

Daily **Derivative**

JUNE 27, 2025

Market Outlook

The Nifty 50 ended the day on a positive note at 25549, while banking index made fresh all time high at 57263 after finding support from private banking gains. The India VIX ended at 12.59. The Advance-Decline Ratio is 5.25, indicating positive trend. On derivatives front, Put OI increased near ATM strikes and highest Call OI builds at 26000 strike indicating fresh longs for upside potential of 25800-26000.

Key Indices Update

INDEX	CLOSE	CHANGE (%)
NIFTY	25549.00	1.21
SENSEX	83755.87	1.21
BANKNIFTY	57206.70	1.03
INDIA VIX	12.59	-2.87

Flls STATISTICS

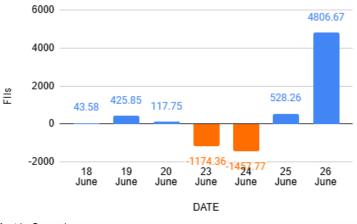
Flls F&O Data

Buy/Sell	Change in OI
4806.67	-27.53%
32273.51	-55.23%
3166.91	-6.44%
4491.60	-82.50%
	4806.67 32273.51 3166.91

Flls & Dlls Cash Segment (Rs. In Crore)

Category	Amount	MTD	YTD
FII	12594.38	7027	21534
DII	-195.23	77922	173793

Flls 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	17082370	-6.3	172.11	
SBIN	16405235	15.13	278.42	
SHRIRAMFIN	11990658	8.75	493.67	
RELIANCE	8878317	-4.43	94.77	
ONGC	8846497	3.32	20.78	
ITC	8776093	-6.46	37.77	
NTPC	8521828	-8.28	-23.43	
ICICIBANK	7893044	-13.8	80.91	
BHARTIARTL	6300867	-2.81	126.67	
BAJFINANCE	6032970	-4.92	76.3	



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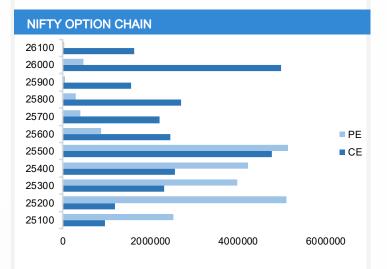
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NIFTY

Nifty	25618.00
OI (In contracts)	202532
CHANGE IN OI (%)	16.08
PRICE CHANGE (%)	1.06
IMPLICATION	LONG BUILDUP

NIFTY (CLOSE VS OI)





Long Buildup

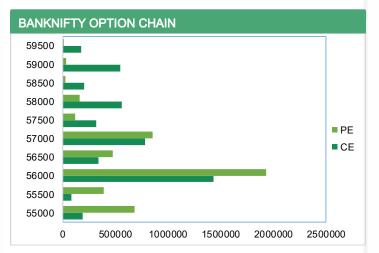
Symbol	Price	Price %	OI	OI %
CESC	173.69	0.29	18429500	40.83
IRB	50.54	0.7	102588225	39.96
HUDCO	242.11	0.2	33843900	36.28
IEX	191.1	0.37	43908750	33.69
TATATECH	710.25	0.77	12468000	32.44

BANKNIFTY

Banknifty	57253.20
OI (In contracts)	72759.16667
CHANGE IN OI (%)	51.30
PRICE CHANGE (%)	0.82
IMPLICATION	LONG BUILDUP

BANKNIFTY (CLOSE VS OI)





Short Buildup

Symbol	Price	Price %	OI	OI %
FEDERALBNK	209.55	-0.82	76705000	49.03
PPLPHARMA	202.26	-0.55	7730000	42.75
LUPIN	1933	-0.41	9830250	41.95
BIOCON	352.35	-0.45	35657500	41.47
MAZDOCK	3145	-2.21	3242925	39.78

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Top 10 High PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
MFSL	2406400	1612000	1.49
AUBANK	8710000	6976000	1.25
LTF	37779754	31336626	1.21
POLYCAB	1150500	1000000	1.15
APLAPOLLO	1356250	1199800	1.13
ZYDUSLIFE	3420900	3049200	1.12
FORTIS	2423425	2190925	1.11
SAIL	38690900	34722900	1.11
BPCL	19555650	17999250	1.09
JIOFIN	48140200	45177300	1.07

Top 10 Low PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
BOSCHLTD	30850	96050	0.32
ONGC	33909425	105892000	0.32
YESBANK	298557700	791056100	0.38
ABFRL	14175200	35851400	0.4
MAZDOCK	1180200	2866675	0.41
VBL	7827325	17998600	0.43
ATGL	1934875	4352900	0.44
RVNL	5145250	11702625	0.44
SHREECEM	64300	147075	0.44
PNBHOUSING	2007850	4488900	0.45



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S. No.	Statement		wer
		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 been engaged in market making activity for the subject company?		No

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[Please note that only in case of multiple RAs and if the answers differ inter-se between the RAs, then RA specific answer with respect to questions under F(a) to F(j) above, are given below]

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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