

DAILY DERIVATIVES RESEARCH REPORT

January 13, 2026

NIFTY OI

Current	Absolute Chg
18.99	0.03
Previous	% Change
18.96	0.16%

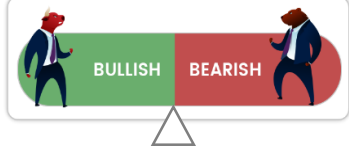
INDIA VIX

Current	Absolute Chg
11.37	0.44
Previous	% Change
10.93	4.03%

PCR

Current	Absolute Chg
0.90	0.27
Previous	% Change
0.62	44.0%

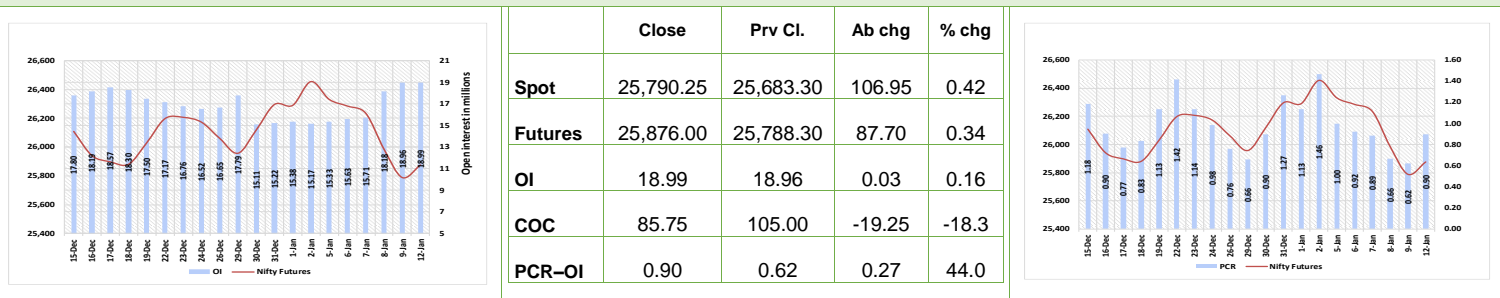
OUTLOOK



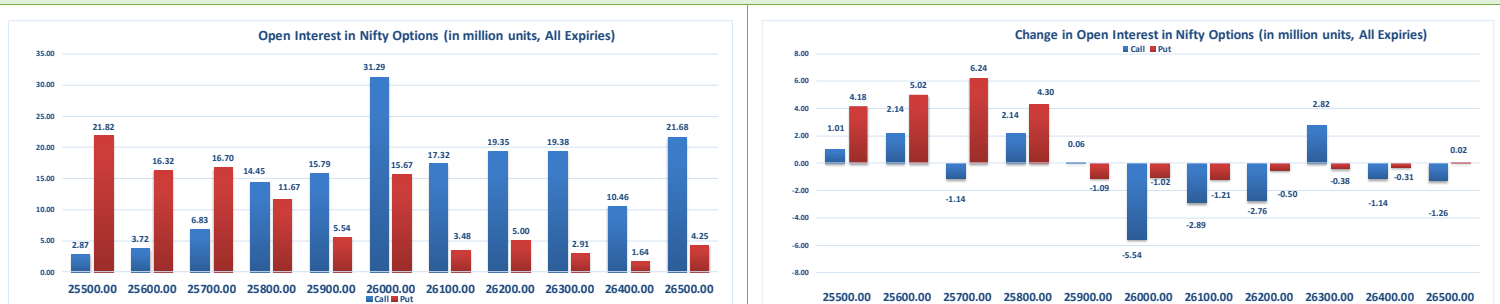
Summary

Indian markets closed on a positive note where buying was mainly seen in Metal, Financial services, FMCG and Oil & Gas. Nifty Jan Futures closed at 25,876.00 (up 87.70 points) at a premium of 85.75 pts to spot.

Nifty Snapshot

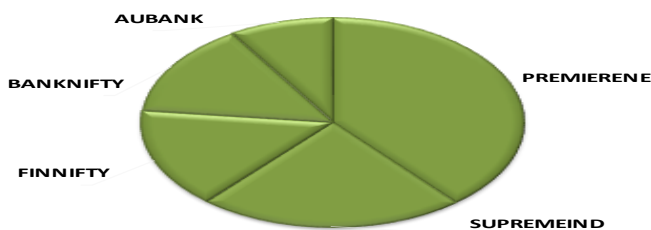


Open Interest in Nifty Options

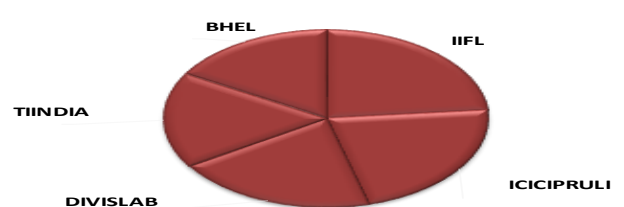


- The above second chart shows previous trading day's change in Nifty options where Liquidations in OI were seen in 26200, 26100, 26000 strike Calls and Additions at 25800, 25700, 25600, 25500 strike Puts indicating market is likely to remain range bound in near term.
- Highest OI build-up is seen at 26000 strike Calls and 25500 strike Puts, to the tune of 31.29mn and 21.82mn respectively.

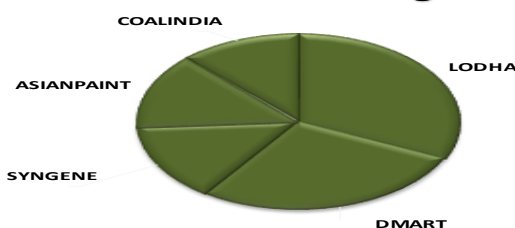
Long Builtup



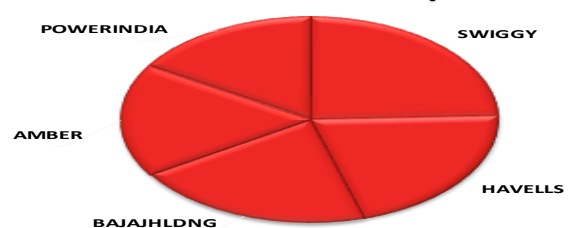
Long Unwinding



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
PREMIERENE	749.2	4.1	5.8	17.7	SWIGGY	351.0	-0.2	23.7	10.4
SUPREMEIND	3514.4	0.2	2.1	10.3	HAVELLS	1453.3	-1.0	9.5	8.9
FINNIFTY	27644.5	0.4	0.0	7.0	BAJAJHLDNG	10793.0	-2.6	0.2	8.8
BANKNIFTY	59730.4	0.3	1.5	6.5	AMBER	6149.0	-3.2	1.0	7.6
AUBANK	1012.6	0.9	20.6	4.0	POWERINDIA	17509.0	-2.3	0.3	6.9
Short Covering seen in:					Long Unwinding seen in:				
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg
LODHA	1079.1	1.6	11.4	-7.9	IIFL	645.3	-0.7	10.0	-2.5
DMART	3847.2	1.0	5.3	-7.0	ICICIPRULI	681.7	-0.9	15.4	-2.4
SYNGENE	635.2	1.3	8.4	-3.6	DIVISLAB	6497.5	-2.0	3.3	-2.2
ASIANPAINT	2907.3	2.5	12.7	-3.5	TIINDIA	2413.3	-1.7	3.7	-1.9
COALINDIA	433.4	3.3	51.7	-3.0	BHEL	268.9	-2.4	82.4	-1.8

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	4253.83	5481.67	-1227.84	12-Jan	-1227.8	891.0	34.4	-3638
Index Options	2950179.34	2950144.96	34.38	9-Jan	-3195.3	885.8	14543.2	-3769
Stock Futures	22959.18	22068.17	891.01	8-Jan	-5284.9	-3270.0	-11189.0	-3367
Stock Options	34303.03	33694.80	608.23	7-Jan	-1450.0	-1073.1	-1498.7	-1528
FII Cash	9,071.61	12,710.01	-3,638.40	6-Jan	55.9	-1056.8	4464.9	-108
DII Cash	16,985.90	11,146.58	5,839.32	5-Jan	401.5	-2567.9	-1858.2	-36

Technical Pivot (Intraday):

	S2	S1	PIVOT	R1	R2
NIFTY	25455	25665	25785	25990	26110
BANKNIFTY	58870	59300	59555	59985	60240

Derivative Recommendations:

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
BLUESTARCO FUT	Sell	1804	1740	1873	1-2 Days	OPEN
BANKBARODA FUT	Sell	298	286	304	1-2 Days	OPEN

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NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
ADANIENT	2300	2200	2180
ADANIPTS	1500	1440	1449
APOLLOHOSP	7500	7300	7299
ASIANPAINT	3000	2800	2907
AXISBANK	1300	1300	1280
BAJAJ-AUTO	10000	9000	9536
BAJAJFINSV	2080	2000	2002
BAJFINANCE	1000	1000	955
BEL	420	400	420
BHARTIARTL	2100	2000	2053
CIPLA	1500	1500	1467
COALINDIA	450	400	433
DRREDDY	1260	1200	1217
EICHERMOT	7800	7000	7470
ETERNAL	300	280	286
GRASIM	2900	2800	2819
HCLTECH	1700	1600	1660
HDFCBANK	1000	900	941
HDFCLIFE	780	750	758
HINDALCO	1000	900	921
HINDUNILVR	2440	2300	2415
ICICIBANK	1500	1400	1417
INDIGO	5100	5000	4864
INFY	1700	1620	1602
ITC	400	340	340

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
JIOFIN	300	290	289
JSWSTEEL	1200	1100	1188
KOTAKBANK	2200	2100	2143
LT	4200	4100	4025
M&M	3800	3700	3689
MARUTI	17000	16000	16649
MAXHEALTH	1100	1040	1015
NESTLEIND	1340	1300	1315
NTPC	360	380	339
ONGC	240	235	236
POWERGRID	280	250	259
RELIANCE	1600	1500	1485
SBILIFE	2140	2100	2101
SBIN	1050	1000	1017
SHRIRAMFIN	1000	900	976
SUNPHARMA	1800	1760	1744
TATACONSUM	1220	1080	1196
TMPV	400	350	352
TATASTEEL	190	170	184
TCS	3300	3200	3221
TECHM	1800	1500	1591
TITAN	4300	4000	4249
TRENT	4200	4000	4074
ULTRACEMCO	12200	11500	12123
WIPRO	270	260	261

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OI against MWPL				
Symbol	MWPL	Open Interest	Limit for next day	% OI
KAYNES	4679418	9813900	785343	210%
IRCTC	32504261	66872750	8119715	206%
IEX	133395043	262841250	46695457	197%
RVNL	84941460	121807850	36944452	143%
SAMMAANCAP	122326971	174330600	Ban	143%
MANAPPURAM	82205057	115818000	27481655	141%
BANDHANBNK	144289555	198871200	5600595	138%
IREDA	119011160	153249000	50941804	129%
NBCC	154894704	195045500	56489797	126%
SAIL	216861410	265493600	Ban	122%
DIXON	6452220	7470450	3230276	116%
LICHSGFIN	45183075	52242000	7784805	116%
INOXWIND	144708707	165865700	38247817	115%
HUDCO	75071250	84823425	28689488	113%
RBLBANK	91953095	103139875	15783540	112%
BIOCON	91057772	100237500	36039589	110%
NMDC	517037525	564745500	147398845	109%
CONCOR	51639257	56242500	16497185	109%
BHEL	192361942	206288250	98163179	107%
MAZDOCK	11364224	12176000	5442064	107%
NATIONALUM	134225816	143152500	71203935	107%
TATATECH	25116370	26323200	12982465	105%
IDEA	12037179660	11908664175	4288145894	99%
AMBUJACEM	79841849	78950550	22982057	99%
GODREJPROP	17263909	16952650	6125206	98%
ABCAPITAL	122657000	117654300	34396515	96%
IRFC	200960551	192049000	130399128	96%
CDSL	26647500	25400150	14259635	95%
ANGELONE	9673308	9197000	4976051	95%
PGEL	24030912	22671750	11095168	94%
PATANJALI	50886533	47600100	8653578	94%
KALYANKJIL	57654984	53812650	17352722	93%
CROMPTON	96587231	89316000	35357814	92%

OI against MWPL				
Symbol	MWPL	Open Interest	Limit for next day	% OI
EXIDEIND	68856800	63374400	32340392	92%
RECLTD	187084550	165466000	90909529	88%
BDL	13786716	12064150	8185371	88%
DLF	96058266	83697075	38013786	87%
JUBLFOOD	58761693	50570000	29952428	86%
MCX	38177110	31926875	20854997	84%
JIOFIN	355358091	283010500	171976721	80%
AUROPHARMA	41977935	32306450	16944969	77%
PNB	515822637	389656000	245515924	76%
ADANIENT	49117354	36953310	24430614	75%
INDUSTOWER	193623116	145344900	86929028	75%
GLENMARK	22585180	16897125	10256213	75%
TATAELXSI	5241546	3799700	3432997	72%
UPL	84228583	60240590	40733965	72%
INDUSINDBK	93808799	66437000	45981051	71%
BOSCHLTD	882048	624525	624519	71%
SYNGENE	24733183	17345000	15384757	70%
LTF	127100972	88832250	78473994	70%
LICI	33206238	22878800	20093908	69%
PETRONET	108255733	74529400	59784603	69%
ASHOKLEY	423719104	285210000	221247749	67%
HINDZINC	161247058	107735075	114656608	67%
PFC	217835555	144249300	125873860	66%
GMRAIRPORT	534704421	352077075	323616191	66%
JSWENERGY	80385888	52525000	37990717	65%
CANBK	504315430	325154250	323238255	64%
PNBHOUSING	28118603	18116150	13009649	64%
TATAPOWER	202215001	129296500	132314087	64%
OFSS	3582756	2276325	2047399	64%
HAL	28450886	17876550	17716310	63%
SBICARD	44836888	28172000	25359761	63%
AMBER	3257355	2039200	2022500	63%
BANKBARODA	279476623	173198025	184257879	62%

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