603.00	22,660.00

Nifty opened on a flat note and remained in a small range throughout the day. Nifty closed at 22545 with a loss of 3 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 breaks and sustains below 22500 level it would witness selling which would lead the index towards 22450-22400 levels. However, if index crosses above 22625 level it would witness pullback rally which would take the index towards 22700-22750.

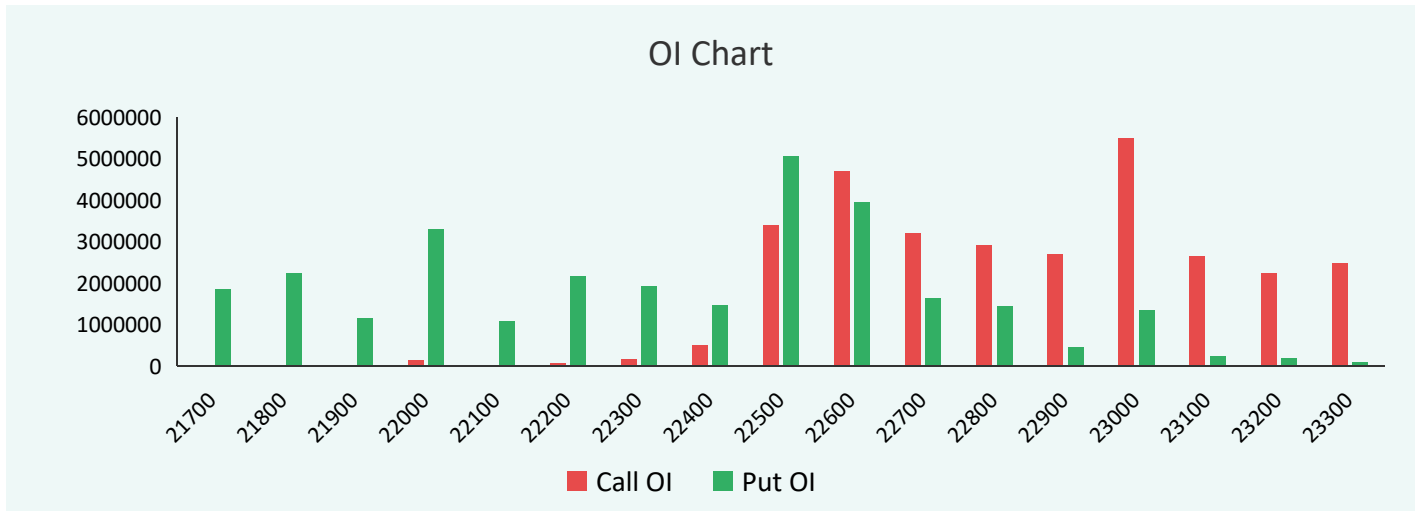
Nifty Daily Chart



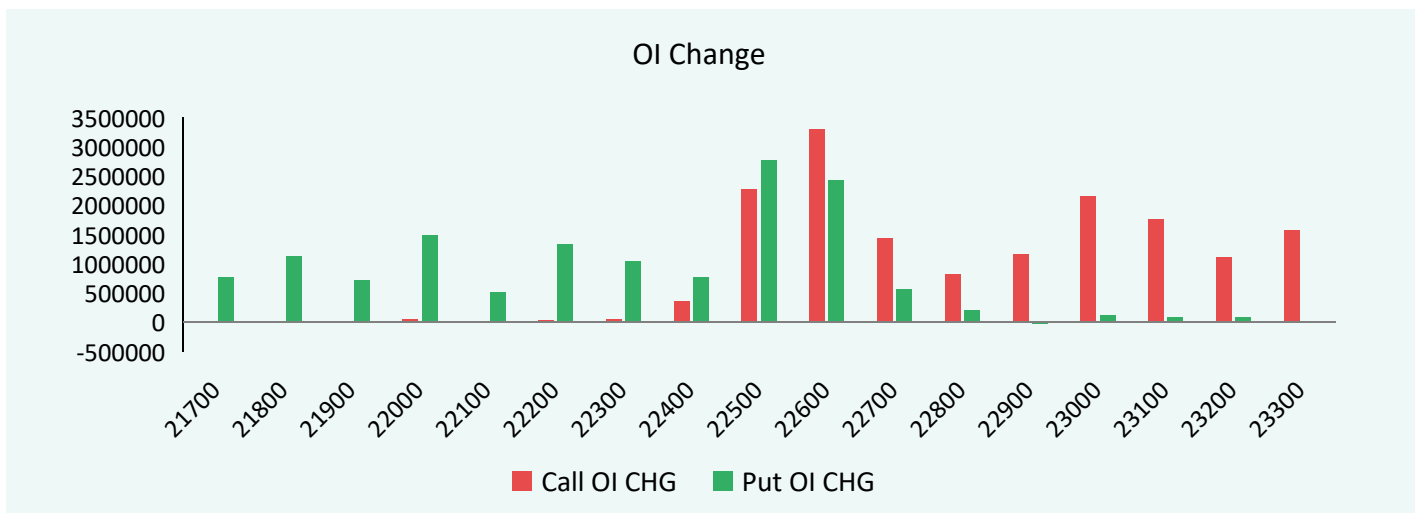
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 06 March 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 06 March 2025



- India Volatility Index (VIX) changed by -2.64% and settled at 13.35.
- The Nifty Put Call Ratio (PCR) finally stood at 0.86 vs. 0.65 (25/02/2025) for 06 March 2025 weekly expiry.
- The maximum OI outstanding for Call was at 23000 with 54.86 lacs followed by 22600 with 46.83 Lacs and that for Put was at 22500 with 50.54 lacs followed by 22600 with 39.46 lacs.
- The highest OI Change for Call was at 22600 with 32.95 lacs Increased and that for Put was at 22500 with 27.63 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 22600– 22500 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
MANAPPURAM 27 Mar 2025	209.2	0.89	40095000	102.9	204.85	214.89
VOLTAS 27 Mar 2025	1314.75	2.52	8931600	33.26	1287.67	1334.22
RELIANCE 27 Mar 2025	1214	0.19	139149000	31.04	1207.33	1219.33
IDFCFIRSTB 27 Mar 2025	59.36	0.25	436987500	30.87	58.75	60.40
ABCAPITAL 27 Mar 2025	158.11	3.08	68858100	30.47	154.93	161.14

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
POLYCAB 27 Mar 2025	4707.85	-18.78	3425250	128.56	4452.35	5196.95
KEI 27 Mar 2025	2957	-21.72	1257900	123.99	2786.30	3293.00
CHAMBLFERT 27 Mar 2025	550.1	-2.13	7024300	70.84	544.73	559.73
DELHIVERY 27 Mar 2025	257.1	-1.59	8076400	64.52	252.65	262.25
TATACHEM 27 Mar 2025	807	-3.06	7950800	60.07	796.05	825.20

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE

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

Kiran Jani Research head (Technical)		Vaishali Patel Sr.Research Analyst (Technical)	
Ashish Maurya Jr.Research Analyst (Technical)	Bhargav Rajngrej Jr.Research Analyst (Technical)	Maan Thakkar Jr.Research Analyst (Technical)	Saikumar Kokkula Jr.Research Analyst (Technical)

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CONTACT US



JAINAM HOUSE

Nr. Shardayatan School, Kargil Chowk, New Passport
Office Road, Piplod, Surat -7

0261 6725555 | research.report@jainam.biz



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