

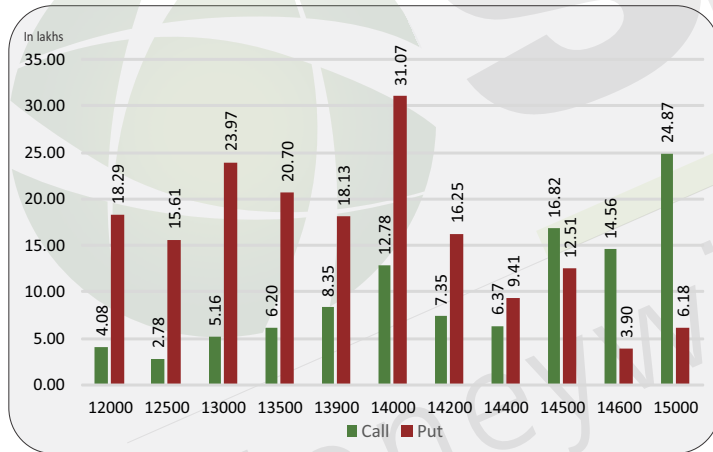
Index level

Index	Close	S1	S2	R1	R2
NIFTY	14459	14400	14350	14550	14600
BANKNIFTY	32314	31840	31460	32740	33000

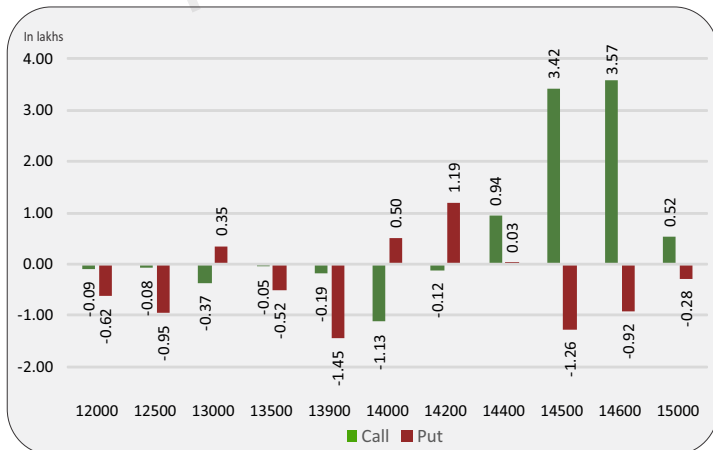
Nifty snapshot

	15-Jan	14-Jan
Nifty Spot	14433.70	14595.60
Nifty Jan	14458.50	14628.10
Nifty Feb	14493.30	14660.45
Chg. OI (Jan) (%)	-3.22	0.04
Chg. OI (Feb) (%)	2.46	3.57
50 Day SMA	13450	13397
100 Day SMA	12491	12461
200 Day SMA	11289	11258

Nifty option OI concentration



Nifty option OI change



Nifty outlook

SGX Nifty 14423 (-36)

Today the markets are likely to open on a flat note. All the emerging markets are trading mixed. The coming session is likely to witness a range of 14400 on declines and 14550 on advances.

Stock is in ban period

BHEL, IDEA, SAIL

Sentiment indicator

	15-Jan	14-Jan	13-Jan	12-Jan	11-Jan
NIFTY Discount/Premium	24.80	32.50	41.30	34.50	4.50
COST OF CARRY%	0.82	0.81	0.80	0.79	0.76
PCR(OI)	1.51	1.69	1.74	1.80	1.74
PCR(VOL)	1.27	1.43	1.47	1.38	1.33
A/D RATIO(Nifty 50)	0.17	1.33	1.45	3.08	2.00
A/D RATIO(All FO Stock)*	0.18	1.17	0.67	2.17	1.19
IMPLIED VOLATILITY	23.96	22.97	23.73	22.87	22.44
VIX	24.01	23.03	23.29	22.85	22.38
HISTORICAL VOLATILITY	28.92	28.95	29.03	29.1	29.15

*All Future Stock

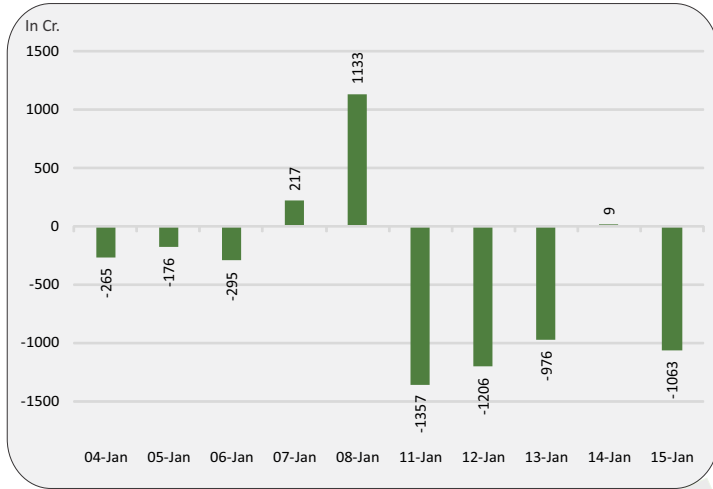
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
07-Jan	14191	0.0%	12308100	-0.5%
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%

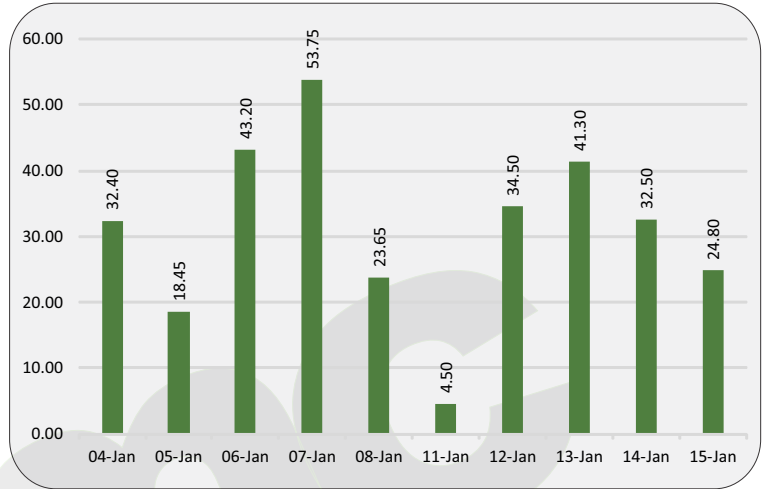
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-1063
FII INDEX OPTION	617
FII STOCK FUTURE	-932
FII STOCK OPTION	-264
FII CASH	971
DII CASH	-942

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
SAIL	70.5	4.37%	142234000	85.21%
INDUSTOWER	263.1	2.53%	9738400	8.25%
TATAMOTORS	261.6	6.28%	71814300	6.68%
APOLLOHOSP	2598.1	3.29%	1642500	6.10%
IDEA	13.8	10.89%	934080000	5.02%
PVR	1450.3	1.52%	1587707	3.67%
TATASTEEL	708.9	0.06%	39067700	3.15%
PFC	121.7	0.25%	27348200	2.51%
GRASIM	1036.7	1.18%	17993000	1.69%

Indices to out perform

	Closing	% Change
FMCG	34630	-0.73%
ENERGY	17341	-1.86%
AUTO	10178	-0.59%
SMALL CAP	7402	-1.07%
INFRA	3890	-0.82%

Indices to under perform

	Closing	% Change
IT	26363	-2.24%
METAL	3449	-1.10%
BANK	32247	-0.84%
FIN SERVICE	15453	-1.00%
PSU BANK	1937	-2.06%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
CADILAHC	488.4	-3.45%	11160600	10.31%
L&TFH	103.6	-2.08%	28742900	9.42%
VOLTAS	891.7	-2.48%	2190000	8.79%
BERGEPAIN	779.8	-2.16%	2407900	8.74%
ICICIPRULI	502.0	-1.89%	4593000	8.58%
HINDALCO	254.5	-2.79%	23847800	8.05%
MUTHOOTFIN	1208.6	-3.87%	5206500	7.80%
RBLBANK	252.6	-0.18%	23391400	7.48%
APOLLOTYRE	184.3	-3.58%	12355000	7.29%
PIDILITIND	1754.7	-2.42%	2817500	6.14%

Stocks to out perform

	Closing	% Change
IDEA	13.8	10.89%
BANKBARODA	75.4	-1.25%
TATAMOTORS	261.6	6.28%
DLF	280.7	-0.76%
BHARTIARTL	603.7	3.84%

Stocks to under perform

	Closing	% Change
ASIANPAINT	2601.9	-2.81%
SAIL	70.5	4.37%
JUBLFOOD	2740.8	-2.03%
COFORGE	2649.2	-3.58%
TECHM	1012.1	-4.32%

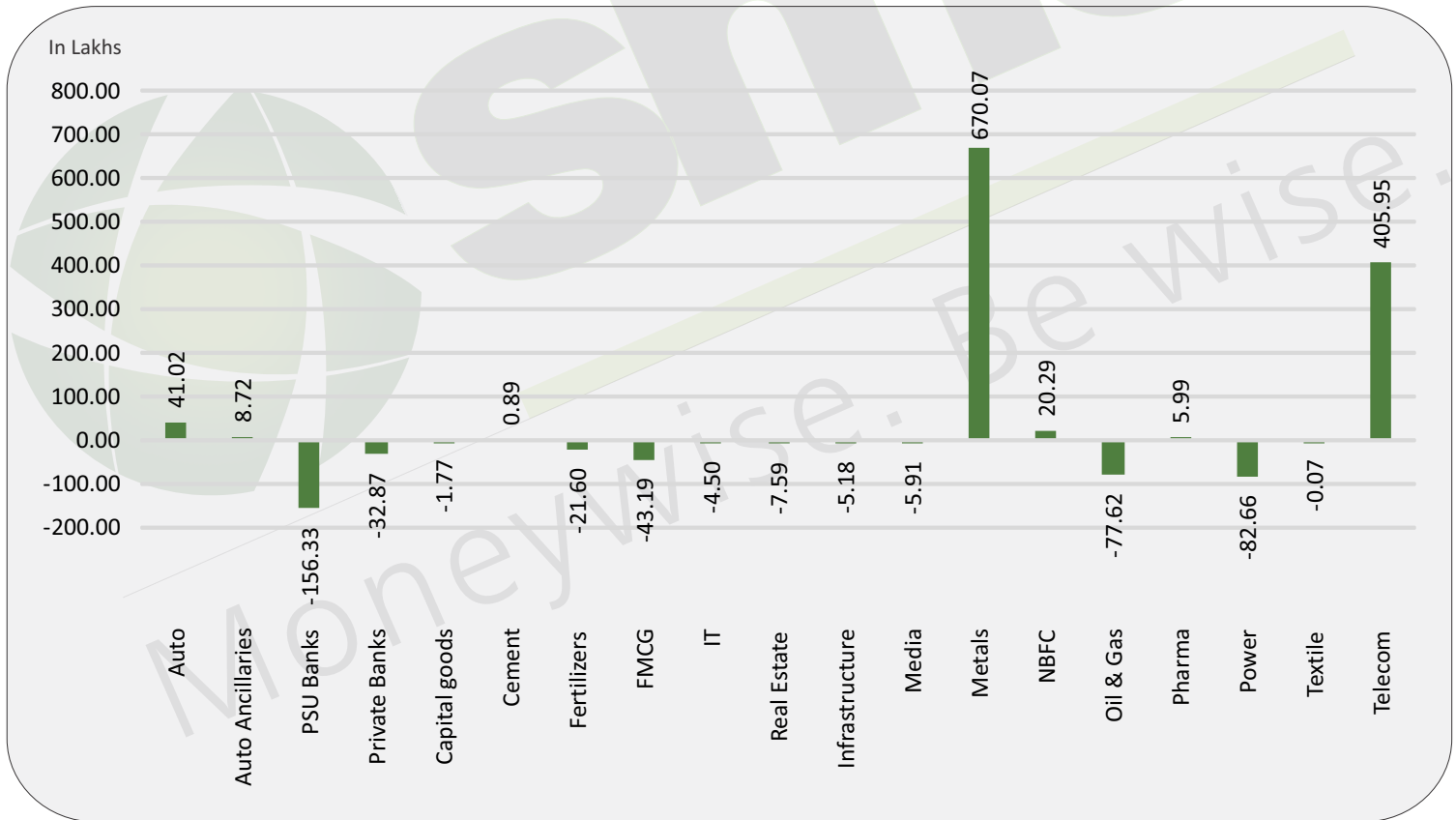
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	4102450	87.2%	0.4%	Long Buildup
Auto Ancillaries	872250	24.2%	-1.5%	Short Buildup
PSU Banks	-15632600	0.9%	-2.3%	Long Unwinding
Private Banks	-3287225	11.0%	-1.2%	Long Unwinding
Capital goods	-177150	-36.8%	-1.9%	Long Unwinding
Cement	88950	58.9%	-1.3%	Short Buildup
Fertilizers	-2160100	27.2%	0.9%	Short Covering
FMCG	-4319200	-4.5%	-1.2%	Long Unwinding
IT	-450100	-36.7%	-2.8%	Long Unwinding
Real Estate	-759000	11.1%	-0.8%	Long Unwinding

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-517500	38.2%	-1.8%	Long Unwinding
Media	-591000	23.4%	-2.6%	Long Unwinding
Metals	67006500	169.8%	-0.2%	Short Buildup
NBFC	2029200	15.6%	-0.8%	Short Buildup
Oil & Gas	-7761500	11.3%	-2.7%	Long Unwinding
Pharma	599475	4.0%	-2.0%	Short Buildup
Power	-8266400	12.6%	-1.5%	Long Unwinding
Textile	-6545	30.3%	-2.5%	Long Unwinding
Telecom	40595204	309.5%	7.4%	Long Buildup

Change in sector open interest



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