Daily Derivative

AUGUST 08, 2025

Market Outlook

The Nifty 50 settled at 24,596 after a volatile session, recovered sharply from the lower trend line of the falling channel. India VIX declined over 2% to 11.68, indicating reduced market volatility ahead. On the derivatives front, substantial OI build-up for next weekly expiry, at the 24,500 and 24,400 put strikes highlights strong immediate support. However, resistance remains intact at the 24,700 and 24,800 levels, with major call writing.

Key Indices Update

INDEX	CLOSE	CHANGE (%)
NIFTY	24596.15	0.09
SENSEX	80623.26	0.10
BANKNIFTY	55521.15	0.20
INDIA VIX	11.68	-2.28

FIIs STATISTICS

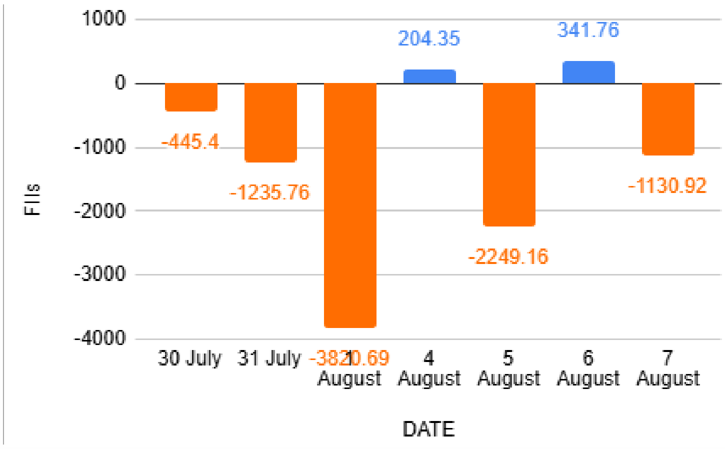
FIIs F&O Data

Sector	Buy/Sell	Change in OI
Index Futures	-1130.92	3.72%
Index Options	3874.17	-32.80%
Stock Futures	1240.45	0.76%
Stock Options	-32.98	7.73%

FIIs & DIIs Cash Segment (Rs. In Crore)

Category	Amount	MTD	YTD
FII	-4997.19	-15951	-41619
DII	10864.04	29071	258556

FIIs Activity in Index Future



Amt in Crores

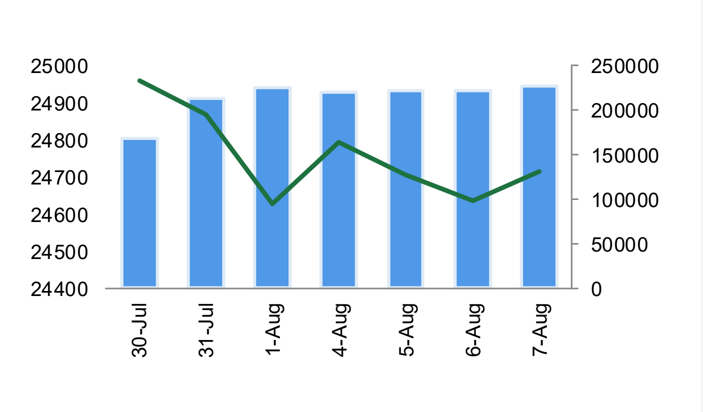
NIFTY 50 HIGH DELIVERY STOCKS

SYMBOL	DELIVERABLE QTY	CHG IN DLY RATIO VS PREV DAY	% CHG IN TRD QTY OVER PREV DAY
ETERNAL	202948070	1.21	1678.77
TATASTEEL	12873255	3.8	72.33
KOTAKBANK	11889232	12.42	446.61
ITC	7947946	4.65	26.81
INFY	6976762	-8.98	-6.39
POWERGRID	5865244	-7.16	-31.51
RELIANCE	5609828	-5.65	71
NTPC	5553497	-18.19	-37.06
ICICIBANK	5220885	-6.27	-4.78
HDFCBANK	3957541	-13.26	-7.1

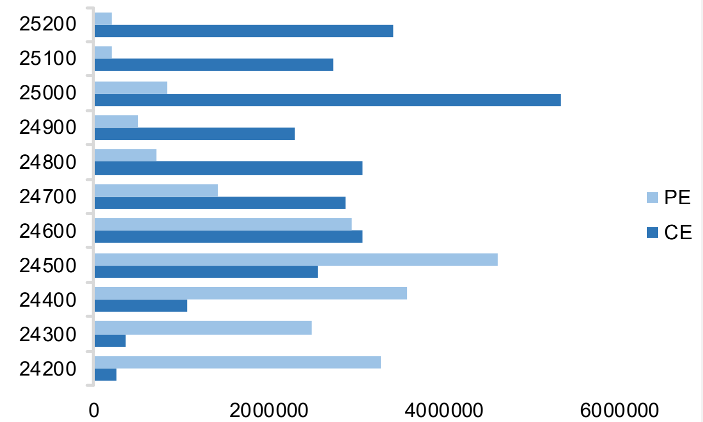
NIFTY

Nifty	24715.00
OI (In contracts)	227140
CHANGE IN OI (%)	2.12
PRICE CHANGE (%)	0.33
IMPLICATION	LONG BUILDUP

NIFTY (CLOSE VS OI)



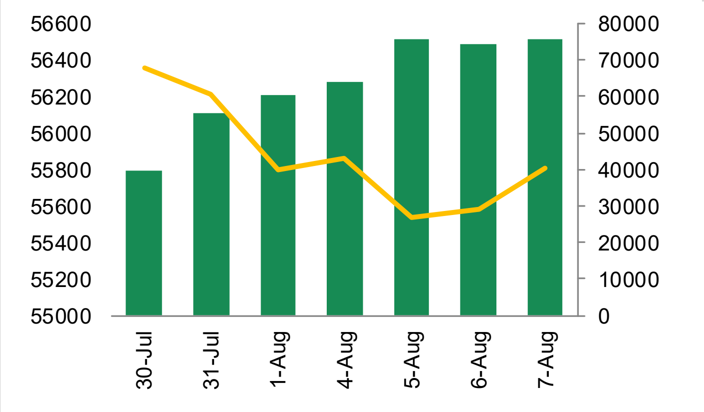
NIFTY OPTION CHAIN



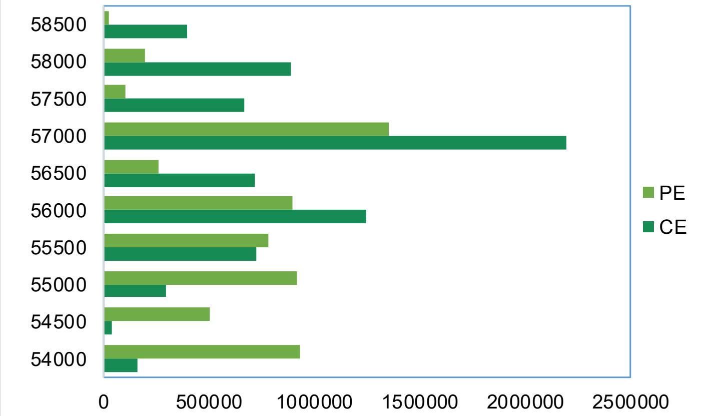
BANKNIFTY

Banknifty	55811.00
OI (In contracts)	75597
CHANGE IN OI (%)	1.64
PRICE CHANGE (%)	0.41
IMPLICATION	LONG BUILDUP

BANKNIFTY (CLOSE VS OI)



BANKNIFTY OPTION CHAIN



Long Buildup

Symbol	Price	Price %	OI	OI %
ETERNAL	304.75	1.79	220793825	36.54
NUVAMA	6974	0.11	110700	25.83
FORTIS	887.5	3.2	10310600	14.14
IEX	134.7	1.42	41441250	9.22
CONCOR	554.2	0.04	21930000	9.07

Short Buildup

Symbol	Price	Price %	OI	OI %
KFINTECH	1088.1	-1.92	2243700	13.63
INDUSTOWER	336.35	-1.61	69589500	9.83
PAGEIND	45505	-0.75	298755	7.07
BHEL	228.41	-4.9	58277625	6.76
LICI	888.5	-0.97	6493900	6.51

Top 10 High PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
TORNTPOWER	671250	629625	1.07
CROMPTON	5360400	5110200	1.05
CUMMINSIND	784800	750600	1.05
BANKBARODA	31218525	29925675	1.04
PETRONET	15591600	15291000	1.02
ZYDUSLIFE	2013300	2002500	1.01
MANAPPURAM	14967000	15000000	1
ALKEM	153250	155625	0.98
APLAPOLLO	1627150	1654100	0.98
VEDL	17785900	18130900	0.98

Top 10 Low PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
BOSCHLTD	130775	410750	0.32
SUZLON	13336000	38592000	0.35
SBILIFE	1207875	3266250	0.37
MARICO	2808000	7312800	0.38
PAGEIND	20610	53385	0.39
GMRAIRPORT	26086500	64979100	0.4
MUTHOOTFIN	688050	1698950	0.4
ONGC	19221750	48384000	0.4
DABUR	3875000	9466250	0.41
NTPC	12915000	31188000	0.41

NIFTY 50 SUPPORT-RESISTANCE LEVELS

SYMBOL	R1	R2	PP	S1	S2
ADANIENT	2338	2370	2319	2286	2268
ADANIPORTS	1389	1405	1376	1360	1347
APOLLOHOSP	7278	7345	7237	7171	7130
ASIANPAINT	2521	2547	2484	2458	2421
AXISBANK	1082	1089	1076	1070	1063
BAJAJ-AUTO	8301	8385	8228	8144	8070
BAJAJFINSV	1952	1972	1936	1917	1901
BAJFINANCE	892	904	885	874	867
BEL	393	397	390	387	384
BHARTIARTL	1959	1984	1943	1918	1902
CIPLA	1503	1514	1491	1480	1467
COALINDIA	375	378	372	369	366
DRREDDY	1209	1223	1200	1186	1177
EICHERMOT	5726	5759	5702	5669	5645
ETERNAL	303	307	300	296	293
GRASIM	2792	2816	2776	2752	2736
HCLTECH	1481	1496	1472	1457	1448
HDFCBANK	1997	2002	1988	1983	1974
HDFCLIFE	760	766	750	744	734
HEROMOTOCO	4524	4567	4498	4456	4429
HINDALCO	686	691	683	679	676
HINDUNILVR	2564	2587	2549	2526	2511
ICICIBANK	1447	1453	1442	1435	1431
INDUSINDBK	820	833	809	796	785
INFY	1452	1466	1442	1428	1419

SYMBOL	R1	R2	PP	S1	S2
ITC	418	423	415	410	407
JIOFIN	332	337	329	324	322
JSWSTEEL	1064	1071	1057	1051	1044
KOTAKBANK	2025	2044	2012	1993	1980
LT	3666	3696	3649	3619	3601
M&M	3255	3275	3220	3200	3165
MARUTI	12624	12680	12580	12524	12480
NESTLEIND	2266	2291	2251	2226	2211
NTPC	335	337	334	332	331
ONGC	236	237	235	234	233
POWERGRID	287	290	285	283	281
RELIANCE	1398	1403	1391	1387	1380
SBILIFE	1873	1889	1863	1847	1837
SBIN	812	818	807	802	796
SHRIRAMFIN	641	651	633	623	614
SUNPHARMA	1620	1643	1607	1585	1571
TATACONSUM	1067	1077	1061	1050	1044
TATAMOTORS	661	665	656	652	648
TATASTEEL	160	161	159	158	157
TCS	3063	3087	3048	3024	3010
TECHM	1484	1504	1472	1452	1439
TITAN	3459	3496	3432	3395	3368
TRENT	5431	5493	5380	5318	5267
ULTRACEMCO	12373	12469	12314	12218	12159
WIPRO	243	247	241	237	235

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		Yes	No
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