



Daily Derivatives

1 October, 2026

DERIVATIVES

Key Indices

Index	Close	Changes (%)
NIFTY	22620.45	-0.42
SENSEX	72480.29	-0.07
BANKNIFTY	54633.05	-0.69
INDIA VIX	13.49	0.58

Market Outlook

The key benchmark Nifty50 witnessed range-bound trading near its crucial support zone. The index opened on a muted note and extended its gains towards the 22,800 level during the first half; however, profit booking emerged at higher levels in the second half, dragging the index lower to settle with a decline of 0.42%. In contrast, the Banking index displayed relative resilience, gaining 0.69%, supported by robust performance in ICICI Bank, Kotak Bank, and IndusInd Bank. On the derivatives front, fresh Put writing at the 22,500 strike indicated an immediate downside cushion, while Call writing at the 22,800 strike highlighted resistance to near-term recovery attempts.



TRADE IDEA OF THE DAY -

COALINDIA BULL SPREAD

**BUY 27 OCT 430 CALL
SELL 27 OCT 450 CALL**

Entry Range	5 – 6
Target	15
Stop Loss	2



Rationale

- On the daily chart, COALINDIA established a firm structural bottom around the 420-425 zone, cleanly bouncing off its 50-WEMA. This level coincides with prior swing accumulation zones, confirming resilient buying interest.
- Recently, the stock price has successfully reclaimed both its 20-WEMA and the 50-WEMA. Moving back above these short-to-medium-term moving averages signals an immediate bullish pivotal structure.
- The Momentum Indicator, RSI hovering above the 50 mark, crossing back above the neutral zone, indicates strengthening bullish momentum. Concurrently, the MACD histogram shows shrinking negative bars, signalling momentum indicator relief and diminishing selling pressure.
- Sustained trading above the immediate support of the 420 zone confirms a primary trend reversal. Initial upside objectives target 450-460, with a momentum breakout opening room toward the previous peak resistance zone.

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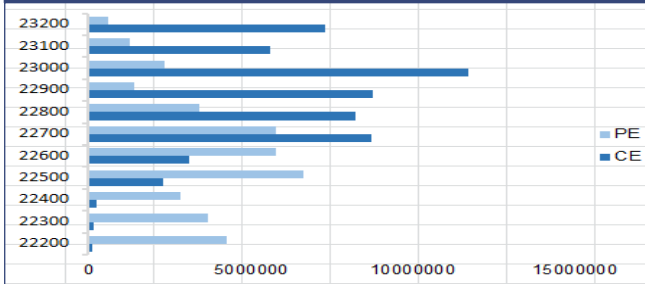
NIFTY

LTP (Future)	22700.00
OI (In Lots)	279682
CHANGE IN OI (%)	6.09
PRICE CHANGE (%)	-0.72

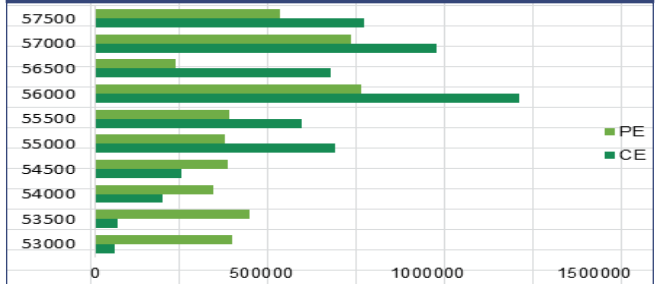
BANKNIFTY

LTP (Future)	54990.00
OI (In Lots)	80869
CHANGE IN OI (%)	7.33
PRICE CHANGE (%)	0.17

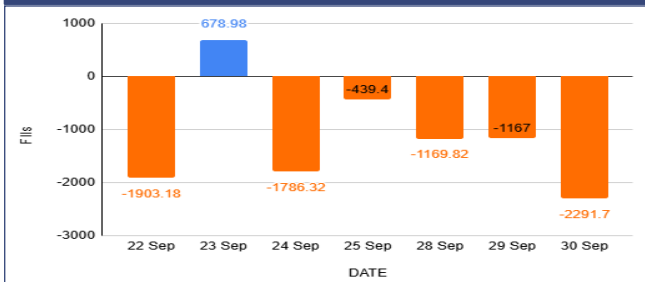
NIFTY OI



BANKNIFTY OI



FII's Activity Index Futures



FII's Long Short Ratio



Long Buildup

Name	LTP	% Change	OI (Lots)	% OI Change
ICICIGI	1579.1	4.09	19268	7.66
PRESTIGE	1485.7	3.66	13008	7.60
KOTAKBANK	417.2	1.96	84846	7.40
BAJAJ-AUTO	10920	0.40	26845	6.43

Short Buildup

Name	LTP	% Change	OI (Lots)	% OI Change
MAXHEALTH	916.5	-6.91	25284	32.97
APOLLOHOSP	8135	-6.91	20235	21.10
MANKIND	2505	-1.65	12087	12.57
LICHSGFIN	535	-4.87	38926	11.85

Breakout Stocks (1 Month High)

Name	LTP	% Change	22 DAY HIGH
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-

Breakdown Stocks (1 Month Low)

Name	LTP	% Change	22 DAY LOW
FORTIS	764.7	-7.57	813.4
APOLLOHOSP	8128	-6.53	8622
MAXHEALTH	919.9	-6.35	961.1
IDEA	12.98	-3.92	13.28

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NIFTY 50 - STOCKS KEY LEVELS

SYMBOL	R1*	R2*	LTP*	S1*	S2*
ADANIEN	2947	2991	2903.4	2870	2836
ADANIPTS	1809	1820	1798.3	1781	1765
APOLLOHOSP	8532	8899	8165.5	7926	7687
ASIANPAINT	2425	2448	2402.6	2385	2367
AXISBANK	1242	1257	1226	1206	1185
BAJAJ-AUTO	10958	11043	10874	10784	10695
BAJAJFINSV	1752	1773	1731	1706	1681
BAJFINANCE	975	991	959.4	950	940
BEL	391	394	388.3	385	382
BHARTIARTL	1773	1789	1757	1747	1738
CIPLA	1371	1397	1346	1333	1321
COALINDIA	431	436	425	422	418
DRREDDY	1247	1261	1233	1217	1200
EICHERMOT	7223	7297	7150	7098	7047
ETERNAL	327	334	320	315	310
GRASIM	3101	3139	3061.9	3035	3008
HCLTECH	1249	1269	1230	1218	1205
HDFCBANK	716	724	708.7	705	701
HDFCLIFE	524	526	521.2	516	511
HINDALCO	952	962	941.8	936	931
HINDUNILVR	1891	1902	1879.1	1866	1854
ICICIBANK	1341	1360	1321.7	1299	1276
INDIGO	5039	5094	4984	4911	4838
INFY	1015	1035	994.1	983	972
ITC	266	269	262.75	260	258

*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*
JIOFIN	220	222	216.88	215	213
JSWSTEEL	1268	1283	1253.4	1246	1238
KOTAKBANK	422	427	417	409	401
LT	3788	3815	3760	3731	3702
M&M	2982	3015	2950	2921	2893
MARUTI	12062	12156	11967	11876	11784
MAXHEALTH	968	1007	929.8	900	869
NESTLEIND	1334	1357	1310	1298	1286
NTPC	325	327	322.75	320	317
ONGC	230	235	225.8	222	219
POWERGRID	262	264	260.5	258	256
RELIANCE	1195	1203	1187	1180	1174
SBILIFE	1724	1751	1696.4	1675	1654
SBIN	968	977	959.5	955	951
SHRIRAMFIN	991	1000	982.7	970	956
SUNPHARMA	1849	1881	1816.6	1799	1782
TATACONSUM	962	974	949.5	943	937
TATASTEEL	188	191	184.3	183	181
TCS	2084	2118	2050.6	2034	2017
TECHM	1550	1575	1524	1508	1492
TITAN	4661	4735	4587	4550	4513
TMPV	287	291	283.5	280	277
TRENT	2655	2688	2621.6	2603	2585
ULTRACEMCO	11018	11080	10956	10847	10738
WIPRO	161	164	158.5	156	154

*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
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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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