Daily Derivative

JULY 07, 2025

Market Outlook

The Nifty 50 ended the day at 25461 after an another volatile session marking day low near 25300 and day high at 25466. The India VIX ended at 12.31. The Advance-Decline Ratio is 1.38, indicating positive trend. On Derivatives front, 24400 Put strike and 24500 Call strike has highest OI build up followed by 26000 Call strike, 25500 remains the pivot point for the coming sessions. A very low ATM IV at 10.5 indicating low volatility in options price with PCR at 0.8.

Key Indices Update

INDEX	CLOSE	CHANGE (%)
NIFTY	25461	0.22
SENSEX	83432.89	0.23
BANKNIFTY	57031.90	0.42
INDIA VIX	12.31	-0.57

FIIs STATISTICS

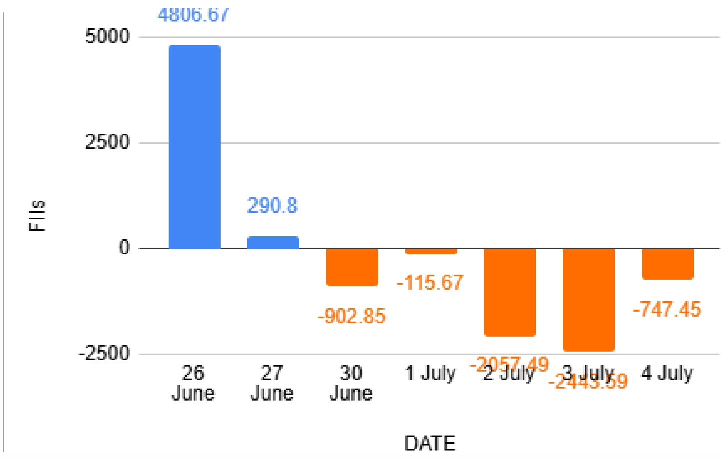
FIIs F&O Data

Sector	Buy/Sell	Change in OI
Index Futures	-747.45	2.95%
Index Options	-1381.17	19.64%
Stock Futures	-421.67	0.31%
Stock Options	-154.93	1.91%

FIIs & DIIs Cash Segment (Rs. In Crore)

Category	Amount	MTD	YTD
FII	-760.11	-5773.00	18297
DII	-1028.84	4112	180042

FIIs Activity in Index Future



Amt in Crores

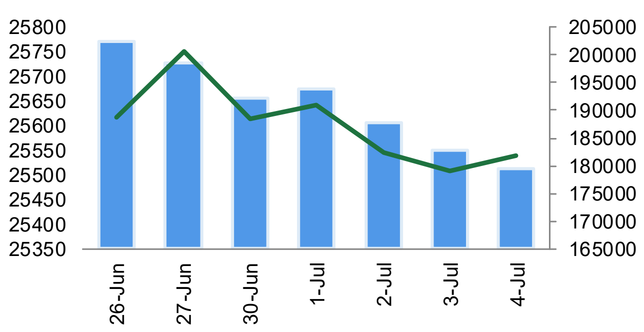
NIFTY 50 HIGH DELIVERY STOCKS

SYMBOL	DELIVERABLE QTY	CHG IN DLY RATIO VS PREV DAY	% CHG IN TRD QTY OVER PREV DAY
POWERGRID	9936041	15.15	36.83
ETERNAL	6772436	1.58	-32.6
ITC	5273419	7.54	-41.79
ONGC	3993167	15.05	-44.45
RELIANCE	3984058	24.84	-41.48
WIPRO	3846169	12.03	-23.68
ICICIBANK	3620455	8.5	-50.22
NTPC	3359881	-2.18	-62.63
INFY	3183630	25.92	-16.13
AXISBANK	2667057	2.94	-37.05

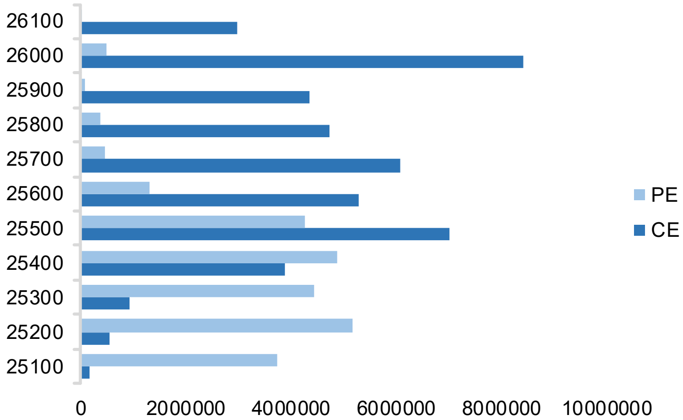
NIFTY

Nifty	25540.10
OI (In contracts)	179528
CHANGE IN OI (%)	-1.73
PRICE CHANGE (%)	0.12
IMPLICATION	SHORT COVERING

NIFTY (CLOSE VS OI)



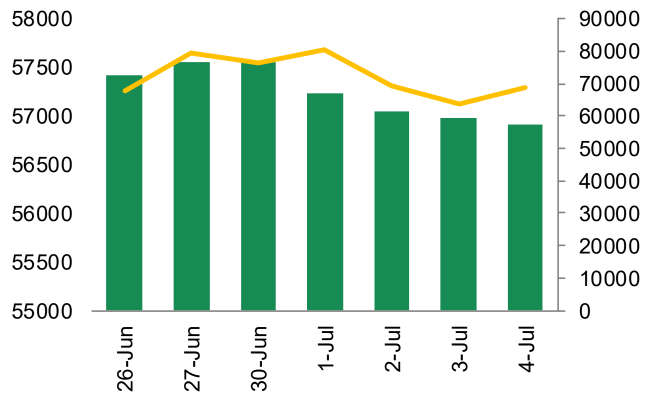
NIFTY OPTION CHAIN



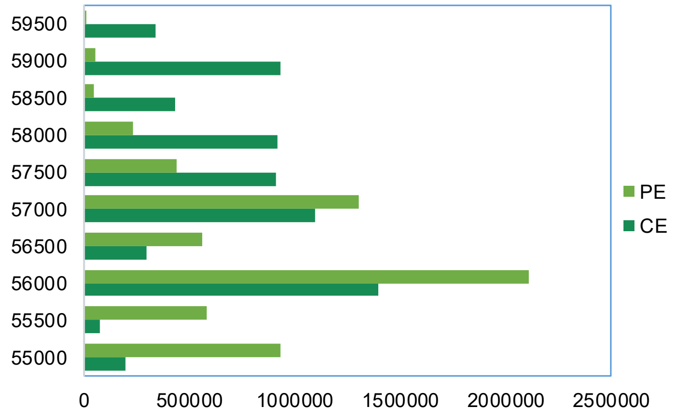
BANKNIFTY

Banknifty	57293.80
OI (In contracts)	57315
CHANGE IN OI (%)	-3.60
PRICE CHANGE (%)	0.30
IMPLICATION	SHORT COVERING

BANKNIFTY (CLOSE VS OI)



BANKNIFTY OPTION CHAIN



Long Buildup

Symbol	Price	Price %	OI	OI %
CONCOR	600.55	0.19	18800000	28.21
PAGEIND	47985	0.44	218595	13.9
BOSCHLTD	35510	4.47	346475	10.27
PETRONET	301.25	0.58	42006600	7.3
IGL	227.47	3.44	17756750	6.74

Short Buildup

Symbol	Price	Price %	OI	OI %
TRENT	5486	-11.62	7952000	46.87
ANGELONE	2772.9	-6.54	2469500	17.72
BSE	2640.1	-6.93	11734125	14.47
KFINTECH	1301.4	-2.71	814050	9.7
KEI	3802.5	-1.49	1103025	4.61

Top 10 High PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
BLUESTARCO	1447875	1154400	1.25
PAYTM	5375875	4370300	1.23
SYNGENE	1873000	1751000	1.07
DABUR	10698750	10132500	1.06
POLYCAB	769250	769250	1
ADANIENT	6945900	7096500	0.98
MPHASIS	842600	860750	0.98
MANAPPURAM	8898000	9186000	0.97
LAURUSLABS	13057700	13729200	0.95
ZYDUSLIFE	2254500	2382300	0.95

Top 10 Low PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
360ONE	101500	342500	0.3
KFINTECH	175950	570600	0.31
ONGC	21917250	66285000	0.33
RVNL	2862750	8372375	0.34
VBL	6327325	18453075	0.34
NTPC	18883500	52440000	0.36
AMBER	61500	158300	0.39
TORNTPHARM	513250	1301500	0.39
SBILIFE	1166625	2865750	0.41
UNOMINDA	506000	1229250	0.41

NIFTY 50 SUPPORT-RESISTANCE LEVELS

SYMBOL	R1	R2	PP	S1	S2
ADANIENT	2651	2676	2634	2610	2593
ADANIPORTS	1452	1466	1444	1431	1422
APOLLOHOSP	7654	7719	7559	7494	7398
ASIANPAINT	2465	2490	2449	2424	2409
AXISBANK	1184	1192	1179	1171	1166
BAJAJ-AUTO	8501	8578	8438	8361	8297
BAJAJFINSV	2011	2034	1998	1975	1962
BAJFINANCE	926	936	917	906	897
BEL	432	435	429	426	423
BHARTIARTL	2028	2044	2018	2002	1992
CIPLA	1524	1532	1515	1507	1498
COALINDIA	390	392	389	386	385
DRREDDY	1304	1316	1285	1273	1255
EICHERMOT	5772	5810	5747	5709	5684
ETERNAL	265	269	262	258	254
GRASIM	2856	2878	2842	2819	2805
HCLTECH	1720	1735	1711	1696	1688
HDFCBANK	2011	2024	2003	1990	1982
HDFCLIFE	793	798	787	782	776
HEROMOTOCO	4322	4377	4253	4198	4128
HINDALCO	706	715	701	692	687
HINDUNILVR	2334	2346	2324	2311	2301
ICICIBANK	1448	1462	1440	1427	1419
INDUSINDBK	874	882	862	853	841
INFY	1635	1645	1629	1618	1612

SYMBOL	R1	R2	PP	S1	S2
ITC	417	419	415	413	412
JIOFIN	329	331	328	325	324
JSWSTEEL	1062	1078	1054	1038	1030
KOTAKBANK	2156	2175	2145	2126	2115
LT	3629	3655	3613	3587	3571
M&M	3205	3242	3177	3140	3112
MARUTI	12848	12948	12724	12624	12500
NESTLEIND	2406	2420	2396	2381	2372
NTPC	338	340	335	333	330
ONGC	247	250	245	243	240
POWERGRID	299	302	297	293	291
RELIANCE	1535	1544	1526	1517	1509
SBILIFE	1852	1888	1832	1797	1777
SBIN	816	821	813	809	806
SHRIRAMFIN	682	687	678	673	669
SUNPHARMA	1691	1700	1684	1675	1668
TATACONSUM	1104	1115	1099	1088	1082
TATAMOTORS	700	705	696	691	687
TATASTEEL	168	171	167	165	164
TCS	3433	3456	3420	3397	3384
TECHM	1693	1707	1685	1672	1664
TITAN	3710	3738	3693	3665	3647
TRENT	6268	6330	6217	6155	6104
ULTRACEMCO	12509	12604	12452	12357	12300
WIPRO	270	272	269	266	265

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		Yes	No
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