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Daily Derivative

AUGUST 28, 2025

Market Outlook

The Nifty 50 closed at 24,712, declining over 1% as market sentiment weakened. The India VIX advanced nearly 4% to 12.19, signalling a rise in volatility expectations. On the derivatives front, a significant OI build-up at the 24,800 call option for the monthly expiry has reaffirmed this level as a key resistance, after previously serving as support. From a technical perspective, the index witnessed a breakdown from a head and shoulder pattern on the hourly chart and closed decisively below the neckline. This breakdown suggests that Nifty will likely sustain a sideways to negative bias.

Key Indices Update

INDEX	CLOSE	CHANGE (%)
NIFTY	24712.05	-1.02
SENSEX	80786.54	-1.04
BANKNIFTY	54450.45	-1.25
INDIA VIX	12.19	3.70

FIIs STATISTICS

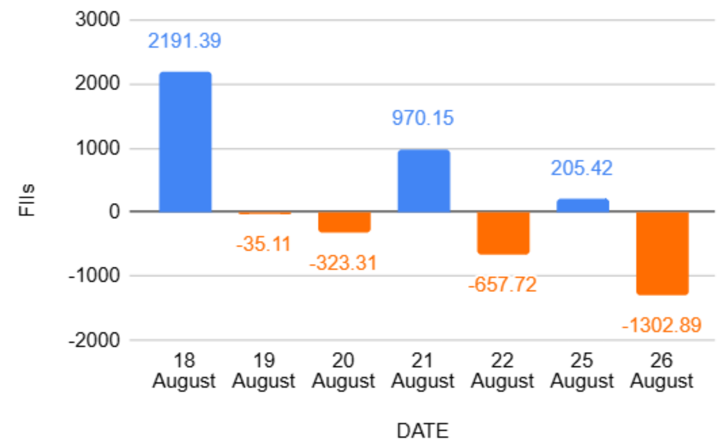
FIIs F&O Data

Sector	Buy/Sell	Change in OI
Index Futures	-1302.89	6.53%
Index Options	5110.99	11.75%
Stock Futures	34.57	-1.04%
Stock Options	-47.96	-7.36%

FIIs & DIIs Cash Segment (Rs. In Crore)

Category	Amount	MTD	YTD
FII	-6516.49	-34733	-60401
DII	7060.37	76420	305905

FIIs Activity in Index Future



Amt in Crores

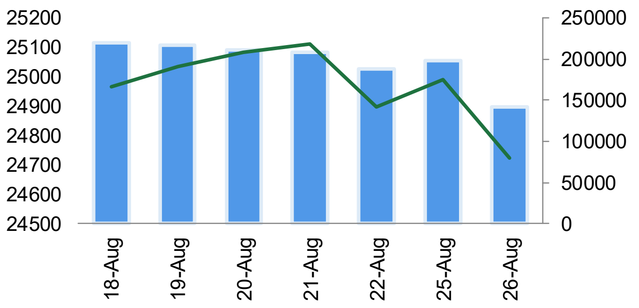
NIFTY 50 HIGH DELIVERY STOCKS

SYMBOL	DELIVERABLE QTY	CHG IN DLY RATIO VS PREV DAY	% CHG IN TRD QTY OVER PREV DAY
ETERNAL	297354324	18.65	2000.09
POWERGRID	16341656	4.91	208.42
SHRIRAMFIN	13335341	9.29	163.48
INFY	12224013	9.24	49.56
WIPRO	11386513	43.46	-3.62
HDFCBANK	11117324	-6.06	93.15
TATASTEEL	10007188	-6.06	19.81
ONGC	9997963	7.97	65.7
BEL	9852634	9.73	83.25
NTPC	9472711	9.75	83.6

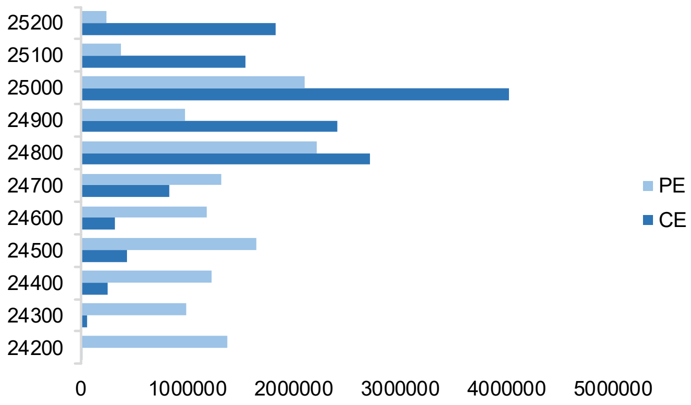
NIFTY

Nifty	24724.10
OI (In contracts)	141211
CHANGE IN OI (%)	-4.01
PRICE CHANGE (%)	-1.06
IMPLICATION	LONG UNWINDING

NIFTY (CLOSE VS OI)



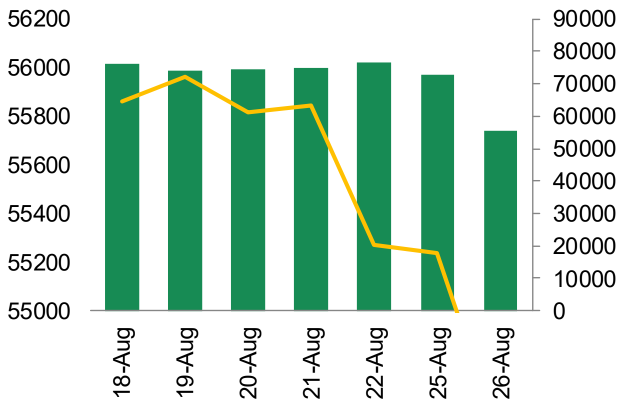
NIFTY OPTION CHAIN



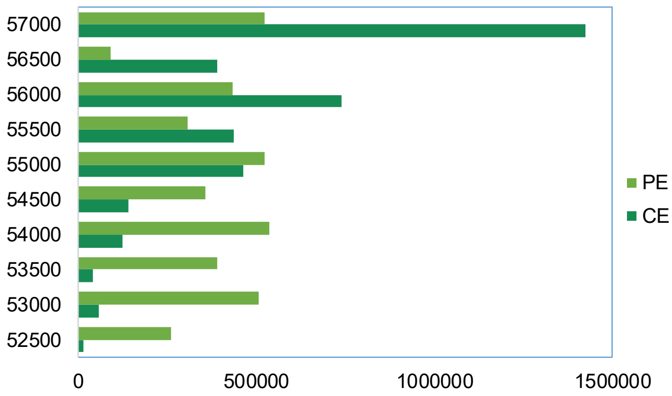
BANKNIFTY

Banknifty	54470.00
OI (In contracts)	55388
CHANGE IN OI (%)	-18.87
PRICE CHANGE (%)	-1.43
IMPLICATION	LONG UNWINDING

BANKNIFTY (CLOSE VS OI)



BANKNIFTY OPTION CHAIN



Short Covering

Symbol	Price	Price %	OI	OI %
EICHERMOT	6138.5	2.62	2005500	28.36
NESTLEIND	1163.2	0.87	11310000	26.52
SONACOMS	455.15	0.64	17728200	21.36
CROMPTON	324.05	0.33	18414000	19.99
ETERNAL	321.5	0.61	79789775	19.51

Long Unwinding

Symbol	Price	Price %	OI	OI %
HDFCBANK	970.1	-1.36	93683700	116.89
SUNPHARMA	1597	-3.47	10556000	45.06
ALKEM	5416	-0.16	831875	26.35
MPHASIS	2873	-1.35	2600400	24.86
APOLLOHOSP	7761	-1.04	1598625	18.64

Top 10 High PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
PETRONET	17764200	16988400	1.05
LTF	34031674	32626144	1.04
MARUTI	4566900	4412650	1.03
APOLLOHOSP	1446625	1422375	1.02
CHOLAFIN	2433750	2396875	1.02
DELHIVERY	8532400	8542775	1
TVSMOTOR	2620800	2673650	0.98
VEDL	45346800	46497950	0.98
ALKEM	372750	382625	0.97
UNITDSPR	3156800	3279600	0.96

Top 10 Low PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
BOSCHLTD	96275	292075	0.33
SUZLON	56336000	159008000	0.35
PAGEIND	43470	113670	0.38
SHREECEM	43975	116850	0.38
KALYANKJIL	7738550	19582550	0.4
MAZDOCK	1121925	2791775	0.4
SBILIFE	1458750	3622500	0.4
GMRAIRPORT	28590525	67594725	0.42
BHARTIARTL	6732650	15636525	0.43
IRFC	16383750	38211750	0.43

NIFTY 50 SUPPORT-RESISTANCE LEVELS

SYMBOL	R1	R2	PP	S1	S2
ADANIENT	2335	2368	2317	2283	2265
ADANIPORTS	1350	1359	1342	1333	1325
APOLLOHOSP	7924	8006	7878	7796	7749
ASIANPAINT	2515	2539	2498	2474	2458
AXISBANK	1075	1079	1072	1069	1066
BAJAJ-AUTO	8793	8844	8713	8662	8582
BAJAJFINSV	1973	1980	1964	1957	1948
BAJFINANCE	906	912	902	896	892
BEL	377	381	374	369	367
BHARTIARTL	1939	1951	1926	1913	1900
CIPLA	1609	1619	1599	1589	1578
COALINDIA	382	385	379	376	372
DRREDDY	1287	1293	1281	1274	1269
EICHERMOT	6032	6082	5953	5903	5825
ETERNAL	323	327	320	316	313
GRASIM	2833	2851	2814	2795	2776
HCLTECH	1516	1529	1496	1483	1464
HDFCBANK	988	993	984	979	975
HDFCLIFE	791	797	787	782	777
HEROMO-TOCO	5117	5156	5053	5014	4949
HINDALCO	723	730	715	709	701
HINDUNILVR	2642	2655	2626	2613	2598
ICICIBANK	1437	1441	1430	1426	1420
INDUSINDBK	779	785	770	764	755
INFY	1548	1562	1528	1514	1493
ITC	402	404	399	397	394
JIOFIN	323	325	320	318	316
JSWSTEEL	1064	1069	1058	1053	1047
KOTAKBANK	1997	2009	1989	1977	1968
LT	3612	3625	3598	3585	3571
M&M	3425	3454	3400	3371	3346
MARUTI	14459	14528	14365	14296	14202
NESTLEIND	1168	1184	1151	1136	1119
NTPC	341	343	339	336	335
ONGC	238	238	237	236	235
POWERGRID	285	286	284	283	282
RELIANCE	1419	1426	1412	1405	1398
SBILIFE	1862	1874	1851	1839	1828
SBIN	822	825	818	815	812
SHRIRAMFIN	624	628	621	617	613
SUNPHARMA	1663	1672	1649	1640	1626
TATACONSUM	1089	1095	1084	1078	1073
TATAMOTORS	690	694	685	681	676
TATASTEEL	161	162	160	159	158
TCS	3174	3209	3121	3086	3033
TECHM	1539	1553	1526	1513	1499
TITAN	3670	3694	3642	3618	3590
TRENT	5473	5522	5437	5389	5353
ULTRACEMCO	12719	12817	12644	12546	12471
WIPRO	257	260	254	250	247

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S. No.	Statement	Answer	
		Yes	No
	I/we or any of my/our relative has any financial interest in the subject company? **[If answer is yes, nature of Interest is given below this table]**		No
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	I/we have managed or co-managed public offering of securities for the subject company in the past twelve months?		No
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