Daily Derivative
JUNE 04, 2025

Market Outlook

The Nifty 50 closed the day at 24542 after facing selling pressure near 24850. The India VIX ended at 16.55. The Advance-Decline Ratio is 0.16, indicating negative trend. Derivative data indicates a sideways to negative sentiments as we observed Increase in OI with fall in price for June fut. ATM Call and Put Options OI decreased over the session for current expiry indicating unwinding of positions.

Key Indices Update

INDEX	CLOSE	CHANGE (%)
NIFTY	24542.50	-0.70
SENSEX	80737.51	-0.78
BANKNIFTY	55599.95	-0.54
INDIA VIX	16.55	-3.51

FIIs STATISTICS

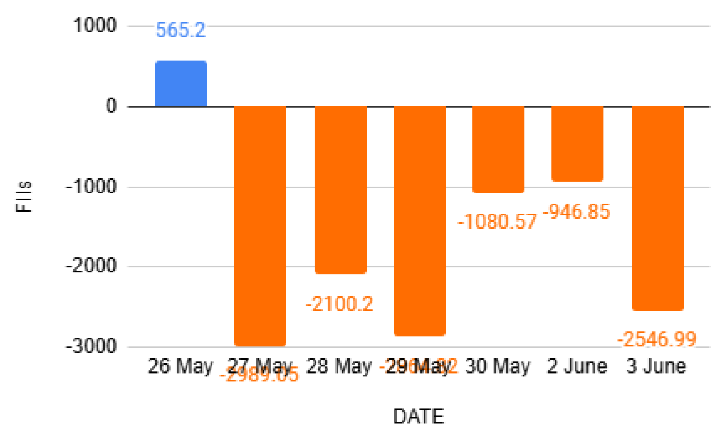
FIIs F&O Data

Sector	Buy/Sell	Change in OI
Index Futures	-2546.99	8.66%
Index Options	-23343.2	17.60%
Stock Futures	-2638.14	0.33%
Stock Options	-3081.78	20.79%

FIIs & DIIs Cash Segment (Rs. In Crore)

Category	Amount	MTD	YTD
FII	-2853.83	-5443	9066
DII	5907.97	11222	107093

FIIs Activity in Index Future



Amt in Crores

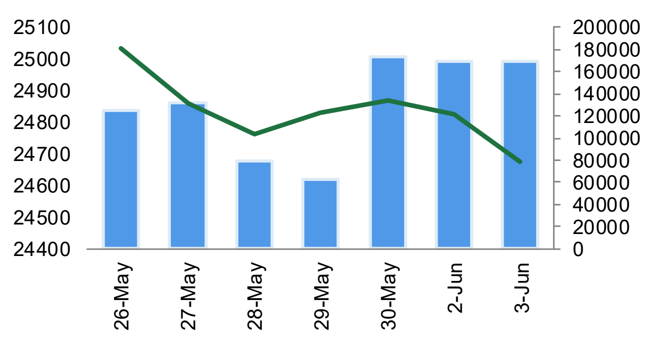
NIFTY 50 HIGH DELIVERY STOCKS

SYMBOL	DELIVERABLE QTY	CHG IN DLY RATIO VS PREV DAY	% CHG IN TRD QTY OVER PREV DAY
ETERNAL	57679984	7.74	64.98
TATASTEEL	16661984	7.44	-9.46
BEL	10321034	0.01	55.99
NTPC	8925493	-6	-52.23
HDFCBANK	8884330	7.36	66.19
SBIN	8650476	1.85	-47.02
ICICIBANK	7883352	-5.37	18.06
RELIANCE	7359424	6.69	38.94
ITC	7216414	-5.67	-11.73
POWERGRID	7094711	1.32	51.45

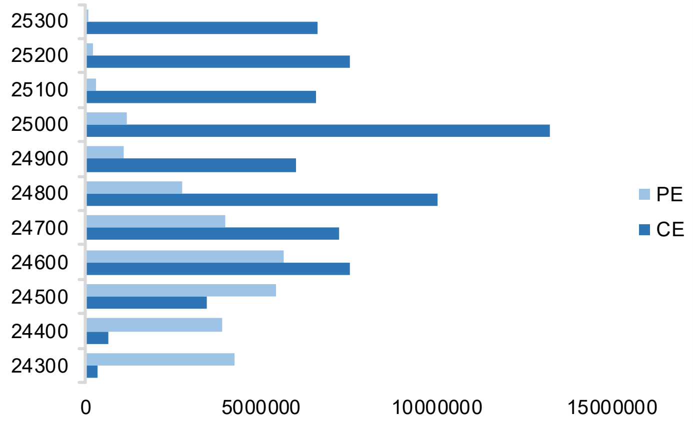
NIFTY

Nifty	24675.30
OI (In contracts)	169751
CHANGE IN OI (%)	0.45
PRICE CHANGE (%)	-0.61
IMPLICATION	SHORT BUILDUP

NIFTY (CLOSE VS OI)



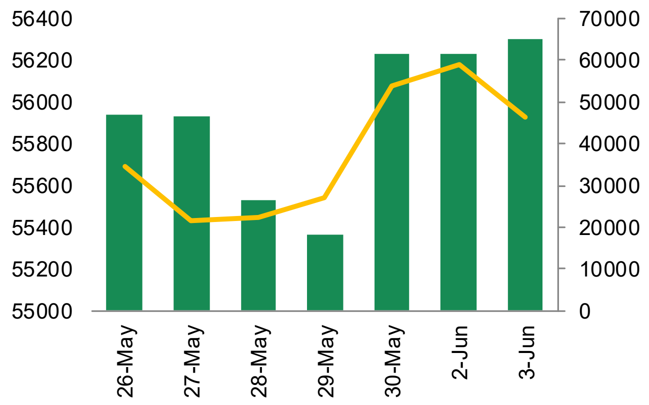
NIFTY OPTION CHAIN



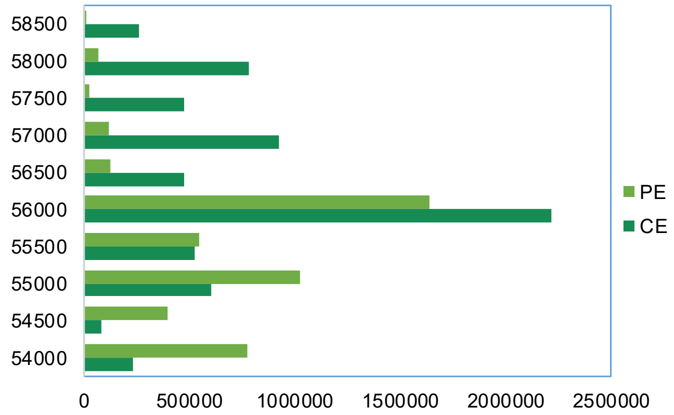
BANKNIFTY

Banknifty	55931.00
OI (In contracts)	65124
CHANGE IN OI (%)	5.89
PRICE CHANGE (%)	-0.44
IMPLICATION	SHORT BUILDUP

BANKNIFTY (CLOSE VS OI)



BANKNIFTY OPTION CHAIN



Long Buildup

Symbol	Price	Price %	OI	OI %
UNOMINDA	1031.9	0.79	613800	45.12
BDL	1988.1	0.1	1088425	33.85
FORTIS	733.85	1.2	1394225	23.73
CAMS	4184.1	0.85	1854125	21.24
MAZDOCK	3446.5	1.25	1074850	15.97

Short Buildup

Symbol	Price	Price %	OI	OI %
KAYNES	5733	-1.26	79500	90.19
YESBANK	21.01	-10.1	82287400	44.45
BLUESTARCO	1543.3	-0.8	229125	39.33
MANKIND	2363.3	-2.7	326925	33.92
PPLPHARMA	204.51	-1.16	1992500	22.24

Top 10 High PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
SOLARINDS	520275	354225	1.47
MFSL	1639200	1440000	1.14
APLAPOLLO	1009750	895650	1.13
MARICO	2172000	1988400	1.09
BPCL	11812875	10940400	1.08
KAYNES	27200	26000	1.05
ADANIENT	6297600	6069300	1.04
ABCAPITAL	7571700	7748700	0.98
BANKBARODA	28360800	29636100	0.96
BSE	9478625	9897875	0.96

Top 10 Low PCR Ratio Stocks

SCRIP	PUT	CALL	P/C RATIO
UNOMINDA	43450	181500	0.24
PAGEIND	9030	35970	0.25
BOSCHLTD	18850	68875	0.27
RVNL	748000	2780250	0.27
ABFRL	6323200	22045400	0.29
NYKAA	10066800	30854050	0.33
BSOFT	4028800	11418100	0.35
MARUTI	593650	1685450	0.35
SBILIFE	1346250	3873375	0.35
BDL	595400	1592500	0.37

NIFTY 50 SUPPORT-RESISTANCE LEVELS

SYMBOL	R1	R2	PP	S1	S2
ADANIENT	2560	2591	2541	2510	2490
ADANIPORTS	1492	1516	1459	1436	1402
APOLLOHOSP	7062	7181	6994	6875	6806
ASIANPAINT	2267	2274	2258	2251	2243
AXISBANK	1211	1221	1198	1188	1175
BAJAJ-AUTO	8657	8758	8551	8450	8344
BAJAJFINSV	2052	2067	2027	2012	1987
BAJFINANCE	9233	9293	9160	9101	9028
BEL	393	395	389	386	383
BHARTIARTL	1874	1888	1857	1844	1826
CIPLA	1483	1490	1473	1466	1456
COALINDIA	405	407	401	398	394
DRREDDY	1255	1265	1245	1235	1225
EICHERMOT	5417	5455	5375	5337	5295
ETERNAL	245	248	241	239	235
GRASIM	2557	2573	2540	2524	2507
HCLTECH	1650	1663	1631	1619	1600
HDFCBANK	1955	1968	1935	1922	1903
HDFCLIFE	780	792	771	760	751
HEROMOTOCO	4314	4394	4259	4179	4124
HINDALCO	643	651	632	624	613
HINDUNILVR	2375	2392	2356	2338	2319
ICICIBANK	1465	1474	1453	1444	1432
INDUSINDBK	825	833	818	810	804
INFY	1568	1577	1556	1547	1534

SYMBOL	R1	R2	PP	S1	S2
ITC	424	427	420	417	413
JIOFIN	291	294	288	285	282
JSWSTEEL	995	1006	985	974	963
KOTAKBANK	2089	2103	2074	2061	2045
LT	3699	3737	3641	3603	3545
M&M	3065	3093	3021	2994	2950
MARUTI	12383	12464	12273	12192	12082
NESTLEIND	2426	2436	2414	2404	2391
NTPC	337	339	334	332	329
ONGC	241	243	240	238	237
POWERGRID	296	298	293	291	287
RELIANCE	1432	1441	1416	1407	1392
SBILIFE	1829	1849	1816	1796	1783
SBIN	826	834	820	812	806
SHRIRAMFIN	656	666	642	632	617
SUNPHARMA	1694	1702	1680	1672	1659
TATACONSUM	1133	1142	1121	1113	1101
TATAMOTORS	716	723	710	703	697
TATASTEEL	161	163	160	158	156
TCS	3454	3473	3427	3407	3380
TECHM	1569	1581	1560	1549	1540
TITAN	3571	3595	3531	3507	3467
TRENT	5684	5729	5633	5588	5537
ULTRACEMCO	11310	11383	11184	11111	10985
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
	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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