

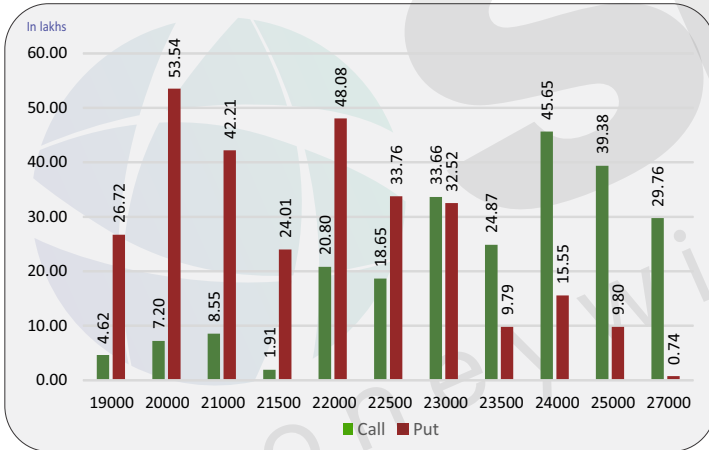
Index level

Index	Close	S1	S2	R1	R2
NIFTY	23408	23450	23300	23750	23900
BANKNIFTY	51283	51000	50700	51600	51900

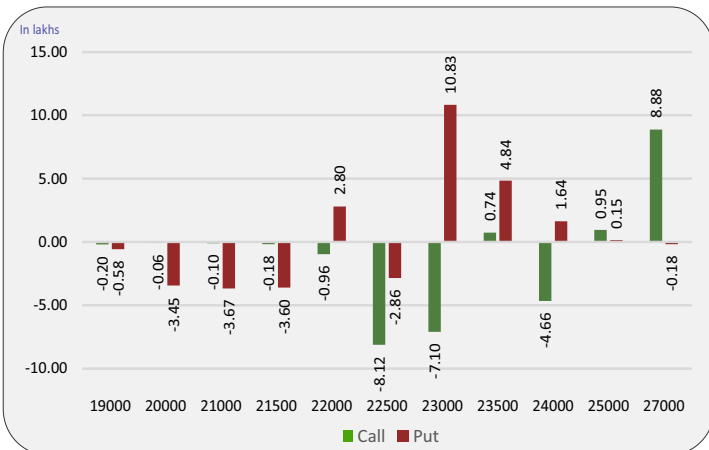
Nifty snapshot

	03-Jun	31-May
Nifty Spot	23263.90	22530.70
Nifty Jun	23407.90	22700.70
Nifty Jul	23542.05	22841.70
Chg. OI (Jun) (%)	-3.37	8.16
Chg. OI (Jul) (%)	-2.72	7.81
50 Day SMA	22419	22412
100 Day SMA	22159	22153
200 Day SMA	21052	21045

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 23557 (+149)

Today the markets are likely to open on a positive note. All the emerging markets are trading mixed. The coming session is likely to witness a range of 23450 on declines and 23750 on advances.

Stock is in ban period

ZEEL

Sentiment indicator

	03-Jun	31-May	30-May	29-May	28-May
NIFTY Discount/Premium	144.00	170.00	138.70	158.30	155.85
COST OF CARRY%	0.72	0.70	0.68	0.67	0.66
PCR(OI)	1.18	1.19	1.25	1.35	1.38
PCR(VOL)	0.91	0.82	0.96	1.01	1.37
A/D RATIO(Nifty 50)	6.00	0.88	0.09	0.32	0.75
A/D RATIO(All FO Stock)*	10.13	1.03	0.10	0.39	0.58
IMPLIED VOLATILITY	19.99	23.09	22.37	22.12	21.45
VIX	20.94	24.60	24.18	24.18	24.20
HISTORICAL VOLATILITY	14.77	14.16	14.19	14.17	14.17

*All Future Stock

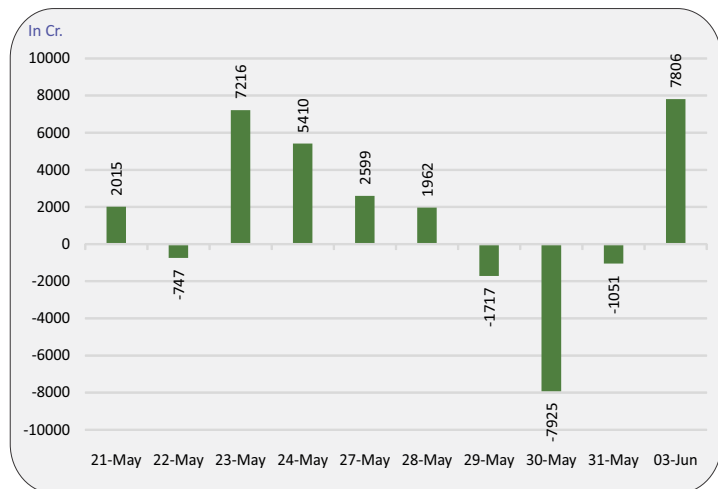
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
24-May	23109	0.1%	6193900	2.3%
27-May	23100	0.0%	6276475	1.3%
28-May	23044	-0.2%	7851000	25.1%
29-May	22863	-0.8%	9320100	18.7%
30-May	22627	-1.0%	13768950	47.7%
31-May	22701	0.3%	14892000	8.2%
03-Jun	23408	3.1%	14389975	-3.4%

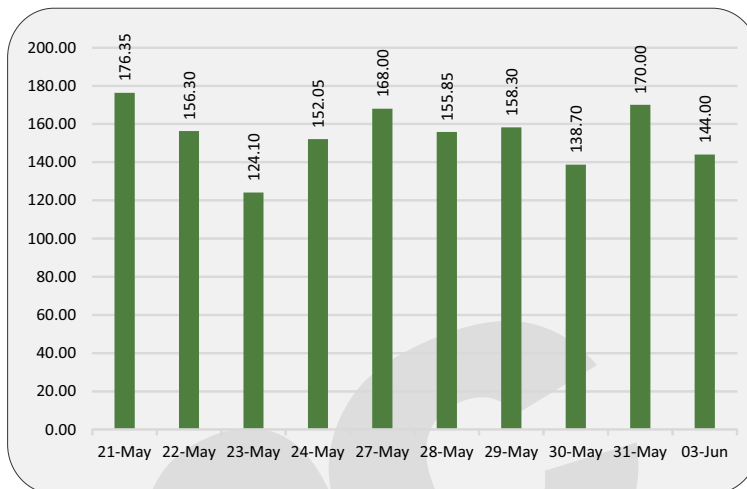
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	7806
FII INDEX OPTION	-5354
FII STOCK FUTURE	5968
FII STOCK OPTION	-764
FII CASH	6,851
DII CASH	1,914

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
GUJGASLTD	568.9	5.05%	7531250	14.09%
PIIND	3676.6	3.00%	1324500	13.28%
HINDCOPPER	373.4	3.98%	33461550	11.43%
MRF	127993.5	1.18%	51125	11.42%
PERSISTENT	3455.1	0.46%	2518200	11.26%
MCX	3676.9	0.42%	2747600	10.92%
MPHASIS	2304.0	0.02%	2303125	10.27%
ZEEL	158.0	4.81%	144552000	9.07%
NAUKRI	5761.4	0.55%	1582800	8.68%
HDFCAMC	4055.2	4.57%	2805450	8.58%

Indices to out perform

	Closing	% Change
ENERGY	42982	6.77%
BANK	50980	4.07%
PSE	11332	7.81%
PSU BANK	8006	8.40%
FIN SERVICE	22596	4.04%

Indices to under perform

	Closing	% Change
FMCG	54654	1.01%
IT	32511	0.39%
PHARMA	18864	0.36%
AUTO	23993	2.45%
SMALLCAP	17099	2.41%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
IPCALAB	1136.3	-1.35%	2774200	7.61%
INFY	1417.1	-0.02%	49777200	7.59%
HCLTECH	1325.3	-0.52%	19844300	6.84%
BALKRISIND	3072.8	-0.06%	1648800	5.29%
DABUR	549.2	-0.17%	20666250	5.09%
LTIM	4640.4	-0.81%	3621150	4.91%
EICHERMOT	4703.0	-1.15%	3390800	2.82%
MOTHERSON	150.6	-1.02%	127047400	2.79%
ASIANPAINT	2861.4	-0.20%	11573200	2.38%
SYNGENE	669.2	-0.87%	5136000	2.21%

Stocks to out perform

	Closing	% Change
GAIL	231.8	12.77%
RECLTD	607.2	12.04%
HDFCAMC	4055.2	4.57%
M&MFIN	269.5	2.47%
GAIL	231.8	12.77%

Stocks to under perform

	Closing	% Change
DRREDDY	5828.7	0.11%
GODREJCP	1313.0	2.81%
MFSL	942.1	1.99%
UBL	1875.7	2.62%
IOC	176.7	7.84%

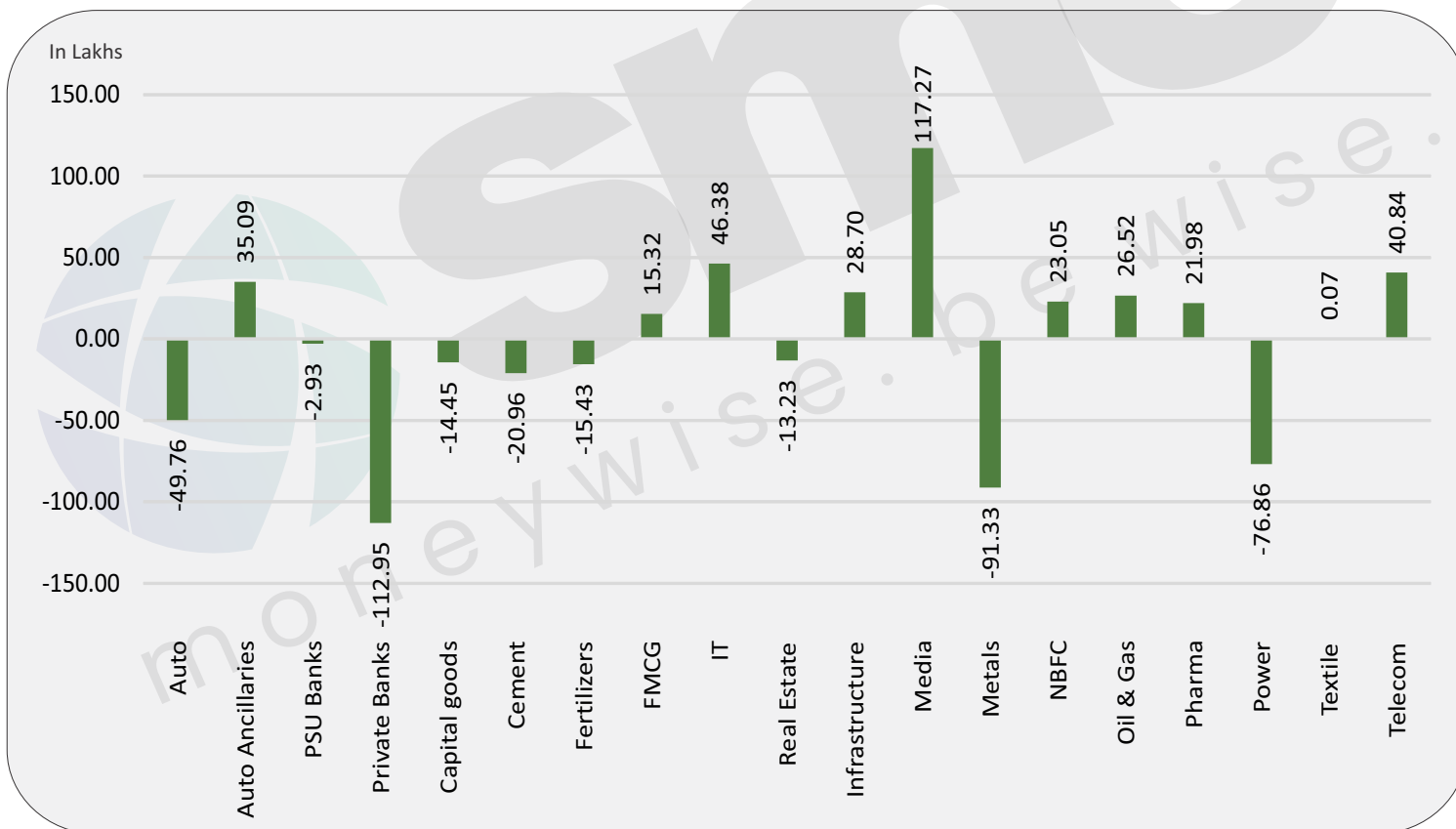
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-4976050	-2.5%	2.9%	Short Covering
Auto Ancillaries	3509375	-37.1%	0.7%	Long Buildup
PSU Banks	-292550	141.4%	9.0%	Short Covering
Private Banks	-11295425	61.6%	3.1%	Short Covering
Capital goods	-1444950	-0.8%	4.8%	Short Covering
Cement	-2095712	73.5%	4.2%	Short Covering
Fertilizers	-1543050	49.7%	3.2%	Short Covering
FMCG	1531850	-21.8%	0.7%	Long Buildup
IT	4638175	-32.8%	0.5%	Long Buildup
Real Estate	-1322800	55.2%	6.5%	Short Covering

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	2869750	104.1%	6.7%	Long Buildup
Media	11727000	175.9%	3.6%	Long Buildup
Metals	-9133100	10.6%	3.0%	Short Covering
NBFC	2304800	40.2%	4.8%	Long Buildup
Oil & Gas	2652275	99.5%	7.2%	Long Buildup
Pharma	2197750	-14.9%	1.1%	Long Buildup
Power	-7685550	68.8%	6.7%	Short Covering
Textile	7020	-17.2%	1.9%	Long Buildup
Telecom	4083500	-28.0%	3.2%	Long Buildup

Change in sector open interest



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