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# Daily Derivatives

*27 November, 2026*

DERIVATIVES

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## Key Indices

| Index | Close | Changes (%) |
|---|---|---|
| NIFTY | 25884.50 | 0.25 |
| SENSEX | 84328.59 | 0.46 |
| BANKNIFTY | 63535.30 | -0.26 |
| INDIA VIX | 16.84 | -4.87 |

## Market Outlook

The Indian market witnessed a healthy consolidation phase amid the ongoing bullish trend, with the benchmark Nifty 50 trades within a narrow 200-point range and closing with marginal gains of 0.25%. Meanwhile, the Bank Nifty edged lower by 0.26%, settling around the 63,500 mark. From a technical perspective, the market's range-bound movement reflects healthy consolidation, which could help establish a stronger base for the next leg of the uptrend. On the derivatives front, fresh put writing at the 25,600 and 25,800 strikes has strengthened the immediate support zone. On the upside, significant Call OI concentration at the 26,000 strike continues to act as a near-term hurdle.

TRADE IDEA OF THE DAY -

# DLF CALL SPREAD

| BUY 29 DEC 800 CALL<br>SELL 29 DEC 850 CALL | |
|---|---|
| Entry Range | 17 – 20 |
| Target | 32 |
| Stop Loss | 10 |




### Rationale

- DLF continues to maintain a sideways-to-bullish structure, trading comfortably above its rising 20-DEMA and 50-DEMA, highlighting sustained buying interest and a positive medium-term technical outlook.
- The stock has recently witnessed a sustained breakout from the 800 zone and is heading towards the previous year's swing high of 850. However, a short-term RSI cooling-off phase could provide a healthier consolidation and buying opportunity near the breakout zone.
- The rising trendline support, along with the 20-DEMA zone near the 755-760 zone, remains the strong base for the prevailing bullish structure. MACD continues to hold in positive territory, supporting the broader momentum.
- With sustained trading above the 800 zone, one should consider a bull spread with a buy-on-dips approach, where the immediate upside potential remains at 850 and then 880.



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# Daily Derivatives

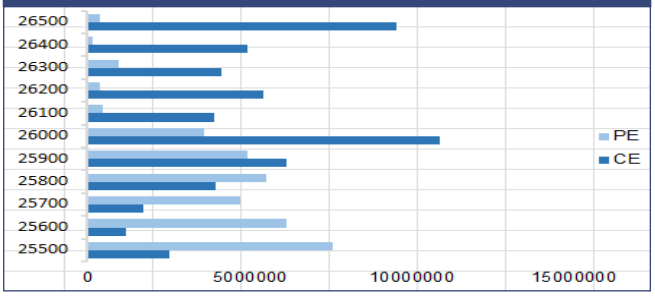
## NIFTY

| | |
|---|---|
| LTP (Future) | 26033.00 |
| OI (In Lots) | 196981 |
| CHANGE IN OI (%) | 6.61 |
| PRICE CHANGE (%) | 0.37 |

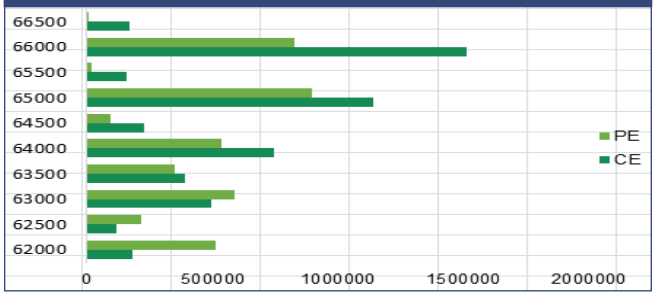
## BANKNIFTY

| | |
|---|---|
| LTP (Future) | 63853.40 |
| OI (In Lots) | 50289 |
| CHANGE IN OI (%) | 2.82 |
| PRICE CHANGE (%) | -0.15 |

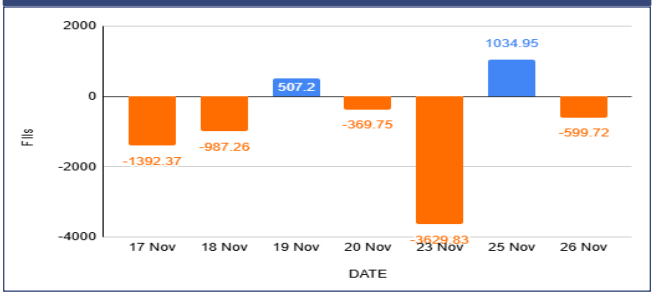
## NIFTY OI




## BANKNIFTY OI




## FIIs Activity Index Futures




## FIIs Long Short Ratio




## Long Buildup

| Name | LTP | % Change | OI (Lots) | % OI Change |
|---|---|---|---|---|
| ENRIN | 3100.4 | 3.50 | 8657 | 19.69 |
| TCS | 2674 | 5.73 | 103400 | 10.28 |
| KFINTECH | 997.5 | 5.86 | 5215 | 9.77 |
| LICI | 408.4 | 0.11 | 37481 | 7.89 |

## Short Buildup

| Name | LTP | % Change | OI (Lots) | % OI Change |
|---|---|---|---|---|
| SHRIRAMFIN | 961.2 | -2.93 | 32213 | 17.20 |
| ZYDUSLIFE | 1195.5 | -3.44 | 25196 | 14.71 |
| MAHABANK | 94.65 | -4.46 | 6639 | 12.68 |
| CUB | 238.64 | -2.53 | 4044 | 11.81 |

## Breakout Stocks (1 Month High)

| Name | LTP | % Change | 22 DAY HIGH |
|---|---|---|---|
| PRESTIGE | 1839.6 | 8.04 | 1713.5 |
| TCS | 2659.7 | 5.16 | 2573.8 |
| GODREJPROP | 2022 | 4.42 | 1969.4 |
| TORNTPHARM | 5030 | 2.65 | 4912 |

## Breakdown Stocks (1 Month Low)

| Name | LTP | % Change | 22 DAY LOW |
|---|---|---|---|
| - | - | - | - |
| - | - | - | - |
| - | - | - | - |
| - | - | - | - |



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## NIFTY 50 - STOCKS KEY LEVELS

| SYMBOL | R1* | R2* | LTP* | S1* | S2* |
|---|---|---|---|---|---|
| ADANIENT | 2703 | 2747 | 2660 | 2628 | 2597 |
| ADANIPORTS | 1935 | 1959 | 1911.3 | 1889 | 1867 |
| APOLLOHOSP | 9270 | 9318 | 9222.5 | 9193 | 9164 |
| ASIANPAINT | 2598 | 2653 | 2543 | 2514 | 2485 |
| AXISBANK | 1435 | 1462 | 1408 | 1391 | 1374 |
| BAJAJ-AUTO | 10919 | 10987 | 10850 | 10728 | 10605 |
| BAJAJFINSV | 1923 | 1960 | 1885.9 | 1862 | 1839 |
| BAJFINANCE | 1116 | 1135 | 1097.85 | 1089 | 1080 |
| BEL | 409 | 413 | 404.5 | 402 | 399 |
| BHARTIARTL | 2125 | 2147 | 2102.5 | 2089 | 2075 |
| BSE | 4056 | 4122 | 3990.4 | 3867 | 3743 |
| CIPLA | 1472 | 1494 | 1450 | 1428 | 1406 |
| COALINDIA | 391 | 393 | 388.9 | 386 | 382 |
| DRREDDY | 1402 | 1412 | 1392 | 1384 | 1375 |
| EICHERMOT | 8277 | 8373 | 8180 | 8132 | 8083 |
| ETERNAL | 375 | 382 | 367.7 | 362 | 356 |
| GRASIM | 3196 | 3214 | 3179 | 3145 | 3111 |
| HCLTECH | 1496 | 1524 | 1468.6 | 1414 | 1358 |
| HDFCBANK | 874 | 887 | 862 | 847 | 832 |
| HDFCLIFE | 604 | 614 | 594.4 | 589 | 584 |
| HINDALCO | 926 | 937 | 915.5 | 900 | 884 |
| HINDUNILVR | 2161 | 2191 | 2130.8 | 2111 | 2091 |
| ICICIBANK | 1641 | 1670 | 1611 | 1593 | 1575 |
| INDIGO | 5681 | 5736 | 5625 | 5589 | 5552 |
| INFY | 1196 | 1209 | 1183 | 1159 | 1135 |

*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* |
|---|---|---|---|---|---|
| ITC | 310 | 314 | 307 | 305 | 302 |
| JIOFIN | 230 | 234 | 227 | 223 | 219 |
| JSWSTEEL | 1312 | 1320 | 1303 | 1296 | 1289 |
| KOTAKBANK | 512 | 515 | 509.95 | 506 | 502 |
| LT | 4160 | 4187 | 4132.1 | 4105 | 4077 |
| M&M | 3509 | 3531 | 3487.5 | 3461 | 3435 |
| MARUTI | 14149 | 14284 | 14015 | 13896 | 13778 |
| MAXHEALTH | 1094 | 1107 | 1081.25 | 1064 | 1047 |
| NESTLEIND | 1350 | 1380 | 1320.3 | 1305 | 1290 |
| NTPC | 323 | 325 | 320.25 | 317 | 314 |
| ONGC | 224 | 226 | 222.88 | 222 | 221 |
| POWERGRID | 269 | 270 | 266.95 | 265 | 263 |
| RELIANCE | 1411 | 1426 | 1396.2 | 1371 | 1347 |
| SBILIFE | 1857 | 1872 | 1842.3 | 1819 | 1796 |
| SBIN | 1147 | 1158 | 1136.65 | 1129 | 1120 |
| SHRIRAMFIN | 981 | 1000 | 961.85 | 950 | 938 |
| SUNPHARMA | 1934 | 1952 | 1915.7 | 1895 | 1874 |
| TATACONSUM | 1178 | 1193 | 1164 | 1153 | 1143 |
| TATASTEEL | 165 | 166 | 163.54 | 161 | 159 |
| TCS | 2679 | 2718 | 2640.3 | 2563 | 2485 |
| TECHM | 1873 | 1892 | 1854.7 | 1821 | 1786 |
| TITAN | 4676 | 4722 | 4631.1 | 4604 | 4578 |
| TMPV | 263 | 265 | 262 | 260 | 258 |
| TRENT | 3301 | 3340 | 3262.6 | 3243 | 3223 |
| ULTRACEMCO | 12834 | 12931 | 12737 | 12634 | 12531 |

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



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