Daily Derivatives

11 August, 2026

DERIVATIVES

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Key Indices

Index	Close	Changes (%)
NIFTY	24583.80	0.05
SENSEX	78542.44	0.06
BANKNIFTY	57686.95	-0.10
INDIA VIX	12.25	0.72

Market Outlook

The key benchmark index, Nifty50 started the week on a flattish note, extending its recent consolidation phase amid mixed global cues. From a technical perspective, sustained trading above the 24,500 zone continues to keep the broader bullish bias intact, where a “buy-on-dips” approach is likely to remain prudent. On the upside, the 24,700 zone emerged as an immediate challenge, restricting the index from sustaining higher levels and dragging it back toward 24,600, a key congestion zone over the past several weeks. On the derivatives front, significant put writing at the 24,500 strike indicates a firm downside base, while substantial call writing at 24,700–24,800 continues to stance an immediate resistance zone.

TRADE IDEA OF THE DAY -

BAJFINANCE CALL SPREAD

BUY 25 AUG 1100 CALL SELL 25 AUG 1160 CALL	
Entry Range	16 - 20
Target	45
Stop Loss	10

Rationale

- On the daily chart BAJFINANCE maintains a strong bullish structure, with the stock sustaining above both the 20-DEMA and 50-DEMA aligned with the 1080 and 1020 mark respectively.
- From the technical prospective, the stock price continue to form higher highs and higher lows after the recent breakout, while holding firmly above the immediate support zone. Sustained trading above this level keeps the broader uptrend intact and also trigger fresh upside momentum in the near term.
- The momentum indicator, 14-day RSI hover near 60 mark, indicating positive momentum with sufficient room for further appreciation before entering overbought territory, supporting the continuation of the prevailing trend.
- MACD histogram remains in positive territory with a bullish setup, reinforcing the momentum bias. A decisive move above the immediate hurdle of 1160 zone could open the door toward 1200, while 1080 remains the key downside cushion.

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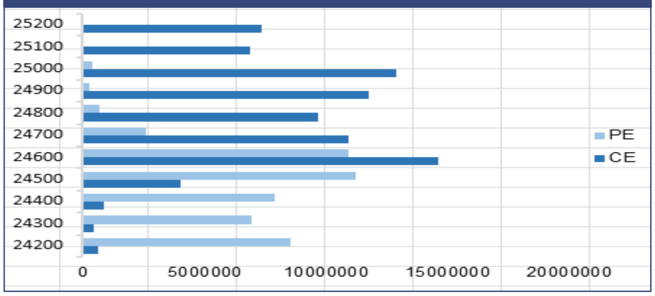
NIFTY

LTP (Future)	24662.00
OI (In Lots)	186935
CHANGE IN OI (%)	0.85
PRICE CHANGE (%)	0.03

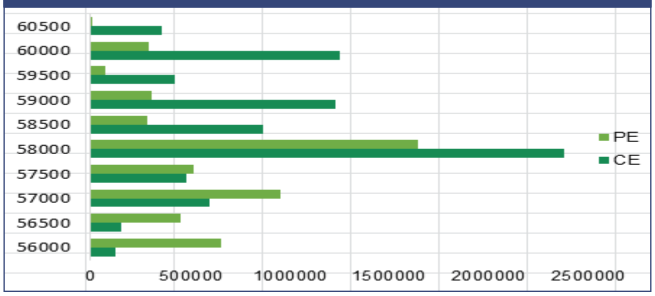
BANKNIFTY

LTP (Future)	57860.20
OI (In Lots)	69445
CHANGE IN OI (%)	0.23
PRICE CHANGE (%)	-0.28

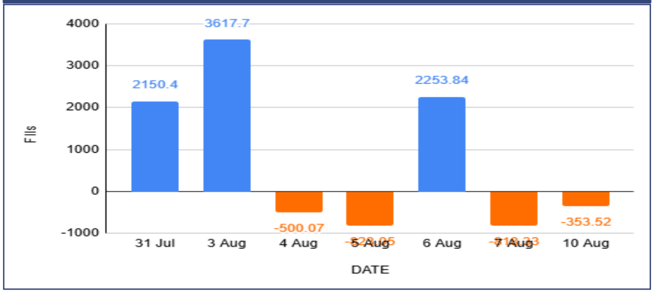
NIFTY OI



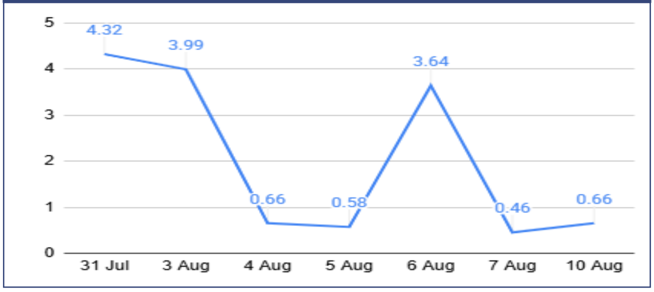
BANKNIFTY OI



FIIs Activity Index Futures



FIIs Long Short Ratio



Long Buildup

Name	LTP	% Change	OI (Lots)	% OI Change
PAYTM	1593.5	10.05	31221	14.92
LTM	4811.9	2.32	20729	11.20
TITAN	5108.5	3.41	31811	7.16
GVT&D	4324.2	0.23	22677	7.12

Short Buildup

Name	LTP	% Change	OI (Lots)	% OI Change
AMBER	7065	-4.63	15670	29.15
BHARATFORG	2101.1	-7.68	18817	22.99
PFC	386.15	-7.74	52712	19.96
LUPIN	2277	-4.33	19361	11.57

Breakout Stocks (1 Month High)

Name	LTP	% Change	22 DAY HIGH
PAYTM	1592	9.94	1466.7
POWERINDIA	36320	11.33	34440
LTM	4805	2.17	4715.9
TITAN	5107.6	3.39	5024

Breakdown Stocks (1 Month Low)

Name	LTP	% Change	22 DAY LOW
PFC	386.35	-7.69	400.35
LUPIN	2277.7	-4.3	2343.5
PAGEIND	38335	-3.35	39300
AMBER	7049	-4.85	7172

NIFTY 50 - STOCKS KEY LEVELS

SYMBOL	R1*	R2*	LTP*	S1*	S2*
ADANIENT	3031	3052	3010	2979	2949
ADANIPORTS	1690	1698	1681	1673	1664
APOLLOHOSP	8967	9022	8912	8861	8811
ASIANPAINT	2770	2790	2750	2722	2694
AXISBANK	1253	1259	1247.3	1238	1229
BAJAJ-AUTO	11770	11864	11677	11599	11522
BAJAJFINSV	2041	2062	2021.3	1997	1973
BAJFINANCE	1115	1128	1102.2	1080	1058
BEL	407	409	404.35	401	397
BHARTIARTL	1956	1970	1943	1932	1922
CIPLA	1480	1493	1467.7	1459	1449
COALINDIA	414	417	411	409	407
DRREDDY	1173	1187	1158.8	1150	1142
EICHERMOT	8020	8065	7975	7934	7893
ETERNAL	315	319	310.25	308	305
GRASIM	3431	3482	3380.5	3310	3240
HCLTECH	1366	1375	1357.2	1350	1343
HDFCBANK	736	741	731	727	723
HDFCLIFE	544	548	540	533	527
HINDALCO	1068	1082	1054.05	1040	1026
HINDUNILVR	2097	2108	2087.2	2076	2066
ICICIBANK	1444	1456	1431.8	1418	1403
INDIGO	5360	5387	5333.5	5302	5271
INFY	1194	1204	1183	1174	1165
ITC	285	288	282.65	281	279

*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	257	259	254	252	251
JSWSTEEL	1311	1320	1302	1294	1286
KOTAKBANK	396	398	393.5	389	384
LT	4098	4116	4080	4044	4008
M&M	3537	3558	3517	3494	3471
MARUTI	14159	14222	14097	13994	13892
MAXHEALTH	1081	1093	1069	1056	1042
NESTLEIND	1544	1560	1528.6	1517	1505
NTPC	344	347	340.45	337	334
ONGC	241	243	239.84	238	237
POWERGRID	272	273	270.1	269	267
RELIANCE	1333	1339	1327.3	1321	1316
SBILIFE	1868	1881	1855	1839	1823
SBIN	1100	1129	1071	1055	1040
SHRIRAMFIN	1149	1161	1137.8	1116	1095
SUNPHARMA	1960	1975	1944.4	1934	1925
TATACONSUM	1118	1128	1108.7	1091	1073
TATASTEEL	193	195	190.24	188	185
TCS	2458	2490	2425.7	2409	2391
TECHM	1660	1681	1640	1625	1610
TITAN	5179	5269	5090	4943	4797
TMPV	351	355	347.1	344	341
TRENT	3054	3084	3025	2988	2952
ULTRACEMCO	12134	12231	12038	11931	11825
WIPRO	187	189	185.5	184	183

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

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		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
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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
………...]

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