

DAILY DERIVATIVES RESEARCH REPORT

January 30, 2026

NIFTY OI

Current	Absolute Chg
19.22	1.34
Previous	% Change
17.88	7.49%

INDIA VIX

Current	Absolute Chg
13.37	-0.16
Previous	% Change
13.53	-1.18%

PCR

Current	Absolute Chg
1.06	0.09
Previous	% Change
0.97	8.8%

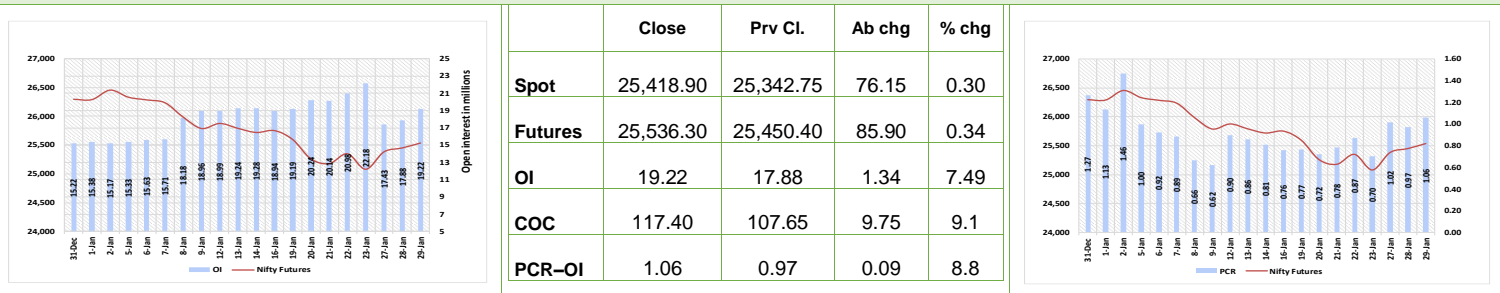
OUTLOOK



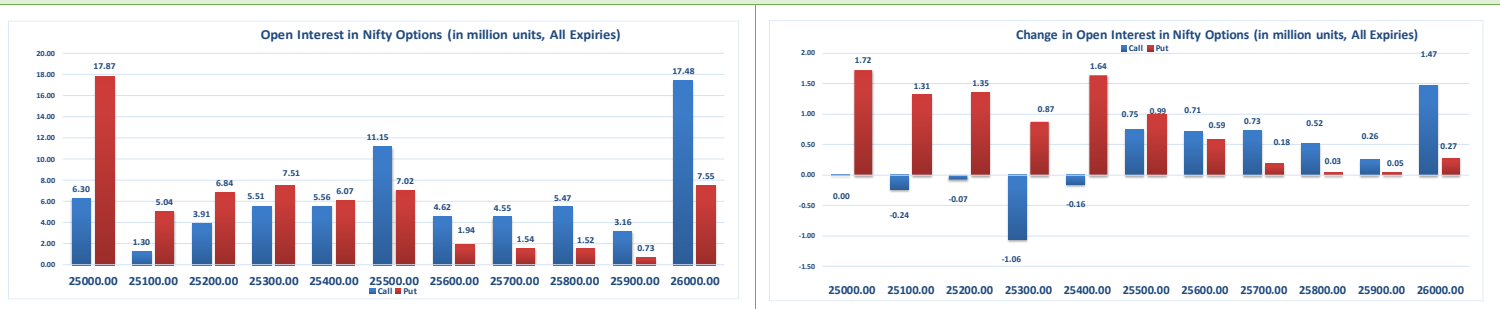
Summary

Indian markets closed on a positive note where buying was mainly seen in Metal, Private Banks, Realty and Oil & Gas. Nifty Feb Futures closed at 25,536.30 (up 85.90 points) at a premium of 117.40 pts to spot.

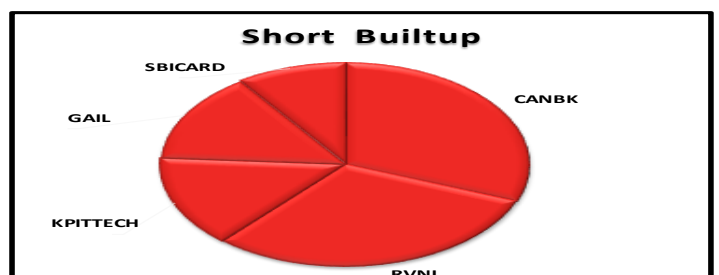
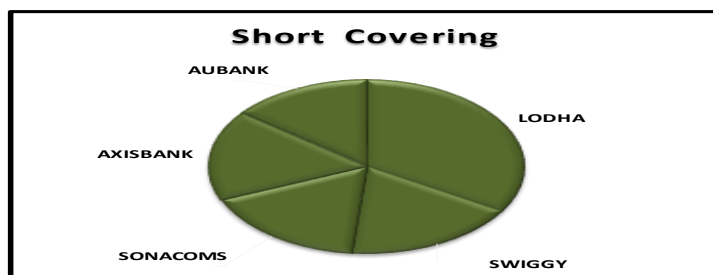
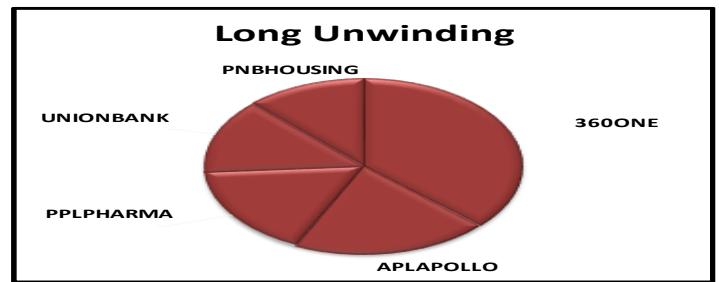
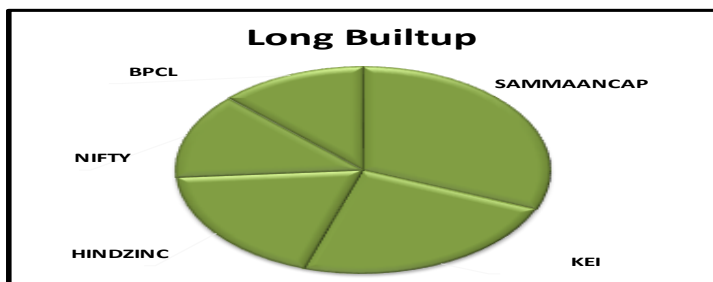
Nifty Snapshot



Open Interest in Nifty Options



- » The above second chart shows previous trading day's change in Nifty options where Additions in OI were seen in 25800, 25700, 25600, 25500 strike Calls and at 25500, 25400, 25300, 25200, strike Puts indicating market is likely to remain Range Bound in the near term.
- » Highest OI build-up is seen at 26000 strike Calls and 25000 strike Puts, to the tune of 17.48mn and 17.87mn 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:

Scrip	Price	Price chg	OI	OI Chg
SAMMAANCAP	148.8	4.1	113.0	17.4
KEI	3977.6	2.8	1.3	13.3
HINDZINC	719.4	1.9	42.2	10.5
NIFTY	25536.3	0.3	19.2	7.5
BPCL	368.2	1.0	36.4	7.1

Fresh Shorts seen in:

Scrip	Price	Price chg	OI	OI Chg
CANBK	150.4	-5.1	184.2	25.7
RVNL	316.0	-6.0	59.8	25.5
KPITTECH	1035.5	-6.3	4.3	12.0
GAIL	168.0	-0.5	103.5	12.0
SBICARD	766.1	-2.3	17.6	8.0

Short Covering seen in:

Scrip	Price	Price chg	OI	OI Chg
LODHA	955.0	2.5	10.6	-13.8
SWIGGY	328.1	1.1	23.8	-7.4
SONACOMS	495.5	0.2	13.5	-7.0
AXISBANK	1367.5	3.3	75.8	-7.0
AUBANK	991.1	2.4	21.6	-5.9

Long Unwinding seen in:

Scrip	Price	Price chg	OI	OI Chg
360ONE	1140.5	-0.1	2.6	-9.3
APLAPOLLO	2059.3	-1.9	9.4	-5.1
PPLPHARMA	152.6	-1.0	22.3	-4.3
UNIONBANK	179.9	-1.7	76.1	-3.5
PNBHOUSING	844.4	-0.6	14.9	-3.1

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	3139.73	4903.05	-1763.32	29-Jan	-1763.3	-5711.0	-4011.2	-394
Index Options	839802.62	843813.86	-4011.24	28-Jan	180.5	-851.5	-1687.8	480
Stock Futures	26165.16	31876.12	-5710.96	27-Jan	-2998.3	6559.5	-784.1	-3068
Stock Options	20710.59	21244.48	-533.89	23-Jan	-1929.3	39.8	21659.7	-4113
FII Cash	20,212.73	20,606.70	-393.97	22-Jan	-1957.5	2450.8	-983.0	-2550
DII Cash	24,423.89	21,785.13	2,638.76	21-Jan	-569.1	1510.6	-9905.0	-1788

Technical Pivot (Intraday):

	S2	S1	PIVOT	R1	R2
NIFTY	25150	25345	25455	25645	25755
BANKNIFTY	59505	59855	60060	60410	60615

Derivative Recommendations:

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
NIL						

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NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
ADANIENT	2100	2200	2029
ADANIPTS	1500	1400	1423
APOLLOHOSP	6800	6800	6838
ASIANPAINT	2700	2400	2429
AXISBANK	1300	1300	1368
BAJAJ-AUTO	9500	8800	9521
BAJAJFINSV	2000	1820	1956
BAJFINANCE	950	920	940
BEL	450	420	446
BHARTIARTL	2000	2000	1974
CIPLA	1500	1300	1327
COALINDIA	480	420	453
DRREDDY	1300	1200	1216
EICHERMOT	8000	6800	7086
ETERNAL	300	250	276
GRASIM	3200	2700	2848
HCLTECH	1880	1620	1727
HDFCBANK	1000	1000	941
HDFCLIFE	800	650	729
HINDALCO	1020	900	1025
HINDUNILVR	2500	2340	2357
ICICIBANK	1400	1400	1391
INDIGO	4800	4700	4645
INFY	1700	1600	1666
ITC	350	300	320

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
JIOFIN	300	250	256
JSWSTEEL	1300	1140	1244
KOTAKBANK	450	400	414
LT	4000	3800	3955
M&M	3500	3400	3406
MARUTI	16000	15000	14585
MAXHEALTH	1000	1000	958
NESTLEIND	1300	1300	1289
NTPC	360	320	357
ONGC	280	260	274
POWERGRID	300	240	259
RELIANCE	1500	1400	1399
SBILIFE	2100	2000	2005
SBIN	1100	1000	1069
SHRIRAMFIN	1000	1000	1027
SUNPHARMA	1680	1550	1588
TATACONSUM	1200	1020	1114
TMPV	400	300	354
TATASTEEL	190	190	203
TCS	3200	3100	3161
TECHM	1760	1620	1774
TITAN	4200	4000	3962
TRENT	4000	3800	3846
ULTRACEMCO	13000	12000	12753
WIPRO	254	234	240

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OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
RVNL	84941460	112984200	21355847	133%
SAMMAANCAP	122326971	157246700	7038930	129%
RBLBANK	91953095	111391700	10488984	121%
IRCTC	32504261	38730125	10446380	119%
GODREJPROP	17263909	20019725	2771477	116%
IEX	133395043	152966250	51573368	115%
SAIL	216861410	242736200	8842567	112%
KAYNES	4679418	5169600	1079308	110%
KALYANKJIL	57654984	56786575	27606721	98%
CONCOR	51639257	49096250	17642943	95%
BANDHANBNK	144289555	136641600	30694749	95%
LICHSGFIN	45183075	41990000	13500452	93%
NMDC	517037525	448429500	148501834	87%
IREDA	119011160	102489150	55506603	86%
NBCC	154894704	132905500	59028625	86%
HUDCO	75071250	64263450	34057374	86%
INOXWIND	144708707	119505100	46149755	83%
DIXON	6452220	5301300	3002125	82%
AMBUJACEM	79841849	64283100	28483969	81%
NATIONALUM	134225816	107748750	71308582	80%
DLF	96058266	77060775	35493284	80%
MANAPPURAM	82205057	64719000	37634839	79%
PATANJALI	50886533	39724200	11928864	78%
SYNGENE	24733183	19247000	15410490	78%
IDEA	12037179660	9248722050	4326010770	77%
JIOFIN	355358091	272757450	165354886	77%
CDSL	26647500	20312900	14953444	76%
PGEL	24030912	18252350	8701215	76%
CANBK	504315430	382590000	291878688	76%
ABCAPITAL	122657000	92271500	39779925	75%
BHEL	192361942	142243500	101931954	74%
EXIDEIND	68856800	50353200	32567511	73%
CROMPTON	96587231	70342200	39215915	73%

OI against MWPL

Symbol	MWPL	Open Interest	Limit for next day	% OI
IRFC	200960551	146042750	128601422	73%
RECLTD	187084550	133033600	97123692	71%
BDL	13786716	9800000	8012762	71%
MCX	38177110	27113125	21396551	71%
PNBHOUSING	28118603	19526000	11897443	69%
PNB	515822637	355768000	262549146	69%
HINDZINC	161247058	108658725	105318808	67%
MAZDOCK	11364224	7506800	6307078	66%
ADANIENT	49117354	31653342	26502891	64%
SBICARD	44836888	28658400	25140708	64%
BIOCON	91057772	57432500	45227204	63%
GLENMARK	22585180	13920375	9900225	62%
LTF	127100972	78138000	75600770	61%
ADANIENSOL	43791427	26368875	20085060	60%
JSWENERGY	80385888	48015000	40522150	60%
AUROPHARMA	41977935	24339150	18600674	58%
INDUSTOWER	193623116	110841700	89719455	57%
TATATECH	25116370	14237600	14012792	57%
PETRONET	108255733	61303500	61991512	57%
JUBLFOOD	58761693	32682500	32672951	56%
UPL	84228583	46567285	47499962	55%
ABB	7946564	4364375	5300100	55%
VEDL	255091106	139281100	159130492	55%
LAURUSLABS	58629477	31711800	36142677	54%
POLYCAB	8688405	4656875	4861735	54%
HAL	28450886	15248850	18307292	54%
ASHOKLEY	423719104	222220000	242244381	52%
WIPRO	358423198	186306000	218920612	52%
ASIANPAINT	49389162	25072750	32612578	51%
ASTRAL	18450534	9235675	10561094	50%
INDUSINDBK	93808799	46899300	54001662	50%
ANGELONE	9673308	4832000	6136954	50%
GMRAIRPORT	534704421	260858025	340971172	49%

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