



# *Daily* *Derivatives*

10 June, 2026

DERIVATIVES

**Key Indices**

Index	Close	Changes (%)
NIFTY	23242.10	0.52
SENSEX	73918.76	0.54
BANKNIFTY	55194.50	2.09
INDIA VIX	15.57	-8.53

**Market Outlook**

The Indian market witnessed a positive trading session yesterday. Although the Nifty started the day on a firm note, it failed to hold at higher levels during the initial hours of trade. However, strong buying interest emerged later in the session, led by robust momentum in banking counters, which helped the index recover and close with gains of nearly 0.5%. On the derivatives front, OI data of the next weekly expiry indicates fresh put writing at the 23,000 strike, suggesting an immediate downside cushion. Meanwhile, fresh call writing was observed at the 23,300 and 23,500 strikes, highlighting an immediate resistance levels. Overall, the market is expected to remain in a range, with a cautiously optimistic bias as long as the key levels remain intact on the both side.



**TRADE IDEA OF THE DAY -  
AUROPHARMA CALL SPREAD**

**BUY 30 JUN 1460 CALL  
SELL 30 JUN 1560 CALL**

Entry Range	22 – 24
Target	12
Stop Loss	60

**Rationale**

1. AUROPHARMA continues to exhibit a strong bullish structure on the weekly chart, forming a series of higher highs and higher lows. The stock remains comfortably above its short term moving average of 10-WEMA and 20-WEMA levels, highlighting sustained buying interest and a positive medium-term trend.
2. Recent price action indicates a healthy consolidation after a sharp uptrend, suggesting profit booking rather than trend reversal. Holding above 1400 support zone reflects underlying strength and reinforces the bullish continuation setup.
3. Momentum indicators remain supportive, with RSI holding above the 60 mark, indicating strong bullish momentum. Meanwhile, MACD histogram remains in positive territory, supporting the prevailing upward bias.
4. Going forward, a sustained move above 1500 could trigger fresh buying momentum and open the path towards 1560-1600 levels. As long as the stock maintains support near 1400, the broader outlook remains positive with a buy on dip.



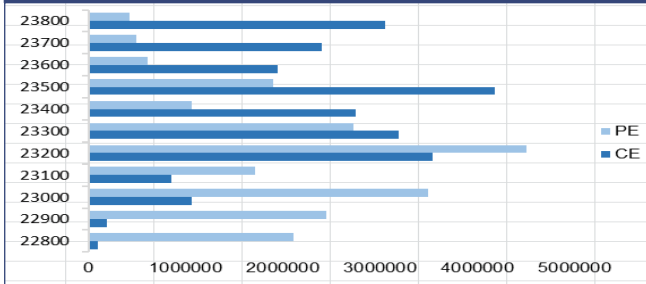
**NIFTY**

Nifty	23347.00
OI (In Lots)	305668
CHANGE IN OI (%)	1.46
PRICE CHANGE (%)	0.74

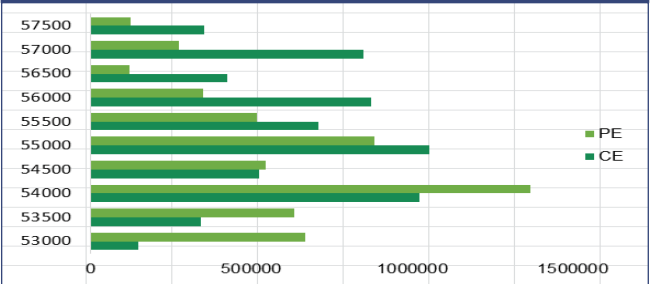
**BANKNIFTY**

Nifty	55442.00
OI (In Lots)	79749
CHANGE IN OI (%)	-3.36
PRICE CHANGE (%)	2.21

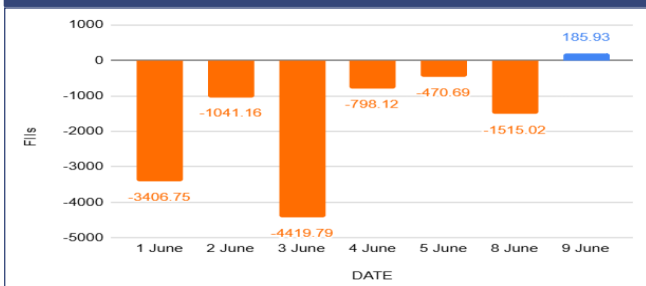
**NIFTY OI**



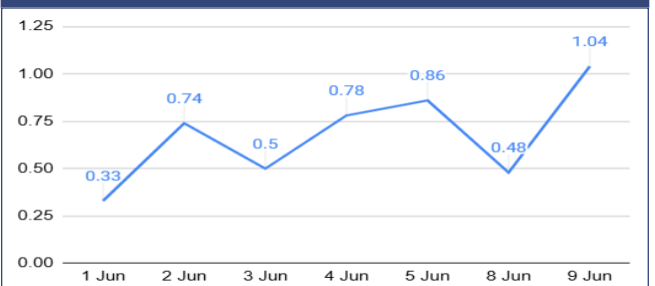
**BANKNIFTY OI**



**FII's Activity Index Futures**



**FII's Long Short Ratio**



**Long Buildup**

Name	LTP	% Change	OI (Lots)	% OI Change
APOLLOHOSP	8555	1.84	15632	14.15
PIIND	2885	7.10	20276	10.29
BANKINDIA	148.34	5.72	14637	7.89
HINDPETRO	384.2	2.67	16975	7.41

**Short Buildup**

Name	LTP	% Change	OI (Lots)	% OI Change
POLICYBZR	1512.5	-0.45	21813	11.18
POWERINDIA	34865	-0.57	19139	9.55
MAXHEALTH	1005.5	-0.45	21956	6.14
DALBHARAT	1654.9	-0.36	12351	5.03

**Breakout Stocks (1 Month High)**

Name	LTP	% Change	22 DAY HIGH
FEDERALBNK	317.3	3.63	311.75
RBLBANK	362.85	4.85	358.8
IDFCFIRSTB	74.2	3.31	73.54
APOLLOHOSP	8564.5	1.95	8525

**Breakdown Stocks (1 Month Low)**

Name	LTP	% Change	22 DAY LOW
ONGC	260.6	-2.07	263.1
POLICYBZR	1507.7	-0.77	1511.2
-	-	-	-
-	-	-	-

## NIFTY 50 - STOCKS KEY LEVELS

SYMBOL	R1*	R2*	LTP*	S1*	S2*
ADANIANT	3007	3034	2979.9	2944	2909
ADANIPTS	1842	1857	1826.4	1802	1777
APOLLOHOSP	8587	8649	8524	8414	8303
ASIANPAINT	2731	2754	2708.1	2673	2639
AXISBANK	1303	1314	1292.4	1276	1261
BAJAJ-AUTO	10302	10420	10184	10108	10032
BAJAJFINSV	1702	1711	1693.1	1679	1664
BAJFINANCE	893	899	886.9	876	866
BEL	416	420	412.05	409	406
BHARTIARTL	1828	1856	1799	1780	1761
CIPLA	1392	1408	1376.5	1367	1358
COALINDIA	470	473	466.9	461	455
DRREDDY	1284	1299	1268.5	1257	1246
EICHERMOT	7318	7433	7203	7069	6935
ETERNAL	251	255	245.65	242	239
GRASIM	3114	3133	3095.5	3072	3049
HCLTECH	1158	1170	1146.3	1135	1125
HDFCBANK	744	750	738.35	732	727
HDFCLIFE	569	578	560.6	555	549
HINDALCO	1088	1100	1076.7	1060	1042
HINDUNILVR	2144	2156	2132.8	2116	2099
ICICIBANK	1286	1296	1275	1259	1242
INDIGO	4599	4660	4537.6	4426	4314
INFY	1194	1207	1180.3	1167	1154
ITC	282	284	280	278	275

\*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	236	238	234.21	231	228
JSWSTEEL	1271	1280	1261.7	1255	1248
KOTAKBANK	384	386	381.7	379	375
LT	3922	3943	3900.6	3882	3864
M&M	3013	3035	2990.1	2971	2951
MARUTI	13234	13349	13120	12928	12737
MAXHEALTH	1012	1020	1003.1	995	987
NESTLEIND	1417	1423	1410.4	1402	1393
NTPC	361	367	355.65	353	349
ONGC	264	268	259	256	254
POWERGRID	291	296	285.7	283	280
RELIANCE	1276	1284	1269.2	1260	1250
SBILIFE	1783	1796	1769.1	1755	1741
SBIN	1013	1024	1002.7	987	972
SHRIRAMFIN	919	926	911.7	901	890
SUNPHARMA	1795	1811	1779	1765	1750
TATACONSUM	1118	1129	1106.5	1094	1082
TATASTEEL	205	206	203.18	201	199
TCS	2172	2194	2151	2131	2111
TECHM	1510	1537	1483.8	1465	1447
TITAN	4186	4266	4104.9	4056	4007
TMPV	393	399	387.8	385	381
TRENT	2806	2841	2771.3	2734	2696
ULTRACEMCO	11005	11100	10911	10794	10678
WIPRO	184	186	181.67	180	178

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

### Our Research Team

Name	Email ID
Ajit Mishra	<a href="mailto:ajit.mishra@religare.com">ajit.mishra@religare.com</a>
Abhijeet Banerjee	<a href="mailto:abhijeet.banerjee@religare.com">abhijeet.banerjee@religare.com</a>
Gaurav Sharma	<a href="mailto:gauravsharma2@religare.com">gauravsharma2@religare.com</a>
Ashwani Harit	<a href="mailto:ashwani.harit@religare.com">ashwani.harit@religare.com</a>
Divya Parmar	<a href="mailto:divya.parmar@religare.com">divya.parmar@religare.com</a>
Rajan Gupta	<a href="mailto:rajan.gupta1@religare.com">rajan.gupta1@religare.com</a>
Vivek Chandra	<a href="mailto:vivek.chandra@religare.com">vivek.chandra@religare.com</a>
Himanshu Gupta	<a href="mailto:himanshu.gupta1@religare.com">himanshu.gupta1@religare.com</a>

Before you use this research report, please ensure to go through the disclosure interalia as required under Securities and Exchange Board of India (Research Analysts) Regulations, 2014 and Research Disclaimer at the following link: [www.religareonline.com/disclaimer](http://www.religareonline.com/disclaimer)

Specific analyst(s) specific disclosure(s) inter-alia as required under Securities and Exchange Board of India (Research Analysts) Regulations, 2014 is/are as under:

S.No.	Statement	Answer	
		Tick Appropriate	
		Yes	No
1.	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
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
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:

Statements of ownership and material conflicts of interest, compensation – Research Analyst (RA)

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

.....]

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

**Copyright:** This document vests exclusively with RBL. This information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose, without prior written permission from RBL. We do not guarantee the integrity of any emails or attached files and are not responsible for any changes made to them by any other person.