

# DAILY DERIVATIVES RESEARCH REPORT

December 16, 2025

## NIFTY OI

Current	Absolute Chg
17.80	-0.40
Previous	% Change
18.19	-2.19%

## INDIA VIX

Current	Absolute Chg
10.25	0.14
Previous	% Change
10.11	1.38%

## PCR

Current	Absolute Chg
1.18	0.03
Previous	% Change
1.15	2.8%

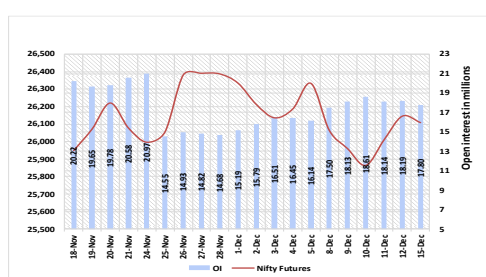
## OUTLOOK



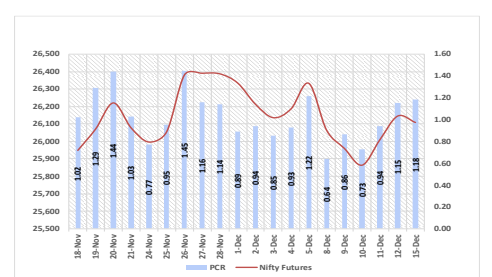
## Summary

Indian markets closed on a negative note where selling was mainly seen in Auto, Financial Services, Information Technology, Pharmaceuticals. Nifty Dec Futures closed at 26,108.70 (down 36.70 points) at a premium of 81.40 pts to spot.

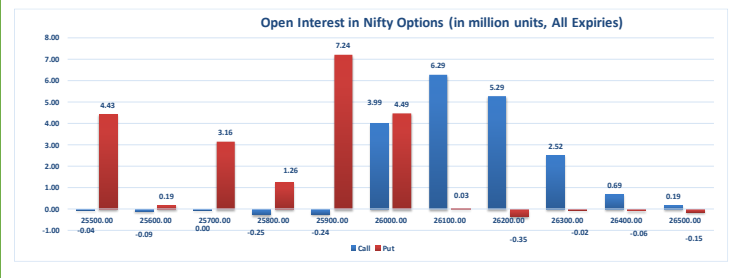
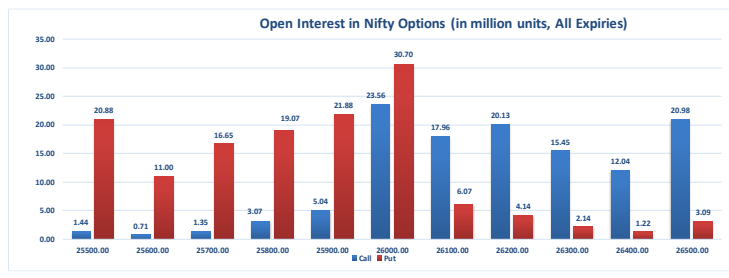
## Nifty Snapshot



	Close	Prv Cl.	Ab chg	% chg
Spot	26,027.30	26,046.95	-19.65	-0.08
Futures	26,108.70	26,145.40	-36.70	-0.14
OI(ml shr)	17.80	18.19	-0.40	-2.19
COC	81.40	98.45	-17.05	-17.3
PCR-OI	1.18	1.15	0.03	2.8



## Open Interest in Nifty Options

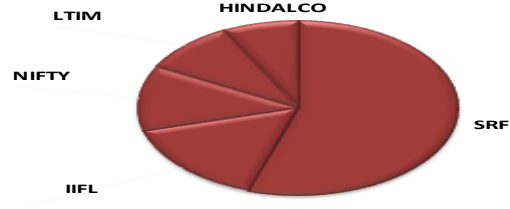


- The above second chart shows previous trading day's change in Nifty options where additions in OI were seen in 26000, 26100, 26200, 26300, 26400, strike Calls and additions at 26000, 25800, 25700, 25500 strike Puts indicating market is likely to remain positive in the near term.
- Highest OI build-up is seen at 26000 strike Calls and 26000 strike Puts, to the tune of 23.56mn and 30.70mn respectively.

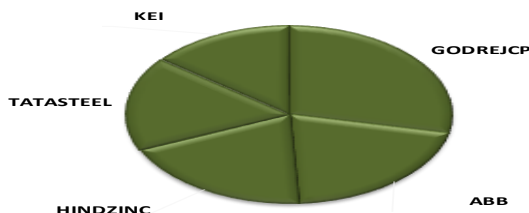
## Long Builtup



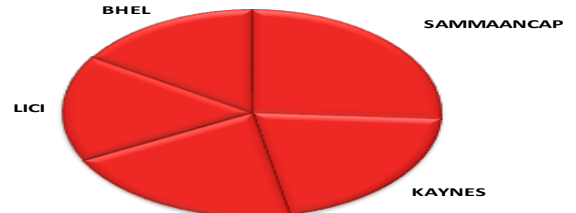
## Long Unwinding



## Short Covering



## Short Builtup



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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
ICICIPRULI	651.8	0.4	15.9	5.0	SAMMAANCAP	149.4	-0.3	102.4	8.7
SIEMENS	3173.0	0.8	3.1	4.9	KAYNES	4208.5	-1.8	3.8	6.3
360ONE	1148.1	0.0	1.9	4.0	BSE	2650.3	-3.4	11.5	5.9
HINDUNILVR	2296.0	1.4	10.3	3.2	LICI	858.7	-1.3	11.5	5.3
NBCC	115.9	5.3	86.4	3.1	BHEL	283.8	-1.0	64.4	4.4
Short Covering seen in:					Long Unwinding seen in:				
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg
GODREJCP	1168.2	1.1	10.0	-4.8	SRF	3005.8	-0.8	3.5	-9.9
ABB	5309.5	0.3	2.5	-3.8	IIFL	577.5	-0.9	12.2	-2.8
HINDZINC	569.6	1.2	36.2	-3.8	NIFTY	26108.7	-0.1	17.8	-2.2
TATASTEEL	173.2	0.6	259.7	-3.1	LTIM	6298.5	-0.3	2.2	-1.7
KEI	4189.5	2.5	1.1	-2.9	HINDALCO	849.3	-0.7	78.5	-1.4

## 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	2236.80	1762.19	474.61	15-Dec	474.6	-2296.9	-6756.0	-1468
Index Options	1687746.06	1694502.03	-6755.97	12-Dec	-657.9	738.2	6366.3	-1114
Stock Futures	14212.24	16509.09	-2296.85	11-Dec	291.5	2755.5	-10086.9	-2021
Stock Options	25402.61	25940.67	-538.06	10-Dec	-1123.9	-790.9	2426.3	-1651
FII Cash	8,609.68	10,078.00	-1,468.32	9-Dec	-758.6	1363.6	41254.5	-3760
DII Cash	11,749.18	9,956.93	1,792.25	8-Dec	-3442.0	-1332.7	-10844.0	-656

## Technical Pivot (Intraday):

	S2	S1	PIVOT	R1	R2
NIFTY	25930	26020	26075	26165	26220
BANKNIFTY	59190	59435	59590	59835	59995

## Derivative Recommendations:

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
CONCOR FUT	Buy	508.7	530	495	1-2 Days	OPEN
ASHOKLEY 166 CE	Buy	2.8	6	1.4	1-2 Days	OPEN
HINDZINC 570 CE	Buy	15.5	32	7	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	2300	2300	2289
ADANIPTS	1600	1500	1517
APOLLOHOSP	7500	7000	7106
ASIANPAINT	3000	2600	2783
AXISBANK	1290	1280	1287
BAJAJ-AUTO	9100	9000	8978
BAJAJFINSV	2100	2000	2075
BAJFINANCE	1100	1020	1017
BEL	420	400	392
BHARTIARTL	2100	2100	2077
CIPLA	1660	1400	1512
COALINDIA	400	440	386
DRREDDY	1300	1140	1283
EICHERMOT	7300	6300	7137
ETERNAL	310	290	299
GRASIM	2800	2700	2834
HCLTECH	1720	1440	1686
HDFCBANK	1000	1000	999
HDFCLIFE	800	700	776
HINDALCO	800	780	849
HINDUNILVR	2400	2300	2296
ICICIBANK	1400	1400	1371
INDIGO	5500	4500	4987
INFY	1600	1600	1610
ITC	410	390	404

NIFTY50 Options OI (CE OI = Resistance) ( PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
JIOFIN	310	300	300
JSWSTEEL	1200	1100	1119
KOTAKBANK	2200	2000	2191
LT	4100	4000	4100
M&M	3800	3600	3615
MARUTI	16500	15000	16455
MAXHEALTH	1100	1160	1089
NESTLEIND	1320	1180	1247
NTPC	325	320	325
ONGC	250	230	236
POWERGRID	280	260	263
RELIANCE	1600	1500	1559
SBILIFE	2040	2020	2037
SBIN	1000	950	970
SHRIRAMFIN	880	850	859
SUNPHARMA	1840	1780	1801
TATACONSUM	1200	1070	1162
TMPV	360	350	348
TATASTEEL	180	170	173
TCS	3200	3000	3238
TECHM	1600	1500	1581
TITAN	3900	3800	3873
TRENT	4300	4000	4121
ULTRACEMCO	12000	10800	11770
WIPRO	260	250	263

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OI against MWPL				
Symbol	MWPL	Open Interest	Limit for next day	% OI
KAYNES	4667784	15396200	789750	330%
SAMMAANCAP	122326971	181657800	10279729	149%
HFCL	147979599	217629450	30282055	147%
ADANIENT	30942206	45100095	6721609	146%
CONCOR	48077012	62595000	6263704	130%
BANDHANBNK	142752962	184622400	Ban	129%
IRCTC	30082783	37443875	9327656	124%
RBLBANK	91351468	113125250	10377260	124%
HUDCO	75071250	92404725	33984691	123%
IDEA	8713529091	10525551450	1473669727	121%
INDIGO	32732860	39431400	17604740	120%
LICHSGFIN	45183075	53567000	7433506	119%
SAIL	216861410	254848100	29071114	118%
PNB	447910372	517776000	172393142	116%
CROMPTON	81400589	92390400	19472042	114%
DIXON	6445442	7251600	3755140	113%
ANGELONE	9647634	10795500	5100932	112%
INOXWIND	144708707	158688926	46174271	110%
BIOCON	90981174	97712500	36441119	107%
PNBHOUSING	28062406	29291600	9717275	104%
DLF	83667734	86296650	28726738	103%
IEX	133395043	137287500	68836047	103%
PGEL	23897684	24515850	12026580	103%
NBCC	154894704	155655500	54842295	100%
AMBER	3067454	3070500	1728290	100%
NMDC	517037525	506871000	152514847	98%
MCX	7635422	7431000	4263540	97%
ABCAPITAL	122316423	118773400	37518212	97%
CDSL	26647500	25218225	15195171	95%
GLENMARK	22585180	21354375	6936376	95%
RECLTD	187084550	176821175	77191438	95%
BDL	13786716	13027700	8360022	94%
JSWENERGY	80203755	75543000	27854486	94%

OI against MWPL				
Symbol	MWPL	Open Interest	Limit for next day	% OI
PATANJALI	50840137	47303100	12319997	93%
TATAELXSI	4309631	4009400	2177014	93%
NATIONALUM	134225816	123472500	62859670	92%
TITAGARH	12028036	10938075	5495931	91%
IREDA	119011160	107985000	64087703	91%
MAZDOCK	11364224	10226325	5884746	90%
RVNL	84941460	75343900	40241972	89%
KALYANKJIL	57552009	50465075	20434932	88%
PETRONET	93668136	80787800	42007218	86%
MANAPPURAM	82205057	70143000	36176475	85%
TATATECH	27246569	22297600	14088074	82%
BHEL	169029877	138292875	92724008	82%
HAL	28450886	22954950	16559093	81%
LTF	126777205	101488518	76665744	80%
OFSS	3401732	2694225	1820462	79%
PFC	203602113	160817800	107767013	79%
LICI	32057152	25318300	19041759	79%
JUBLFOOD	48884739	38401250	25507347	79%
NCC	72342848	55881900	44153070	77%
IDFCFIRSTB	761294821	578389000	358578190	76%
INDUSINDBK	93805784	70228900	41067566	75%
GMRAIRPORT	534704421	397114650	319158184	74%
VEDL	255091106	188532150	126716623	74%
TATAPOWER	169808198	124831950	102856463	74%
AUROPHARMA	41977935	30847850	17086868	73%
ADANIGREEN	61877951	44889000	32400840	73%
TMPV	284575867	203812000	178972791	72%
ASTRAL	18495534	13035175	10007248	70%
EXIDEIND	68856800	48274200	34219482	70%
HINDZINC	167680340	116781700	116088399	70%
ASHOKLEY	409181558	282240000	236460501	69%
WIPRO	292948819	201483000	156354165	69%
BANKBARODA	257509827	176713875	153440904	69%

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