

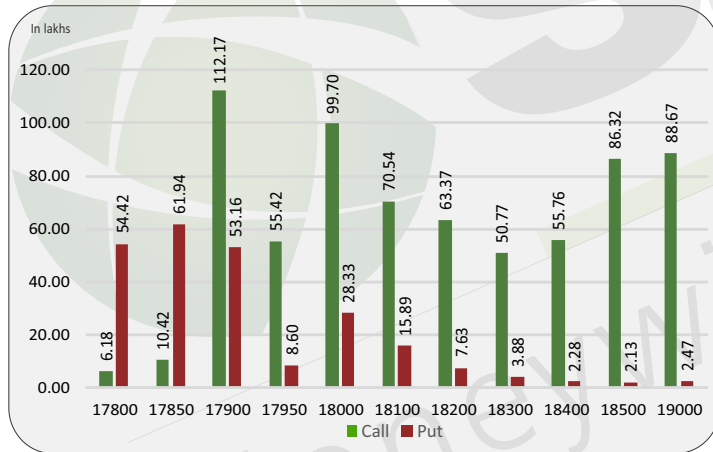
**Index level**

Index	Close	S1	S2	R1	R2
NIFTY	17971	17900	17850	18100	18150
BANKNIFTY	41642	41300	41100	41900	42100

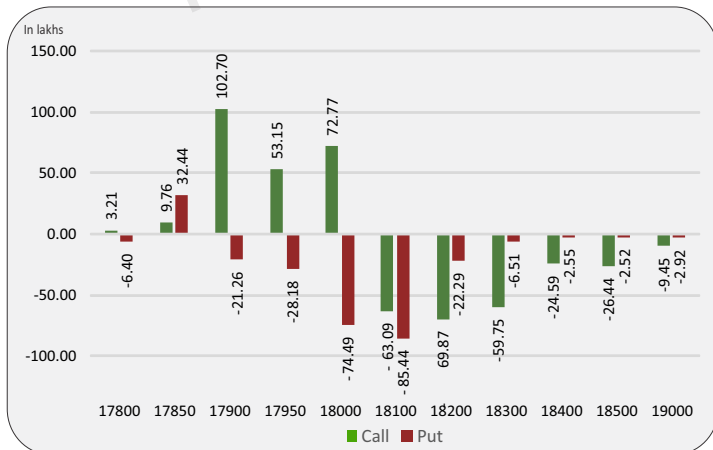
**Nifty snapshot**

	25-Jan	24-Jan
Nifty Spot	17891.95	18118.30
Nifty Feb	17888.50	18128.25
Nifty March	17985.90	18212.85
Chg. OI (Dec) (%)	-59.74	-23.16
Chg. OI (Jan) (%)	52.51	43.89
50 Day SMA	18262	18263
100 Day SMA	17954	17951
200 Day SMA	17288	17290

**Nifty option OI concentration**



**Nifty option OI change**



**Nifty outlook**

SGX 18014 (+43)

Today the markets are likely to open on a flat note. All the emerging markets are trading in green. The coming session is likely to witness a range of 17900 on declines and 18100 on advances.

**Stock is in ban period**

NO STOCK

**Sentiment indicator**

	25-Jan	24-Jan	23-Jan	20-Jan	19-Jan
NIFTY Discount/Premium	-3.45	9.95	29.60	28.15	5.30
COST OF CARRY%	0.66	0.65	0.65	0.62	0.60
PCR(OI)	0.50	0.67	0.83	0.72	1.06
PCR(VOL)	0.95	1.03	0.97	0.98	1.05
A/D RATIO(Nifty 50)	0.22	0.56	2.13	0.32	0.52
A/D RATIO(All FO Stock)*	0.10	0.41	2.22	0.30	0.49
IMPLIED VOLATILITY	14.22	13.29	13.11	13.37	13.54
VIX	14.66	13.66	13.62	13.79	13.96
HISTORICAL VOLATILITY	19.85	19.83	19.88	19.92	19.96

\*All Future Stock

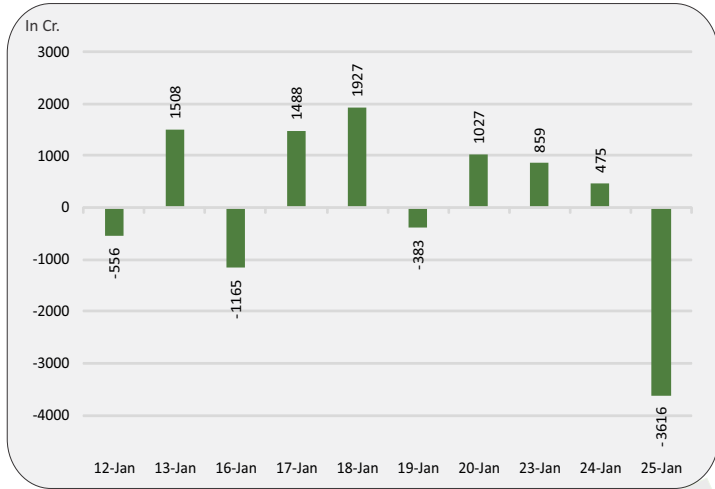
**Nifty v/s OI**

Date	Nifty	% Change	Open Interest	% Change
17-Jan	18089	0.8%	11554200	-1.8%
18-Jan	18199	0.6%	11343900	-1.8%
19-Jan	18113	-0.5%	10636250	-6.2%
20-Jan	18056	-0.3%	10413950	-2.1%
23-Jan	18148	0.5%	8831300	-15.2%
24-Jan	18128	-0.1%	6786150	-23.2%
25-Jan	17889	-1.3%	2732250	-59.7%

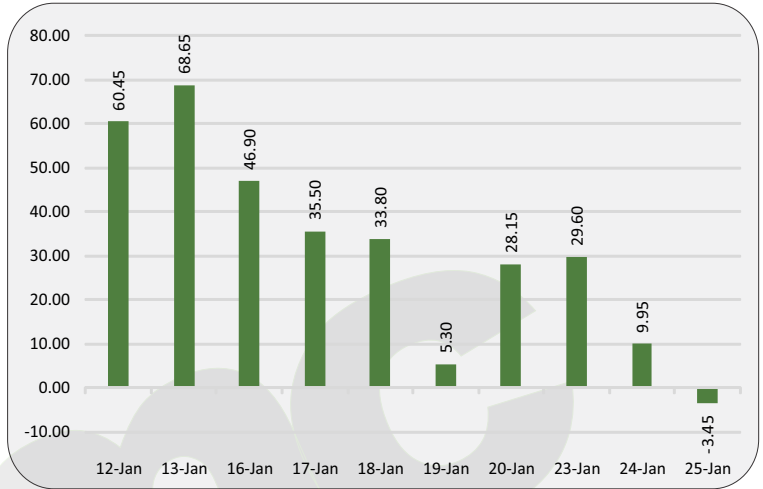
**Fund flow (FII/DII)**

	Net investment (in cr)
FII INDEX FUTURE	-3616
FII INDEX OPTION	23035
FII STOCK FUTURE	-569
FII STOCK OPTION	282
FII CASH	-2394
DII CASH	1378

### FII'S activity in Nifty future



### Nifty discount / premium



### Top 10 long build up

	LTP	%Change	OpenInterest	%OIChange

### Top 10 short build up

	LTP	%Change	OpenInterest	%OIChange

### Indices to out perform

	Closing	% Change
FMCG	44284	-0.09%
IT	30044	-0.90%
AUTO	12957	-0.03%
METAL	6704	-0.21%
MEDIA	1875	-1.26%

### Indices to under perform

	Closing	% Change
BANK	41648	-2.54%
ENERGY	25450	-1.97%
FIN SERVICE	18489	-2.13%
PSU BANK	4040	-3.58%
PHARMA	12440	-1.22%

### Stocks to out perform

	Closing	% Change
COFORGE	4279.2	-1.01%
PERSISTENT	4607.2	1.33%
CANFINHOME	556.0	-1.44%
LTIM	4434.7	-1.57%
TATAMOTORS	419.6	-0.76%

### Stocks to under perform

	Closing	% Change
AMBUJACEM	458.7	-8.21%
INDUSTOWER	158.1	-6.84%
ATUL	6969.7	-2.35%
JKCEMENT	2642.5	-2.22%
INDIACEM	194.8	-4.16%

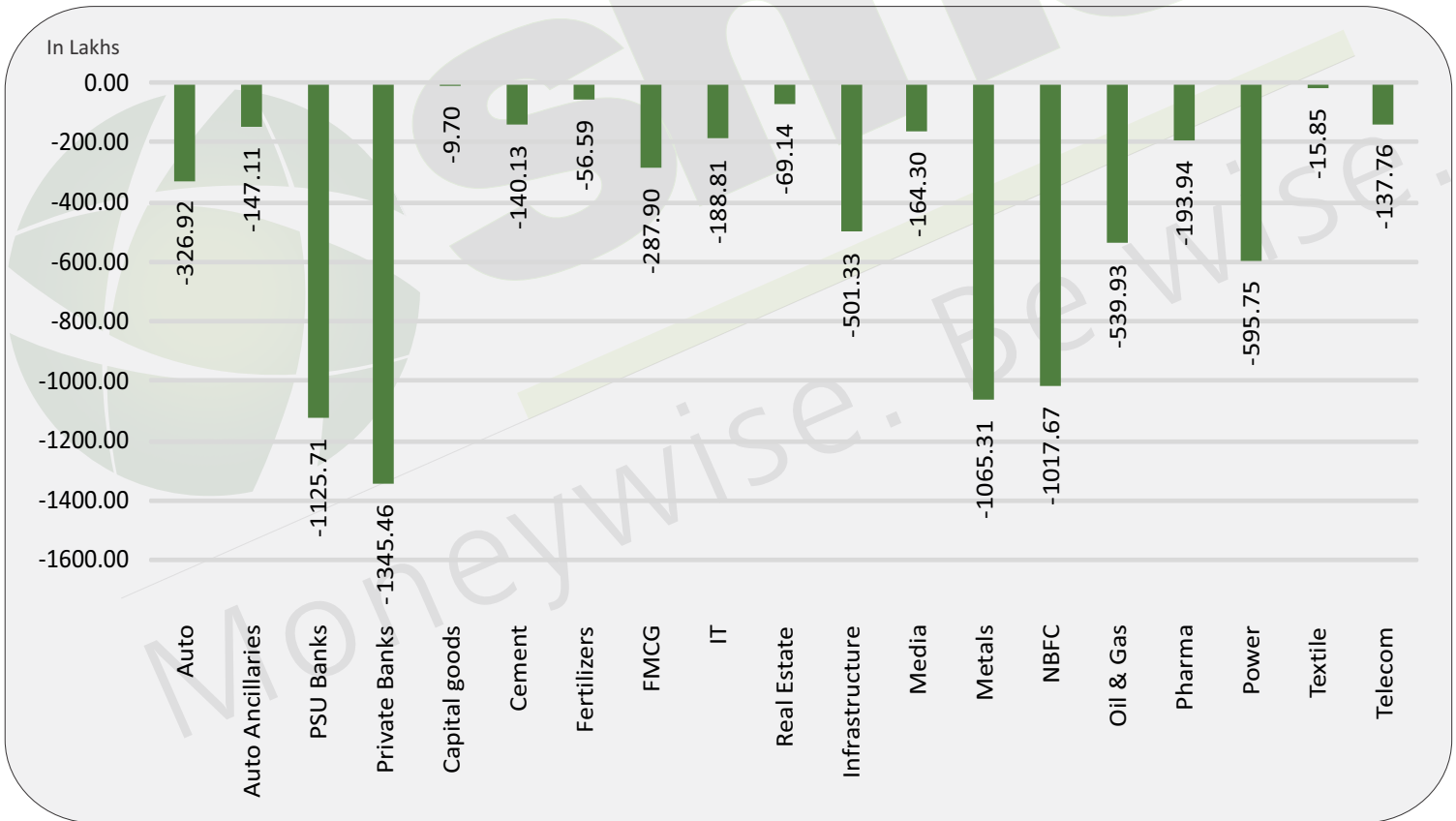
### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-32692025	-24.0%	-0.2%	Long Unwinding
Auto Ancillaries	-14710650	-24.6%	-1.6%	Long Unwinding
PSU Banks	-112571200	58.9%	-4.3%	Long Unwinding
Private Banks	-134545600	-12.4%	-2.3%	Long Unwinding
Capital goods	-969650	-34.5%	-1.7%	Long Unwinding
Cement	-14012900	10.8%	-3.5%	Long Unwinding
Fertilizers	-5658800	17.8%	-2.0%	Long Unwinding
FMCG	-28790415	5.8%	-0.3%	Long Unwinding
IT	-18881000	-9.1%	-1.5%	Long Unwinding
Real Estate	-6914375	-9.9%	-2.7%	Long Unwinding

### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-50132500	12.6%	-3.7%	Long Unwinding
Media	-16429500	-11.9%	-1.3%	Long Unwinding
Metals	-106530750	-0.9%	-0.4%	Long Unwinding
NBFC	-101767421	4.2%	-2.1%	Long Unwinding
Oil & Gas	-53992925	9.6%	-1.1%	Long Unwinding
Pharma	-19393925	-13.8%	-2.3%	Long Unwinding
Power	-59574675	5.7%	-1.6%	Long Unwinding
Textile	-1585410	45.3%	-0.5%	Long Unwinding
Telecom	-13775800	18.2%	-3.5%	Long Unwinding

### Change in sector open interest



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