

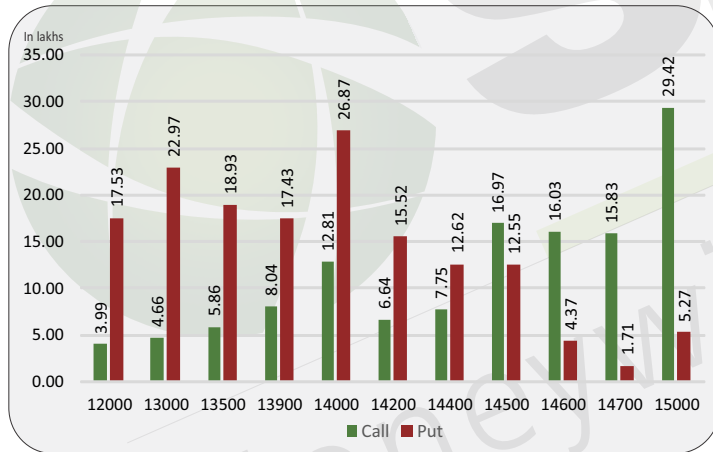
**Index level**

| Index     | Close | S1    | S2    | R1    | R2    |
|-----------|-------|-------|-------|-------|-------|
| NIFTY     | 14570 | 14450 | 14400 | 14600 | 14650 |
| BANKNIFTY | 32521 | 31450 | 31000 | 32740 | 33000 |

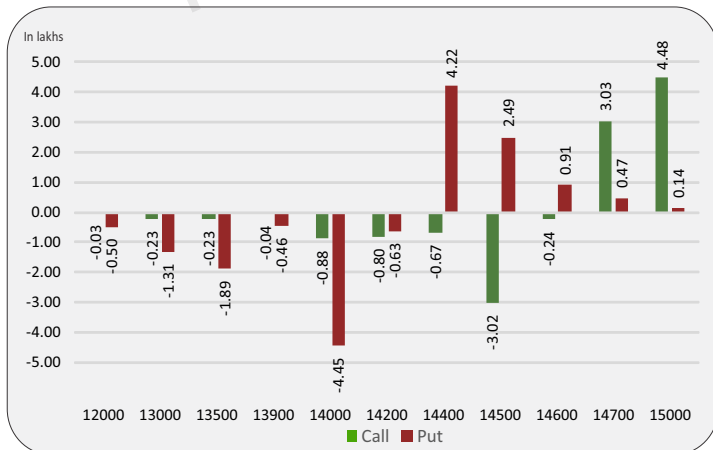
**Nifty snapshot**

|                   | 19-Jan   | 18-Jan   |
|-------------------|----------|----------|
| Nifty Spot        | 14521.15 | 14281.30 |
| Nifty Jan         | 14570.00 | 14287.25 |
| Nifty Feb         | 14605.30 | 14316.10 |
| Chg. OI (Jan) (%) | -1.38    | -4.79    |
| Chg. OI (Feb) (%) | 15.48    | 13.71    |
| 50 Day SMA        | 13542    | 13495    |
| 100 Day SMA       | 12549    | 12519    |
| 200 Day SMA       | 11350    | 11318    |

**Nifty option OI concentration**



**Nifty option OI change**



**Nifty outlook**

SGX Nifty 14518 (-52)

Today the markets are likely to open on a negative note. All the emerging markets are trading mixed. The coming session is likely to witness a range of 14450 on declines and 14600 on advances.

**Stock is in ban period**

BHEL, IDEA, SAIL

**Sentiment indicator**

|                          | 19-Jan | 18-Jan | 15-Jan | 14-Jan | 13-Jan |
|--------------------------|--------|--------|--------|--------|--------|
| NIFTY Discount/Premium   | 48.85  | 5.95   | 24.80  | 32.50  | 41.30  |
| COST OF CARRY%           | 0.88   | 0.85   | 0.82   | 0.81   | 0.80   |
| PCR(OI)                  | 1.36   | 1.40   | 1.51   | 1.69   | 1.74   |
| PCR(VOL)                 | 1.25   | 1.15   | 1.27   | 1.43   | 1.47   |
| A/D RATIO(Nifty 50)      | 15.33  | 0.09   | 0.17   | 1.33   | 1.45   |
| A/D RATIO(All FO Stock)* | 42.33  | 0.11   | 0.18   | 1.17   | 0.67   |
| IMPLIED VOLATILITY       | 22.54  | 24.09  | 23.96  | 22.97  | 23.73  |
| VIX                      | 22.90  | 24.40  | 24.01  | 23.03  | 23.29  |
| HISTORICAL VOLATILITY    | 28.94  | 28.9   | 28.92  | 28.95  | 29.03  |

\*All Future Stock

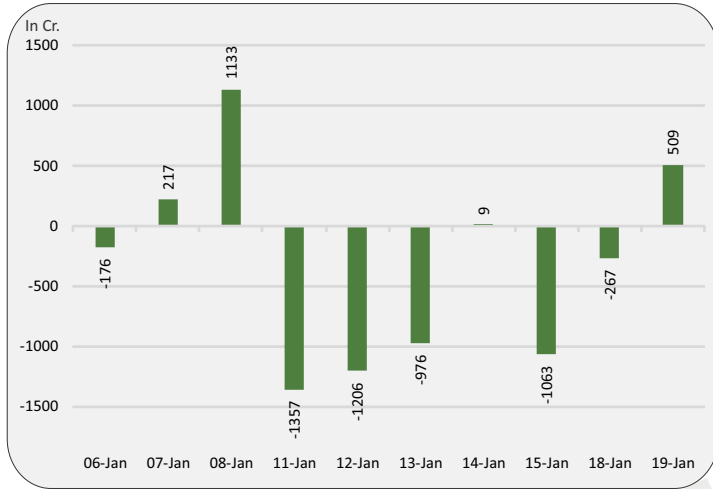
**Nifty v/s OI**

| Date   | Nifty | % Change | Open Interest | % Change |
|--------|-------|----------|---------------|----------|
| 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%    |
| 19-Jan | 14570 | 2.0%     | 12018975      | -1.4%    |

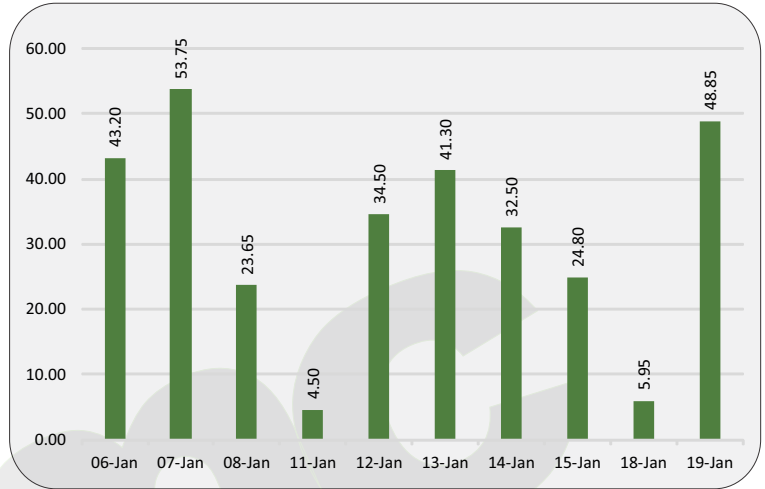
**Fund flow (FII/DII)**

|                  | Net investment (in cr) |
|------------------|------------------------|
| FII INDEX FUTURE | 509                    |
| FII INDEX OPTION | 14                     |
| FII STOCK FUTURE | 977                    |
| FII STOCK OPTION | 312                    |
| FII CASH         | 258                    |
| DII CASH         | -199                   |

### FII'S activity in Nifty future



### Nifty discount / premium



### Top 10 long build up

|            | LTP     | % Change | Open Interest | % OI Change |
|------------|---------|----------|---------------|-------------|
| HAVELLS    | 1021.9  | 3.86%    | 4142000       | 10.99%      |
| DLF        | 290.6   | 4.78%    | 23281500      | 8.77%       |
| CHOLAFIN   | 439.7   | 7.45%    | 4910000       | 7.79%       |
| ACC        | 1720.8  | 0.91%    | 2482500       | 7.19%       |
| SRF        | 5852.0  | 1.73%    | 319625        | 6.54%       |
| MINDTREE   | 1687.1  | 1.10%    | 1955200       | 6.26%       |
| BOSCHLTD   | 15236.9 | 5.00%    | 125750        | 6.12%       |
| COFORGE    | 2528.8  | 0.30%    | 750000        | 5.71%       |
| VOLTAS     | 913.0   | 2.36%    | 2264000       | 5.35%       |
| IBULHSGFIN | 230.9   | 7.10%    | 28110800      | 2.92%       |

### Indices to out perform

|             | Closing | % Change |
|-------------|---------|----------|
| ENERGY      | 17519   | 1.85%    |
| FIN SERVICE | 15614   | 2.41%    |
| REALTY      | 338     | 4.19%    |
| INFRA       | 3913    | 1.89%    |
| MEDIA       | 1736    | 2.49%    |

### Indices to under perform

|        | Closing | % Change |
|--------|---------|----------|
| IT     | 26044   | 0.49%    |
| PHARMA | 12866   | 1.68%    |
| FMCG   | 34660   | 0.46%    |
| AUTO   | 10137   | 1.76%    |
| METAL  | 3405    | 2.92%    |

### Top 10 short build up

|       | LTP   | % Change | Open Interest | % OI Change |
|-------|-------|----------|---------------|-------------|
| TECHM | 997.6 | -0.13%   | 12058800      | 1.52%       |
|       |       |          |               |             |
|       |       |          |               |             |
|       |       |          |               |             |
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|       |       |          |               |             |
|       |       |          |               |             |

### Stocks to out perform

|            | Closing | % Change |
|------------|---------|----------|
| UPL        | 564.9   | 0.71%    |
| IDFCFIRSTB | 50.4    | 8.40%    |
| IDEA       | 13.4    | 2.69%    |
| APOLLOHOSP | 2654.0  | 2.22%    |
| TATAMOTORS | 259.5   | 5.34%    |

### Stocks to under perform

|         | Closing | % Change |
|---------|---------|----------|
| SAIL    | 66.6    | 0.91%    |
| COFORGE | 2528.8  | 0.30%    |
| ONGC    | 98.2    | 1.34%    |
| HCLTECH | 983.2   | 0.37%    |
| TECHM   | 997.6   | -0.13%   |

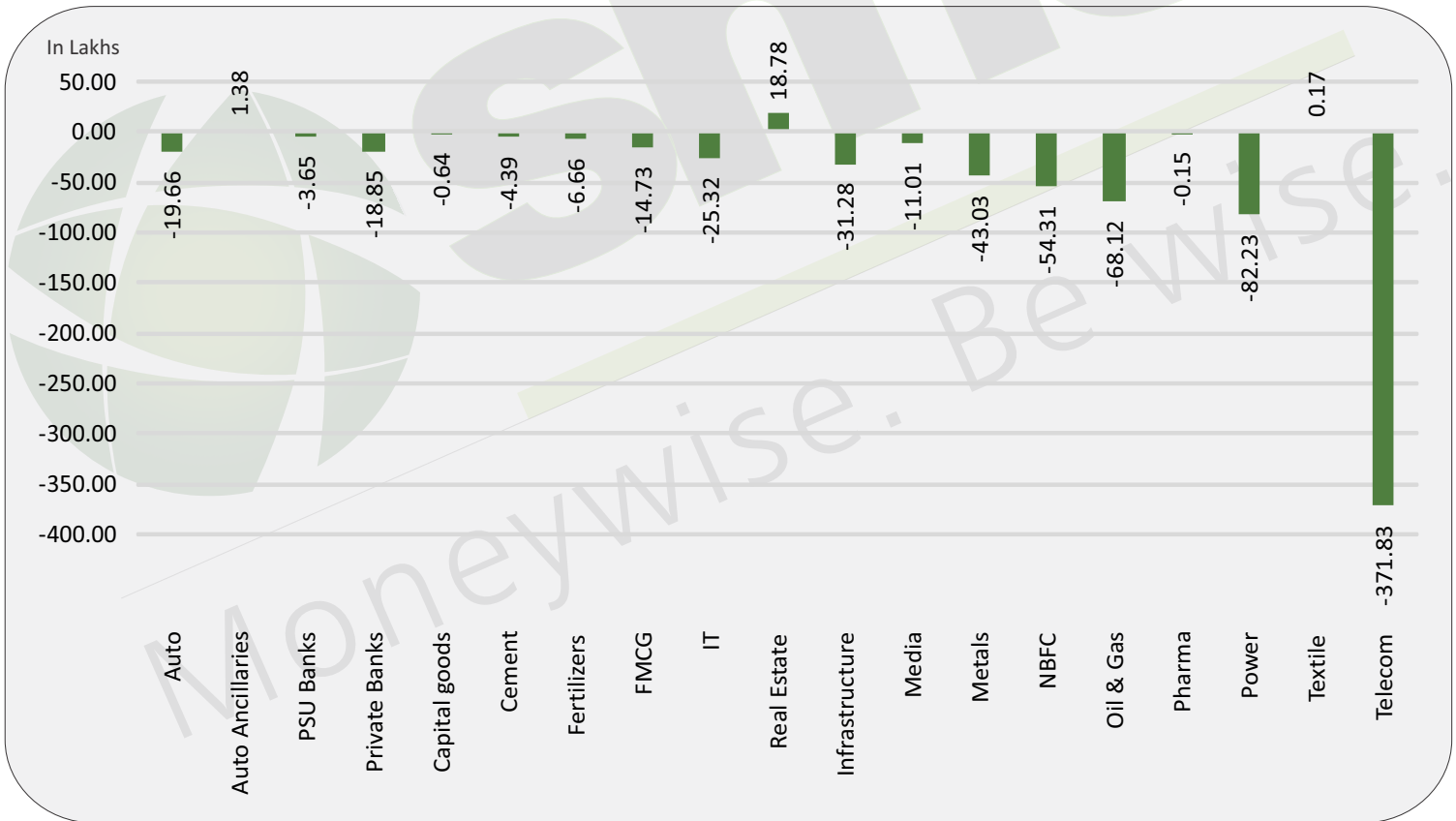
### Sector overview

| Scripts/Indexes  | OI Change | Volume Change (%) | Price Change | Remark         |
|------------------|-----------|-------------------|--------------|----------------|
| Auto             | -1966250  | -15.2%            | 2.7%         | Short Covering |
| Auto Ancillaries | 137750    | -21.4%            | 2.9%         | Long Buildup   |
| PSU Banks        | -364700   | -27.8%            | 3.4%         | Short Covering |
| Private Banks    | -1885275  | -27.9%            | 2.7%         | Short Covering |
| Capital goods    | -64175    | 32.1%             | 2.9%         | Short Covering |
| Cement           | -439200   | 22.1%             | 2.3%         | Short Covering |
| Fertilizers      | -666100   | -48.6%            | 2.3%         | Short Covering |
| FMCG             | -1472700  | -38.2%            | 0.8%         | Short Covering |
| IT               | -2531500  | -18.1%            | 0.5%         | Short Covering |
| Real Estate      | 1877700   | 95.2%             | 4.8%         | Long Buildup   |

### Sector overview

| Scripts/Indexes | OI Change | Volume Change (%) | Price Change | Remark         |
|-----------------|-----------|-------------------|--------------|----------------|
| Infrastructure  | -3127500  | -6.5%             | 4.2%         | Short Covering |
| Media           | -1101000  | -15.1%            | 3.3%         | Short Covering |
| Metals          | -4302800  | -8.4%             | 3.3%         | Short Covering |
| NBFC            | -5430650  | -0.4%             | 5.1%         | Short Covering |
| Oil & Gas       | -6812400  | -18.0%            | 1.7%         | Short Covering |
| Pharma          | -15125    | -20.1%            | 1.7%         | Short Covering |
| Power           | -8222800  | -20.9%            | 3.4%         | Short Covering |
| Textile         | 17075     | -7.5%             | 1.1%         | Long Buildup   |
| Telecom         | -37183472 | -33.5%            | 1.9%         | Short Covering |

### Change in sector open interest



E-mail: [smc.care@smcindiaonline.com](mailto:smc.care@smcindiaonline.com)

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**Corporate Office:**

11/6B, Shanti Chamber,  
Pusa Road, New Delhi - 110005  
Tel: +91-11-30111000  
[www.smcindiaonline.com](http://www.smcindiaonline.com)

**Mumbai Office:**

Lotus Corporate Park, A Wing 401 / 402, 4th Floor,  
Graham Firth Steel Compound, Off Western  
Express Highway, Jay Coach Signal, Goreagon  
(East) Mumbai - 400063  
Tel: 91-22-67341600, Fax: 91-22-67341697

**Kolkata Office:**

18, Rabindra Sarani, Poddar Court, Gate No-4,  
5th Floor, Kolkata - 700001  
Tel.: 033 6612 7000/033 4058 7000  
Fax: 033 6612 7004/033 4058 7004

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