

# DAILY DERIVATIVES RESEARCH REPORT

December 30, 2025

## NIFTY OI

Current	Absolute Chg
17.79	1.14
Previous	% Change
16.65	6.84%

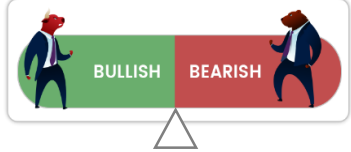
## INDIA VIX

Current	Absolute Chg
9.72	0.57
Previous	% Change
9.15	6.23%

## PCR

Current	Absolute Chg
0.66	-0.10
Previous	% Change
0.76	-13.2%

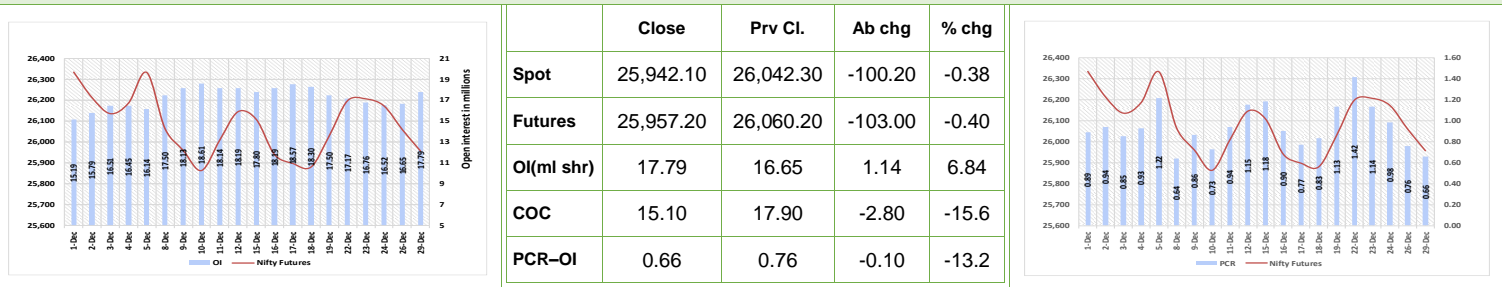
## OUTLOOK



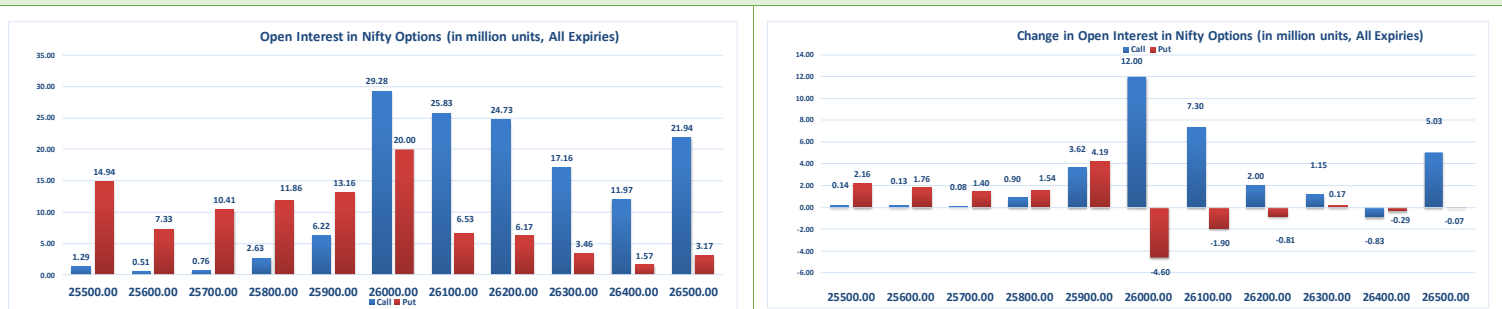
## Summary

Indian markets closed on a negative note where selling was mainly seen in Consumer Durables, Information Technology, Realty and Healthcare. Nifty Dec Futures closed at 25,957.20 (down 103.00 points) at a premium of 15.10 pts to spot.

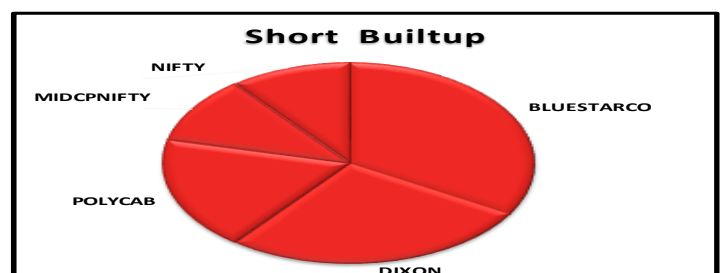
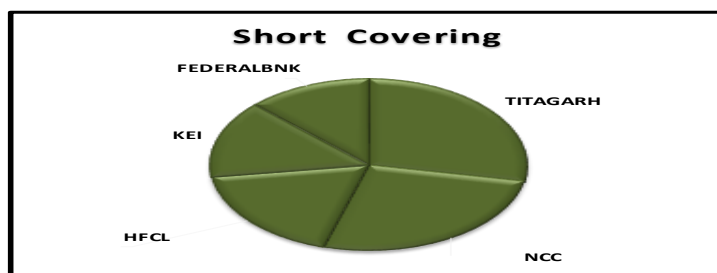
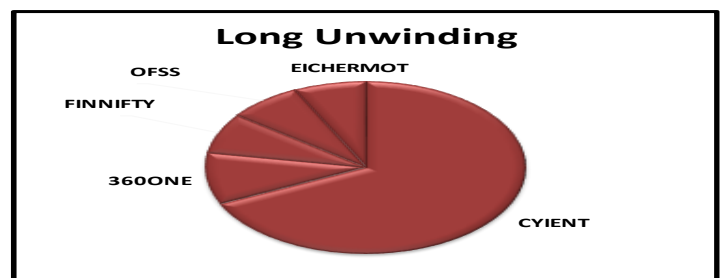
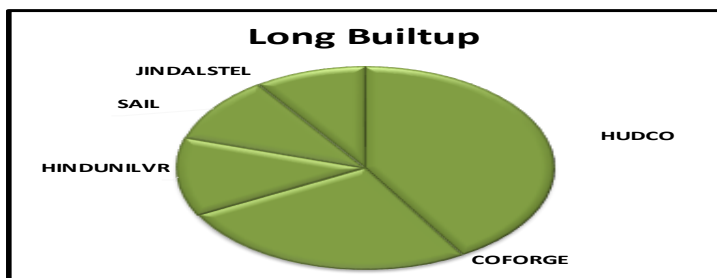
## Nifty Snapshot



## Open Interest in Nifty Options



- » The above second chart shows previous trading day's change in Nifty options where Additions in OI were seen in 26500, 26100, 26000, strike Calls and at 25900, 25800, 25700, 25600 strike Puts indicating market is likely to remain cautious to range bound during the day.
- » Highest OI build-up is seen at 26000 strike Calls and 26000 strike Puts, to the tune of 29.28mn and 20.00mn respectively.



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(Price is in Rs; OI is in million units; Price chg and OI chg are in percentage) **NB RESEARCH**

Fresh Longs seen in:					Fresh Shorts seen in:				
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg
HUDCO	226.8	2.1	42.6	13.5	BLUESTARCO	1733.9	-1.9	2.7	15.1
COFORGE	1685.7	0.5	16.5	8.5	DIXON	11848.0	-4.1	3.1	14.3
HINDUNILVR	2292.2	0.2	12.9	4.1	POLYCAB	7493.5	-1.0	2.7	9.8
SAIL	134.3	1.4	189.4	3.4	MIDCPNIFTY	13660.3	-0.5	2.5	7.8
JINDALSTEL	991.8	0.4	14.4	3.1	NIFTY	25957.2	-0.4	17.8	6.8
Short Covering seen in:					Long Unwinding seen in:				
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg
TITAGARH	910.8	1.1	2.2	-29.2	CYIENT	1103.8	-1.4	1.0	-42.2
NCC	160.0	1.3	11.4	-23.6	360ONE	1172.1	-0.9	2.3	-6.0
HFCL	64.9	5.7	61.4	-15.9	FINNIFTY	27380.0	-0.3	0.0	-4.7
KEI	4394.2	0.4	1.2	-9.3	OFSS	7683.5	-1.2	1.5	-4.7
FEDERALBNK	262.8	0.1	66.3	-9.2	EICHERMOT	7255.0	-0.9	3.3	-4.5

## Institutional Activity

Institutional Activity in previous trading session				Net FII Activity (in Rs cr.)				
(in Rs cr.)	Buy	Sell	Net	Date	Idx Fut	Stk Fut	Idx Opt	Cash
Index Futures	11333.79	13041.47	-1707.68	29-Dec	-1707.7	-503.6	-1986.4	-2760
Index Options	1681074.67	1683061.06	-1986.39	26-Dec	-1130.7	1166.3	7847.9	-318
Stock Futures	81229.25	81732.81	-503.56	24-Dec	1032.4	879.2	-1606.9	-1721
Stock Options	39494.01	41209.85	-1715.84	23-Dec	2097.9	1847.3	-5206.5	-1795
FII Cash	6,435.17	9,195.06	-2,759.89	22-Dec	2675.7	1142.3	3262.0	-457
DII Cash	15,403.18	12,759.33	2,643.85	19-Dec	1261.2	3651.7	1232.0	1831

## Technical Pivot (Intraday):

	S2	S1	PIVOT	R1	R2
NIFTY	25830	25895	25995	26060	26165
BANKNIFTY	58680	58815	58965	59100	59250

## Derivative Recommendations:

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
GRASIM 2860 CE	Buy	57.5	77	47	1-2 Days	OPEN

# DAILY DERIVATIVES RESEARCH REPORT

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
ADANIENT	2400	2100	2205
ADANIPTS	1520	1500	1455
APOLLOHOSP	8000	7000	7070
ASIANPAINT	3000	2600	2775
AXISBANK	1290	1160	1231
BAJAJ-AUTO	9300	9000	9079
BAJAJFINSV	2100	1880	2007
BAJFINANCE	1050	960	995
BEL	410	390	393
BHARTIARTL	2160	2000	2082
CIPLA	1660	1400	1492
COALINDIA	410	400	400
DRREDDY	1300	1140	1269
EICHERMOT	8000	6300	7255
ETERNAL	310	285	282
GRASIM	3000	2700	2839
HCLTECH	1720	1440	1631
HDFCBANK	1000	980	991
HDFCLIFE	800	700	747
HINDALCO	880	800	863
HINDUNILVR	2300	2200	2292
ICICIBANK	1400	1400	1344
INDIGO	5500	5000	5081
INFY	1600	1600	1647
ITC	410	400	403

NIFTY50 Options OI (CE OI = Resistance) ( PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
JIOFIN	305	300	294
JSWSTEEL	1200	1000	1094
KOTAKBANK	2200	2000	2156
LT	4100	4000	4040
M&M	3800	3500	3595
MARUTI	17000	15000	16533
MAXHEALTH	1100	1040	1063
NESTLEIND	1320	1250	1278
NTPC	330	295	325
ONGC	250	250	234
POWERGRID	280	260	261
RELIANCE	1600	1500	1546
SBILIFE	2040	1840	2012
SBIN	1000	950	965
SHRIRAMFIN	1000	900	954
SUNPHARMA	1840	1660	1715
TATACONSUM	1200	1070	1194
TMPV	370	350	359
TATASTEEL	175	170	172
TCS	3300	3200	3253
TECHM	1600	1600	1611
TITAN	3900	3900	3980
TRENT	4400	4000	4219
ULTRACEMCO	12000	10800	11781
WIPRO	285	260	265

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OI against MWPL				
Symbol	MWPL	Open Interest	Limit for next day	% OI
KAYNES	4667784	10969600	1423341	235%
DIXON	6445442	10925400	3016691	170%
IRCTC	30082783	50203125	9990572	167%
SAMMAANCAP	122326971	196105800	Ban	160%
ADANIENT	30942206	44935707	6736554	145%
RVNL	84941460	121781450	37826406	143%
CONCOR	48077012	66825000	8738357	139%
SAIL	216861410	295615900	21695516	136%
BANDHANBNK	142752962	191350800	15845327	134%
MCX	7635422	9987375	4027925	131%
NBCC	154894704	196469000	48489141	127%
IDEA	8713529091	11010366375	1437752814	126%
HUDCO	75071250	94005900	28779294	125%
RBLBANK	91351468	112156875	9366495	123%
LICHSGFIN	45183075	55325000	8671014	122%
CROMPTON	81400589	93313800	21022272	115%
NMDC	517037525	590537250	140218208	114%
BDL	13786716	15489475	7899508	112%
MAZDOCK	11364224	12631750	5842697	111%
NATIONALUM	134225816	148335000	71858997	111%
IEX	133395043	145762500	65990926	109%
PNB	447910372	472592000	175520868	106%
INOXWIND	144708707	148646262	49623371	103%
MANAPPURAM	82205057	83304000	38696044	101%
ABCAPITAL	122316423	122592600	36822113	100%
IREDA	119011160	118697250	64798094	100%
BIOCON	90981174	89545000	41328233	98%
DLF	83667734	82085850	29418951	98%
ANGELONE	9647634	9412250	5460133	98%
PATANJALI	50840137	49263300	9769715	97%
IRFC	226853356	216371750	160182557	95%
INDIGO	32732860	31022100	20352782	95%
JUBLFOOD	48884739	46035000	24326132	94%

OI against MWPL				
Symbol	MWPL	Open Interest	Limit for next day	% OI
CDSL	26647500	24714250	15356381	93%
PETRONET	93668136	84840400	43519001	91%
TATAELXSI	4309631	3862200	2431314	90%
GLENMARK	22585180	20021250	8685377	89%
PNBHOUSING	28062406	24790350	11079668	88%
VEDL	255091106	225176900	138118816	88%
HFCL	147979599	130419000	79609211	88%
RECLTD	187084550	162028850	87713454	87%
KALYANKJIL	57552009	49090325	19334294	85%
PGEL	23897684	20313700	12781390	85%
HINDZINC	167680340	141071000	118372360	84%
JSWENERGY	80203755	67147000	32470887	84%
COFORGE	50163899	41388375	30873935	83%
TATATECH	27246569	22230400	14623157	82%
ASTRAL	18495534	15088350	9413660	82%
AMBER	3067454	2488500	1883788	81%
LTF	126777205	102337598	74414281	81%
BHEL	169029877	136253250	93917087	81%
EXIDEIND	68856800	53490600	33236543	78%
SBICARD	39583537	30533600	19383857	77%
OFSS	3401732	2575275	1851558	76%
HAL	28450886	21423000	17101873	75%
LICI	32057152	23954700	19468075	75%
AUROPHARMA	41977935	31226800	17767257	74%
PFC	203602113	151355100	110553916	74%
GMRAIRPORT	534704421	394875675	331772420	74%
IDFCFIRSTB	761294821	561267350	382607303	74%
INDUSINDBK	93805784	68705000	43237907	73%
TATAPOWER	169808198	122471350	103048018	72%
ASHOKLEY	409181558	294715000	231087722	72%
TITAGARH	12028036	8537600	9100920	71%
WIPRO	292948819	207558000	170861204	71%
UPL	82588393	57720290	39240117	70%

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