

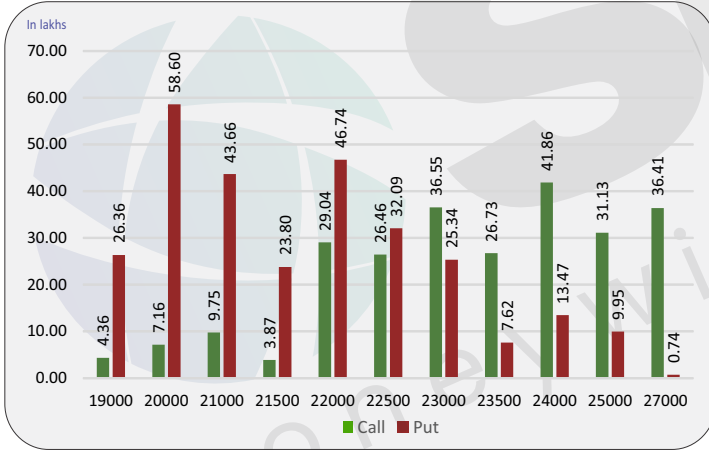
Index level

Index	Close	S1	S2	R1	R2
NIFTY	21908	21950	21800	22250	22400
BANKNIFTY	47088	46800	46500	47400	47700

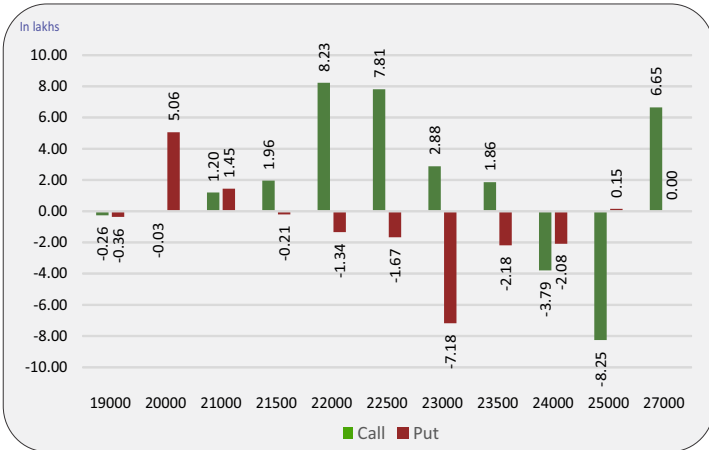
Nifty snapshot

	04-Jun	03-Jun
Nifty Spot	21884.50	23263.90
Nifty Jun	21908.15	23407.90
Nifty Jul	22063.00	23542.05
Chg. OI (Jun) (%)	1.17	-3.37
Chg. OI (Jul) (%)	36.27	-2.72
50 Day SMA	22420	22408
100 Day SMA	22162	22157
200 Day SMA	21064	21056

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22057 (+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 21950 on declines and 22250 on advances.

Stock is in ban period

ZEEL

Sentiment indicator

	04-Jun	03-Jun	31-May	30-May	29-May
NIFTY Discount/Premium	23.65	144.00	170.00	138.70	158.30
COST OF CARRY%	0.65	0.72	0.70	0.68	0.67
PCR(OI)	1.07	1.18	1.19	1.25	1.35
PCR(VOL)	0.81	0.91	0.82	0.96	1.01
A/D RATIO(Nifty 50)	0.14	6.00	0.88	0.09	0.32
A/D RATIO(All FO Stock)*	0.10	10.13	1.03	0.10	0.39
IMPLIED VOLATILITY	27.18	19.99	23.09	22.37	22.12
VIX	26.75	20.94	24.60	24.18	24.18
HISTORICAL VOLATILITY	17.12	14.77	14.16	14.19	14.17

*All Future Stock

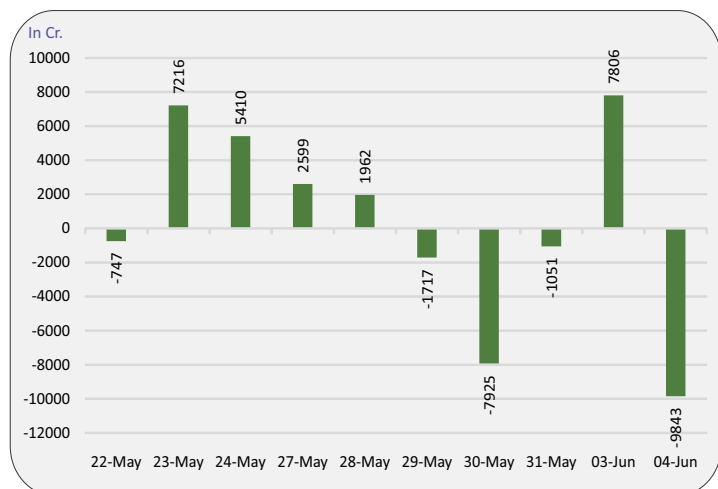
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
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%
04-Jun	21908	-6.4%	14558300	1.2%

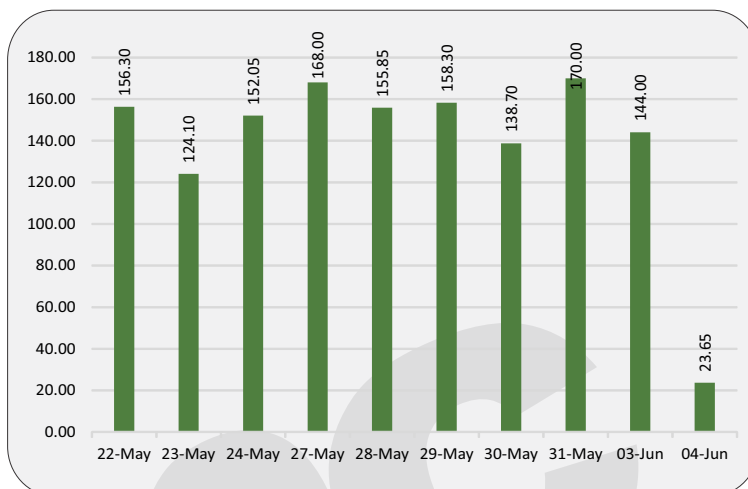
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-9843
FII INDEX OPTION	11325
FII STOCK FUTURE	225
FII STOCK OPTION	-1388
FII CASH	-12,436
DII CASH	-3,319

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
SUNTV	691.4	2.03%	4714500	17.36%
MARICO	617.4	3.27%	11223600	14.42%
GODREJCP	1351.3	2.92%	6324500	5.89%
HEROMOTOCO	5332.1	2.90%	3559650	4.82%
HINDUNILVR	2479.5	5.66%	19161000	3.19%
BRITANNIA	5335.7	2.63%	2376600	2.00%
DABUR	580.5	5.69%	20880000	1.03%
PIDILITIND	3068.6	2.00%	1765250	0.54%

Indices to out perform

	Closing	% Change
FMCG	55173	0.95%
IT	32316	-0.60%
AUTO	23193	-3.33%
PHARMA	18603	-1.38%
REALTY	976	-9.62%

Indices to under perform

	Closing	% Change
ENERGY	37624	-12.47%
PSE	9475	-16.38%
BANK	46929	-7.95%
SMALLCAP	15692	-8.23%
METAL	8980	-10.63%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
LALPATHLAB	2648.7	-1.44%	1180800	11.41%
METROPOLIS	1896.2	-1.90%	958000	9.86%
BALKRISIND	2909.4	-5.32%	1793700	8.79%
BHARATFORG	1452.1	-10.38%	5801500	8.50%
PIIND	3609.8	-1.82%	1424250	7.53%
M&M	2578.5	-2.69%	13209000	6.25%
LT	3384.9	-12.95%	13415550	5.93%
CHOLAFIN	1232.3	-5.17%	9238750	5.57%
SBIN	776.5	-14.74%	84514500	5.44%
ICICIGI	1537.0	-4.06%	3806500	3.96%

Stocks to out perform

	Closing	% Change
SUNTV	691.4	2.03%
RECLTD	453.8	-25.27%
HDFCAMC	3389.0	-16.43%
M&MFIN	255.6	-5.14%
GAIL	190.9	-17.67%

Stocks to under perform

	Closing	% Change
DRREDDY	5754.3	-1.28%
GODREJCP	1351.3	2.92%
MFSL	902.8	-4.17%
UBL	1902.5	1.43%
HDFCBANK	1487.9	-5.95%

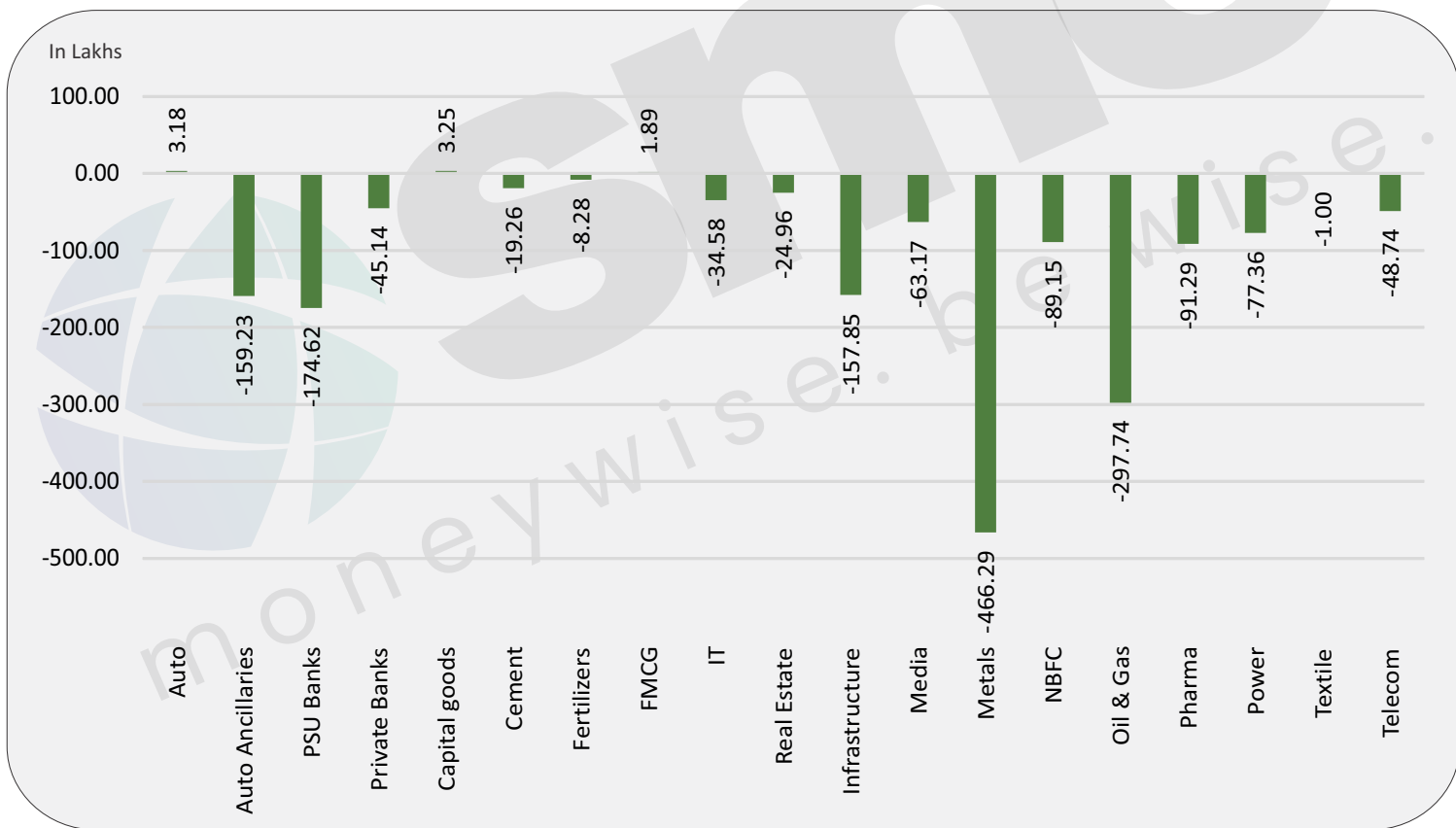
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	318400	76.8%	-3.7%	Short Buildup
Auto Ancillaries	-15923125	48.3%	-7.1%	Long Unwinding
PSU Banks	-17462200	49.4%	-15.7%	Long Unwinding
Private Banks	-4514450	60.2%	-7.7%	Long Unwinding
Capital goods	325200	89.6%	-12.8%	Short Buildup
Cement	-1925667	59.2%	-8.7%	Long Unwinding
Fertilizers	-828150	34.1%	-6.0%	Long Unwinding
FMCG	189225	203.7%	2.4%	Long Buildup
IT	-3458400	84.6%	-1.2%	Long Unwinding
Real Estate	-2495925	32.3%	-13.0%	Long Unwinding

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-15784750	30.0%	-16.8%	Long Unwinding
Media	-6316500	-42.7%	-5.0%	Long Unwinding
Metals	-46629100	109.0%	-12.0%	Long Unwinding
NBFC	-8915025	72.2%	-10.2%	Long Unwinding
Oil & Gas	-29774350	40.5%	-12.2%	Long Unwinding
Pharma	-9129100	101.0%	-2.6%	Long Unwinding
Power	-7735650	83.4%	-15.7%	Long Unwinding
Textile	-99960	36.5%	-2.2%	Long Unwinding
Telecom	-4874000	96.7%	-11.5%	Long Unwinding

Change in sector open interest



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