

# DAILY DERIVATIVES RESEARCH REPORT

January 7, 2026

## NIFTY OI

Current	Absolute Chg
15.63	0.30
Previous	% Change
15.33	1.93%

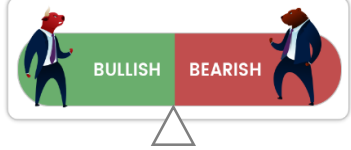
## INDIA VIX

Current	Absolute Chg
10.02	0.00
Previous	% Change
10.02	0.00%

## PCR

Current	Absolute Chg
0.92	-0.07
Previous	% Change
1.00	-7.5%

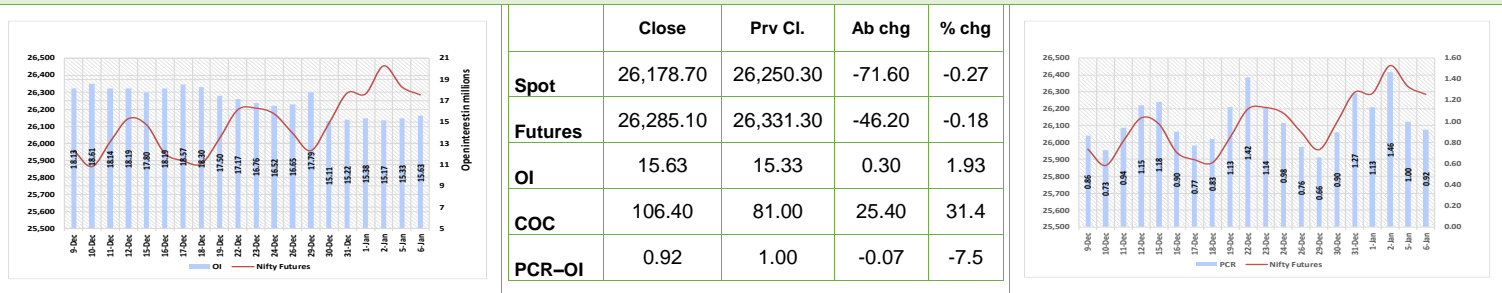
## OUTLOOK



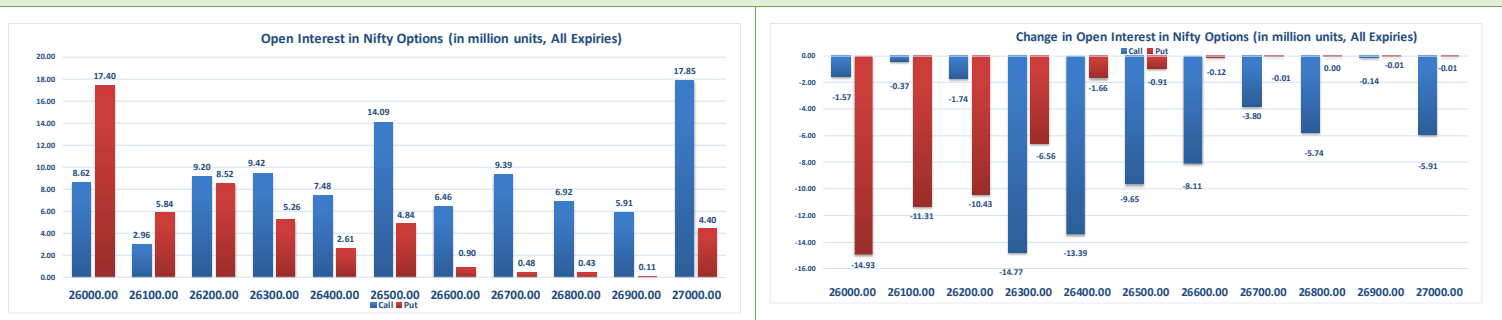
## Summary

Indian markets closed on a negative note where selling was mainly seen in Oil & Gas, and Chemicals. Nifty Jan Futures closed at 26,285.10 (down 46.20 points) at a premium of 106.40 pts to spot.

## Nifty Snapshot

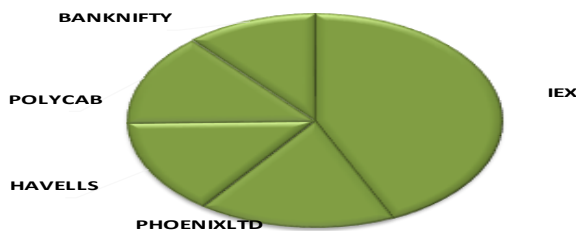


## Open Interest in Nifty Options

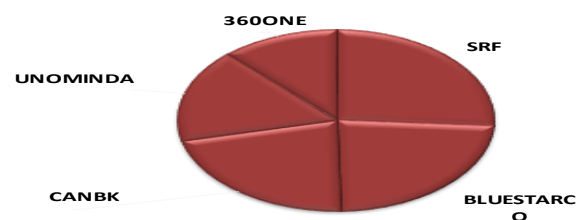


- The above second chart shows previous trading day's change in Nifty options where Liquidations in OI were seen in 26600, 26500, 26400, 26300 strike Calls and Liquidations at 26300, 26200, 26100, 26000 strike Puts indicating market is likely to remain range bound in near term.
- Highest OI build-up is seen at 27000 strike Calls and 26000 strike Puts, to the tune of 17.85mn and 17.40mn respectively.

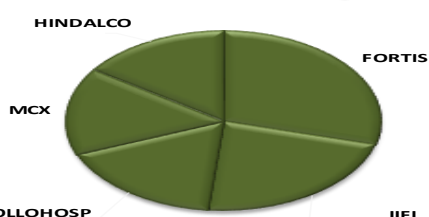
### Long Buildup



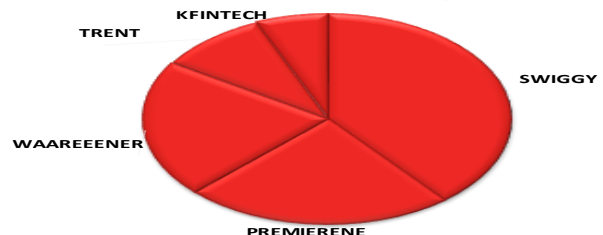
### Long Unwinding



### Short Covering



### Short Buildup



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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
IEX	149.1	10.4	80.1	28.1	SWIGGY	362.3	-4.6	14.3	69.4
PHOENIXLTD	1958.2	1.0	3.5	11.1	PREMIERENE	763.8	-3.3	3.4	42.1
HAVELLS	1508.4	3.5	8.5	9.5	WAAREEENER	2633.6	-2.8	2.4	37.9
POLYCAB	7836.0	0.5	3.2	9.1	TRENT	4067.0	-8.6	9.6	17.2
BANKNIFTY	60312.8	0.2	1.6	7.4	KFINTECH	1062.2	-0.1	4.1	11.2
Short Covering seen in:					Long Unwinding seen in:				
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg
FORTIS	947.5	3.0	11.6	-9.0	SRF	3057.8	-1.4	3.4	-6.0
IIFL	668.8	3.1	10.9	-6.9	BLUESTARCO	1826.3	-1.3	2.5	-5.4
APOLLOHOSP	7365.0	3.4	3.0	-5.4	CANBK	154.1	-0.6	145.7	-5.0
MCX	2260.0	2.3	14.3	-4.8	UNOMINDA	1324.0	-1.4	4.4	-3.8
HINDALCO	945.8	1.3	60.5	-4.7	360ONE	1191.1	0.0	2.7	-2.8

## 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	2806.01	2750.16	55.85	6-Jan	55.9	-1056.8	4464.9	-108
Index Options	2680434.56	2675969.64	4464.92	5-Jan	401.5	-2567.9	-1858.2	-36
Stock Futures	23581.52	24638.29	-1056.77	2-Jan	2358.7	242.9	-2106.8	290
Stock Options	29406.04	29613.02	-206.98	1-Jan	344.3	-565.9	-2739.9	-3269
FII Cash	15,061.18	15,168.81	-107.63	31-Dec	-288.3	2914.3	5397.5	-3597
DII Cash	17,240.41	15,491.06	1,749.35	30-Dec	-786.6	4617.5	14591.8	-3844

## Technical Pivot (Intraday):

	S2	S1	PIVOT	R1	R2
NIFTY	26170	26225	26315	26370	26455
BANKNIFTY	59985	60150	60305	60470	60625

## Derivative Recommendations:

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
GMRAIRPORT 105 CE	Buy	3.4	6.5	2	1-2 Days	OPEN
CONCOR FUT	Buy	531	560	518	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	2200	2271
ADANIPTS	1500	1480	1479
APOLLOHOSP	7300	7300	7365
ASIANPAINT	3000	2600	2851
AXISBANK	1300	1300	1297
BAJAJ-AUTO	10000	9500	9686
BAJAJFINSV	2080	1900	2055
BAJFINANCE	1000	1000	982
BEL	420	400	414
BHARTIARTL	2200	2100	2114
CIPLA	1600	1500	1538
COALINDIA	430	400	428
DRREDDY	1300	1250	1259
EICHERMOT	8100	7000	7557
ETERNAL	300	280	280
GRASIM	2900	2740	2880
HCLTECH	1700	1600	1611
HDFCBANK	1000	940	967
HDFCLIFE	780	750	780
HINDALCO	1000	900	946
HINDUNILVR	2340	2300	2429
ICICIBANK	1400	1400	1415
INDIGO	5100	5000	5030
INFY	1660	1620	1617
ITC	400	350	344

NIFTY50 Options OI (CE OI = Resistance) ( PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
JIOFIN	300	290	299
JSWSTEEL	1160	1100	1182
KOTAKBANK	2200	2100	2152
LT	4200	4000	4160
M&M	3800	3600	3803
MARUTI	18000	16000	17330
MAXHEALTH	1100	1040	1057
NESTLEIND	1340	1300	1324
NTPC	360	330	351
ONGC	240	240	242
POWERGRID	280	250	270
RELIANCE	1600	1500	1514
SBILIFE	2140	2100	2101
SBIN	1050	1000	1021
SHRIRAMFIN	1000	900	1007
SUNPHARMA	1760	1620	1765
TATACONSUM	1300	1080	1216
TMPV	400	360	370
TATASTEEL	200	170	187
TCS	3300	3200	3249
TECHM	1800	1600	1609
TITAN	4100	4000	4121
TRENT	4200	4000	4067
ULTRACEMCO	13000	11500	12256
WIPRO	265	250	263

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## OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
KAYNES	4679418	8479400	1010448	181%
IEX	133395043	222270000	36819589	167%
IRCTC	32504261	53594625	8663270	165%
SAMMAANCAP	122326971	180931100	Ban	148%
BANDHANBNK	144289555	193330800	6537827	134%
SAIL	216861410	281760300	Ban	130%
RVNL	84941460	104775125	37432930	123%
DIXON	6452220	7625250	2988560	118%
CONCOR	51639257	56877500	14914250	110%
RBLBANK	91953095	100787200	14932529	110%
NATIONALUM	134225816	145781250	70683913	109%
LICHSGFIN	45183075	46873000	9735404	104%
NBCC	154894704	158489500	51562421	102%
NMDC	517037525	523671750	151446098	101%
MAZDOCK	11364224	11505400	5382755	101%
HUDCO	75071250	72699450	30076326	97%
PGEL	24030912	23239850	10066185	97%
PATANJALI	50886533	48099600	7608099	95%
INOXWIND	144708707	135942950	42663678	94%
IDEA	12037179660	11256383325	4187436779	94%
ABCAPITAL	122657000	114371400	35020430	93%
AMBUJACEM	79841849	73926300	23351091	93%
IREDA	119011160	106798200	62549013	90%
IRFC	200960551	180140500	125637654	90%
CROMPTON	96587231	84918600	33076951	88%
CDSL	26647500	22916850	14241996	86%
BDL	13786716	11512550	7975232	84%
ANGELONE	9673308	8048000	5088322	83%
MANAPPURAM	82205057	67467000	34567620	82%
RECLTD	187084550	151334400	91556769	81%
TATATECH	25116370	19740000	12383713	79%
KALYANKJIL	57654984	45218700	18783935	78%
BIOCON	91057772	71375000	40586653	78%

## OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
DLF	96058266	75155850	40652634	78%
MCX	38177110	29654375	20999179	78%
EXIDEIND	68856800	53199000	33611028	77%
JUBLFOOD	58761693	45272500	29995183	77%
GODREJPROP	17263909	13166725	7716760	76%
PNB	515822637	379728000	235703397	74%
PETRONET	108255733	79062800	56950227	73%
UPL	84228583	60101025	38487700	71%
INDUSINDBK	93808799	66480400	44309186	71%
BHEL	192361942	135812250	105241286	71%
BOSCHLTD	882048	620325	623080	70%
JIOFIN	355358091	249906050	178924775	70%
PNBHOUSING	28118603	19641700	11491634	70%
INDUSTOWER	193623116	134427500	88858196	69%
ADANIENT	49117354	33867636	25087425	69%
AUROPHARMA	41977935	28785350	17453709	69%
GLENMARK	22585180	15168750	9930615	67%
COFORGE	50189409	33378750	29957949	67%
PFC	217835555	144765400	124210292	66%
ASHOKLEY	423719104	277255000	220258094	65%
JSWENERGY	80385888	52066000	37608035	65%
LTF	127100972	77760000	76562203	61%
ASTRAL	18450534	11280350	10788324	61%
VEDL	255091106	154182800	146821669	60%
HAL	28450886	16956450	17541466	60%
LICI	33206238	19784800	20374994	60%
HINDZINC	161247058	95817050	114639414	59%
CANBK	504315430	295771500	327360098	59%
IIFL	35669230	20872500	22446183	59%
ITC	1252401670	732564800	937939280	58%
OFSS	3582756	2093850	2028873	58%
GMRAIRPORT	534704421	311091975	332666889	58%
COLPAL	19546143	10904175	11822012	56%

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