

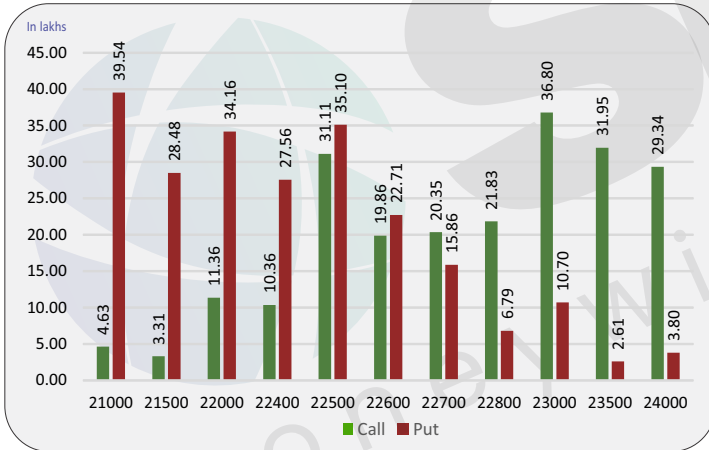
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22658	22600	22500	22800	22900
BANKNIFTY	47974	47800	47600	48200	48400

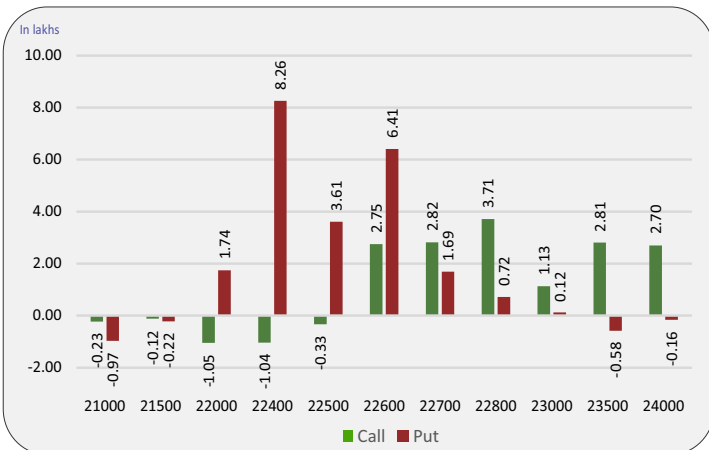
Nifty snapshot

	22-May	21-May
Nifty Spot	22597.80	22529.05
Nifty May	22657.95	22605.90
Nifty Jun	22754.10	22705.40
Chg. OI (May) (%)	-1.23	0.05
Chg. OI (Jun) (%)	5.17	3.73
50 Day SMA	22319	22320
100 Day SMA	22060	22052
200 Day SMA	20922	20916

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22660 (+2)

Today the markets are likely to open on flat note. All the emerging markets are trading mixed. The coming session is likely to witness a range of 22600 on declines and 22800 on advances.

Stock is in ban period

ABCAPITAL, BALRAMCHIN, BANDHANBNK, BIOCON, HINDCOPPER, IDEA, IEX, INDIACEM, METROPOLIS, NATIONALUM, PEL, PNB, ZEEL

Sentiment indicator

	22-May	21-May	18-May	17-May	16-May
NIFTY Discount/Premium	60.15	76.85	41.90	31.60	48.50
COST OF CARRY%	0.90	0.89	0.85	0.83	0.82
PCR(OI)	1.10	1.09	1.09	1.08	1.11
PCR(VOL)	1.18	1.12	1.01	1.20	1.06
A/D RATIO(Nifty 50)	1.33	1.33	3.08	1.13	2.27
A/D RATIO(All FO Stock)*	0.98	1.16	1.98	1.90	3.68
IMPLIED VOLATILITY	19.41	19.87	19.26	18.57	19.21
VIX	21.47	21.81	20.53	19.80	20.00
HISTORICAL VOLATILITY	14.14	14.16	14.2	14.23	14.26

*All Future Stock

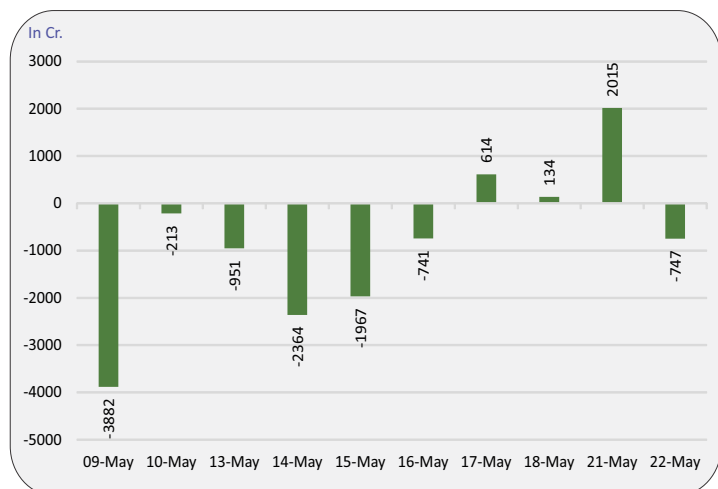
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
14-May	22309	0.5%	10830875	-7.6%
15-May	22287	-0.1%	10398075	-4.0%
16-May	22452	0.7%	10119150	-2.7%
17-May	22498	0.2%	9887375	-2.3%
18-May	22544	0.2%	9854050	-0.3%
21-May	22606	0.3%	9859025	0.1%
22-May	22658	0.2%	9738225	-1.2%

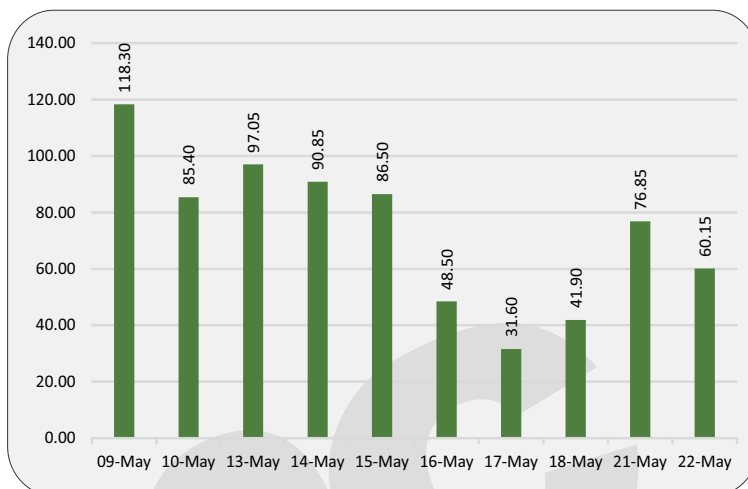
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-747
FII INDEX OPTION	6050
FII STOCK FUTURE	-4100
FII STOCK OPTION	428
FII CASH	-686
DII CASH	962

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
PAGEIND	35638.1	2.19%	231600	23.23%
LUPIN	1718.9	2.47%	7022275	7.63%
BSOFT	603.6	0.82%	12041000	4.40%
LTTS	4573.7	1.91%	1502300	4.33%
MCDOWELL-N	1188.0	1.06%	11681600	3.91%
GODREJCP	1306.2	1.41%	6142500	3.91%
APOLLOTYRE	490.5	1.41%	13091700	3.09%
OBEROIRLTY	1782.3	2.99%	5840800	3.05%
SUNPHARMA	1542.3	0.13%	15157450	2.87%
COFORGE	4913.3	2.30%	3171300	2.68%

Indices to out perform

	Closing	% Change
ENERGY	41332	0.88%
FMCG	55754	1.43%
METAL	9919	-0.62%
PSE	10688	0.22%
PHARMA	19317	0.58%

Indices to under perform

	Closing	% Change
BANK	47782	-0.55%
FIN SERVICE	21327	-0.52%
SMALLCAP	16881	-0.35%
AUTO	23324	-0.13%
MIDCAP	14619	0.03%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
APOLLOHOSP	5883.3	-1.25%	1927875	6.18%
JUBLFOOD	478.4	-0.69%	21742500	5.16%
HINDCOPPER	384.5	-3.84%	26807400	3.73%
BERGEPAIN	488.8	-0.82%	20136600	2.96%
IDFCFIRSTB	77.4	-0.32%	353025000	2.71%
GRASIM	2443.9	-0.44%	7372035	2.65%
UBL	1871.3	-0.44%	2322400	2.58%
SBILIFE	1428.6	-0.50%	9100500	1.99%
SBICARD	707.6	-0.46%	18081600	1.90%
WIPRO	462.2	-0.11%	56295000	1.39%

Stocks to out perform

	Closing	% Change
BALKRISIND	3109.4	1.74%
RECLTD	537.6	-1.89%
HDFCAMC	3812.2	0.24%
M&MFIN	266.6	1.72%
GAIL	201.3	-1.71%

Stocks to under perform

	Closing	% Change
DRREDDY	5891.0	1.50%
GODREJCP	1306.2	1.41%
MFSL	980.8	-2.64%
UBL	1871.3	-0.44%
NATIONALUM	197.4	-1.03%

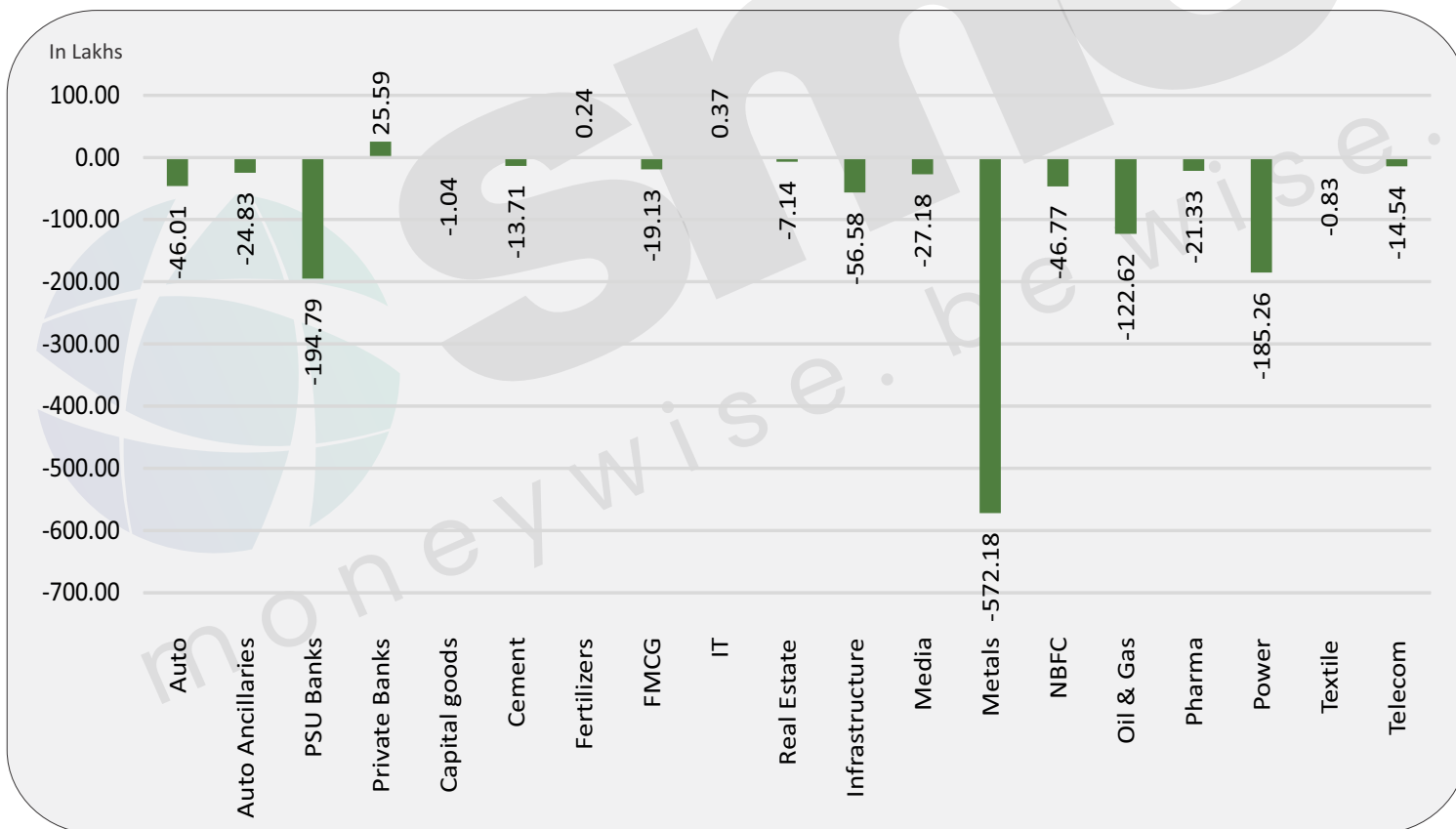
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-4601225	-11.8%	-0.6%	Long Unwinding
Auto Ancillaries	-2483350	12.3%	-0.2%	Long Unwinding
PSU Banks	-19478625	-6.0%	-0.4%	Long Unwinding
Private Banks	2559125	48.2%	-0.4%	Short Buildup
Capital goods	-104400	-11.9%	-0.6%	Long Unwinding
Cement	-1371177	-19.3%	0.1%	Short Covering
Fertilizers	24300	-6.7%	-0.6%	Short Buildup
FMCG	-1913375	57.9%	1.4%	Short Covering
IT	37050	33.0%	0.7%	Long Buildup
Real Estate	-713625	43.5%	0.1%	Short Covering

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-5658000	-32.8%	0.7%	Short Covering
Media	-2718000	-6.9%	1.6%	Short Covering
Metals	-57217725	-21.1%	-1.3%	Long Unwinding
NBFC	-4676775	-16.9%	-0.6%	Long Unwinding
Oil & Gas	-12262200	8.4%	-0.1%	Long Unwinding
Pharma	-2133325	51.7%	0.8%	Short Covering
Power	-18526050	16.8%	-1.1%	Long Unwinding
Textile	-82710	82.4%	1.3%	Short Covering
Telecom	-1453600	-38.5%	0.0%	Short Covering

Change in sector open interest



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