



Daily Derivatives

12 October, 2026

DERIVATIVES

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Key Indices

Index	Close	Changes (%)
NIFTY	22520.45	1.30
SENSEX	72472.33	1.23
BANKNIFTY	55256.65	1.36
INDIA VIX	14.38	-5.89

Market Outlook

During the last week, the Indian market witnessed an uptick in volatility but remained broadly range-bound. The Nifty 50 retested its April low of 22,180 even after a positive start to the week and recorded a weekly gain of 0.44%. The banking index outperformed the broader market, closing with gains of 1.48%. On the derivatives front, the 22,500 zone emerged as a key contention area due to significant call and put writing activities. On the upside, substantial Call writing at 22,800 and 23,000 suggests an immediate overhead resistance zone. Meanwhile, significant Put writing at 22,200 and 22,000 indicates crucial support zones, which could help limit further downside in the near term.



TRADE IDEA OF THE DAY -

ENRIN BEAR PUT SPREAD

**BUY 27 OCT 3100 PUT
SELL 27 OCT 2900 PUT**

Entry Range	50 – 55
Target	150
Stop Loss	20

Rationale

- On the daily chart, ENRIN witnessed strong selling pressure in the latest session, with the stock prices face4s rejection near its falling trendline resistance, indicating a weakening near-term trend. The sharp bearish candle reflects renewed selling interest at higher levels.
- From a technical perspective, the stock continues to trade within a descending channel, maintaining a bearish structure. The recent decline below the 20-DEMA as well as the 50-DEMA signals increasing downside pressure.
- The RSI has slipped towards 40, indicating weakening momentum, while the MACD remains subdued, suggesting limited bullish strength and a cautious outlook. On the downside, immediate support lies around 2,900, while resistance is placed near 3,230-3,270, favouring a sell-on-rise strategy.



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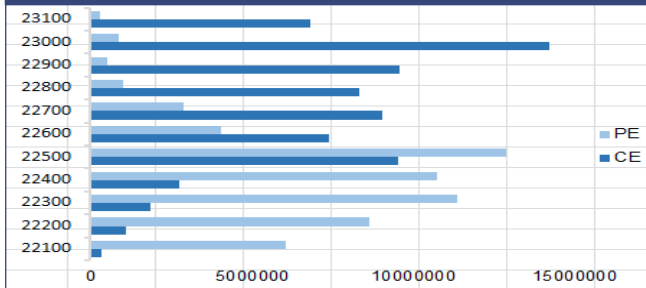
NIFTY

LTP (Future)	22625.00
OI (In Lots)	293302
CHANGE IN OI (%)	-0.38
PRICE CHANGE (%)	1.49

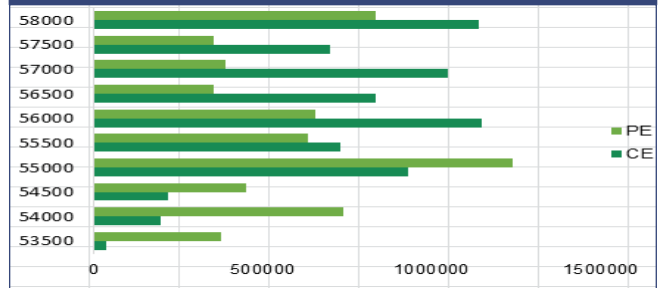
BANKNIFTY

LTP (Future)	55524.80
OI (In Lots)	78564
CHANGE IN OI (%)	1.77
PRICE CHANGE (%)	1.44

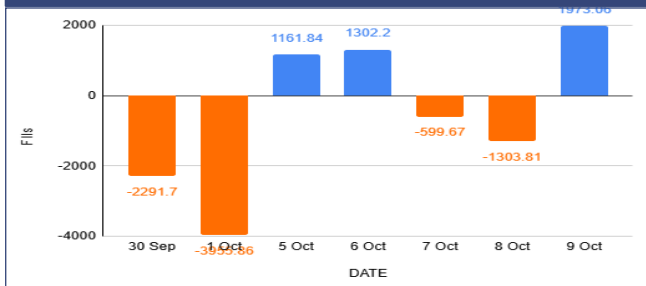
NIFTY OI



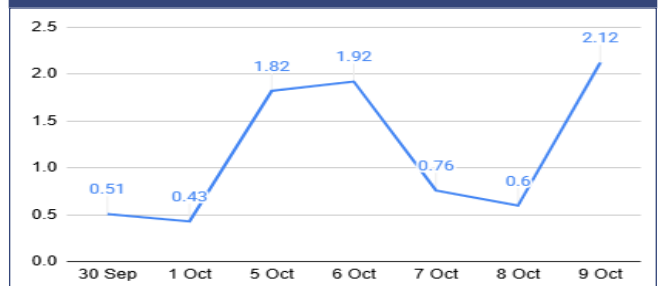
BANKNIFTY OI



FII's Activity Index Futures



FII's Long Short Ratio



Long Buildup

Name	LTP	% Change	OI (Lots)	% OI Change
GMRAIRPORT	93.18	5.32	21927	8.33
SAIL	172.05	1.33	39651	7.66
COLPAL	1830.8	4.65	21280	7.60
KOTAKBANK	442.6	1.49	85116	7.14

Short Buildup

Name	LTP	% Change	OI (Lots)	% OI Change
UJJIVANSFB	61.87	-0.64	2563	27.64
ENRIN	3139	-1.53	2841	20.28
ANANDRATHI	2045	-2.82	11524	8.80
AMBER	6497	-0.91	12071	4.75

Breakout Stocks (1 Month High)

Name	LTP	% Change	22 DAY HIGH
ICICIGI	1678.8	3.85	1628.2
KOTAKBANK	442.45	1.46	441.9
-	-	-	-
-	-	-	-

Breakdown Stocks (1 Month Low)

Name	LTP	% Change	22 DAY LOW
TIINDIA	2228	-1.59	2252.6
JUBLFOOD	424.1	-0.77	426.1
DMART	3518	-1.46	3533
JSWSTEEL	1173.3	-0.89	1176.9

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NIFTY 50 - STOCKS KEY LEVELS

SYMBOL	R1*	R2*	LTP*	S1*	S2*
ADANIENT	2664	2694	2634.4	2593	2553
ADANIPTS	1788	1814	1761	1717	1672
APOLLOHOSP	8112	8196	8027.5	7860	7692
ASIANPAINT	2361	2382	2339.1	2320	2301
AXISBANK	1270	1281	1259.1	1244	1229
BAJAJ-AUTO	9949	10120	9778	9626	9474
BAJAJFINSV	1753	1772	1734.7	1714	1693
BAJFINANCE	968	977	960	951	942
BEL	373	378	368.15	362	356
BHARTIARTL	1816	1827	1805.1	1798	1790
BSE	3336	3386	3287.2	3250	3214
CIPLA	1313	1325	1301	1292	1283
COALINDIA	414	417	411.55	407	402
DRREDDY	1208	1219	1197	1179	1161
EICHERMOT	7152	7253	7050	6875	6699
ETERNAL	327	330	323.45	319	314
GRASIM	2904	2918	2890	2867	2844
HCLTECH	1233	1250	1216.7	1187	1158
HDFCBANK	713	719	707.25	698	689
HDFCLIFE	564	570	556.65	549	540
HINDALCO	905	910	900.35	891	882
HINDUNILVR	1871	1885	1856.7	1841	1825
ICICIBANK	1362	1369	1355	1345	1335
INDIGO	4884	4934	4833	4783	4732
INFY	1034	1044	1023.4	1010	997

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

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NIFTY 50 - STOCKS KEY LEVELS

SYMBOL	R1*	R2*	LTP*	S1*	S2*
ITC	271	276	266	258	250
JIOFIN	217	219	214.62	212	209
JSWSTEEL	1186	1203	1168	1157	1146
KOTAKBANK	445	449	441	437	434
LT	3733	3762	3703.3	3651	3598
M&M	2828	2860	2796.2	2756	2716
MARUTI	11501	11582	11420	11293	11166
MAXHEALTH	908	931	883.8	870	856
NESTLEIND	1348	1364	1333	1316	1299
NTPC	314	317	312	310	307
ONGC	223	224	221.27	219	218
POWERGRID	251	254	249.15	247	244
RELIANCE	1179	1189	1170.3	1161	1151
SBILIFE	1704	1724	1684.6	1669	1653
SBIN	967	974	959.1	945	931
SHRIRAMFIN	950	959	940.45	926	912
SUNPHARMA	1774	1788	1760	1748	1737
TATACONSUM	960	965	955	949	943
TATASTEEL	175	177	173.8	171	169
TCS	2211	2267	2156	2093	2031
TECHM	1535	1556	1514.1	1495	1475
TITAN	4440	4471	4410	4370	4330
TMPV	282	285	279.9	276	272
TRENT	2947	2977	2918.2	2872	2826
ULTRACEMCO	10746	10818	10675	10541	10408

*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?		No
4.	I/we have received any compensation from the subject company in the past twelve months?		No
5.	I/we have managed or co-managed public offering of securities for the subject company in the past twelve months?		No
6.	I/we have received any compensation for brokerage services from the subject company in the past twelve months?		No
7.	I/we have received any compensation or other benefits from the subject company or third party in connection with the research report?		No
8.	I/we have served as an officer, director or employee of the subject company?		No
9.	I/we have been engaged in market making activity for the subject company?		No

2014 is/are as under:

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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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