Daily Derivative

AUGUST 01, 2025

Market Outlook

The Nifty 50 closed at 24,768, rebounding sharply from the 24,600 support zone but faced pressure near 24,950. India VIX rose 3% to 11.54, indicating increased 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 Call strikes OI build up indicates a hurdle. On the daily chart, an inverted hammer pattern has emerged on the daily chart, suggesting potential upside, but a 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	24768.35	-0.35
SENSEX	81185.58	-0.36
BANKNIFTY	55961.95	-0.34
INDIA VIX	11.54	3.01

FIIs STATISTICS

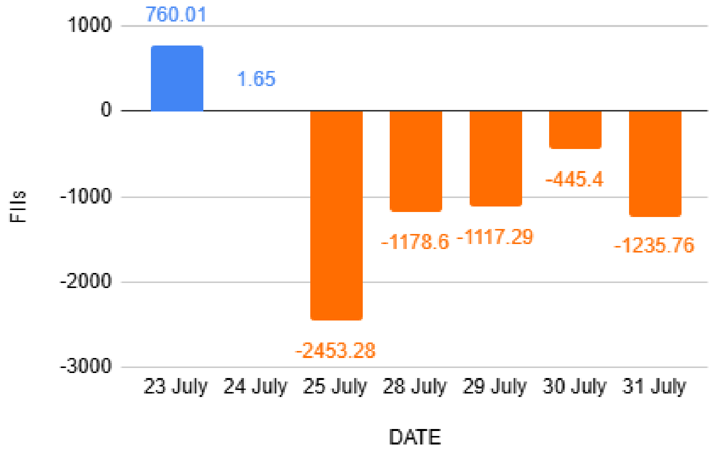
FIIs F&O Data

Sector	Buy/Sell	Change in OI
Index Futures	-1235.76	-29.23%
Index Options	7956.52	-54.75%
Stock Futures	-1530.07	-4.37%
Stock Options	-772.92	-88.42%

FIIs & DIIs Cash Segment (Rs. In Crore)

Category	Amount	MTD	YTD
FII	-5588.91	-47666	-25668
DII	6372.71	60940	229485

FIIs Activity in Index Future



Amt in Crores

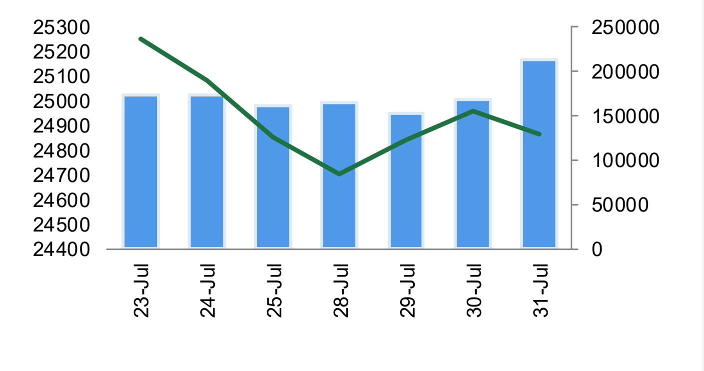
NIFTY 50 HIGH DELIVERY STOCKS

SYMBOL	DELIVERABLE QTY	CHG IN DLY RATIO VS PREV DAY	% CHG IN TRD QTY OVER PREV DAY
ITC	13166048	-2.46	77.39
RELIANCE	11458014	12.62	136.7
POWERGRID	8509700	10.87	35.83
ICICIBANK	6656686	-13.93	71.39
ONGC	6217189	1.91	16.95
SBIN	5989053	-9.48	29.91
NTPC	5747931	16.58	-28.73
AXISBANK	4750587	-10.65	-7.43
INFY	4449459	-9.29	19.8
COALINDIA	3995909	6.62	26.51

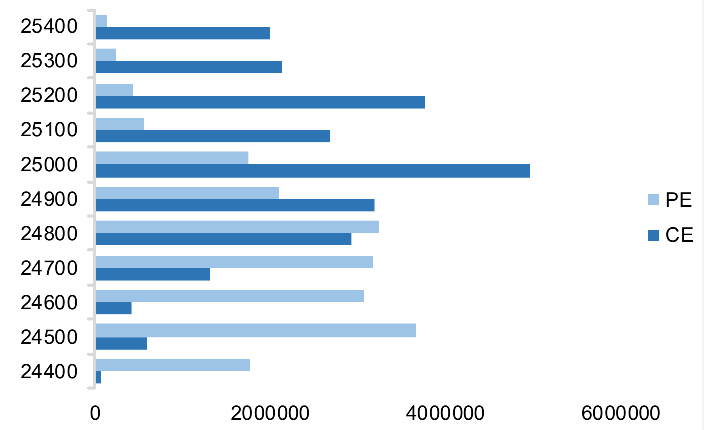
NIFTY

Nifty	24868.50
OI (In contracts)	213177
CHANGE IN OI (%)	27.18
PRICE CHANGE (%)	-0.36
IMPLICATION	SHORT BUILDUP

NIFTY (CLOSE VS OI)



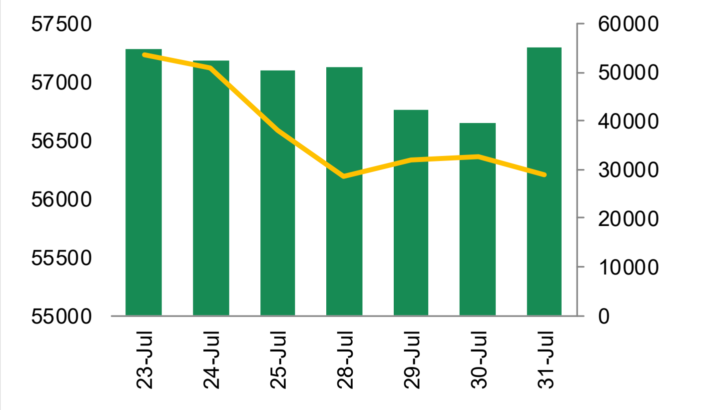
NIFTY OPTION CHAIN



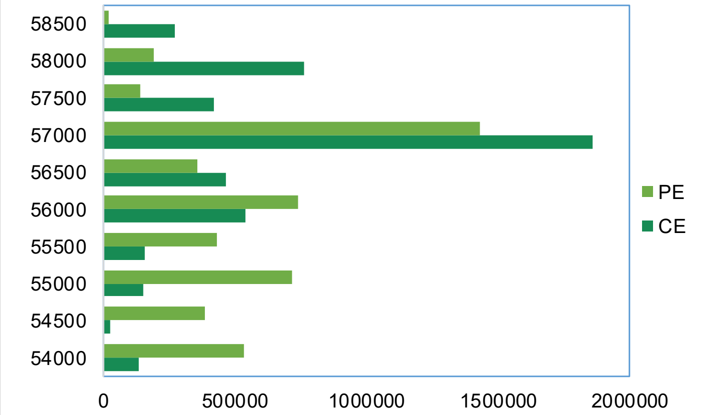
BANKNIFTY

Banknifty	56209.60
OI (In contracts)	55282
CHANGE IN OI (%)	39.66
PRICE CHANGE (%)	-0.27
IMPLICATION	SHORT BUILDUP

BANKNIFTY (CLOSE VS OI)



BANKNIFTY OPTION CHAIN



Long Buildup

Symbol	Price	Price %	OI	OI %
RBLBANK	268.7	2.3	74856975	194.34
KAYNES	6238	10.85	779300	69.67
IEX	136.72	0.1	32313750	41.52
ITC	412.4	0.56	101673600	28.13
BRITANNIA	5728	0.4	3181125	27.58

Short Buildup

Symbol	Price	Price %	OI	OI %
CAMS	3716.5	-4.52	2088300	52.85
GRANULES	477.8	-3.3	12048600	43.86
YESBANK	19.01	-1.71	927650800	41.57
BANKNIFTY	56209.6	-0.27	55282	39.66
PATANJALI	1875.4	-1.69	9886500	33.84

Top 10 High PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
INDIGO	2921850	2354700	1.24
IEX	66307500	60682500	1.09
SUPREMEIND	390425	358225	1.09
DABUR	14431250	13428750	1.07
KPITTECH	3528400	3318400	1.06
VEDL	31067250	30779750	1.01
CUMMINSIND	571800	571800	1
JINDALSTEL	4043750	4115625	0.98
MANAPPURAM	14142000	14589000	0.97
VOLTAS	2771250	2859750	0.97

Top 10 Low PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
NTPC	22891500	76270500	0.3
ONGC	22074750	74214000	0.3
MARUTI	975350	3050400	0.32
SBILIFE	1565625	4872000	0.32
RVNL	2670250	7759125	0.34
IRB	14675475	42473650	0.35
DRREDDY	4955625	12670625	0.39
M&MFIN	3470528	8978552	0.39
AXISBANK	17771250	44300000	0.4
INOXWIND	9609355	23941606	0.4

NIFTY 50 SUPPORT-RESISTANCE LEVELS

SYMBOL	R1	R2	PP	S1	S2
ADANIENT	2560	2576	2549	2533	2522
ADANIPORTS	1410	1417	1404	1397	1391
APOLLOHOSP	7519	7564	7472	7427	7380
ASIANPAINT	2461	2496	2419	2384	2342
AXISBANK	1089	1098	1078	1070	1059
BAJAJ-AUTO	8165	8243	8114	8036	7984
BAJAJFINSV	1992	2014	1974	1951	1934
BAJFINANCE	898	906	889	881	872
BEL	392	395	389	386	383
BHARTIARTL	1951	1958	1941	1933	1923
CIPLA	1583	1599	1572	1556	1546
COALINDIA	377	379	376	374	372
DRREDDY	1304	1311	1293	1286	1275
EICHERMOT	5506	5573	5453	5386	5334
ETERNAL	309	312	306	303	300
GRASIM	2794	2822	2767	2739	2712
HCLTECH	1489	1494	1484	1480	1474
HDFCBANK	2039	2043	2033	2028	2023
HDFCLIFE	767	772	761	756	750
HEROMO-TOCO	4311	4402	4245	4154	4088
HINDALCO	695	702	689	681	676
HINDUNILVR	2478	2505	2444	2417	2383
ICICIBANK	1484	1491	1478	1472	1466
INDUSINDBK	818	829	809	798	789
INFY	1532	1538	1522	1515	1506

SYMBOL	R1	R2	PP	S1	S2
ITC	412	413	410	408	406
JIOFIN	324	327	322	319	318
JSWSTEEL	1054	1066	1046	1034	1026
KOTAKBANK	1987	2003	1979	1963	1955
LT	3715	3751	3662	3627	3574
M&M	3269	3309	3221	3180	3132
MARUTI	12621	12699	12485	12407	12271
NESTLEIND	2255	2265	2244	2234	2223
NTPC	346	350	339	335	329
ONGC	244	246	242	241	238
POWERGRID	295	301	291	285	281
RELIANCE	1426	1439	1417	1404	1394
SBILIFE	1856	1865	1845	1836	1825
SBIN	809	812	805	802	799
SHRIRAMFIN	643	652	636	628	620
SUNPHARMA	1756	1768	1738	1726	1708
TATACONSUM	1091	1102	1076	1064	1050
TATAMOTORS	686	701	677	662	652
TATASTEEL	163	164	163	162	161
TCS	3083	3095	3076	3064	3057
TECHM	1477	1483	1467	1461	1452
TITAN	3417	3437	3390	3370	3343
TRENT	5102	5139	5058	5022	4978
ULTRACEMCO	12428	12524	12334	12238	12144
WIPRO	251	253	250	248	247

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		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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