Daily Derivative

JUNE 05, 2025

Market Outlook

The Nifty 50 closed the day at 24620, traded sideways to slightly positive side for the whole day. The India VIX ended at 14.7. The Advance-Decline Ratio is 1.77, indicating bullish trend. Derivative data indicates a sideways sentiments as we observed Increase in OI build up for both ATM Call and Put options for current expiry. The options data suggests a mildly bearish to neutral outlook. While the price action is negative, put writers expect the downside to be limited, indicating potential consolidation or support nearby 24500.

Key Indices Update

INDEX	CLOSE	CHANGE (%)
NIFTY	24620.20	0.32
SENSEX	80998.25	0.32
BANKNIFTY	55676.85	0.14
INDIA VIX	15.74	-4.89

FIIs STATISTICS

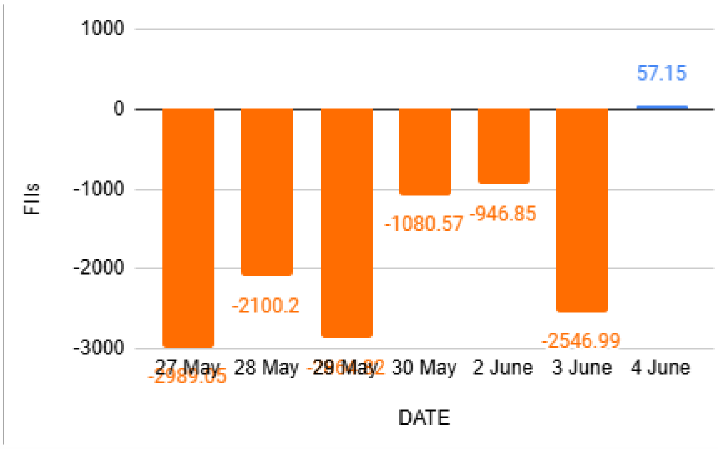
FIIs F&O Data

Sector	Buy/Sell	Change in OI
Index Futures	57.15	1.32%
Index Options	-18900.1	-0.35%
Stock Futures	-517.42	0.35%
Stock Options	-4530.78	14.45%

FIIs & DIIs Cash Segment (Rs. In Crore)

Category	Amount	MTD	YTD
FII	1076.18	-4367	10142
DII	2566.82	13789	109660

FIIs Activity in Index Future



Amt in Crores

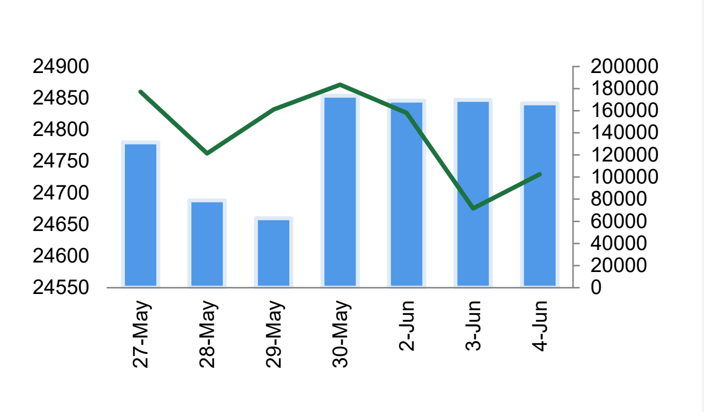
NIFTY 50 HIGH DELIVERY STOCKS

SYMBOL	DELIVERABLE QTY	CHG IN DLY RATIO VS PREV DAY	% CHG IN TRD QTY OVER PREV DAY
ETERNAL	36637865	-10.9	-23.13
NTPC	10464534	3.47	11.17
TATASTEEL	8856355	-5.51	-41.33
ITC	8189047	10.4	-4.67
ICICIBANK	6399272	9.15	-28.14
RELIANCE	5920673	7.45	-27.78
SBIN	5777557	-0.59	-32.56
POWERGRID	5724684	2.16	-21.92
HDFCBANK	4648807	-1.16	-46.83
BHARTIARTL	4013479	-2.56	5.27

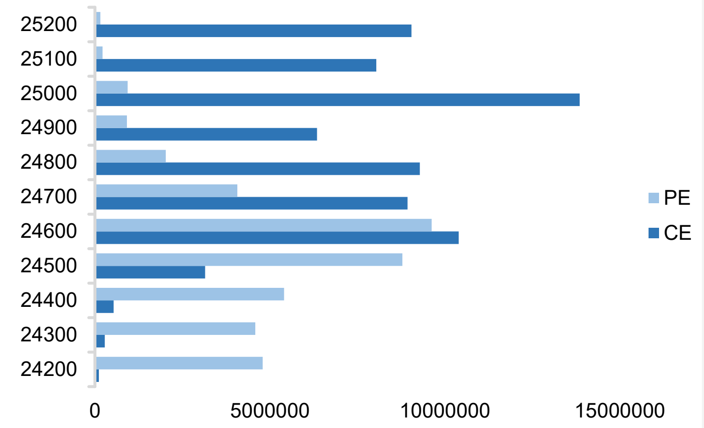
NIFTY

Nifty	24729.40
OI (In contracts)	166594
CHANGE IN OI (%)	-1.86
PRICE CHANGE (%)	0.22
IMPLICATION	SHORT COVERING

NIFTY (CLOSE VS OI)



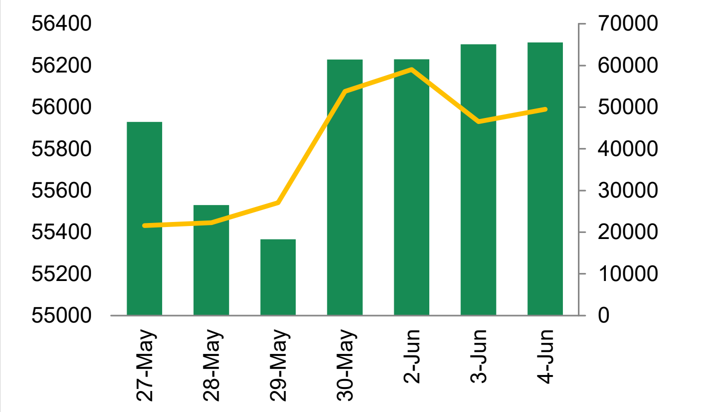
NIFTY OPTION CHAIN



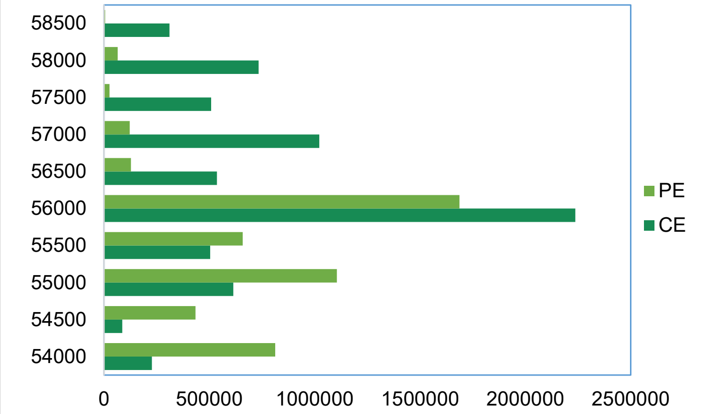
BANKNIFTY

Banknifty	55989.40
OI (In contracts)	65520
CHANGE IN OI (%)	0.61
PRICE CHANGE (%)	0.10
IMPLICATION	LONG BUILDUP

BANKNIFTY (CLOSE VS OI)



BANKNIFTY OPTION CHAIN



Long Buildup

Symbol	Price	Price %	OI	OI %
COFORGE	1726	1.1	12069375	385.0
RVNL	432.7	6.8	5248375	83.2
UNOMINDA	1060.9	2.8	956450	55.8
KAYNES	5762.5	0.5	117200	47.4
FORTIS	743.1	1.3	2004150	43.8

Short Buildup

Symbol	Price	Price %	OI	OI %
ABFRL	77.3	-10.5	71013800	143.7
TATATECH	752.65	-1.0	11771900	31.3
MAZDOCK	3434.1	-0.4	1314775	22.3
BDL	1959.7	-1.4	1268800	16.6
MANKIND	2359	-0.2	361800	10.7

Top 10 High PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
SOLARINDS	557700	357075	1.56
AARTIIND	6518250	4690700	1.39
MFSL	1732000	1504800	1.15
KAYNES	34800	31000	1.12
BPCL	12612950	11583750	1.09
ADANIENT	6430500	6075000	1.06
MARICO	2290800	2223600	1.03
BANKBARODA	29460600	29016000	1.02
ETERNAL	38729775	38402625	1.01
ABCAPITAL	8144500	8254800	0.99

Top 10 Low PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
PAGEIND	9810	34905	0.28
UNOMINDA	161700	558250	0.29
SHREECEM	17650	56825	0.31
BDL	677300	2058875	0.33
NYKAA	10008325	30232125	0.33
BOSCHLTD	23125	66625	0.35
SBILIFE	1393875	4011375	0.35
BSOFT	3993700	10719600	0.37
MARUTI	689100	1799700	0.38
CIPLA	2157200	5490100	0.39

NIFTY 50 SUPPORT-RESISTANCE LEVELS

SYMBOL	R1	R2	PP	S1	S2
ADANIENT	2514	2550	2486	2450	2422
ADANIPORTS	1461	1488	1445	1418	1402
APOLLOHOSP	6933	7014	6884	6804	6755
ASIANPAINT	2268	2289	2254	2233	2219
AXISBANK	1201	1212	1191	1179	1170
BAJAJ-AUTO	8669	8729	8585	8525	8441
BAJAJFINSV	2041	2079	2014	1976	1949
BAJFINANCE	9138	9244	9079	8974	8915
BEL	392	396	390	386	384
BHARTIARTL	1870	1888	1857	1839	1825
CIPLA	1486	1493	1476	1469	1459
COALINDIA	400	406	396	390	386
DRREDDY	1255	1261	1249	1243	1236
EICHERMOT	5421	5469	5376	5328	5283
ETERNAL	245	250	241	236	233
GRASIM	2586	2608	2556	2534	2504
HCLTECH	1654	1671	1640	1623	1609
HDFCBANK	1955	1974	1944	1925	1913
HDFCLIFE	770	781	760	749	738
HEROMO-TOCO	4268	4309	4244	4203	4179
HINDALCO	642	649	638	631	626
HINDUNILVR	2361	2382	2346	2325	2310
ICICIBANK	1457	1468	1449	1439	1431
INDUSINDBK	815	827	809	797	790
INFY	1567	1584	1554	1537	1524

SYMBOL	R1	R2	PP	S1	S2
ITC	423	426	420	417	414
JIOFIN	290	294	287	283	280
JSWSTEEL	989	999	983	973	967
KOTAKBANK	2080	2103	2063	2040	2023
LT	3682	3705	3657	3634	3609
M&M	3076	3095	3057	3038	3018
MARUTI	12326	12466	12222	12082	11978
NESTLEIND	2421	2443	2407	2385	2370
NTPC	334	339	332	327	324
ONGC	241	244	239	236	234
POWERGRID	295	300	292	287	284
RELIANCE	1428	1442	1420	1406	1398
SBILIFE	1808	1831	1795	1772	1758
SBIN	821	829	815	806	800
SHRIRAMFIN	661	669	654	645	638
SUNPHARMA	1695	1714	1680	1662	1647
TATACONSUM	1128	1136	1122	1115	1109
TATAMOTORS	711	721	705	696	690
TATASTEEL	160	163	159	157	156
TCS	3440	3484	3416	3371	3347
TECHM	1569	1586	1556	1539	1525
TITAN	3581	3623	3553	3510	3482
TRENT	5655	5702	5624	5577	5545
ULTRACEMCO	11262	11419	11164	11007	10909
WIPRO	250	252	248	246	244

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S. No.	Statement	Answer	
		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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