



Daily *Derivatives*

30 June, 2026

DERIVATIVES

Key Indices

Index	Close	Changes (%)
NIFTY	23946.25	-0.46
SENSEX	76728.37	-0.48
BANKNIFTY	57727.35	-0.77
INDIA VIX	13.61	4.29

Market Outlook

The Indian market started the week on a negative note amid weak global cues. The benchmark Nifty50 index witnessed continued selling pressure near the 100-DEMA zone and settled the session with a decline of nearly half a percent. On the derivatives front, fresh call writing witnessed at the 24,100 and 24,200 strikes, indicating an immediate overhead resistance zone. Meanwhile, put writing remain aligned with the 23,800 and 23,900 strikes, suggesting a near-term downside support zone. Overall, the ongoing consolidation phase appears to be intact, and the index is likely to remain range-bound until a decisive breakout or breakdown from the current trading range occurs.



**TRADE IDEA OF THE DAY -
MCX**

BUY 28 JUL 3000 CALL

Entry Range	60 – 68
Target	80
Stop Loss	55



Rationale

1. MCX is trading in a narrow consolidation range of 2800 to 2900 and appears to be on the verge of a decisive breakout. Recently the stock prices has reclaimed both the key moving averages of 20-DEMA and 50-DEMA, indicating improving short-term sentiment and strengthening buying interest.
2. The recent price action suggests accumulation at lower levels, with every dip attracting fresh buying. Sustaining above the 2900 zone may trigger a fresh upward move toward 3000 and higher levels in the coming sessions.
3. Momentum indicators are also showing improvement, as the RSI has moved above the 50 mark while the MACD histogram is witnessing a gradual recovery. This indicates that fresh positive momentum is building for the near term.
4. Overall, the technical structure remains constructive with a tight range breakout setup. A sustained move above the recent consolidation zone could attract fresh participation and support an extension of the ongoing recovery trend.

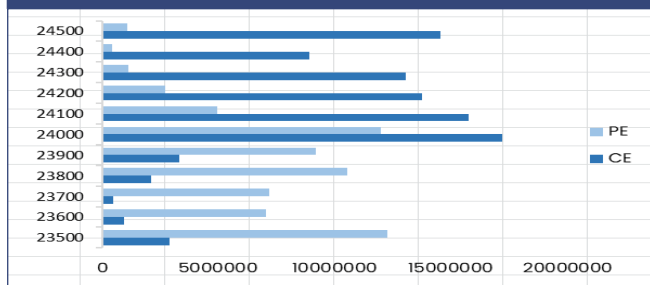
NIFTY

Nifty	23971.00
OI (In Lots)	143495
CHANGE IN OI (%)	-6.20
PRICE CHANGE (%)	-0.54

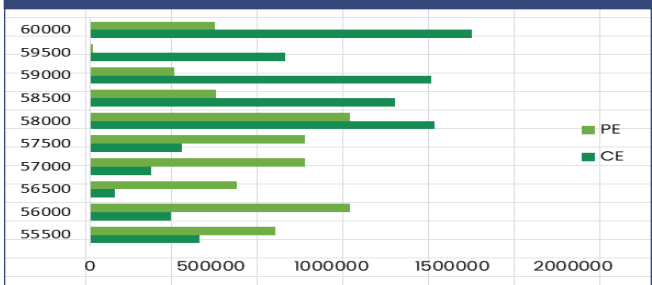
BANKNIFTY

Nifty	57851.00
OI (In Lots)	44351
CHANGE IN OI (%)	2.33
PRICE CHANGE (%)	-0.67

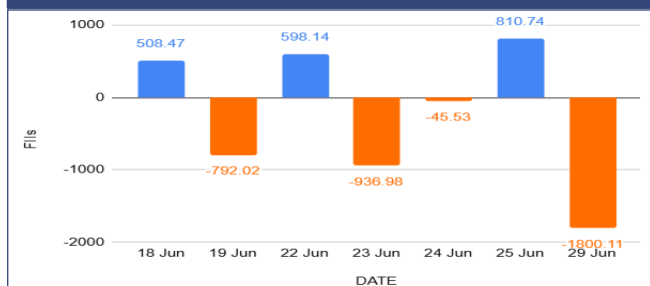
NIFTY OI



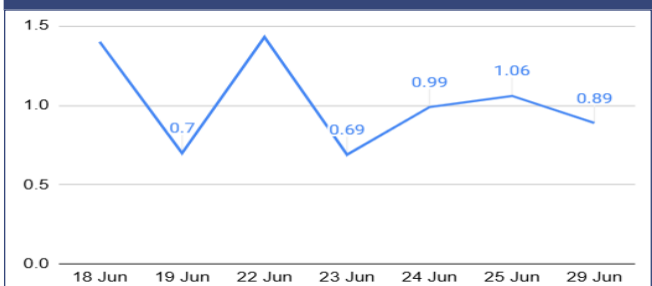
BANKNIFTY OI



FII Activity Index Futures



FII Long Short Ratio



Long Buildup

Name	LTP	% Change	OI (Lots)	% OI Change
KEI	5330	1.76	4356	40.74
POWERGRID	286.5	0.76	18918	21.43
SUNPHARMA	1870.5	0.42	34181	20.80
CGPOWER	946.95	0.31	7906	20.30

Short Buildup

Name	LTP	% Change	OI (Lots)	% OI Change
PERSISTENT	4315	-10.91	15473	38.67
HDFCAMC	2626.9	-0.72	8235	28.79
BHARTIARTL	1850.8	-0.19	61133	21.37
ABCAPITAL	389.8	-0.32	6264	20.90

Breakout Stocks (1 Month High)

Name	LTP	% Change	22 DAY HIGH
MAXHEALTH	1148.3	2.23	1139.7
DRREDDY	1372.6	1.37	1364.2
LUPIN	2406	2.32	2401.6
-	-	-	-

Breakdown Stocks (1 Month Low)

Name	LTP	% Change	22 DAY LOW
ASTRAL	1366.4	-8.07	1483.9
SUPREMEIND	3190.2	-6.65	3402.1
PERSISTENT	4324	-10.73	4578
PIIND	2577.2	-4.35	2670.3

NIFTY 50 - STOCKS KEY LEVELS

SYMBOL	R1*	R2*	LTP*	S1*	S2*
ADANIEN	3003	3044	2962.5	2938	2914
ADANIPTS	1800	1824	1776.1	1761	1746
APOLLOHOSP	8724	8794	8655	8595	8536
ASIANPAINT	2686	2716	2656.9	2629	2600
AXISBANK	1382	1408	1356.8	1342	1327
BAJAJ-AUTO	9814	9997	9630	9526	9421
BAJAJFINSV	1779	1799	1759.3	1747	1735
BAJFINANCE	991	1000	982.05	974	966
BEL	419	426	411.6	404	396
BHARTIARTL	1850	1858	1841.1	1833	1825
CIPLA	1482	1511	1454.1	1434	1413
COALINDIA	450	455	444.85	437	430
DRREDDY	1408	1441	1375.7	1349	1323
EICHERMOT	7563	7701	7426	7332	7238
ETERNAL	261	264	259.4	257	255
GRASIM	3126	3172	3080.2	3053	3026
HCLTECH	1112	1121	1102.4	1090	1077
HDFCBANK	805	812	798.9	793	787
HDFCLIFE	587	592	583.25	579	575
HINDALCO	974	985	963.8	953	942
HINDUNILVR	2180	2208	2151.3	2133	2115
ICICIBANK	1399	1410	1387.6	1380	1372
INDIGO	5391	5468	5315.2	5270	5225
INFY	1046	1055	1036.7	1028	1020
ITC	292	293	290.7	289	288

*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	239	241	236.71	235	234
JSWSTEEL	1247	1261	1232.4	1222	1212
KOTAKBANK	402	409	395.5	391	387
LT	4226	4286	4165.2	4131	4097
M&M	3150	3206	3093	3061	3029
MARUTI	13711	14010	13412	13242	13072
MAXHEALTH	1167	1184	1149.9	1125	1101
NESTLEIND	1417	1446	1387.3	1370	1352
NTPC	359	362	356.1	352	349
ONGC	238	241	234.05	230	226
POWERGRID	288	290	286.25	284	282
RELIANCE	1312	1324	1301	1291	1281
SBILIFE	1773	1791	1755.4	1737	1719
SBIN	1045	1053	1036.1	1029	1022
SHRIRAMFIN	1049	1065	1032.65	1023	1014
SUNPHARMA	1896	1917	1874.8	1855	1835
TATACONSUM	1136	1160	1112.8	1096	1078
TATASTEEL	191	192	189.57	188	187
TCS	2112	2125	2097.9	2078	2057
TECHM	1449	1464	1433.8	1424	1413
TITAN	4307	4336	4277.2	4257	4237
TMPV	352	359	345.05	341	337
TRENT	3305	3352	3258.3	3218	3179
ULTRACEMCO	11479	11622	11336	11253	11170
WIPRO	177	178	175.48	174	174

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

Our Research Team

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

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

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.