

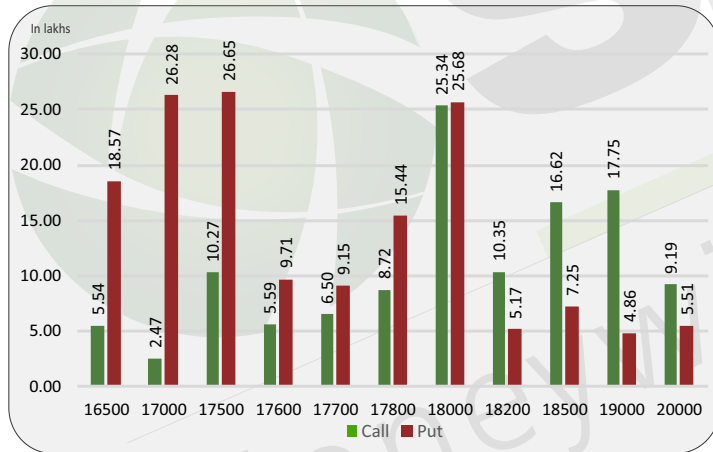
Index level

Index	Close	S1	S2	R1	R2
NIFTY	17742	17650	17600	17900	17950
BANKNIFTY	40704	40400	40200	41000	41200

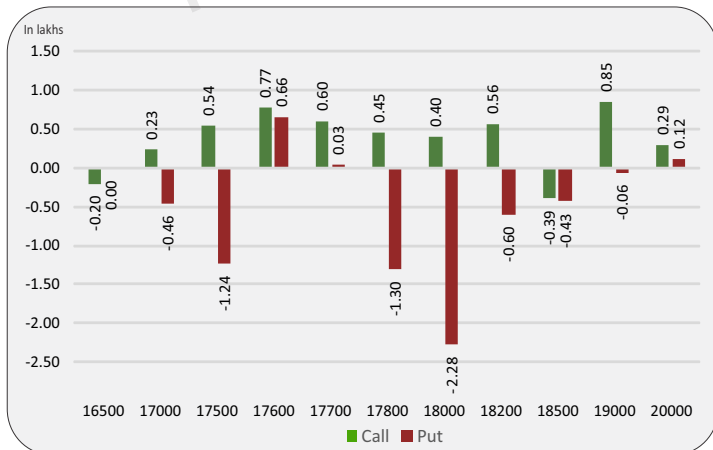
Nifty snapshot

	30-Jan	27-Jan
Nifty Spot	17648.95	17604.35
Nifty Feb	17741.75	17687.15
Nifty Mar	17831.15	17778.50
Chg. OI (Dec) (%)	-4.35	10.96
Chg. OI (Jan) (%)	4.79	31.21
50 Day SMA	18237	18235
100 Day SMA	17953	17950
200 Day SMA	17288	17289

Nifty option OI concentration



Nifty option OI change



Nifty outlook

SGX 17789 (+47)

Today the markets are likely to open on a flat note. All the emerging markets are trading in red. The coming session is likely to witness a range of 17650 on declines and 17900 on advances.

Stock is in ban period

AMBUJACEM

Sentiment indicator

	30-Jan	27-Jan	25-Jan	24-Jan	23-Jan
NIFTY Discount/Premium	92.80	82.80	93.95	94.55	109.55
COST OF CARRY%	0.71	0.67	0.66	0.65	0.65
PCR(OI)	1.21	1.30	1.42	1.53	1.54
PCR(VOL)	1.06	1.09	1.01	1.25	1.37
A/D RATIO(Nifty 50)	1.27	0.28	0.25	0.61	1.94
A/D RATIO(All FO Stock)*	1.63	0.18	0.10	0.46	2.24
IMPLIED VOLATILITY	17.31	16.91	14.22	13.29	13.11
VIX	17.71	17.32	14.66	13.66	13.62
HISTORICAL VOLATILITY	19.89	19.93	19.85	19.83	19.88

*All Future Stock

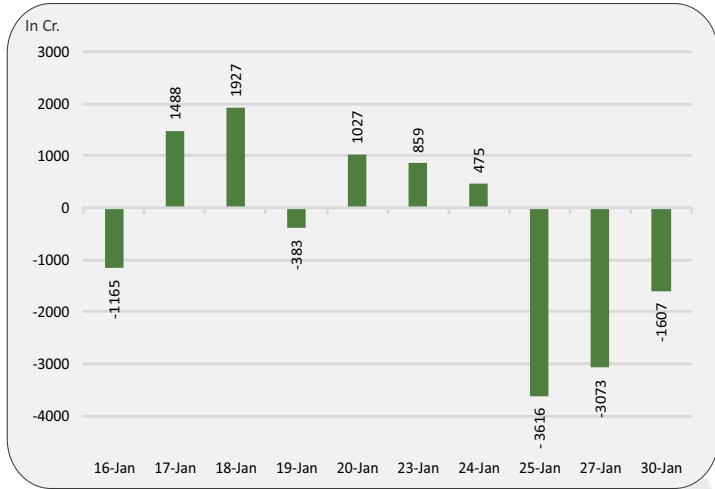
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
19-Jan	18198	-0.4%	2215550	4.3%
20-Jan	18132	-0.4%	2940650	32.7%
23-Jan	18228	0.5%	4497950	53.0%
24-Jan	18213	-0.1%	6472000	43.9%
25-Jan	17986	-1.2%	9870600	52.5%
27-Jan	17687	-1.7%	10951950	11.0%
30-Jan	17742	0.3%	10475850	-4.3%

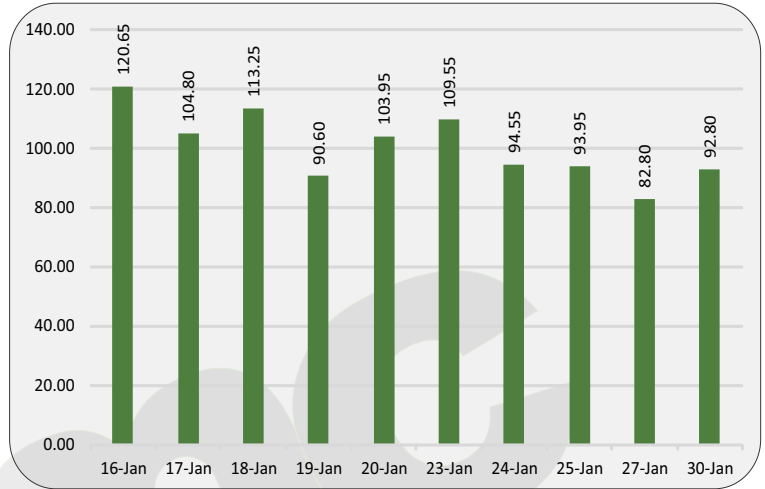
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-1607
FII INDEX OPTION	6354
FII STOCK FUTURE	555
FII STOCK OPTION	234
FII CASH	-6793
DII CASH	5513

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
COALINDIA	225.2	1.60%	28455000	14.13%
NTPC	170.2	2.47%	59354100	10.91%
PIIND	2970.1	0.09%	2030250	8.66%
ICICIBANK	828.9	0.70%	95210500	7.42%
ADANIENT	2908.0	4.69%	14651000	7.32%
SRF	2164.5	1.40%	4687875	7.31%
POLYCAB	2840.2	1.60%	857700	7.20%
ACC	1917.2	1.33%	3191250	6.70%
LAURUSLABS	343.4	0.01%	9092600	6.41%
BANKBARODA	160.0	1.07%	104287950	5.36%

Indices to out perform

	Closing	% Change
FMCG	44220	-0.60%
IT	30095	1.10%
AUTO	13077	-0.10%
PHARMA	12484	-0.19%
MEDIA	1855	-0.35%

Indices to under perform

	Closing	% Change
ENERGY	23435	-3.04%
BANK	40387	0.10%
METAL	6372	-0.28%
FIN SERVICE	18091	0.33%
PSU BANK	3842	0.55%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
SBIN	542.7	-0.22%	79197000	13.04%
POWERGRID	213.4	-2.42%	27037800	11.46%
SYNGENE	568.5	-0.15%	1489000	11.12%
EXIDEIND	177.1	-3.62%	23180400	8.62%
INDUSINDBK	1096.8	-2.48%	24353550	8.60%
LT	2129.7	-1.85%	7871700	7.91%
GAIL	95.2	-4.42%	42456000	7.86%
GLENMARK	373.8	-2.54%	5863800	7.01%
BEL	88.9	-5.43%	105786300	5.99%
IGL	416.5	-0.22%	7112875	4.55%

Stocks to out perform

	Closing	% Change
TATAMOTORS	446.75	-0.45%
BAJAJ-AUTO	3868.9	-2.44%
TVSMOTOR	1034.1	-1.58%
MARUTI	8853.6	0.98%
SRF	2164.5	1.40%

Stocks to under perform

	Closing	% Change
AMBUJACEM	389.0	1.39%
DIXON	2693.9	0.35%
ADANI PORTS	602.2	-0.09%
ACC	1917.2	1.33%
ADANI ENT	2908.0	4.69%

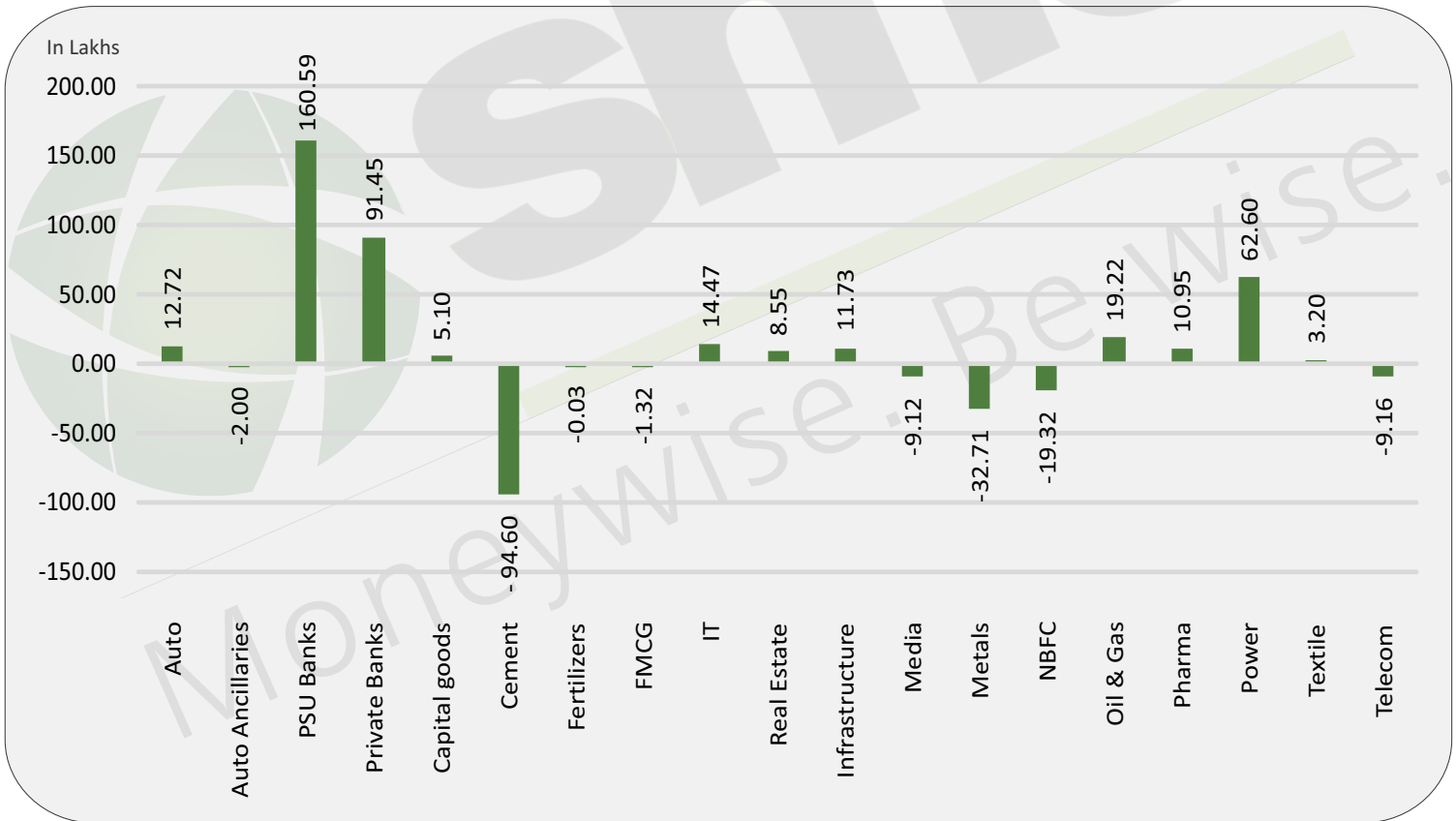
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	1272375	-52.5%	-0.8%	Short Buildup
Auto Ancillaries	-199500	-31.9%	1.0%	Short Covering
PSU Banks	16058650	14.0%	0.3%	Long Buildup
Private Banks	9144900	-11.4%	0.3%	Long Buildup
Capital goods	509775	44.0%	-0.9%	Short Buildup
Cement	-9460100	-64.1%	1.8%	Short Covering
Fertilizers	-3200	-41.6%	0.6%	Short Covering
FMCG	-132395	-11.9%	-0.2%	Long Unwinding
IT	1447050	-8.5%	1.4%	Long Buildup
Real Estate	855025	-7.8%	-1.2%	Short Buildup

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	1172500	-49.3%	-1.0%	Short Buildup
Media	-912000	-25.8%	0.7%	Short Covering
Metals	-3271300	-17.8%	-0.8%	Long Unwinding
NBFC	-1932237	17.8%	0.7%	Short Covering
Oil & Gas	1922025	-15.4%	-0.8%	Short Buildup
Pharma	1094925	-36.6%	-0.1%	Short Buildup
Power	6259800	14.3%	0.2%	Long Buildup
Textile	320265	92.1%	1.5%	Long Buildup
Telecom	-915750	-34.0%	3.0%	Short Covering

Change in sector open interest



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