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Daily Derivatives

27 August, 2026

DERIVATIVES

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Key Indices

Index	Close	Changes (%)
NIFTY	24207.75	-0.52
SENSEX	77472.94	-0.24
BANKNIFTY	57783.75	0.47
INDIA VIX	10.56	-4.60

Market Outlook

The key benchmark Nifty50 index started the day marginally positive and extended its momentum towards the 24,400 zone. However, the index failed to surpass the crucial hurdle of the 200-DEMA, triggering sustained selling throughout the session and dragging the index lower towards the 24,200 zone, and it settled with a decline of nearly half a percent. On the derivatives front, fresh call writing was witnessed at higher levels, indicating continued selling pressure. However, significant put writing also aligned at lower levels, particularly around 24,000, which may act as an immediate downside support.

TRADE IDEA OF THE DAY -

TATACONSUM BEAR SPREAD

BUY 29 SEP 1050 PUT SELL 29 SEP 1000 PUT	
Entry Range	13 – 16
Target	35
Stop Loss	5

Rationale

- TATACONSUM continues to exhibit a bearish setup on the weekly chart, with price trading below the key moving averages of 20-WEMA and 50-WEMA, indicating persistent selling pressure.
- On the technical front, the stock has formed lower highs and lower lows, while the descending trendline continues to cap the upside momentum towards the 1100 zone.
- The key momentum indicator, 14-Day RSI hovering below the 40 mark, reflecting weak momentum and limited buying strength.- MACD remains in negative territory, with the histogram indicating bearish momentum.
- Sustained trading below the 1060-1070 zone could trigger further downside towards the 1000-980 zone. Any pullback towards the immediate resistance zone of 1100 may attract fresh selling opportunity. However, the bearish view would weaken only if the stock decisively reclaims the moving averages with volume.

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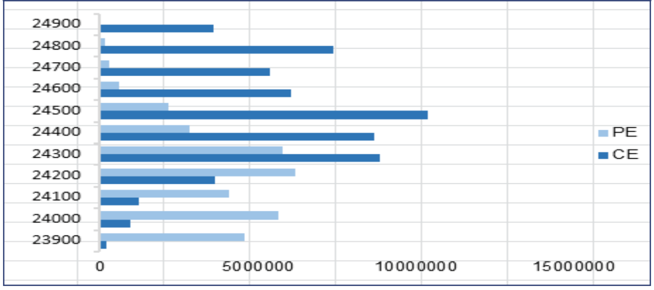
NIFTY

LTP (Future)	24420.00
OI (In Lots)	219811
CHANGE IN OI (%)	4.98
PRICE CHANGE (%)	-0.21

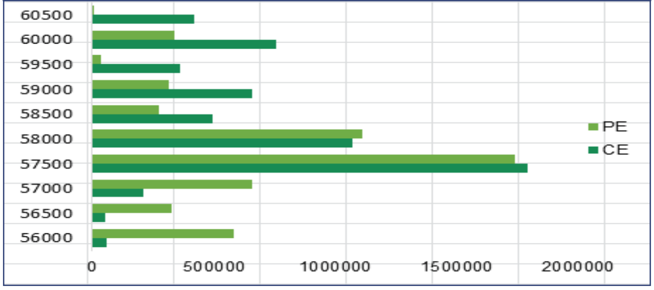
BANKNIFTY

LTP (Future)	58220.00
OI (In Lots)	66767
CHANGE IN OI (%)	0.85
PRICE CHANGE (%)	0.65

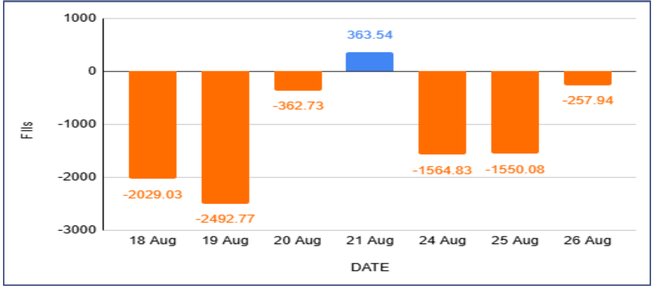
NIFTY OI



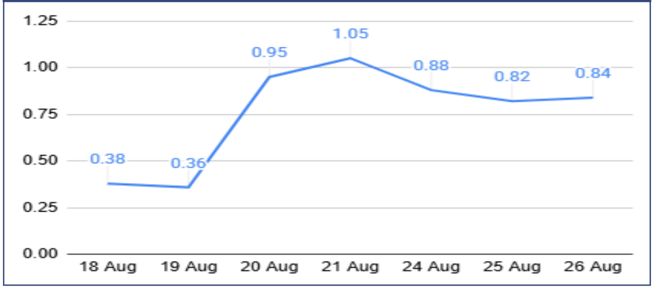
BANKNIFTY OI



FIIs Activity Index Futures



FIIs Long Short Ratio



Long Buildup

Name	LTP	% Change	OI (Lots)	% OI Change
SAIL	195.47	4.70	39938	15.50
VEDL	290.25	4.88	58113	10.46
LICHSGFIN	530.05	3.86	37744	9.93
ZYDUSLIFE	1160	2.90	11218	8.08

Short Buildup

Name	LTP	% Change	OI (Lots)	% OI Change
PREMIERENE	999	-3.92	12572	25.34
VBL	424	-3.64	49933	19.49
ICICIGI	1606.4	-0.88	18431	13.45
ETERNAL	325.2	-1.44	59987	9.33

Breakout Stocks (1 Month High)

Name	LTP	% Change	22 DAY HIGH
SAIL	197.11	6.34	187.15
HINDZINC	632.65	6.84	612.95
KOTAKBANK	418.65	4.7	405.7
DIVISLAB	9067.5	3.76	8789.5

Breakdown Stocks (1 Month Low)

Name	LTP	% Change	22 DAY LOW
CROMPTON	240.45	-1.07	240.95
MARICO	837.6	-0.7	839.05
-	-	-	-
-	-	-	-

NIFTY 50 - STOCKS KEY LEVELS

SYMBOL	R1*	R2*	LTP*	S1*	S2*
ADANIENT	3154	3195	3112	3082	3051
ADANIPORTS	1711	1730	1691.5	1681	1671
APOLLOHOSP	8835	8904	8766.5	8731	8695
ASIANPAINT	2661	2696	2626.5	2609	2592
AXISBANK	1262	1270	1255	1243	1231
BAJAJ-AUTO	11857	11991	11724	11657	11591
BAJAJFINSV	2021	2033	2010	2002	1994
BAJFINANCE	1093	1100	1085	1080	1075
BEL	411	414	406.9	405	403
BHARTIARTL	1929	1957	1902.1	1889	1875
CIPLA	1414	1426	1402.7	1396	1389
COALINDIA	405	407	403.5	401	399
DRREDDY	1193	1204	1182	1176	1169
EICHERMOT	8088	8140	8035	8007	7979
ETERNAL	331	335	327	324	321
GRASIM	3319	3338	3299.9	3272	3243
HCLTECH	1315	1332	1298.5	1289	1280
HDFCBANK	731	734	727.2	724	721
HDFCLIFE	561	570	553	547	541
HINDALCO	1062	1071	1053	1042	1030
HINDUNILVR	2042	2062	2021	2011	2000
ICICIBANK	1443	1456	1430	1420	1410
INDIGO	5280	5309	5250.5	5221	5192
INFY	1135	1150	1120	1112	1103
ITC	273	275	270.25	269	268

*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	244	246	241	240	238
JSWSTEEL	1351	1361	1341	1321	1300
KOTAKBANK	422	428	416.7	406	395
LT	4096	4154	4038.1	4009	3980
M&M	3431	3464	3398.2	3382	3365
MARUTI	13675	13831	13520	13439	13359
MAXHEALTH	1019	1033	1005	996	986
NESTLEIND	1470	1489	1451.5	1442	1432
NTPC	341	348	334.6	331	328
ONGC	234	236	232.21	231	229
POWERGRID	269	273	265.2	263	261
RELIANCE	1310	1321	1298	1292	1286
SBILIFE	1785	1801	1768.2	1756	1744
SBIN	1059	1066	1052	1048	1044
SHRIRAMFIN	1138	1159	1117.5	1101	1085
SUNPHARMA	1918	1936	1899.5	1890	1881
TATACONSUM	1061	1074	1047.1	1037	1026
TATASTEEL	191	193	188.01	185	182
TCS	2295	2321	2270	2256	2241
TECHM	1602	1633	1571	1553	1535
TITAN	5136	5173	5100	5077	5055
TMPV	315	318	313.1	312	311
TRENT	2940	2972	2908.2	2891	2874
ULTRACEMCO	11831	11946	11717	11591	11466
WIPRO	180	183	177.35	176	174

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

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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