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DERIVATIVES

Daily Derivatives

11 November, 2026

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Key Indices

Index	Close	Changes (%)
NIFTY	25044.65	0.23
SENSEX	81106.65	0.13
BANKNIFTY	59741.25	1.51
INDIA VIX	17.42	-5.48

Market Outlook

The India market witnessed a volatile trading session, yet remains range-bound following the robust upward momentum observed during the previous week. The Nifty index opened on a positive note but failed to sustain its initial gains and gradually slipped towards the 24,800 zone, which remains a crucial support level for the ongoing rally. From a technical perspective, as long as the index sustains above this level, the broader bullish structure remains intact, with an immediate upside potential towards 25,200. Similarly, the next weekly expiry OI data also indicates fresh Put writing at the 24,800 and 24,900 strikes, highlighting an immediate support zone.

TRADE IDEA OF THE DAY -

COROMANDEL CALL SPREAD

BUY 23 NOV 1880 CALL SELL 23 NOV 1940 CALL	
Entry Range	32 – 36
Target	55
Stop Loss	20



Rationale

- COROMANDEL has witnessed a strong bullish reversal from its recent swing low, extending the recovery momentum with reclaiming both of its key moving averages 20-DEMA as well as 50-DEMA, which indicates an improving price action.
- The price structure reflects a gradual formation of higher highs and higher lows, suggesting sustained buying interest and a potential shift towards a positive intermediate-term trend. Going ahead, sustained trading above 1,800-1,830 zone could extend the rally towards the 1,940-1,950 zone on the immediate basis.
- Momentum indicators remain supportive, with 14-day RSI hovering near the 60 mark, while MACD maintains a bullish crossover with expanding positive histogram bars, reinforcing the ongoing upward momentum.

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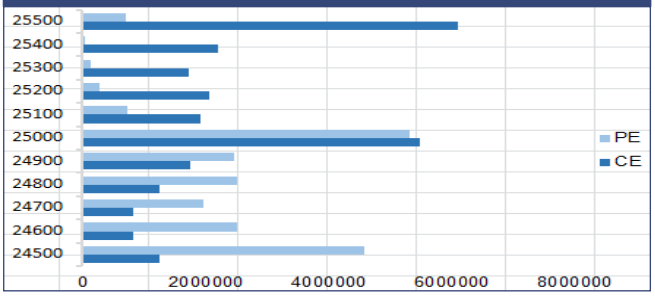
NIFTY

LTP (Future)	25028.00
OI (In Lots)	192694
CHANGE IN OI (%)	4.80
PRICE CHANGE (%)	0.00

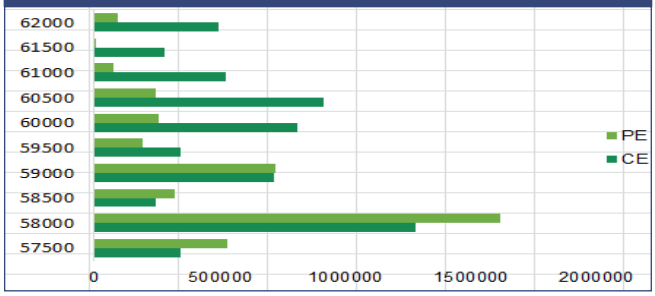
BANKNIFTY

LTP (Future)	59659.60
OI (In Lots)	77624
CHANGE IN OI (%)	5.70
PRICE CHANGE (%)	1.24

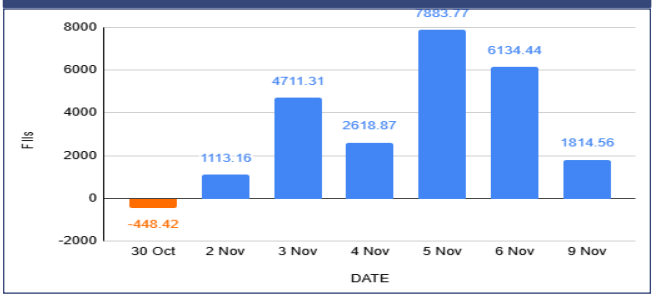
NIFTY OI



BANKNIFTY OI



FIIs Activity Index Futures



FIIs Long Short Ratio



Long Buildup

Name	LTP	% Change	OI (Lots)	% OI Change
COROMANDEL	1885	3.03	1360	13.33
ICICIBANK	1587.6	1.07	129645	12.74
MAHABANK	88.18	1.80	6067	12.02
INDIANB	942	5.01	11055	11.63

Short Buildup

Name	LTP	% Change	OI (Lots)	% OI Change
BOSCHLTD	49450	-2.19	8822	13.55
JUBLFOOD	429.55	-5.22	13396	11.92
CAMS	709.6	-0.72	11000	7.95
GRASIM	3176.2	-1.38	29942	7.31

Breakout Stocks (1 Month High)

Name	LTP	% Change	22 DAY HIGH
IREDA	120.24	8.4	112.55
PNB	132.28	5.23	127.14
UNIONBANK	196.82	5.34	189.78
INDIANB	938.4	4.61	905.3

Breakdown Stocks (1 Month Low)

Name	LTP	% Change	22 DAY LOW
PIIND	1712.9	-2.21	1716.5
-	-	-	-
-	-	-	-
-	-	-	-

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NIFTY 50 - STOCKS KEY LEVELS

SYMBOL	R1*	R2*	LTP*	S1*	S2*
ADANIENT	2739	2772	2706.3	2684	2662
ADANIPORTS	1961	1979	1942.7	1923	1903
APOLLOHOSP	8597	8645	8549.5	8479	8409
ASIANPAINT	2534	2559	2509.3	2489	2469
AXISBANK	1325	1339	1310.7	1296	1281
BAJAJ-AUTO	11045	11112	10979	10846	10714
BAJAJFINSV	1864	1891	1836.9	1816	1795
BAJFINANCE	1081	1098	1064.85	1055	1045
BEL	399	403	394.55	391	388
BHARTIARTL	2094	2116	2072.1	2045	2019
BSE	3838	3860	3816.6	3775	3734
CIPLA	1418	1431	1403.8	1394	1384
COALINDIA	404	406	401.5	399	396
DRREDDY	1394	1403	1385	1373	1361
EICHERMOT	7676	7722	7629	7568	7507
ETERNAL	366	369	363.45	360	356
GRASIM	3216	3262	3169.7	3135	3101
HCLTECH	1428	1449	1407	1390	1373
HDFCBANK	805	811	798.15	789	779
HDFCLIFE	571	577	565.4	560	554
HINDALCO	979	997	960	930	901
HINDUNILVR	2005	2019	1990.3	1978	1966
ICICIBANK	1597	1604	1589	1577	1565
INDIGO	5473	5516	5430	5391	5351
INFY	1168	1183	1154.1	1139	1125

*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	282	286	278.8	277	275
JIOFIN	231	233	230	228	226
JSWSTEEL	1360	1373	1347	1335	1322
KOTAKBANK	484	488	479.5	475	471
LT	4220	4256	4185	4124	4062
M&M	3317	3344	3290.6	3252	3213
MARUTI	13019	13110	12928	12747	12566
MAXHEALTH	932	949	915	904	894
NESTLEIND	1312	1326	1297.8	1270	1242
NTPC	331	333	328.75	324	320
ONGC	236	238	233.5	232	231
POWERGRID	261	264	257.95	256	254
RELIANCE	1335	1345	1324.4	1310	1295
SBILIFE	1770	1792	1748	1728	1708
SBIN	1053	1064	1042	1027	1011
SHRIRAMFIN	973	981	965	956	946
SUNPHARMA	1932	1960	1904.5	1889	1873
TATACONSUM	1093	1103	1083.9	1074	1065
TATASTEEL	191	197	184.85	181	178
TCS	2500	2525	2475.4	2450	2425
TECHM	1825	1845	1805	1789	1774
TITAN	5037	5069	5005	4964	4922
TMPV	297	299	295	292	289
TRENT	3160	3200	3119.2	3052	2986
ULTRACEMCO	12480	12686	12275	12121	11968

*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?		No
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

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Nature of Interest [If answer to f (a) above conflicts is Yes
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