



Daily *Derivatives*

12 June, 2026

DERIVATIVES

Key Indices

Index	Close	Changes (%)
NIFTY	23161.60	-0.23
SENSEX	73832.55	-0.20
BANKNIFTY	55176.75	0.14
INDIA VIX	15.61	-0.13

Market Outlook

Volatility remained intact in the Indian market yesterday. The key benchmark index Nifty50 started the session on a negative note but witnessed a gradual recovery during the first half of the day. However, profit booking emerged at higher levels in the second half, erasing most of the gains and leading the indices to settle with marginal losses. On the derivative front, fresh call writing was observed at the 23,300 strike, while put writing continued to accumulate at the 23,000 strike, indicating a range-bound OI setup. Overall, the broader consolidation phase remains intact with a cautious undertone, as the market continues to lack a decisive directional trigger.



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

**BUY 30 JUN 2160 PUT
SELL 30 JUN 2060 PUT**

Entry Range	38 – 42
Target	75
Stop Loss	25

Rationale

1. HUL continues to trade below its 20-DEMA and 50-DEMA levels, indicating a weak medium-term trend. The inability to sustain above the 2180-2200 resistance zone reflects persistent selling pressure and a lack of bullish conviction.
2. The recent pullback from higher levels has formed a sequence of lower highs, suggesting that bears remain in control. Any recovery towards the moving averages is likely to attract fresh selling unless a decisive breakout is witnessed.
3. Momentum indicators remain subdued. RSI is hovering near the 45 mark, reflecting weak buying interest, while MACD remains in the negative territory despite a minor recovery, indicating that downside risks are still prevalent.
4. On the downside, 2060-2050 remains an immediate support zone. A breach below these levels could trigger further weakness towards 2000, while the overall outlook is expected to remain bearish as long as the stock trades below the 2200 resistance zone.



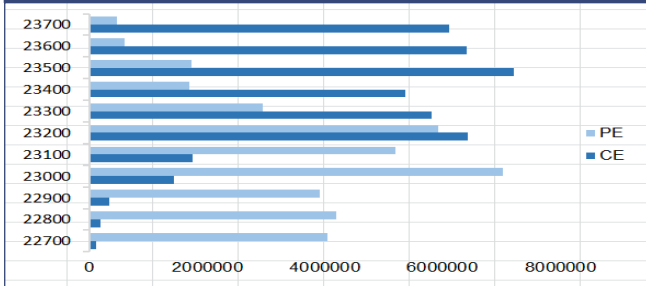
NIFTY

Nifty	23227.90
OI (In Lots)	295088
CHANGE IN OI (%)	0.24
PRICE CHANGE (%)	-0.05

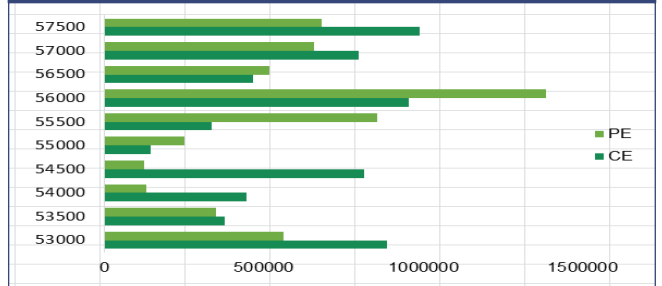
BANKNIFTY

Nifty	55315.00
OI (In Lots)	80661
CHANGE IN OI (%)	0.95
PRICE CHANGE (%)	0.21

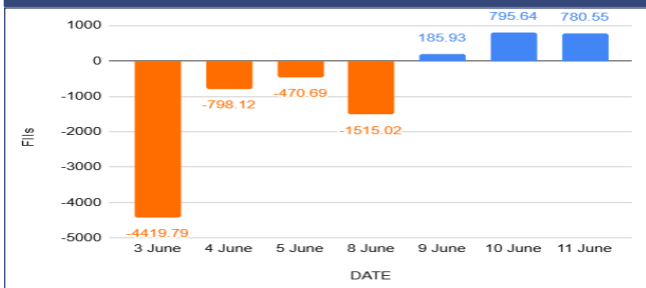
NIFTY OI



BANKNIFTY OI



FII's Activity Index Futures



FII's Long Short Ratio



Long Buildup

Name	LTP	% Change	OI (Lots)	% OI Change
MAXHEALTH	1014	0.30	22052	10.15
MANAPPURAM	293	1.17	16999	6.96
TORNTPHARM	4594.1	2.76	25501	6.57
VEDL	304.65	1.74	43928	5.96

Short Buildup

Name	LTP	% Change	OI (Lots)	% OI Change
HDFCLIFE	544	-0.77	46294	8.60
AMBER	7317	-4.92	26177	7.82
BSE	3904.3	-0.71	22176	7.31
GVT&D	4758.5	-2.50	6644	6.46

Breakout Stocks (1 Month High)

Name	LTP	% Change	22 DAY HIGH
ICICIBANK	1319.2	1.74	1310
-	-	-	-
-	-	-	-
-	-	-	-

Breakdown Stocks (1 Month Low)

Name	LTP	% Change	22 DAY LOW
RVNL	222.76	-2.5	227.96
UPL	596.3	-2.62	608.55
KALYANKJIL	331.55	-2.26	337.2
CAMS	725.65	-2.14	737.6

NIFTY 50 - STOCKS KEY LEVELS

SYMBOL	R1*	R2*	LTP*	S1*	S2*
ADANIANT	2952	2995	2908.8	2880	2852
ADANIPTS	1811	1835	1787.1	1772	1758
APOLLOHOSP	8541	8589	8493	8435	8377
ASIANPAINT	2708	2725	2690.9	2672	2654
AXISBANK	1335	1354	1317.3	1303	1289
BAJAJ-AUTO	10219	10324	10114	10045	9976
BAJAJFINSV	1656	1666	1645.1	1638	1630
BAJFINANCE	882	894	870.55	864	857
BEL	406	409	402.3	400	398
BHARTIARTL	1796	1810	1782.6	1769	1755
CIPLA	1392	1400	1383.3	1374	1366
COALINDIA	450	455	446.2	444	441
DRREDDY	1286	1295	1276	1266	1257
EICHERMOT	7245	7311	7179.5	7096	7013
ETERNAL	238	240	235.2	234	232
GRASIM	3117	3145	3089.5	3054	3018
HCLTECH	1120	1129	1110.2	1095	1080
HDFCBANK	754	763	744.6	738	731
HDFCLIFE	549	554	545.25	542	539
HINDALCO	1034	1044	1024.3	1019	1013
HINDUNILVR	2158	2176	2139.8	2128	2117
ICICIBANK	1338	1359	1317	1291	1266
INDIGO	4545	4587	4502.4	4465	4427
INFY	1129	1144	1114.6	1105	1094
ITC	283	284	282.4	281	280

*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	230	231	228.02	227	225
JSWSTEEL	1297	1311	1282.3	1264	1247
KOTAKBANK	401	408	393.35	385	377
LT	3896	3931	3862	3841	3820
M&M	3042	3083	3000.9	2930	2859
MARUTI	13221	13343	13098	12972	12845
MAXHEALTH	1018	1027	1009.6	1002	994
NESTLEIND	1438	1454	1422.5	1413	1404
NTPC	354	356	351.85	349	347
ONGC	256	260	252.6	250	247
POWERGRID	289	292	286.65	285	283
RELIANCE	1275	1287	1263	1252	1241
SBILIFE	1738	1757	1719.1	1702	1685
SBIN	1009	1017	1000.7	993	985
SHRIRAMFIN	895	904	886.25	878	870
SUNPHARMA	1807	1819	1794.2	1780	1766
TATACONSUM	1117	1125	1108.6	1103	1097
TATASTEEL	200	201	197.96	196	194
TCS	2157	2178	2135.6	2112	2089
TECHM	1485	1506	1465.1	1441	1417
TITAN	4076	4126	4025.2	3969	3912
TMPV	379	382	375.9	373	370
TRENT	2747	2784	2710.9	2677	2644
ULTRACEMCO	10943	11057	10830	10711	10593
WIPRO	178	180	177.37	176	175

*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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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

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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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