Daily Derivative
AUGUST 05, 2025

Market Outlook

The Nifty 50 closed at 24,722, registering a positive session. India VIX settled at 11.97, signaling some market volatility. On the derivatives front, significant OI build-up at the 24,600 and 24,500 Put strikes signals strong support, while the 25,000 acts as an immediate hurdle. On the daily chart, a bullish Harami candlestick pattern has emerged, suggesting potential upside momentum. However, strong bullish sentiments are there only if the index witnesses a breakout above 25,000 and sustains above this level.

Key Indices Update

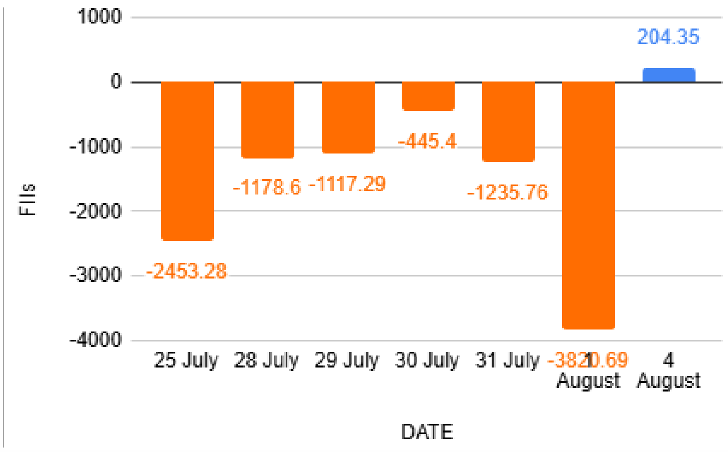
INDEX	CLOSE	CHANGE (%)
NIFTY	24722.75	0.64
SENSEX	81018.72	0.52
BANKNIFTY	55619.35	0.00
INDIA VIX	11.97	-0.06

FIIs STATISTICS

FIIs F&O Data

Sector	Buy/Sell	Change in OI
Index Futures	204.35	0.20%
Index Options	-678.99	0.59%
Stock Futures	3053.01	-0.21%
Stock Options	-109.15	29.43%

FIIs Activity in Index Future



Amt in Crores

FIIs & DIIs Cash Segment (Rs. In Crore)

Category	Amount	MTD	YTD
FII	-2566.51	-5933	-31601
DII	4386.29	7573	237058

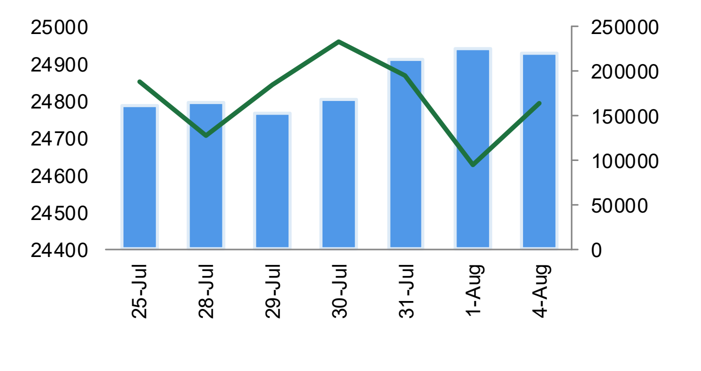
NIFTY 50 HIGH DELIVERY STOCKS

SYMBOL	DELIVERABLE QTY	CHG IN DLY RATIO VS PREV DAY	% CHG IN TRD QTY OVER PREV DAY
COALINDIA	14507494	19.53	43.49
ITC	12866158	9.64	28.12
ETERNAL	11659810	2.55	33.18
ONGC	11647140	19.99	28.08
POWERGRID	7145373	7.26	55.23
INFY	6199318	1.04	-1.07
HDFCBANK	5392274	8.87	23.12
SBIN	5373632	-13.07	-42.98
NTPC	5243928	-3.86	15.28
ICICIBANK	4439749	14.19	39.02

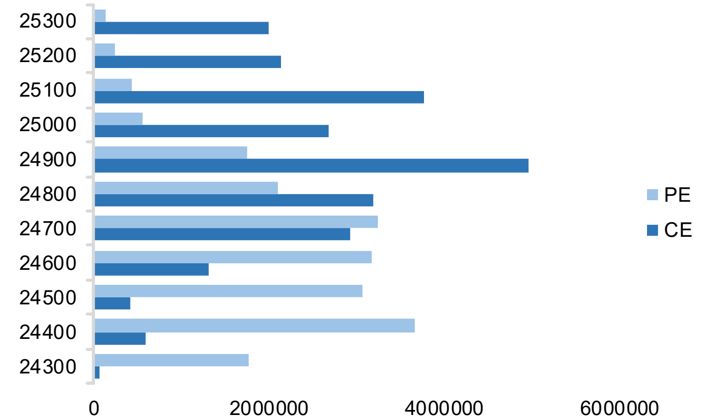
NIFTY

Nifty	24793.10
OI (In contracts)	219956
CHANGE IN OI (%)	-2.33
PRICE CHANGE (%)	0.67
IMPLICATION	SHORT COVERING

NIFTY (CLOSE VS OI)



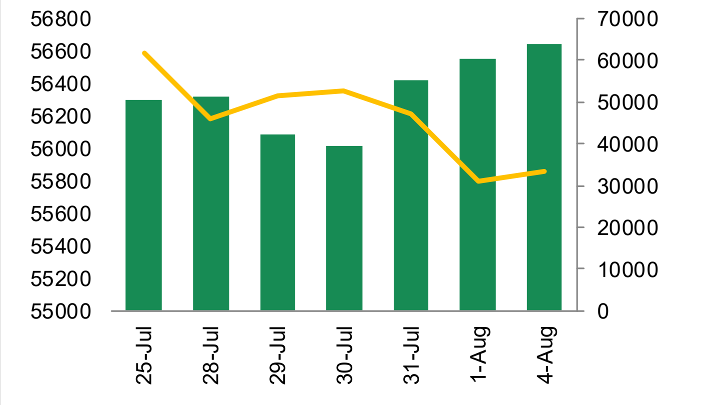
NIFTY OPTION CHAIN



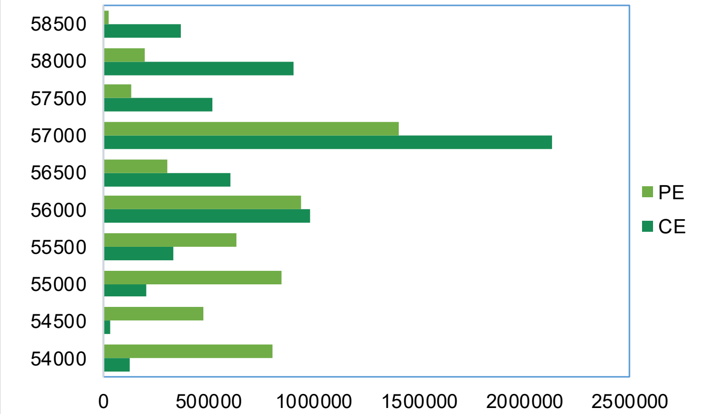
BANKNIFTY

Banknifty	55860.00
OI (In contracts)	63878
CHANGE IN OI (%)	5.58
PRICE CHANGE (%)	0.12
IMPLICATION	LONG BUILDUP

BANKNIFTY (CLOSE VS OI)



BANKNIFTY OPTION CHAIN



Long Buildup

Symbol	Price	Price %	OI	OI %
DELHIVERY	463.65	7.91	13259250	14.54
KEI	3904.6	2.12	971775	12.36
MANAPPURAM	264.85	6.41	23379000	7.56
CAMS	3808.9	4.46	2237850	7.36
COALINDIA	366.5	0.56	78513300	6.78

Short Buildup

Symbol	Price	Price %	OI	OI %
NUVAMA	6874	-0.63	65550	83.23
SUZLON	65.29	-1.46	52448000	31.25
SHREECEM	30785	-0.05	265300	11.4
BIOCON	384.35	-0.12	39202500	6.13
TORNTPHARM	3631.8	-1.45	2435000	5.72

Top 10 High PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
MANAPPURAM	14364000	11181000	1.28
VOLTAS	1744875	1486125	1.17
CROMPTON	3677400	3301200	1.11
UNITDSPR	2847200	2639200	1.08
APLAPOLLO	1433250	1335600	1.07
PETRONET	11980800	11547000	1.04
PPLPHARMA	5230000	5237500	1
KPITTECH	2096400	2108000	0.99
PFC	14830400	15141100	0.98
BANKBARODA	27989325	28729350	0.97

Top 10 Low PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
MUTHOOTFIN	556875	1609575	0.35
MARUTI	612000	1720600	0.36
SUZLON	12368000	34792000	0.36
PRESTIGE	636300	1552950	0.41
ONGC	19008000	44964000	0.42
VBL	5407900	12961125	0.42
JSL	515950	1201050	0.43
SBILIFE	789375	1848000	0.43
ULTRACEMCO	220000	503100	0.44
BHARTIARTL	4558575	10074275	0.45

NIFTY 50 SUPPORT-RESISTANCE LEVELS

SYMBOL	R1	R2	PP	S1	S2
ADANIENT	2428	2500	2383	2311	2266
ADANIPORTS	1373	1393	1361	1342	1330
APOLLOHOSP	7482	7595	7420	7307	7245
ASIANPAINT	2480	2522	2436	2394	2350
AXISBANK	1074	1081	1070	1063	1058
BAJAJ-AUTO	8133	8205	8062	7990	7919
BAJAJFINSV	1970	2013	1945	1902	1877
BAJFINANCE	893	908	884	869	860
BEL	383	388	380	375	373
BHARTIARTL	1916	1939	1901	1878	1864
CIPLA	1542	1578	1521	1486	1465
COALINDIA	372	379	368	360	356
DRREDDY	1253	1287	1233	1198	1178
EICHERMOT	5680	5805	5574	5449	5343
ETERNAL	310	314	308	304	301
GRASIM	2751	2782	2734	2703	2686
HCLTECH	1470	1483	1462	1448	1440
HDFCBANK	2033	2045	2027	2015	2009
HDFCLIFE	755	765	749	738	732
HEROMO-TOCO	4305	4341	4254	4217	4166
HINDALCO	677	685	672	664	659
HINDUNILVR	2689	2815	2620	2494	2424
ICICIBANK	1477	1487	1471	1461	1455
INDUSINDBK	799	811	792	780	772
INFY	1496	1519	1482	1458	1445

SYMBOL	R1	R2	PP	S1	S2
ITC	422	425	417	413	409
JIOFIN	334	338	330	326	323
JSWSTEEL	1048	1066	1037	1019	1008
KOTAKBANK	2014	2030	1997	1980	1963
LT	3632	3666	3611	3576	3555
M&M	3211	3256	3168	3123	3080
MARUTI	12673	13004	12497	12166	11990
NESTLEIND	2301	2321	2275	2255	2229
NTPC	334	337	333	330	328
ONGC	240	244	237	233	230
POWERGRID	293	296	290	287	284
RELIANCE	1404	1415	1395	1384	1375
SBILIFE	1837	1873	1816	1781	1760
SBIN	802	808	798	792	788
SHRIRAMFIN	628	641	621	609	602
SUNPHARMA	1711	1788	1642	1565	1496
TATACONSUM	1088	1102	1079	1064	1056
TATAMOTORS	664	677	657	644	636
TATASTEEL	157	160	155	152	150
TCS	3041	3069	3024	2997	2980
TECHM	1460	1479	1448	1430	1418
TITAN	3356	3381	3340	3315	3299
TRENT	5313	5435	5165	5044	4896
ULTRACEMCO	12288	12417	12212	12083	12007
WIPRO	245	248	243	240	238

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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 received any compensation from the subject company in the past twelve months?		No
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Name	Email ID	Designation
Vishvajeet Singh	*vishvajeet.singh1@religare.com*	*Research Analyst*