

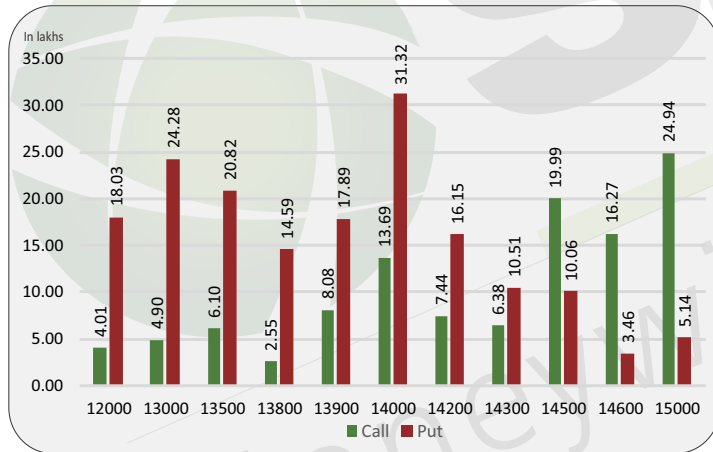
**Index level**

Index	Close	S1	S2	R1	R2
NIFTY	14287	14250	14200	14400	14450
BANKNIFTY	31816	31430	31000	32240	32570

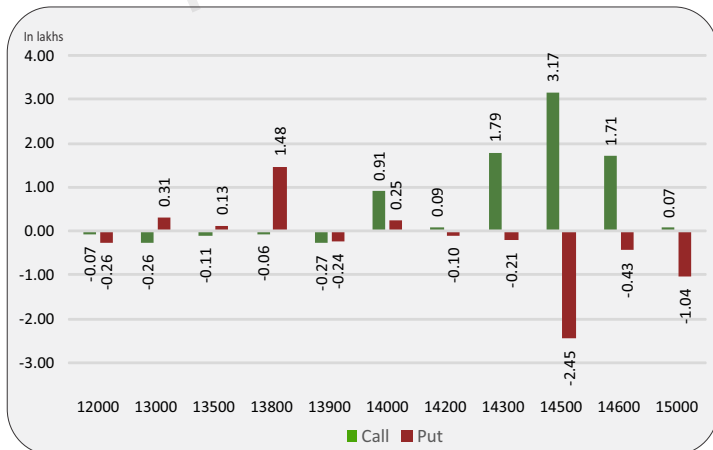
**Nifty snapshot**

	18-Jan	15-Jan
Nifty Spot	14281.30	14433.70
Nifty Jan	14287.25	14458.50
Nifty Feb	14316.10	14493.30
Chg. OI (Jan) (%)	-4.79	-3.22
Chg. OI (Feb) (%)	13.71	2.46
50 Day SMA	13495	13450
100 Day SMA	12519	12491
200 Day SMA	11318	11289

**Nifty option OI concentration**



**Nifty option OI change**



**Nifty outlook**

**SGX Nifty 14386 (+99)**

Today the markets are likely to open on a positive note. All the emerging markets are trading mixed. The coming session is likely to witness a range of 14250 on declines and 14400 on advances.

**Stock is in ban period**

BHEL, IDEA, SAIL

**Sentiment indicator**

	18-Jan	15-Jan	14-Jan	13-Jan	12-Jan
NIFTY Discount/Premium	5.95	24.80	32.50	41.30	34.50
COST OF CARRY%	0.85	0.82	0.81	0.80	0.79
PCR(OI)	1.40	1.51	1.69	1.74	1.80
PCR(VOL)	1.15	1.27	1.43	1.47	1.38
A/D RATIO(Nifty 50)	0.09	0.17	1.33	1.45	3.08
A/D RATIO(All FO Stock)*	0.11	0.18	1.17	0.67	2.17
IMPLIED VOLATILITY	24.09	23.96	22.97	23.73	22.87
VIX	24.40	24.01	23.03	23.29	22.85
HISTORICAL VOLATILITY	28.9	28.92	28.95	29.03	29.1

\*All Future Stock

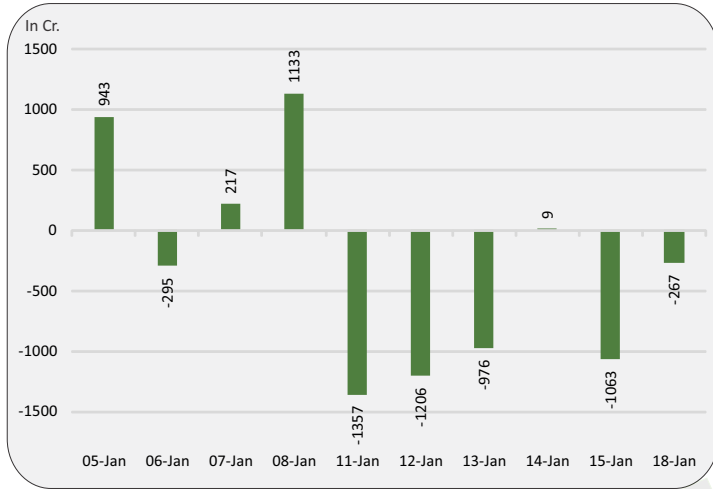
**Nifty v/s OI**

Date	Nifty	% Change	Open Interest	% Change
08-Jan	14371	1.3%	13283400	7.9%
11-Jan	14489	0.8%	13851900	4.3%
12-Jan	14598	0.8%	13891425	0.3%
13-Jan	14606	0.1%	13220925	-4.8%
14-Jan	14628	0.2%	13226850	0.0%
15-Jan	14459	-1.2%	12800925	-3.2%
18-Jan	14287	-1.2%	12187425	-4.8%

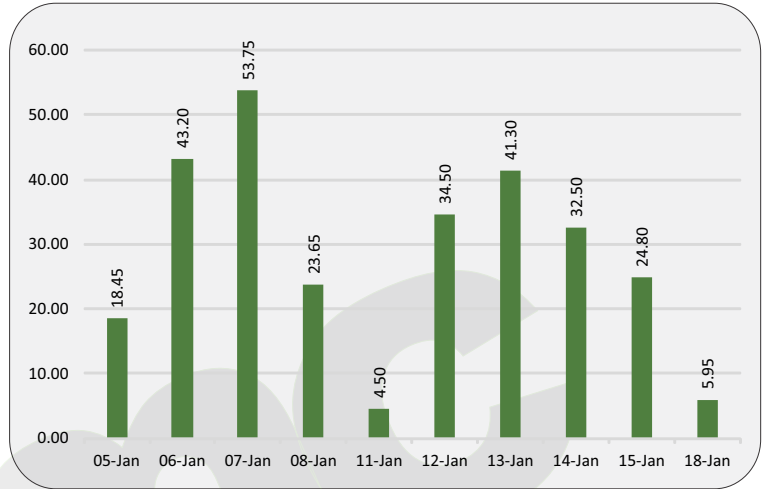
**Fund flow (FII/DII)**

	Net investment (in cr)
FII INDEX FUTURE	-267
FII INDEX OPTION	1109
FII STOCK FUTURE	1327
FII STOCK OPTION	-134
FII CASH	651
DII CASH	-43

### FII'S activity in Nifty future



### Nifty discount / premium



### Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
HAVELLS	983.9	0.16%	3732000	4.19%
ITC	219.8	0.73%	109763200	3.09%
SIEMENS	1628.3	0.43%	815650	1.64%
PVR	1492.5	2.91%	1600731	0.82%
HINDPETRO	231.3	0.74%	27437400	0.08%

### Indices to out perform

	Closing	% Change
FMCG	34503	-0.37%
INFRA	3840	-1.29%
REALTY	325	-2.02%
BANK	31812	-1.35%
MEDIA	1694	-2.25%

### Indices to under perform

	Closing	% Change
IT	25916	-1.69%
PHARMA	12654	-2.77%
METAL	3309	-4.08%
MIDCAP	6164	-2.59%
ENERGY	17201	-0.81%

### Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
RAMCOCEM	790.0	-3.92%	1454350	8.57%
APOLLOTYRE	179.7	-2.47%	13275000	7.45%
POWERGRID	196.5	-3.37%	17268000	6.12%
ASHOKLEY	114.7	-4.38%	36018000	4.82%
ASIANPAINT	2598.9	-0.11%	5751600	4.70%
SRTRANSFIN	1171.5	-3.01%	3744800	4.63%
L&TFH	97.4	-5.94%	29971300	4.27%
IOC	98.7	-3.05%	44083000	3.97%
COFORGE	2521.2	-4.83%	709500	3.73%
LICHSGFIN	412.2	-4.66%	7940000	3.66%

### Stocks to out perform

	Closing	% Change
UPL	560.9	7.27%
IDEA	13.0	-5.45%
ITC	219.8	0.73%
APOLLOHOSP	2596.3	-0.07%
TATAMOTORS	246.3	-5.85%

### Stocks to under perform

	Closing	% Change
SAIL	66.0	-6.38%
PETRONET	244.0	-6.46%
NATIONALUM	43.6	-4.29%
NMDC	116.7	-4.58%
MUTHOOTFIN	1175.3	-2.76%

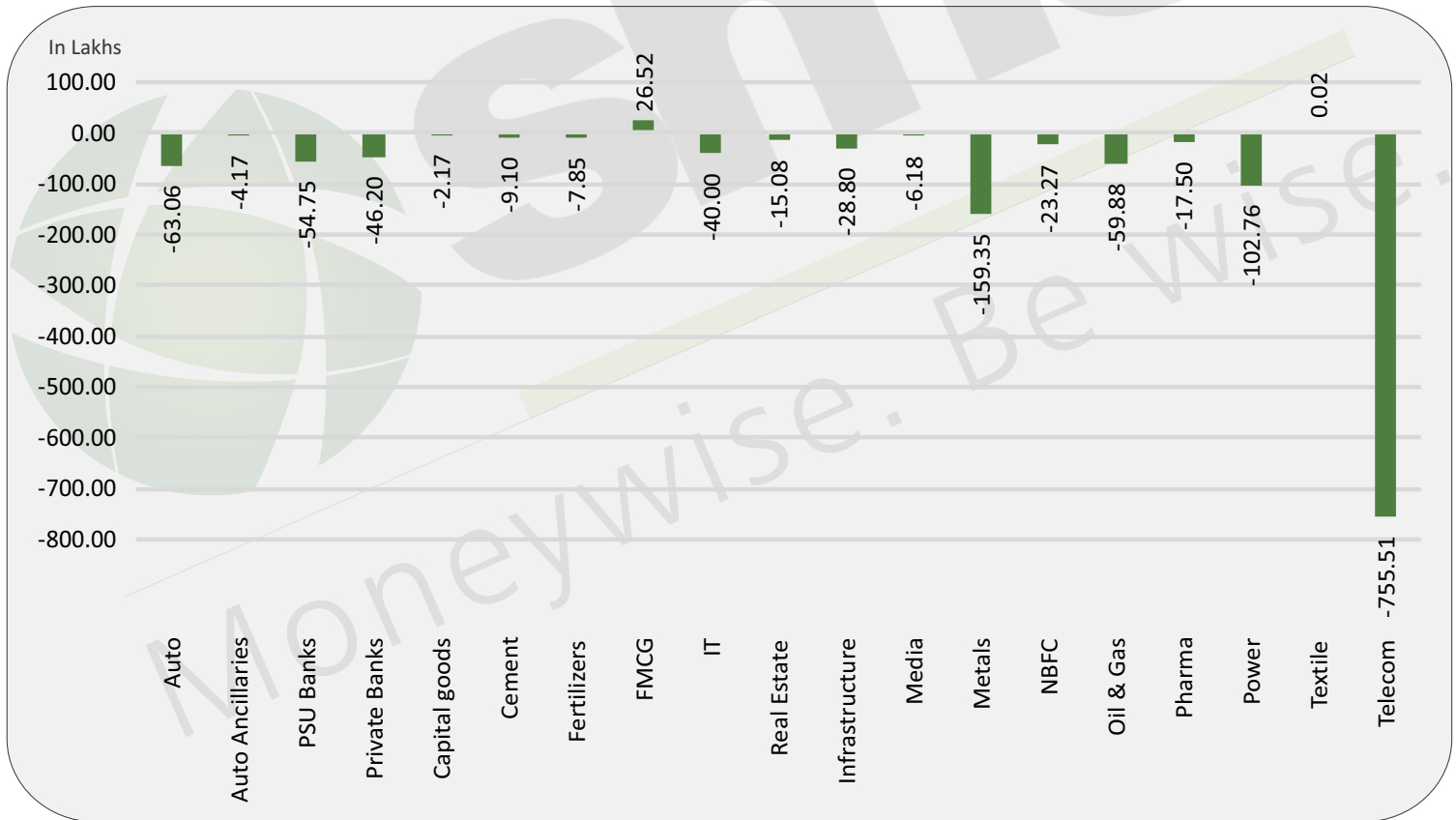
### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-6305600	-22.0%	-2.8%	Long Unwinding
Auto Ancillaries	-416650	-6.3%	-3.2%	Long Unwinding
PSU Banks	-5475400	10.6%	-2.7%	Long Unwinding
Private Banks	-4620125	47.9%	-1.9%	Long Unwinding
Capital goods	-216800	10.7%	-0.6%	Long Unwinding
Cement	-910300	-14.7%	-2.6%	Long Unwinding
Fertilizers	-785300	39.8%	1.5%	Short Covering
FMCG	2651500	8.4%	-0.1%	Short Buildup
IT	-4000400	-32.3%	-1.4%	Long Unwinding
Real Estate	-1508100	1.3%	-1.2%	Long Unwinding

### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-2880000	24.9%	-2.3%	Long Unwinding
Media	-618000	-28.3%	-3.0%	Long Unwinding
Metals	-15935400	-21.5%	-4.9%	Long Unwinding
NBFC	-2326600	22.7%	-4.4%	Long Unwinding
Oil & Gas	-5987825	32.2%	-1.9%	Long Unwinding
Pharma	-1749800	-8.1%	-2.7%	Long Unwinding
Power	-10275900	14.5%	-3.6%	Long Unwinding
Textile	2215	-29.3%	-1.2%	Short Buildup
Telecom	-75551391	-70.8%	-4.0%	Long Unwinding

### Change in sector open interest



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