Daily Derivative
JULY 21, 2025

Market Outlook

Nifty 50 closed the week at 24,968, falling below the key support level of 25,000. Market sentiment remains neutral to negative, as shown by an advance-decline ratio of 0.42, indicating strong selling pressure. The India VIX settled at 11.39, signaling low volatility. For the 24 July expiry, significant Call OI build-up is seen at 25,200 and 25,100, highlighting a resistance zone, while on the downside, the highest Put OI stood at 24,900 followed by 24,500, suggesting an immediate support zone. The Put-Call Ratio stands at 0.60, indicating more call trading activity than put options.

Key Indices Update

INDEX	CLOSE	CHANGE (%)
NIFTY	24968.40	-0.57
SENSEX	81757.73	-0.61
BANKNIFTY	56283.00	-0.96
INDIA VIX	11.39	1.33

FIIs STATISTICS

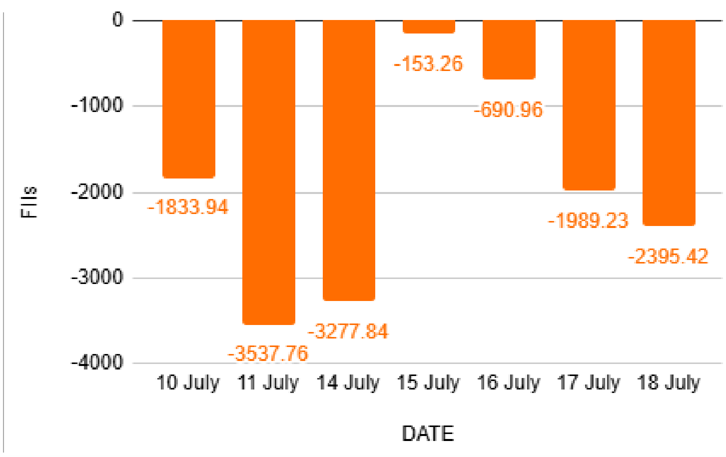
FIIs F&O Data

Sector	Buy/Sell	Change in OI
Index Futures	-2395.42	3.78%
Index Options	-3529.83	24.33%
Stock Futures	-1177.52	0.35%
Stock Options	-101.00	2.85%

FIIs & DIIs Cash Segment (Rs. In Crore)

Category	Amount	MTD	YTD
FII	374.74	-6153.00	7115
DII	2103.51	21895	197825

FIIs Activity in Index Future



Amt in Crores

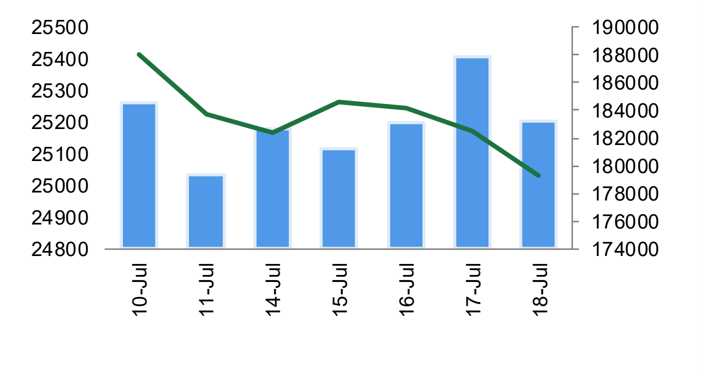
NIFTY 50 HIGH DELIVERY STOCKS

SYMBOL	DELIVERABLE QTY	CHG IN DLY RATIO VS PREV DAY	% CHG IN TRD QTY OVER PREV DAY
AXISBANK	24478491	4.25	568.26
BEL	14121280	11.35	167.25
SBIN	10967785	18.04	-33.31
ICICIBANK	8549688	11.18	-12.61
RELIANCE	7806111	8.42	-13.15
ETERNAL	7160423	5.21	-22.57
HDFCBANK	5524936	11.99	-28.41
POWERGRID	5436118	-16.52	4.61
NTPC	4328248	2.16	-15.76
ITC	4259084	2.2	-7.05

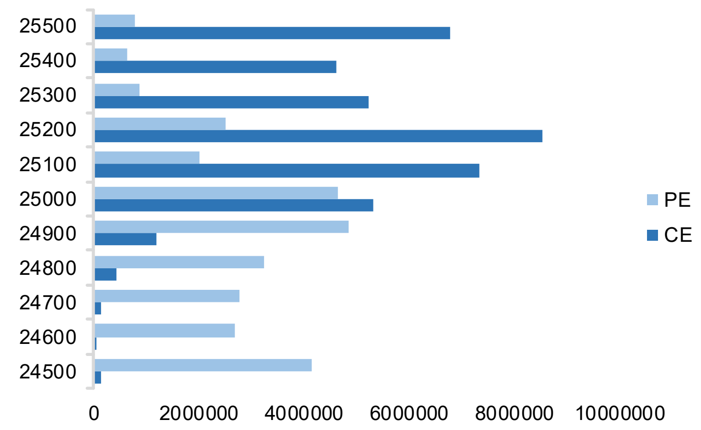
NIFTY

Nifty	25032.30
OI (In contracts)	183184
CHANGE IN OI (%)	-0.63
PRICE CHANGE (%)	-0.57
IMPLICATION	LONG UNWINDING

NIFTY (CLOSE VS OI)



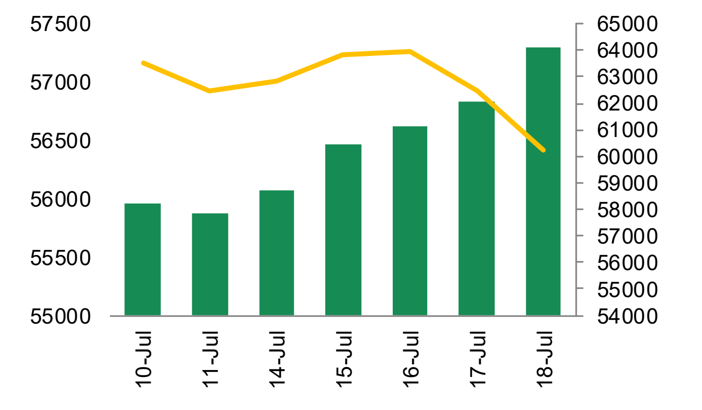
NIFTY OPTION CHAIN



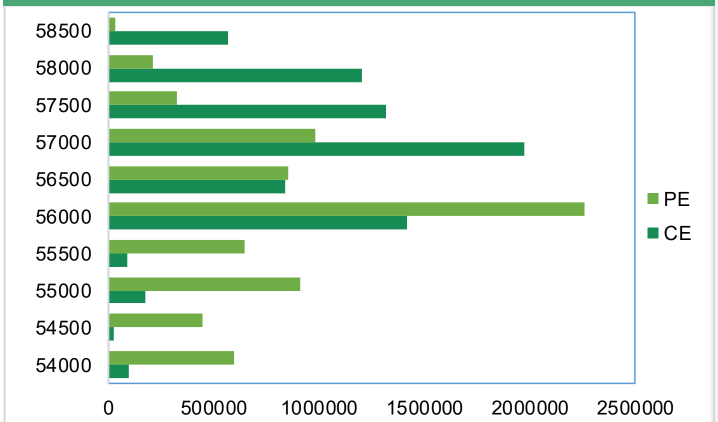
BANKNIFTY

Banknifty	56415.60
OI (In contracts)	64087
CHANGE IN OI (%)	4.76
PRICE CHANGE (%)	-0.98
IMPLICATION	SHORT BUILDUP

BANKNIFTY (CLOSE VS OI)



BANKNIFTY OPTION CHAIN



Long Buildup

Symbol	Price	Price %	OI	OI %
LTF	204.04	1.72	55984714	4.93
SAIL	136.94	2.1	124145800	4.3
ICICIBANK	1432	0.52	65030700	2.34
BAJAJFINSV	2036.8	0.14	15074500	1.3
NESTLEIND	2477.5	0.73	9393250	0.78

Short Buildup

Symbol	Price	Price %	OI	OI %
MOTHERSON	100.99	-1.9	139168350	49.23
AMBER	7611	-0.21	284600	10.4
BDL	1678.6	-4.13	4014400	7.58
AXISBANK	1103.5	-5.24	67368125	6.34
LTIM	5117.5	-0.93	2678250	5.61

Top 10 High PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
LAURUSLABS	18564000	17049300	1.09
BLUESTARCO	1562925	1487525	1.05
DABUR	13546250	13272500	1.02
VEDL	34183750	33376450	1.02
COLPAL	1453725	1435725	1.01
MPHASIS	1277100	1278750	1
GLENMARK	7568250	7753500	0.98
NESTLEIND	2062500	2143750	0.96
CUMMINSIND	698200	754200	0.93
TATAELXSI	827900	910100	0.91

Top 10 Low PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
PAGEIND	27210	106485	0.26
ONGC	22392000	82901250	0.27
MARUTI	939600	3177200	0.3
RVNL	3554375	11869000	0.3
NTPC	24871500	78673500	0.32
ASTRAL	1258000	3729375	0.34
ICICIGI	1249300	3711825	0.34
IRB	13869900	38469125	0.36
SBILIFE	1797750	4976250	0.36
KFINTECH	319050	851400	0.37

NIFTY 50 SUPPORT-RESISTANCE LEVELS

SYMBOL	R1	R2	PP	S1	S2
ADANIENT	2630	2656	2611	2585	2566
ADANIPORTS	1460	1475	1446	1431	1417
APOLLOHOSP	7385	7444	7332	7273	7220
ASIANPAINT	2404	2418	2392	2378	2365
AXISBANK	1117	1130	1106	1093	1082
BAJAJ-AUTO	8380	8407	8350	8323	8294
BAJAJFINSV	2051	2065	2033	2019	2000
BAJFINANCE	954	963	938	929	914
BEL	405	413	400	392	388
BHARTIARTL	1917	1928	1907	1897	1887
CIPLA	1491	1497	1481	1474	1464
COALINDIA	391	393	388	385	382
DRREDDY	1272	1282	1262	1252	1243
EICHERMOT	5675	5715	5648	5608	5581
ETERNAL	260	263	259	257	255
GRASIM	2772	2804	2749	2717	2694
HCLTECH	1561	1568	1548	1541	1528
HDFCBANK	1982	2010	1966	1938	1922
HDFCLIFE	752	763	746	735	729
HEROMO-TOCO	4394	4451	4361	4304	4271
HINDALCO	680	684	676	672	668
HINDUNILVR	2514	2530	2502	2485	2473
ICICIBANK	1440	1448	1427	1419	1405
INDUSINDBK	882	890	871	863	852
INFY	1604	1616	1594	1582	1572

SYMBOL	R1	R2	PP	S1	S2
ITC	425	428	423	421	419
JIOFIN	323	329	319	313	309
JSWSTEEL	1049	1058	1039	1030	1021
KOTAKBANK	2169	2193	2151	2127	2109
LT	3504	3531	3483	3457	3436
M&M	3249	3295	3219	3173	3143
MARUTI	12552	12634	12481	12399	12328
NESTLEIND	2498	2519	2469	2449	2420
NTPC	344	346	342	340	339
ONGC	249	250	246	244	242
POWERGRID	300	305	297	292	290
RELIANCE	1490	1498	1482	1474	1466
SBILIFE	1810	1830	1785	1766	1741
SBIN	832	839	826	819	814
SHRIRAMFIN	664	680	655	638	629
SUNPHARMA	1710	1721	1701	1690	1681
TATACONSUM	1107	1115	1102	1094	1089
TATAMOTORS	687	692	683	678	674
TATASTEEL	164	165	162	161	160
TCS	3227	3252	3213	3188	3173
TECHM	1570	1589	1556	1537	1522
TITAN	3436	3465	3417	3387	3368
TRENT	5435	5487	5402	5350	5317
ULTRACEMCO	12535	12581	12479	12433	12377
WIPRO	266	270	264	260	257

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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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