Daily Derivative
OCTOBER 01, 2025

Market Outlook

The Nifty 50 closed at 24,611, extending its losing streak for the ninth consecutive session with a breakdown below the immediate support zone of 24,600. On the daily chart, the index continues to display some resilience near this level; however, it remains under pressure as it trades consistently below the key long-term 100-day EMA, indicating sustained selling pressure from the 24,800 zone. On the derivatives front, a significant Call OI build-up at 24,700 for the upcoming October weekly expiry reflects persistent downward pressure in the near term.

Key Indices Update

INDEX	CLOSE	CHANGE (%)
NIFTY	24611.10	-0.10
SENSEX	80267.62	-0.12
BANKNIFTY	54635.85	0.32
INDIA VIX	11.06	-2.64

FIIs STATISTICS

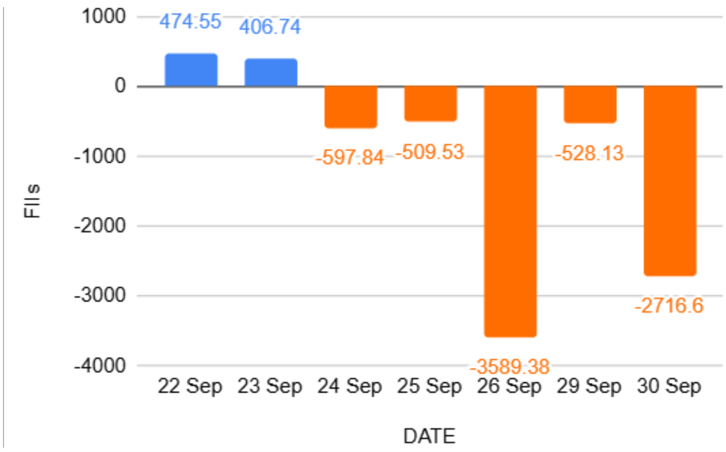
FIIs F&O Data

Sector	Buy/Sell	Change in OI
Index Futures	-2716.60	-19.86%
Index Options	15911.77	-56.88%
Stock Futures	654.48	-2.80%
Stock Options	-387.58	-67.14%

FIIs & DIIs Cash Segment (Rs. In Crore)

Category	Amount	MTD	YTD
FII	-2327.09	-35302	-107873
DII	5761.63	65344	389657

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
HDFCBANK	16506431	-12.11	-12.66
POWERGRID	13845467	2.76	28.58
TATASTEEL	13796676	-0.82	45.87
ETERNAL	12493439	10.29	-12.99
ICICIBANK	11428934	-14.68	-1.93
BEL	7508711	8.04	-37.23
NTPC	5914402	-4.07	-50.9
ITC	5853103	-9.58	-51.99
AXISBANK	5257640	-4.66	-15.77
INFY	4580587	-0.15	-28.12

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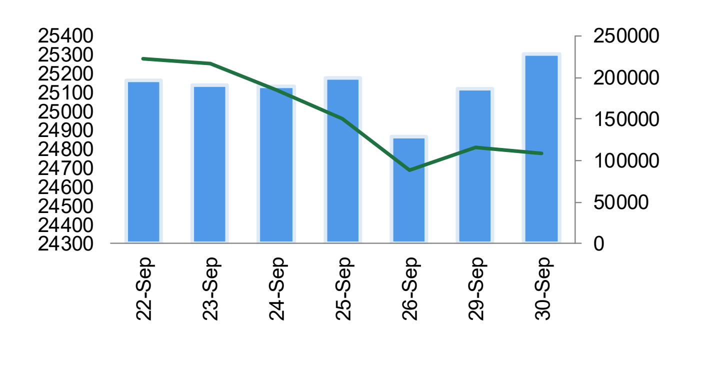
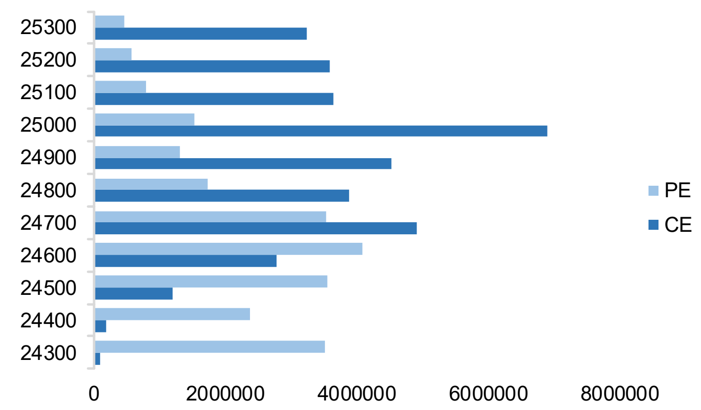
NIFTY

Nifty	24778.30
OI (In contracts)	228095
CHANGE IN OI (%)	22.15
PRICE CHANGE (%)	-0.12
IMPLICATION	SHORT BUILDUP

NIFTY (CLOSE VS OI)



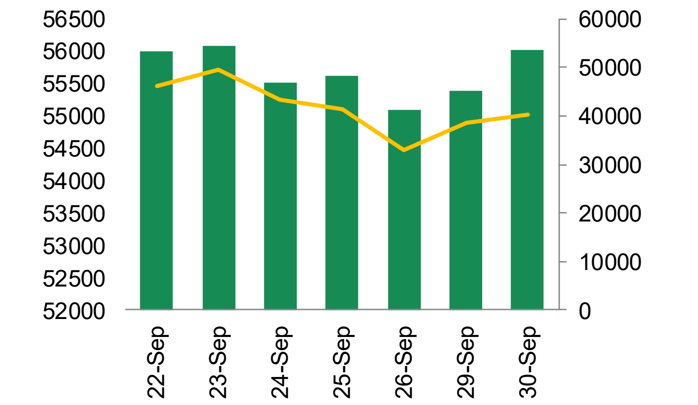
NIFTY OPTION CHAIN



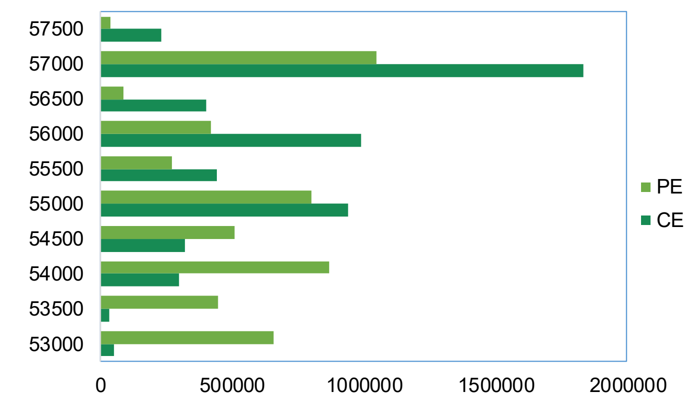
BANKNIFTY

Banknifty	55012.20
OI (In contracts)	53488
CHANGE IN OI (%)	18.26
PRICE CHANGE (%)	0.23
IMPLICATION	LONG BUILDUP

BANKNIFTY (CLOSE VS OI)



BANKNIFTY OPTION CHAIN



Long Buildup

Symbol	Price	Price %	OI	OI %
UPL	660.4	0.53	33312675	35.11
YESBANK	21.37	0.85	772275200	31.08
NUVAMA	6340.5	0.48	323025	29.81
HUDCO	225.05	1.40	24733575	27.24
IRCTC	705.45	0.10	13727000	24.29

Short Buildup

Symbol	Price	Price %	OI	OI %
LICHSGFIN	569.1	-0.42	28768000	32.24
IRFC	124.22	-0.38	35768000	28.16
SOLARINDS	13429	-1.48	798300	27.27
BHARTIARTL	1891.8	-1.24	48938300	25.32
MCX	7848	-1.88	2307375	24.29

Top 10 High PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
CANBK	123302250	103018500	1.2
SAMMAANCAP	35432000	29867800	1.19
SUNPHARMA	6836200	5725300	1.19
PETRONET	17208000	14796000	1.16
INDIANB	3489000	3157000	1.11
PFC	17358900	15939300	1.09
INDUSINDBK	14095900	13777400	1.02
AUROPHARMA	3564000	3574450	1
LTF	26620292	26593520	1
CHOLAFIN	2493750	2547500	0.98

Top 10 Low PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
PAGEIND	39690	118800	0.33
DALBHARAT	555750	1445925	0.38
TATACHEM	2458950	6418750	0.38
GMRAIRPORT	37846350	93799800	0.4
HINDUNILVR	3530700	8909700	0.4
NESTLEIND	2081000	5146750	0.4
POLICYBZR	826000	2053800	0.4
SBILIFE	1092375	2634000	0.41
PIDILITIND	1818750	4283500	0.42
OFSS	444225	1043325	0.43

NIFTY 50 SUPPORT-RESISTANCE LEVELS

SYMBOL	R1	R2	PP	S1	S2
ADANIENT	2559	2590	2541	2510	2492
ADANIPORTS	1407	1420	1397	1384	1374
APOLLOHOSP	7598	7698	7539	7440	7381
ASIANPAINT	2376	2392	2360	2344	2329
AXISBANK	1157	1175	1145	1127	1116
BAJAJ-AUTO	8775	8846	8721	8651	8597
BAJAJFINSV	2046	2059	2027	2014	1995
BAJFINANCE	1004	1012	995	987	978
BEL	408	413	405	399	396
BHARTIARTL	1929	1942	1920	1906	1897
CIPLA	1522	1547	1509	1485	1471
COALINDIA	394	396	391	388	385
DRREDDY	1256	1275	1244	1225	1213
EICHERMOT	7096	7157	7057	6996	6957
ETERNAL	330	332	328	325	324
GRASIM	2784	2801	2769	2751	2736
HCLTECH	1396	1407	1389	1377	1370
HDFCBANK	965	973	955	947	937
HDFCLIFE	769	777	764	757	752
HEROMO-TOCO	768	776	756	747	736
HINDALCO	2543	2571	2500	2472	2429
HINDUNILVR	1371	1384	1363	1351	1343
ICICIBANK	5721	5792	5620	5549	5448
INDUSINDBK	1458	1475	1448	1431	1421
INFY	411	412	408	406	404

SYMBOL	R1	R2	PP	S1	S2
ITC	300	304	298	294	292
JIOFIN	1144	1157	1136	1122	1114
JSWSTEEL	2017	2032	2001	1985	1969
KOTAKBANK	3748	3784	3726	3690	3667
LT	3485	3526	3448	3407	3370
M&M	16279	16470	16170	15979	15870
MARUTI	1138	1158	1123	1103	1088
NESTLEIND	1169	1177	1162	1154	1147
NTPC	346	348	343	341	338
ONGC	243	244	241	240	238
POWERGRID	286	290	284	280	278
RELIANCE	1393	1404	1385	1373	1365
SBILIFE	1812	1826	1803	1790	1780
SBIN	881	887	871	865	855
SHRIRAMFIN	621	627	615	609	602
SUNPHARMA	1622	1643	1607	1586	1571
TATACONSUM	1140	1150	1125	1115	1100
TATAMOTORS	684	691	678	670	664
TATASTEEL	172	173	170	169	167
TCS	2929	2953	2916	2892	2879
TECHM	1431	1448	1413	1396	1379
TITAN	3459	3491	3409	3377	3327
TRENT	4779	4804	4746	4721	4688
ULTRACEMCO	12207	12286	12128	12049	11970
WIPRO	239	241	237	235	233

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S. No.	Statement	Answer	
		Yes	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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	I/we have been engaged in market making activity for the subject company?		No

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