



Daily *Derivatives*

05 June, 2026

DERIVATIVES

Key Indices

Index	Close	Changes (%)
NIFTY	23416.55	0.05
SENSEX	74360.01	0.02
BANKNIFTY	54307.85	0.22
INDIA VIX	15.88	-2.41

Market Outlook

The Indian market witnessed a range bound sessions yesterday, as started the day on the subdued note and continues with the gradual recovery due to positive traction in the banking counters to settle the day with the nominal gains. On the derivative front put writing further intensified on the 23300 strike, suggesting an immediate support; while upside hurdle remain intact near the 23600-23700 zone. Overall, the market is expected to remain in a consolidation phase ahead with the cautiously optimistic bias as long as the immediate levels remain intact on the both side.



**TRADE IDEA OF THE DAY -
MARUTI PUT SPREAD**

**BUY 30 JUN 13200 PUT
SELL 30 JUN 12700 PUT**

Entry Range	170-180
Target	320
Stop Loss	120

Rationale

- MARUTI continues to exhibit a weak technical structure, where the stock prices continuously traded below its 20-DEMA and 50-DEMA. The inability to sustain above these key moving averages highlights persistent selling pressure and keeps the broader trend tilted to the downside.
- Price action indicates a strong resistance zone in the 13200 zone. Recent recovery attempts have failed to attract sustained buying interest, suggesting that market participants are utilizing higher levels to reduce long positions.
- Momentum indicators remain subdued. The RSI is hovering near 40 mark, reflecting a lack of bullish strength, while the MACD remains in negative territory with a flat histogram, indicating weak momentum and limited upside conviction.
- As long as the stock remains below the 13500 zone, the bearish undertone is likely to persist. On the downside, immediate support is seen near 12700, followed by the crucial 12500 level, where buying interest may emerge.



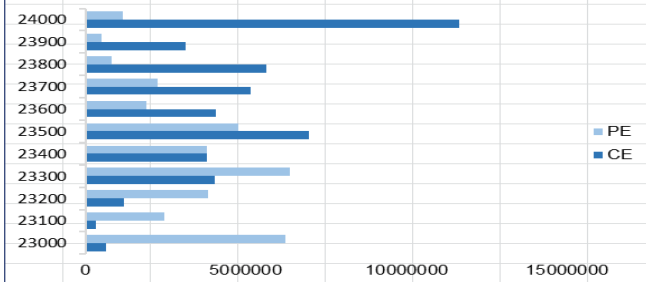
NIFTY

Nifty	23535.00
OI (In Lots)	304705
CHANGE IN OI (%)	4.04
PRICE CHANGE (%)	0.08

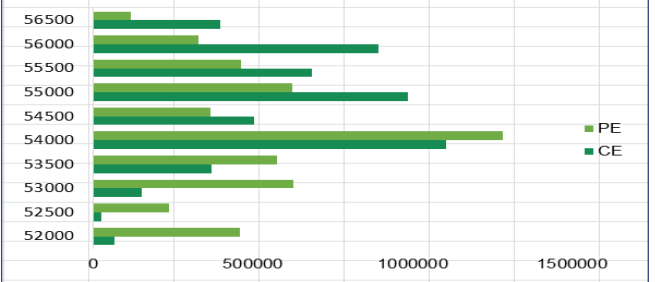
BANKNIFTY

Nifty	54674.60
OI (In Lots)	83473
CHANGE IN OI (%)	-0.54
PRICE CHANGE (%)	0.29

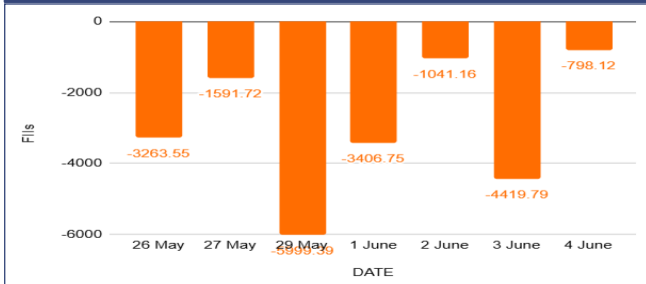
NIFTY OI



BANKNIFTY OI



FII's Activity Index Futures



FII's Long Short Ratio



Long Buildup

Name	LTP	% Change	OI (Lots)	% OI Change
NAM-INDIA	1126.5	5.03	9311	24.96
GVT&D	5129.5	2.38	5090	19.29
BLUESTARCO	1604.9	0.73	8800	13.48
KALYANKJIL	367	2.97	36160	12.56

Short Buildup

Name	LTP	% Change	OI (Lots)	% OI Change
TRENT	2796.4	-34.42	95598	55.55
VMM	118.74	-2.08	7421	17.46
ULTRACEMCO	11094	-0.97	48667	6.80
ASIANPAINT	2652.6	-0.11	46019	4.82

Breakout Stocks (1 Month High)

Name	LTP	% Change	22 DAY HIGH
LAURUSLABS	1439.3	2.56	1408.3
SAMMAANCAP	184.78	3.37	183.5
RBLBANK	356.05	1.67	354.5
-	-	-	-

Breakdown Stocks (1 Month Low)

Name	LTP	% Change	22 DAY LOW
POLICYBZR	1543.2	-2.96	1562.3
PATANJALI	429.4	-3.02	433.05
ULTRACEMCO	11089	-1.02	11111
-	-	-	-

NIFTY 50 - STOCKS KEY LEVELS

SYMBOL	R1*	R2*	LTP*	S1*	S2*
ADANIANT	2998	3023	2972.8	2933	2893
ADANIPTS	1816	1841	1790.9	1776	1761
APOLLOHOSP	8292	8335	8249	8216	8182
ASIANPAINT	2692	2722	2661.6	2638	2615
AXISBANK	1261	1268	1253.3	1245	1237
BAJAJ-AUTO	10483	10605	10362	10209	10057
BAJAJFINSV	1728	1745	1709.8	1699	1688
BAJFINANCE	880	885	874.4	869	863
BEL	413	416	409.9	405	401
BHARTIARTL	1833	1847	1818.9	1802	1784
CIPLA	1418	1437	1398.7	1367	1335
COALINDIA	486	491	481.65	475	468
DRREDDY	1279	1290	1267.5	1252	1237
EICHERMOT	7167	7224	7110	7042	6973
ETERNAL	261	267	254.35	246	238
GRASIM	3133	3162	3103.5	3080	3056
HCLTECH	1177	1186	1168.3	1159	1149
HDFCBANK	759	764	754.2	747	740
HDFCLIFE	577	580	573.75	571	567
HINDALCO	1135	1144	1125.6	1119	1112
HINDUNILVR	2102	2125	2079.4	2065	2051
ICICIBANK	1265	1279	1251.7	1235	1219
INDIGO	4544	4578	4508.8	4467	4426
INFY	1212	1223	1201.3	1193	1185
ITC	282	284	280.3	277	273

*R1 - Resistance 1 | *R2 - Resistance 2 | *LTP – Last Traded Price | *S1 - Support 1 | *S2 - Support 2

NIFTY 50 - STOCKS KEY LEVELS

SYMBOL	R1*	R2*	LTP*	S1*	S2*
JIOFIN	238	240	235.74	234	232
JSWSTEEL	1312	1323	1301.1	1292	1283
KOTAKBANK	384	387	381.5	378	375
LT	3968	3994	3942.1	3923	3904
M&M	3064	3112	3016.1	2971	2926
MARUTI	13236	13407	13064	12921	12777
MAXHEALTH	973	979	966.2	956	947
NESTLEIND	1396	1409	1382.9	1374	1366
NTPC	369	371	366.4	364	362
ONGC	271	273	267.55	265	263
POWERGRID	287	290	284.6	281	278
RELIANCE	1312	1321	1303.7	1294	1285
SBILIFE	1779	1793	1764.9	1756	1746
SBIN	990	1000	979.25	965	951
SHRIRAMFIN	923	930	915.8	906	896
SUNPHARMA	1793	1806	1780.1	1768	1756
TATACONSUM	1163	1178	1149.3	1135	1121
TATASTEEL	212	214	210.57	209	208
TCS	2257	2273	2241	2221	2200
TECHM	1507	1527	1487.3	1460	1433
TITAN	4319	4407	4231	4098	3964
TMPV	404	408	399.7	393	387
TRENT	2874	2911	2837.6	2776	2715
ULTRACEMCO	11111	11225	10997	10922	10847
WIPRO	206	207	204.32	203	201

*R1 - Resistance 1 | *R2 - Resistance 2 | *LTP – Last Traded Price | *S1 - Support 1 | *S2 - Support 2

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		Tick Appropriate	
		Yes	No
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2.	I/we or any of my/our relatives, have actual/beneficial ownership of one per cent. or more securities of the subject company, at the end of the month immediately preceding the date of the research report or date of the public appearance?		No
3.	I/we or any of my/our relative, has any other material conflict of interest at the time of publication of the research report or at the time of the public appearance?		
4.	I/we have received any compensation from the subject company in the past twelve months?		No
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7.	I/we have received any compensation or other benefits from the subject company or third party in connection with the research report?		No
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9.	I/we have been engaged in market making activity for the subject company?		No

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Nature of Interest [If answer to f (a) above conflicts is Yes

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Name(s) with Signature(s) of RA(s).

[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

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