

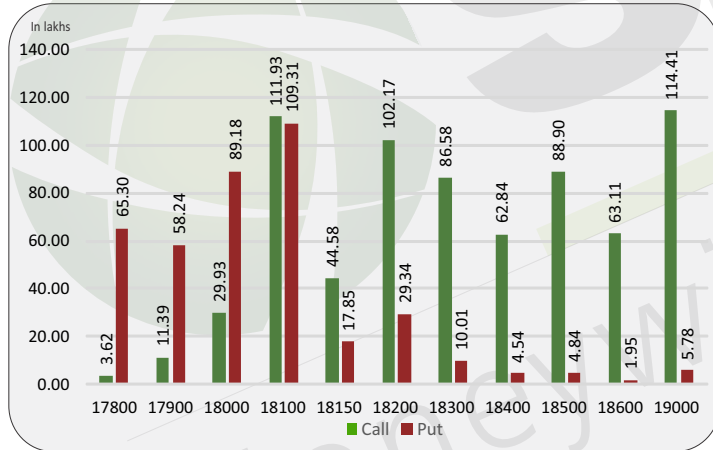
Index level

Index	Close	S1	S2	R1	R2
NIFTY	18148	18150	18100	18300	18350
BANKNIFTY	42862	42500	42300	43100	43300

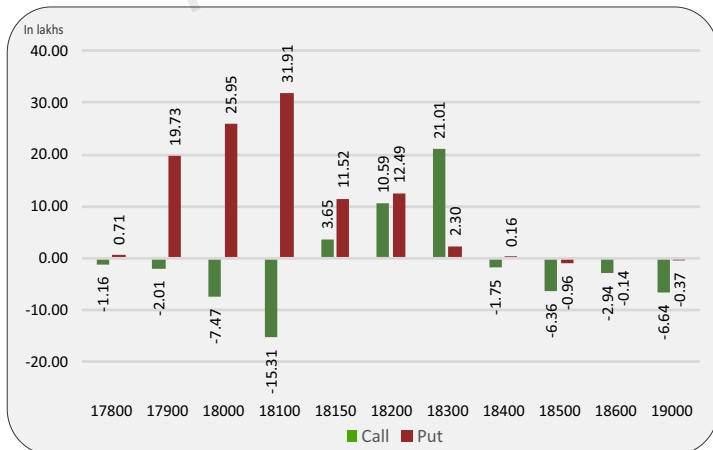
Nifty snapshot

	23-Jan	20-Jan
Nifty Spot	18118.55	18027.65
Nifty Jan	18148.15	18055.80
Nifty Feb	18228.10	18131.60
Chg. OI (Dec) (%)	-15.20	-2.09
Chg. OI (Jan) (%)	52.96	32.73
50 Day SMA	18277	18279
100 Day SMA	17945	17941
200 Day SMA	17285	17288

Nifty option OI concentration



Nifty option OI change



Nifty outlook

SGX 18238 (+90)

Today the markets are likely to open on a positive note. All the emerging markets are trading in green. The coming session is likely to witness a range of 18150 on declines and 18300 on advances.

Stock is in ban period

DELTACORP, L&TFH, PVR

Sentiment indicator

	23-Jan	20-Jan	19-Jan	18-Jan	17-Jan
NIFTY Discount/Premium	29.60	28.15	5.30	33.80	35.50
COST OF CARRY%	0.97	0.93	0.92	0.91	0.89
PCR(OI)	0.83	0.72	1.06	1.14	1.12
PCR(VOL)	0.97	0.98	1.05	1.03	1.08
A/D RATIO(Nifty 50)	2.13	0.32	0.52	3.08	2.85
A/D RATIO(All FO Stock)*	2.22	0.30	0.49	2.51	1.32
IMPLIED VOLATILITY	13.11	13.37	13.54	13.83	14.18
VIX	13.62	13.79	13.96	14.37	14.59
HISTORICAL VOLATILITY	19.88	19.92	19.96	20	20.04

*All Future Stock

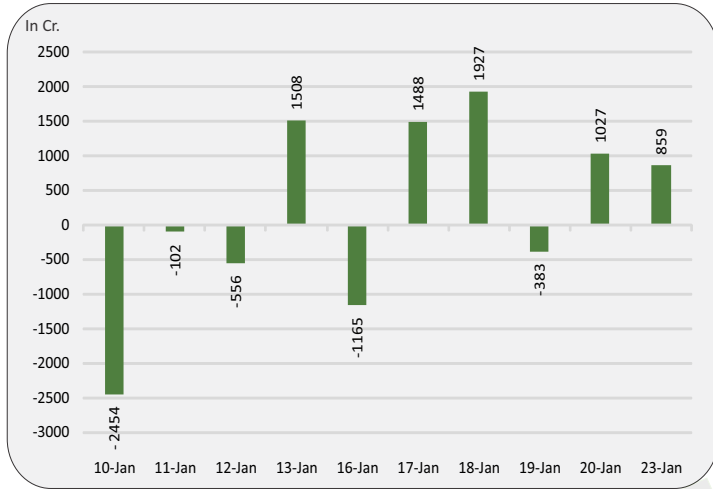
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
13-Jan	18025	0.6%	11880800	1.9%
16-Jan	17942	-0.5%	11771000	-0.9%
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%

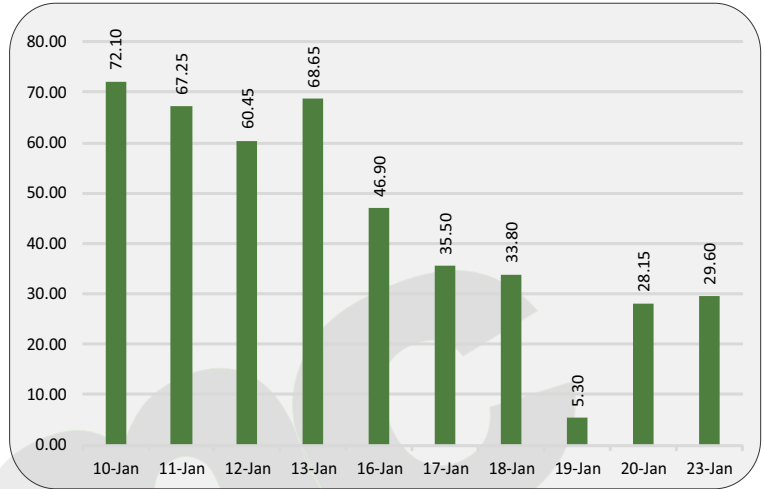
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	859
FII INDEX OPTION	6396
FII STOCK FUTURE	2240
FII STOCK OPTION	-75
FII CASH	-220
DII CASH	435

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	%Change	OpenInterest	%OIChange

Indices to out perform

	Closing	% Change
BANK	42821	0.74%
IT	30086	1.88%
FIN SERVICE	18888	0.61%
PSE	4530	0.51%
MIDCAP	8789	1.17%

Indices to under perform

	Closing	% Change
METAL	6778	-0.40%
FMCG	44262	0.83%
SMALL CAP	9567	-0.03%
INFRA	5238	-0.36%
ENERGY	26137	0.01%

Top 10 short build up

	LTP	%Change	OpenInterest	%OIChange

Stocks to out perform

	Closing	% Change
PERSISTENT	4506.2	5.68%
COFORGE	4354.3	5.83%
COALINDIA	229.8	1.10%
SAIL	93.0	1.75%
MFSL	842.3	0.89%

Stocks to under perform

	Closing	% Change
ATUL	7136.4	-3.50%
ICICIGI	1162.0	0.55%
DALBHARAT	1769.0	-4.13%
ULTRACEMCO	6838.8	-4.82%
JKCEMENT	2758.2	-3.25%

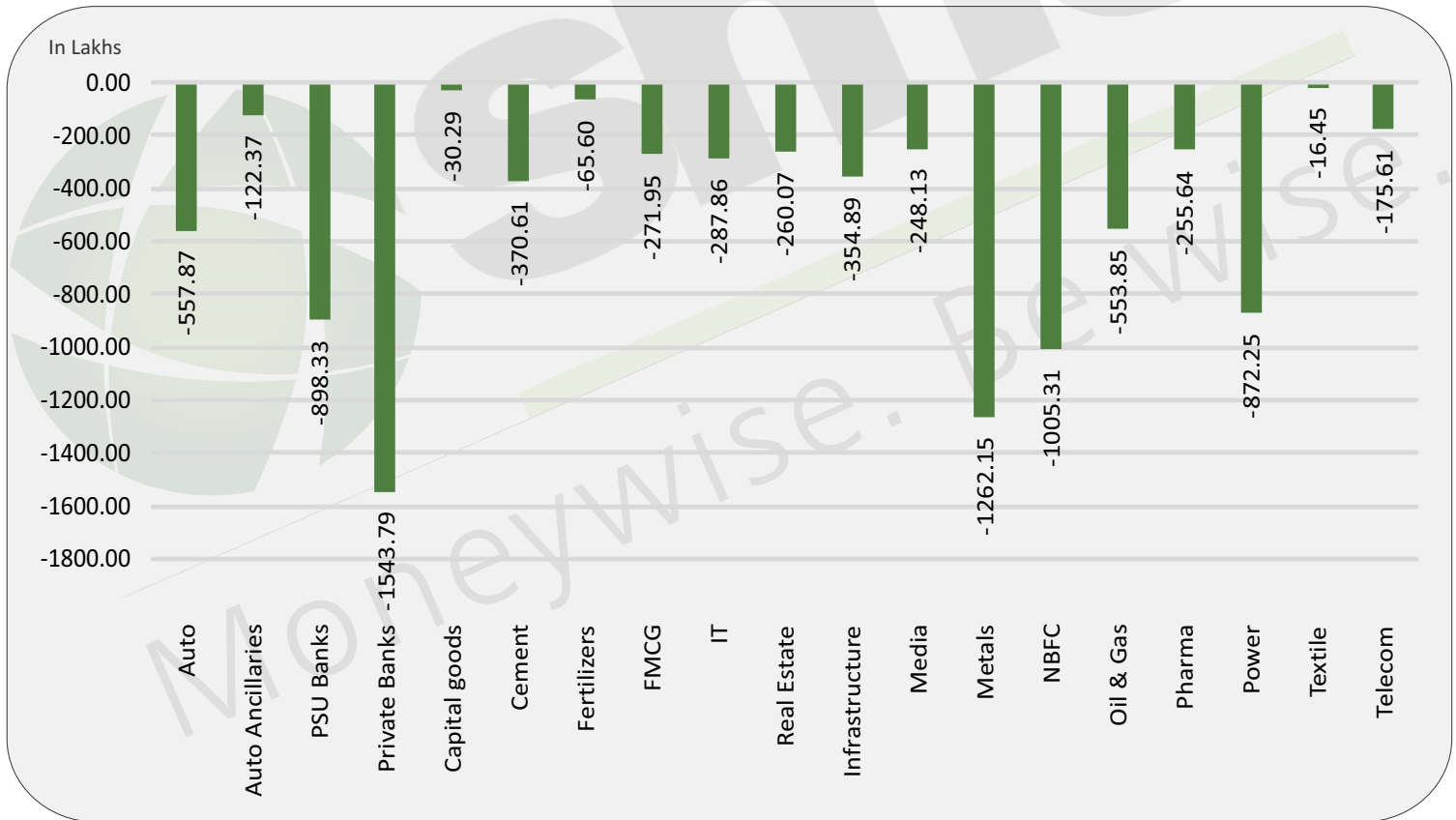
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-55787475	13.2%	1.2%	Short Covering
Auto Ancillaries	-12236850	-9.3%	0.9%	Short Covering
PSU Banks	-89833050	37.0%	0.7%	Short Covering
Private Banks	-154379400	19.1%	0.9%	Short Covering
Capital goods	-3029450	0.1%	-0.6%	Long Unwinding
Cement	-37060650	133.5%	-3.1%	Long Unwinding
Fertilizers	-6559700	97.8%	0.8%	Short Covering
FMCG	-27194735	18.6%	0.1%	Short Covering
IT	-28785825	19.4%	2.1%	Short Covering
Real Estate	-26006500	173.9%	0.1%	Short Covering

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-35489000	65.6%	0.3%	Short Covering
Media	-24813000	89.5%	1.0%	Short Covering
Metals	-126215000	1.6%	0.0%	Long Unwinding
NBFC	-100530573	25.0%	1.0%	Short Covering
Oil & Gas	-55385200	41.2%	1.3%	Short Covering
Pharma	-25564175	23.0%	0.8%	Short Covering
Power	-87225450	68.9%	1.1%	Short Covering
Textile	-1645410	140.9%	0.7%	Short Covering
Telecom	-17561000	28.5%	0.9%	Short Covering

Change in sector open interest



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