



Daily Derivatives

30 September, 2026

DERIVATIVES

Key Indices

Index	Close	Changes (%)
NIFTY	22716.20	-0.28
SENSEX	72529.07	-0.33
BANKNIFTY	54259.95	-0.39
INDIA VIX	13.41	-1.65

Market Outlook

The Indian market witnessed a volatile trading session on the monthly expiry day, where the key benchmark Nifty50 index started the day under continued selling pressure, which dragged the index lower towards the 22,550-22,600 zone. However, a bounce from the lower levels helped the index recover most of its intraday losses and eventually settled near its opening levels with a marginal decline of 0.28%. On the derivatives front, fresh put writing also observed at the 22,500 strike in the October series indicates base formation at lower levels. Conversely, significant call writing at 23,000 highlights an immediate overhead resistance zone.



TRADE IDEA OF THE DAY - SHRIRAMFIN

BUY 27 OCT 960 PUT

Entry Range	15 – 18
Target	32
Stop Loss	10

Rationale

- On the weekly timeframe, stock prices have decisively broken below the primary ascending support line aligned with the 980-1000 zone, indicating a shift in the near-term trend.
- SHRIRAMFIN is currently trading below its 20-WEMA, and sustained trading below this 1000 mark may keep the bearish bias intact, with downside potential of the 950-940 zone (50-WEMA).
- The key momentum indicator, RSI, dropped below the pivotal 50 mark, signaling that sellers are taking firm control of medium-term momentum. A sustained close below the 950 mark confirms the robust structural weakness on the broader timeframe.
- The MACD histogram traded in a negative trajectory with a bearish crossover on the weekly chart, reflecting accelerating downside momentum and reinforcing the high likelihood of continued bearish momentum.



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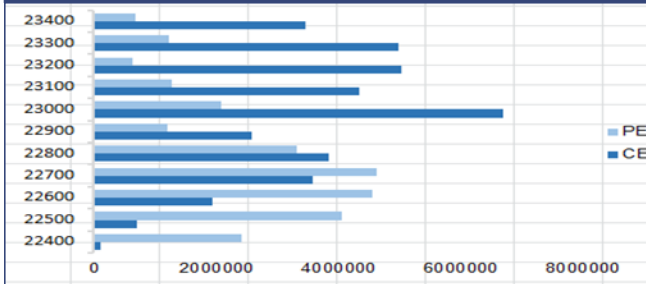
NIFTY

LTP (Future)	22893.20
OI (In Lots)	266847
CHANGE IN OI (%)	28.08
PRICE CHANGE (%)	-0.08

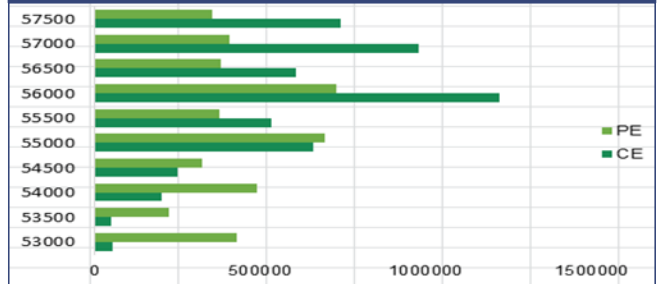
BANKNIFTY

LTP (Future)	54922.00
OI (In Lots)	75919
CHANGE IN OI (%)	27.84
PRICE CHANGE (%)	0.12

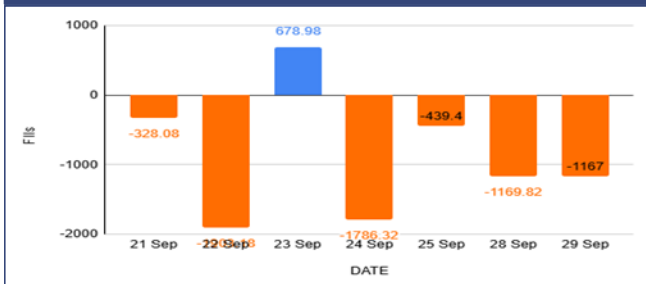
NIFTY OI



BANKNIFTY OI



FII's Activity Index Futures



FII's Long Short Ratio



Long Buildup

Name	LTP	% Change	OI (Lots)	% OI Change
BSE	3129	0.75	58885	45.35
CONCOR	454.65	0.46	19158	30.34
DMART	3840	0.79	27779	26.64
BEL	387.35	0.05	56487	24.9

Short Buildup

Name	LTP	% Change	OI (Lots)	% OI Change
ICICIGI	1517.4	-1.81	17924	51.91
CDSL	1282.6	-0.67	23490	40.73
POLYCAB	8145	-0.88	16164	38.66
POLICYBZR	1096.9	-5.44	52309	36.11

Breakout Stocks (1 Month High)

Name	LTP	% Change	22 DAY HIGH
MANKIND	2547	3.91	2509.9
DRREDDY	1243	1.83	1226.6
-	-	-	-
-	-	-	-

Breakdown Stocks (1 Month Low)

Name	LTP	% Change	22 DAY LOW
IEX	107.74	-3.52	111.35
KFINTECH	832.35	-4.66	856.55
CAMS	675.3	-2.79	691.9
AMBER	6699	-4.46	6862

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NIFTY 50 - STOCKS KEY LEVELS

SYMBOL	R1*	R2*	LTP*	S1*	S2*
ADANIENT	3033	3092	2972.9	2853	2734
ADANIPTS	1850	1878	1822	1766	1711
APOLLOHOSP	8824	8989	8659	8576	8492
ASIANPAINT	2433	2451	2415	2389	2363
AXISBANK	1219	1227	1212.1	1198	1183
BAJAJ-AUTO	10952	11094	10811	10737	10664
BAJAJFINSV	1757	1773	1742.4	1729	1715
BAJFINANCE	982	990	973.8	964	953
BEL	390	392	387.75	384	380
BHARTIARTL	1785	1799	1771.2	1760	1748
CIPLA	1395	1411	1379.3	1370	1360
COALINDIA	427	429	425	422	418
DRREDDY	1260	1268	1251.9	1236	1221
EICHERMOT	7243	7307	7179	7140	7100
ETERNAL	333	338	327.85	323	319
GRASIM	3138	3176	3100	3076	3051
HCLTECH	1248	1274	1222	1209	1196
HDFCBANK	728	734	722.7	712	701
HDFCLIFE	528	533	523.55	519	514
HINDALCO	963	972	955.2	947	939
HINDUNILVR	1887	1911	1863.8	1852	1840
ICICIBANK	1301	1310	1292.2	1287	1282
INDIGO	4896	4921	4872	4849	4827
INFY	1027	1039	1015.4	992	969
ITC	267	269	265.1	263	262

*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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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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