Daily Derivative

MAY 14, 2025

Market Outlook

Nifty 50 ended the day at 24578 after making day high near 25000. The India VIX ended at 18.20. The Advance-Decline Ratio is 0.35, indicating Bearish trend. Derivatives data suggests Sideways sentiments in the market for the coming sessions, with significant decrease in CALL and PUT options OI data.

Key Indices Update

INDEX	CLOSE	CHANGE (%)
NIFTY	24578.35	-1.38
SENSEX	81148.22	-1.55
BANKNIFTY	54940.85	-0.79
SMALLCAP	16903.40	0.81

FIIs STATISTICS

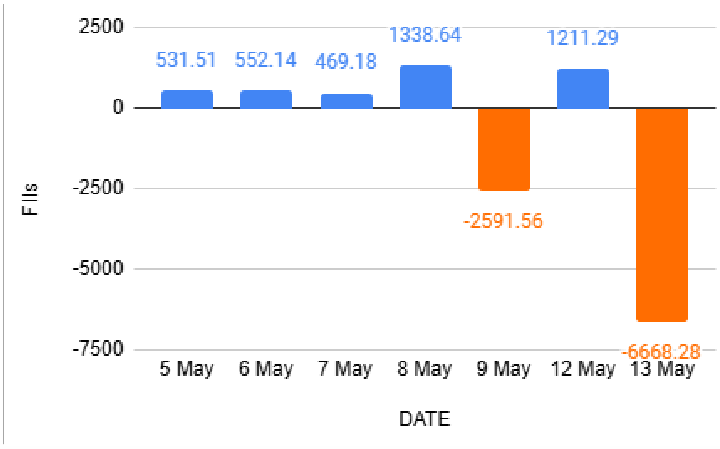
FIIs F&O Data

Sector	Buy/Sell	Change in OI
Index Futures	-6668.28	-8.74%
Index Options	-13235	13.40%
Stock Futures	-7240.31	-0.71%
Stock Options	-3015.67	4.22%

FIIs & DIIs Cash Segment (Rs. In Crore)

Category	Amount	MTD	YTD
FII	-476.86	8627	11362
DII	4273.80	19463	47691

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	23544000	0.83	41.19
POWERGRID	10347345	2.43	151.73
NTPC	9730900	7.93	84.74
HDFCBANK	8111085	-2.73	30.2
ICICIBANK	7683857	-5.42	25.69
ITC	7642356	-12.66	86.46
INFY	7362230	-1.31	12.95
BHARTIARTL	5938236	2.75	124.03
RELIANCE	5936423	-13.5	6.87
SUNPHARMA	4032920	6.88	-24.21

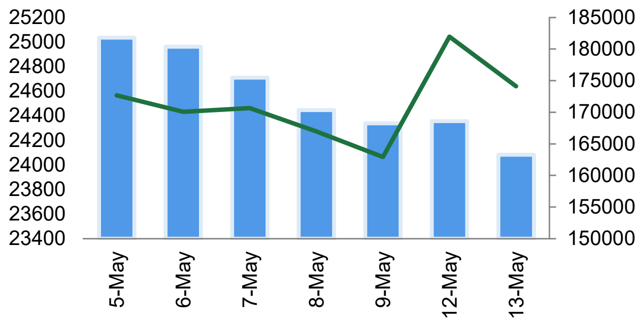
NIFTY

Nifty	24640.20
OI (In contracts)	163287
CHANGE IN OI (%)	-3.14
PRICE CHANGE (%)	-1.61
IMPLICATION	LONG UNWINDING

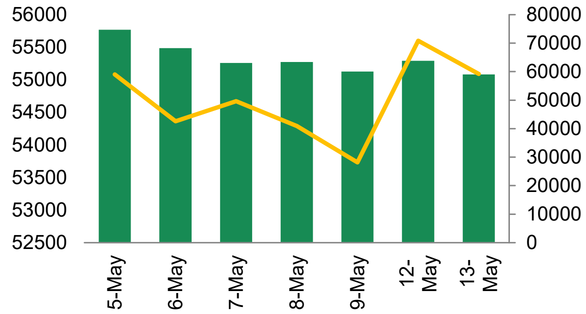
BANKNIFTY

Banknifty	55089.00
OI (In lakhs)	59009
CHANGE IN OI (%)	-7.57
PRICE CHANGE (%)	-0.92
IMPLICATION	LONG UNWINDING

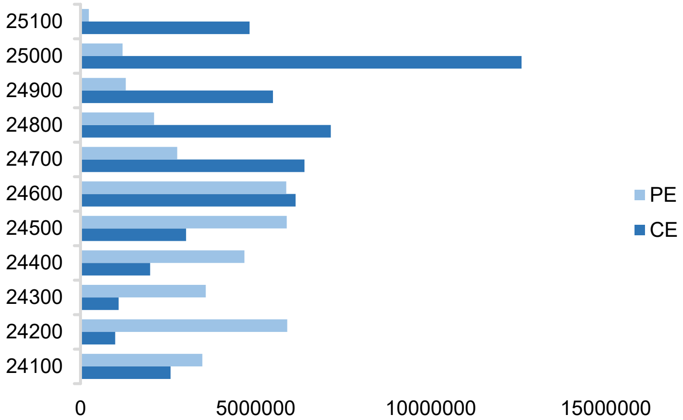
NIFTY (CLOSE VS OI)



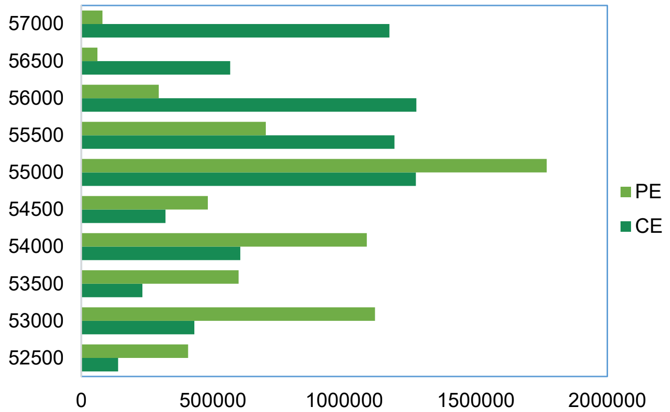
BANKNIFTY (CLOSE VS OI)



NIFTY OPTION CHAIN



BANKNIFTY OPTION CHAIN



Long Build Up

Symbol	Price	Price %	OI	OI %
KALYANKJIL	556.6	2.9	12271350	7.5
DELHIVERY	319.4	2.1	14912975	6.4
NBCC	101.36	1.3	31882600	5.7
IIFL	405.7	3.9	12455800	4.8
SUNPHARMA	1706.4	0.7	17027500	4.3

Short Build Up

Symbol	Price	Price %	OI	OI %
PAYTM	859.65	-1.3	24374350	42.7
HUDCO	221.43	-1.9	19288450	10.2
UPL	641.75	-5.1	33178530	9.3
SHREECEM	30100	-0.6	280100	6.9
CAMS	3640	-1.4	1626125	6.6

Top 10 High PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
AARTIIND	9830600	7284000	1.35
BSE	4848875	3604125	1.35
INDIGO	2637600	1998150	1.32
NCC	7342325	5747450	1.28
CANBK	124247250	111084750	1.12
JSL	1277200	1174900	1.09
MFSL	1560800	1428800	1.09
PRESTIGE	1227850	1123525	1.09
BHEL	27281625	25281375	1.08
MANAPPURAM	30981000	29274000	1.06

Top 10 Low PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
SYNGENE	4818000	15498000	0.31
NTPC	19266000	52866000	0.36
UPL	10628620	29263935	0.36
ULTRACEMCO	720150	1888850	0.38
VBL	6522400	17322375	0.38
SUNPHARMA	4796400	12071150	0.4
IDEA	565938300	1375089700	0.41
BHARTIARTL	8924775	21052950	0.42
HDFCLIFE	8109200	18256700	0.44
IRFC	27828925	62611050	0.44

NIFTY 50 SUPPORT-RESISTANCE LEVELS

SYMBOL	R1	R2	PP	S1	S2
ADANIENT	2477	2518	2403	2362	2288
ADANIPORTS	1382	1396	1365	1352	1335
APOLLOHOSP	7031	7098	6903	6836	6709
ASIANPAINT	2387	2413	2362	2337	2311
AXISBANK	1223	1238	1197	1182	1155
BAJAJ-AUTO	8181	8280	7990	7891	7700
BAJAJFINSV	2081	2101	2047	2027	1992
BAJFINANCE	9148	9229	8999	8918	8769
BEL	328	331	322	319	313
BHARTIARTL	1895	1909	1874	1860	1840
CIPLA	1536	1554	1500	1481	1445
COALINDIA	401	405	395	391	384
DRREDDY	1224	1249	1183	1158	1118
EICHERMOT	5599	5649	5516	5466	5383
ETERNAL	244	247	238	235	229
GRASIM	2794	2835	2733	2693	2631
HCLTECH	1704	1733	1650	1621	1567
HDFCBANK	1987	2006	1952	1933	1897
HDFCLIFE	744	750	734	728	718
HEROMO-TOCO	4031	4070	3970	3932	3870
HINDALCO	662	669	650	644	632
HINDUNILVR	2412	2428	2382	2366	2336
ICICIBANK	1472	1490	1439	1422	1389
INDUSINDBK	823	855	805	772	754
INFY	1671	1710	1598	1560	1487

SYMBOL	R1	R2	PP	S1	S2
ITC	439	443	433	430	423
JIOFIN	268	272	261	257	251
JSWSTEEL	1024	1038	998	984	958
KOTAKBANK	2174	2191	2152	2135	2113
LT	3644	3688	3567	3522	3445
M&M	3145	3174	3093	3065	3013
MARUTI	12686	12764	12545	12467	12326
NESTLEIND	2410	2428	2375	2356	2321
NTPC	355	359	347	343	335
ONGC	249	253	242	239	232
POWERGRID	313	316	310	307	304
RELIANCE	1456	1470	1430	1415	1389
SBILIFE	1770	1782	1750	1738	1718
SBIN	800	810	790	780	770
SHRIRAMFIN	662	675	636	622	596
SUNPHARMA	1736	1777	1681	1640	1585
TATACONSUM	1163	1176	1143	1129	1109
TATAMOTORS	734	744	723	713	702
TATASTEEL	155	158	150	147	142
TCS	3681	3726	3598	3554	3471
TECHM	1600	1621	1560	1538	1498
TITAN	3603	3630	3572	3545	3513
TRENT	5579	5676	5412	5315	5148
ULTRACEMCO	11864	11946	11731	11649	11516
WIPRO	264	268	254	249	240

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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
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	I/we have received any compensation from the subject company in the past twelve months?		No
	I/we have managed or co-managed public offering of securities for the subject company in the past twelve months?		No
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	I/we have been engaged in market making activity for the subject company?		No

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