

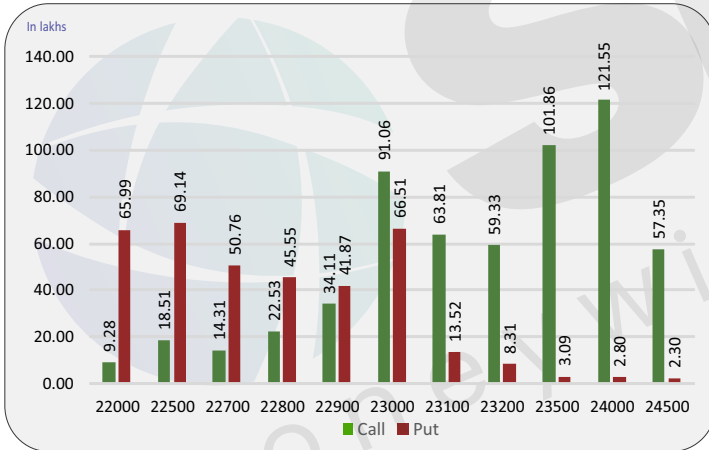
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22937	22700	22600	22900	23000
BANKNIFTY	49183	49000	48800	49400	49600

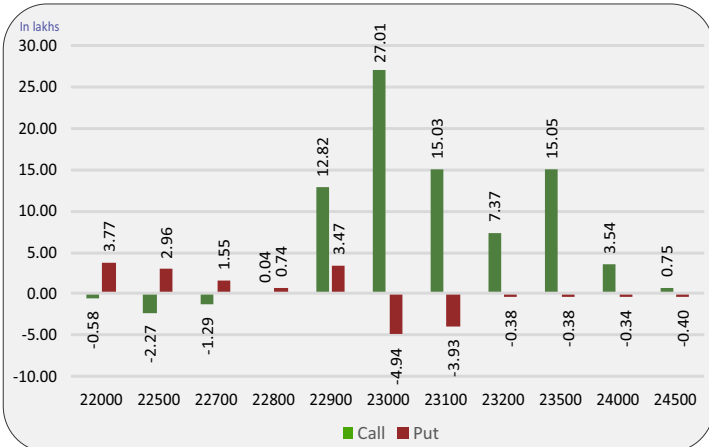
Nifty snapshot

	28-May	27-May
Nifty Spot	22888.15	22932.45
Nifty May	22937.25	22981.50
Nifty Jun	23044.00	23100.45
Chg. OI (May) (%)	-14.96	-5.13
Chg. OI (Jun) (%)	25.09	1.33
50 Day SMA	22362	22362
100 Day SMA	22116	22112
200 Day SMA	20987	20980

Nifty option OI concentration



Nifty option OI change



Nifty outlook

GIFT Nifty 22827 (-110)

Today the markets are likely to open on negative note. All the emerging markets are trading in red. The coming session is likely to witness a range of 22700 on declines and 22900 on advances.

Stock is in ban period

ABFRL, BIOCON, HINDCOPPER, IDEA, PEL

Sentiment indicator

	28-May	27-May	24-May	23-May	22-May
NIFTY Discount/Premium	49.10	49.05	62.50	35.05	60.15
COST OF CARRY%	0.97	0.96	0.92	0.90	0.90
PCR(OI)	0.77	0.86	1.00	1.30	1.10
PCR(VOL)	1.05	0.95	0.85	1.07	1.18
A/D RATIO(Nifty 50)	0.69	0.88	0.40	6.00	1.33
A/D RATIO(All FO Stock)*	0.62	1.30	0.65	2.28	0.98
IMPLIED VOLATILITY	21.45	20.54	19.23	19.09	19.41
VIX	24.20	23.19	21.71	21.38	21.47
HISTORICAL VOLATILITY	14.17	14.2	14.23	14.27	14.14

*All Future Stock

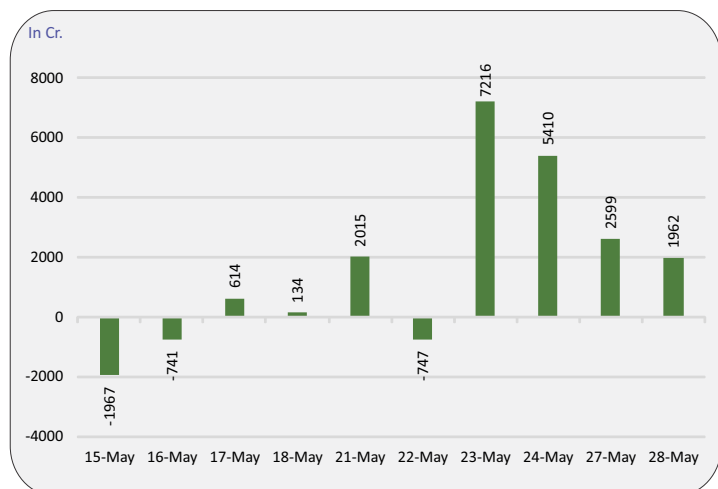
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
18-May	22544	0.2%	9854050	-0.3%
21-May	22606	0.3%	9859025	0.1%
22-May	22658	0.2%	9738225	-1.2%
23-May	23003	1.5%	10240925	5.2%
24-May	23020	0.1%	10754950	5.0%
27-May	22982	-0.2%	10203575	-5.1%
28-May	22937	-0.2%	8677300	-15.0%

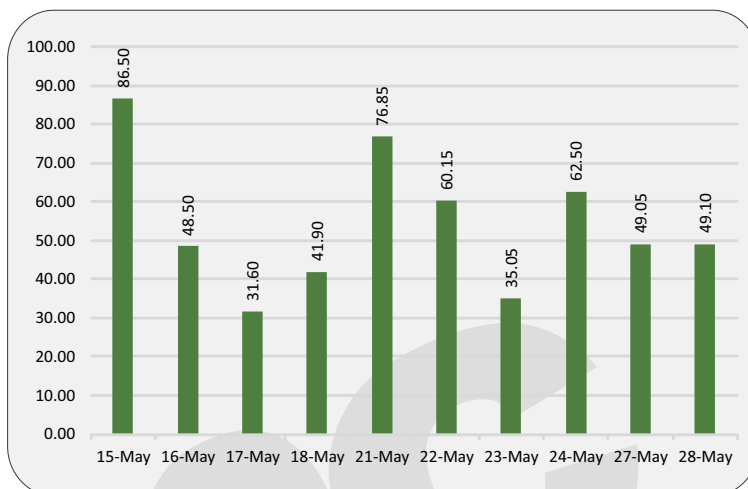
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	1962
FII INDEX OPTION	-17973
FII STOCK FUTURE	4681
FII STOCK OPTION	-383
FII CASH	66
DII CASH	3,232

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	%Change	Open Interest	%OIChange

Indices to out perform

	Closing	% Change
BANK	49142	-0.28%
FIN SERVICE	21982	0.08%
IT	33881	-0.34%
PHARMA	19216	0.54%
MIDCAP	14665	-0.81%

Indices to under perform

	Closing	% Change
ENERGY	40795	-1.21%
PSE	10654	-1.36%
METAL	9815	-0.52%
INFRA	8775	-0.79%
FMCG	55272	0.02%

Top 10 short build up

	LTP	%Change	Open Interest	%OIChange

Stocks to out perform

	Closing	% Change
GLENMARK	1160.1	3.56%
RECLTD	579.8	-0.15%
HDFCAMC	4025.7	2.06%
M&MFIN	270.5	0.04%
GAIL	200.6	-1.16%

Stocks to under perform

	Closing	% Change
DRREDDY	5950.0	0.82%
GODREJCP	1333.1	0.08%
MFSL	982.6	2.28%
UBL	1871.3	0.32%
BSOFT	623.0	-2.01%

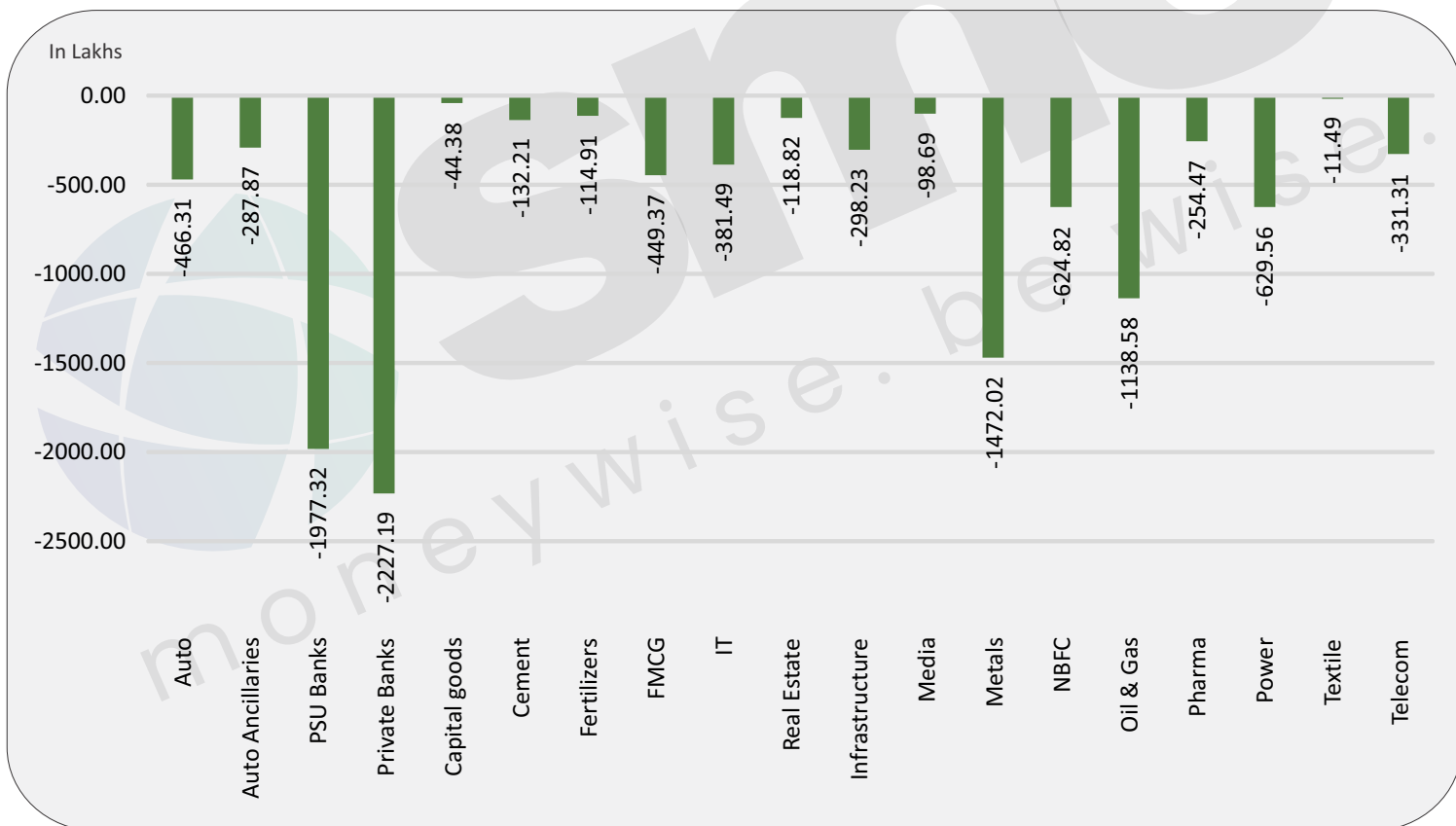
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-46630775	-11.0%	0.0%	Long Unwinding
Auto Ancillaries	-28786850	-36.9%	-1.1%	Long Unwinding
PSU Banks	-197732175	19.6%	-1.1%	Long Unwinding
Private Banks	-222719050	-13.8%	-0.5%	Long Unwinding
Capital goods	-4438200	-19.1%	-0.1%	Long Unwinding
Cement	-13221125	4.1%	0.0%	Short Covering
Fertilizers	-11490550	-24.6%	-1.5%	Long Unwinding
FMCG	-44937200	16.6%	0.3%	Short Covering
IT	-38149175	-22.3%	-0.6%	Long Unwinding
Real Estate	-11881550	1.0%	-2.5%	Long Unwinding

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-29823000	-23.2%	-1.4%	Long Unwinding
Media	-9868500	-68.5%	2.4%	Short Covering
Metals	-147202350	21.3%	-0.8%	Long Unwinding
NBFC	-62481500	-6.9%	0.2%	Short Covering
Oil & Gas	-113858350	-5.1%	-0.9%	Long Unwinding
Pharma	-25446575	-28.0%	0.7%	Short Covering
Power	-62955525	-20.7%	-1.7%	Long Unwinding
Textile	-1149135	-30.0%	-1.0%	Long Unwinding
Telecom	-33130900	7.5%	-0.8%	Long Unwinding

Change in sector open interest



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