Daily Derivative

JUNE 12, 2025

Market Outlook

The Nifty 50 closed the day at 25136 mark, faced a volatile session within trading range of 25080 to 25220. The India VIX ended at 13.71. The Advance-Decline Ratio is 1.27, indicating bullish trend. On Derivatives front 25100 call strike has witnessed unwinding, indicating resistance at 25,100 is less relevant now, while, OI build up at 25200 call & put options If the index sustains above 25,200, we may see further upside toward 25,300–25,500. But if it fails to cross 25,200, consolidation or mild pullback is possible.

Key Indices Update

INDEX	CLOSE	CHANGE (%)
NIFTY	25136.75	0.13
SENSEX	82551.68	0.19
BANKNIFTY	56456.00	-0.31
INDIA VIX	13.71	-2.16

FIIs STATISTICS

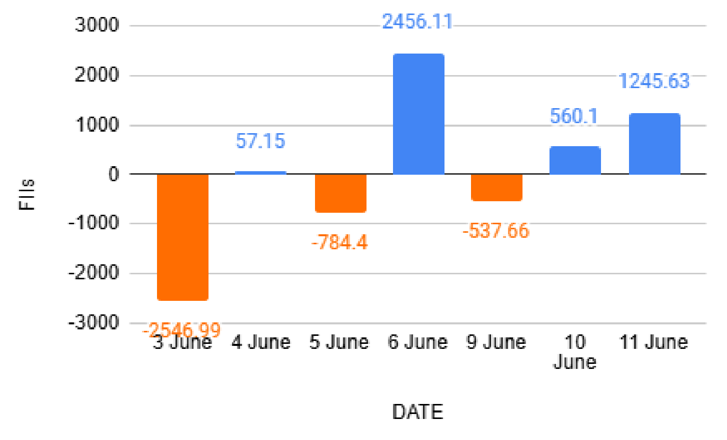
FIIs F&O Data

Sector	Buy/Sell	Change in OI
Index Futures	1245.63	0.38%
Index Options	56946.7	7.43%
Stock Futures	-1212.92	-0.20%
Stock Options	-3652.52	8.11%

FIIs & DIIs Cash Segment (Rs. In Crore)

Category	Amount	MTD	YTD
FII	-446.31	285	14793
DII	1584.87	40926	136797

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	22235158	0.21	10.62
ITC	16968873	12.28	59.41
BEL	9563228	14.54	-31.8
WIPRO	8707749	3.4	60.79
POWERGRID	7786662	11.87	50.42
INFY	7578232	17.32	23.34
NTPC	7163475	5.37	-10.39
BHARTIARTL	7083017	9.96	12.38
COALINDIA	6213343	-5.44	87.75
ICICIBANK	5213787	1.5	-44.7

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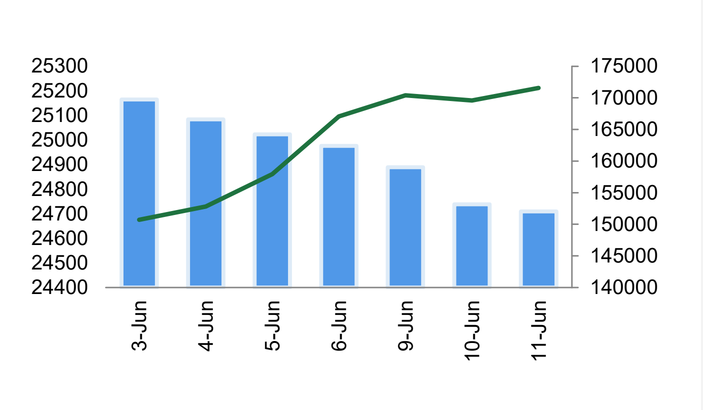
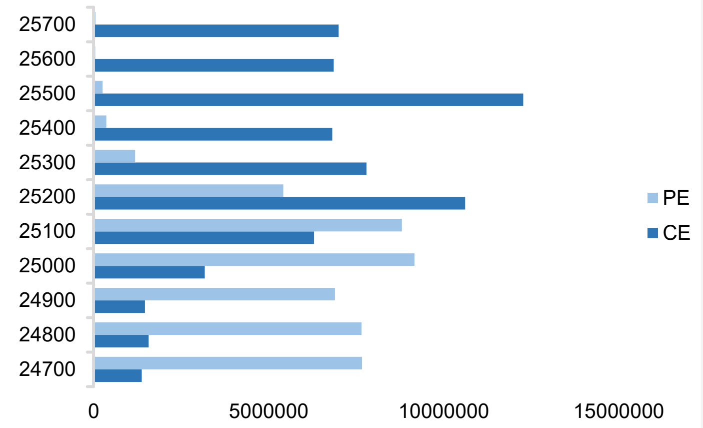
NIFTY

Nifty	25211.70
OI (In contracts)	152040
CHANGE IN OI (%)	-0.74
PRICE CHANGE (%)	0.20
IMPLICATION	SHORT COVERING

NIFTY (CLOSE VS OI)



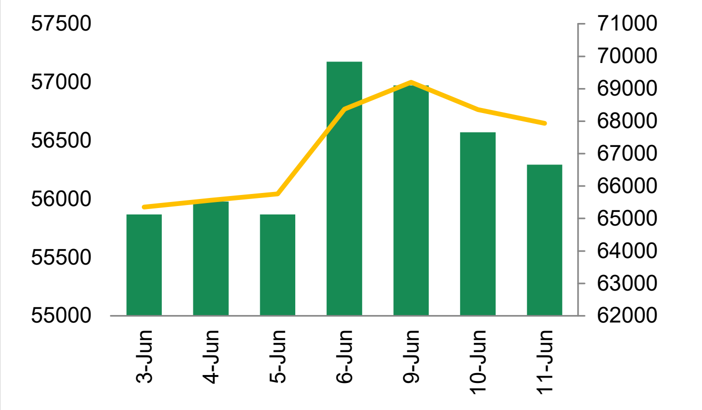
NIFTY OPTION CHAIN



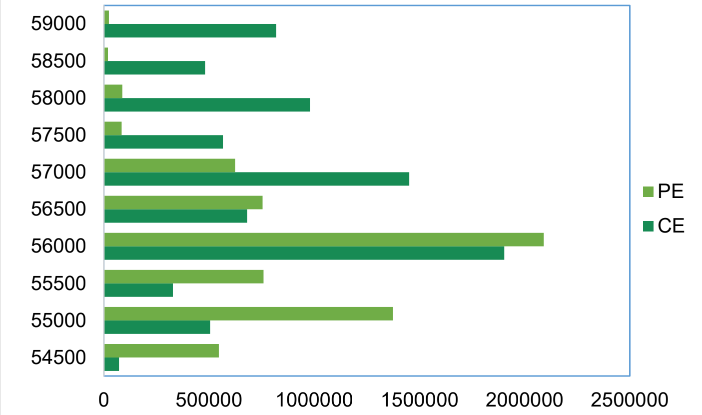
BANKNIFTY

Banknifty	56648.60
OI (In contracts)	66663
CHANGE IN OI (%)	-1.47
PRICE CHANGE (%)	-0.20
IMPLICATION	LONG UNWINDING

BANKNIFTY (CLOSE VS OI)



BANKNIFTY OPTION CHAIN



Long Buildup

Symbol	Price	Price %	OI	OI %
MANKIND	2389.1	0.05	517275	7.93
UNOMINDA	1109.1	0.64	1580700	7.76
LICI	968.6	1.83	9350075	7.61
OIL	466.7	6.44	14199675	6.46
SYNGENE	665.95	0.89	8803000	4.15

Short Buildup

Symbol	Price	Price %	OI	OI %
UNITDSPR	1510.7	-6.61	13753600	33.15
KAYNES	5595.5	-0.29	227000	17.43
PPLPHARMA	205.42	-0.77	7460000	10.03
MAZDOCK	3330.3	-2.45	2241400	7.52
BDL	1900.1	-3.78	1796925	7.13

Top 10 High PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
MFSL	1989600	1578400	1.26
APLAPOLLO	1458450	1267350	1.15
AUBANK	7810000	6953000	1.12
SOLARINDS	586800	528375	1.11
BPCL	18614600	17064025	1.09
CUMMINSIND	1207300	1138200	1.06
MIDCPNIFTY	5444460	5137540	1.06
HDFCAMC	1098000	1060200	1.04
IIFL	5898200	5676700	1.04
PAYTM	5031150	4984525	1.01

Top 10 Low PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
BOSCHLTD	34700	107150	0.32
NYKAA	10747575	33870000	0.32
KAYNES	97400	293300	0.33
PPLPHARMA	2047500	6290000	0.33
SBILIFE	1711500	5251875	0.33
TATACONSUM	1607120	4702914	0.34
VBL	6355475	17766800	0.36
PAGEIND	19470	52260	0.37
GMRAIRPORT	27138825	70797375	0.38
UNOMINDA	256850	669900	0.38

NIFTY 50 SUPPORT-RESISTANCE LEVELS

SYMBOL	R1	R2	PP	S1	S2
ADANIENT	2669	2716	2627	2580	2539
ADANIPORTS	1489	1505	1478	1463	1452
APOLLOHOSP	6983	7034	6954	6904	6875
ASIANPAINT	2238	2252	2229	2215	2206
AXISBANK	1242	1249	1232	1225	1215
BAJAJ-AUTO	8691	8733	8653	8611	8573
BAJAJFINSV	2029	2051	2013	1991	1975
BAJFINANCE	9651	9778	9582	9454	9385
BEL	402	406	399	395	392
BHARTIARTL	1876	1891	1866	1851	1842
CIPLA	1519	1524	1514	1509	1505
COALINDIA	404	407	402	399	398
DRREDDY	1373	1391	1348	1329	1305
EICHERMOT	5433	5469	5413	5377	5357
ETERNAL	258	260	256	254	252
GRASIM	2746	2779	2709	2677	2640
HCLTECH	1691	1709	1672	1654	1635
HDFCBANK	1980	1992	1973	1962	1955
HDFCLIFE	768	774	759	753	744
HEROMO-TOCO	4398	4424	4364	4338	4305
HINDALCO	666	672	659	653	645
HINDUNILVR	2385	2393	2375	2366	2357
ICICIBANK	1443	1457	1433	1419	1409
INDUSINDBK	857	868	847	835	825
INFY	1616	1632	1598	1582	1564

SYMBOL	R1	R2	PP	S1	S2
ITC	430	433	427	425	422
JIOFIN	306	309	304	302	300
JSWSTEEL	1019	1031	1012	1000	993
KOTAKBANK	2174	2193	2158	2139	2123
LT	3705	3724	3691	3672	3658
M&M	3104	3128	3090	3066	3052
MARUTI	12678	12833	12569	12414	12305
NESTLEIND	2446	2458	2429	2418	2401
NTPC	342	344	340	338	336
ONGC	246	247	245	244	242
POWERGRID	303	305	301	300	298
RELIANCE	1453	1463	1447	1437	1431
SBILIFE	1805	1815	1793	1782	1770
SBIN	824	828	821	816	813
SHRIRAMFIN	708	714	700	694	686
SUNPHARMA	1706	1720	1696	1682	1672
TATACONSUM	1127	1137	1121	1112	1106
TATAMOTORS	742	750	730	722	709
TATASTEEL	159	161	157	155	154
TCS	3502	3534	3469	3438	3405
TECHM	1644	1670	1615	1589	1561
TITAN	3547	3564	3533	3517	3503
TRENT	5920	6011	5869	5779	5728
ULTRACEMCO	11506	11591	11430	11345	11269
WIPRO	257	259	255	253	251

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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
	I/we or any of my/our relatives, have actual/beneficial ownership of one percent. or more securities of the subject company, at the end of the month immediately preceding the date of publication of the research report or date of the public appearance?		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 received any compensation for products or services other than brokerage services from the subject company in the past twelve months?		No
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	I/we have served as an officer, director or employee of the subject company?		No
	I/we have been engaged in market making activity for the subject company?		No

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SS. No.	Name(s) of RA.	Signatures of RA	Serial Question of question which the signing RA needs to make a separate declaration / answer	Yes	No

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Name	Email ID	Designation
Vishvajeet Singh	*vishvajeet.singh1@religare.com*	*Research Analyst*