

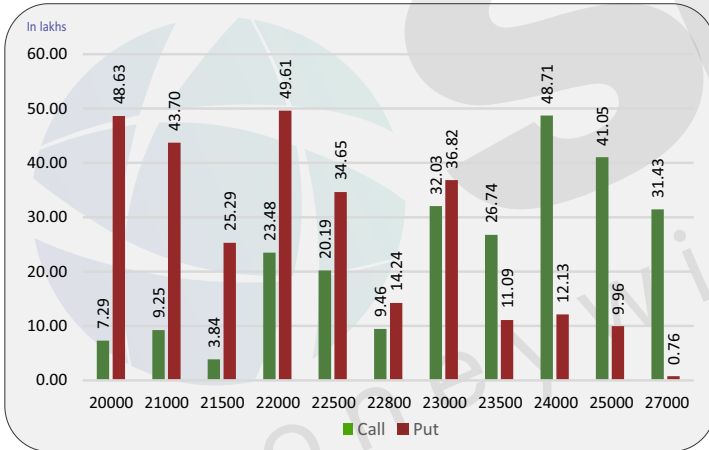
Index level

Index	Close	S1	S2	R1	R2
NIFTY	23247	23150	23000	23450	23600
BANKNIFTY	49732	49400	49100	50000	50300

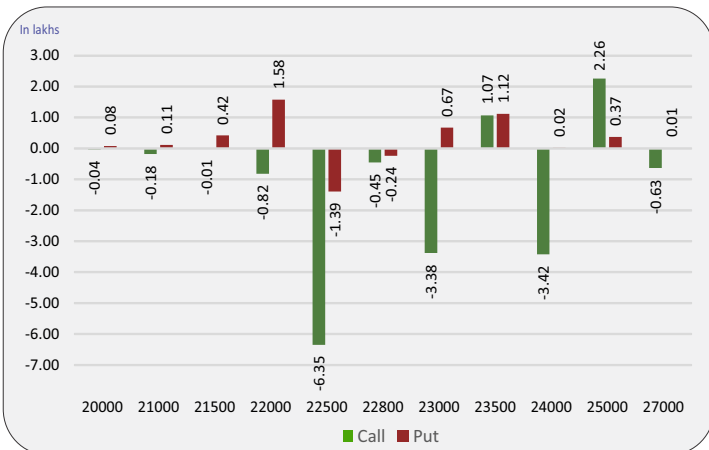
Nifty snapshot

	10-Jun	07-Jun
Nifty Spot	23259.20	23290.15
Nifty Jun	23247.15	23325.15
Nifty Jul	23382.85	23444.60
Chg. OI (Jun) (%)	-6.55	-2.50
Chg. OI (Jul) (%)	6.94	11.85
50 Day SMA	22503	22493
100 Day SMA	22218	22212
200 Day SMA	21134	21125

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 23287 (+40)

Today the markets are likely to open on flat note. All the emerging markets are trading in mixed. The coming session is likely to witness a range of 23150 on declines and 23450 on advances.

Stock is in ban period

BALRAMCHIN, INDIACEM, SAIL, ZEEL

Sentiment indicator

	10-Jun	07-Jun	06-Jun	05-Jun	04-Jun
NIFTY Discount/Premium	-12.05	35.00	78.10	22.55	23.65
COST OF CARRY%	0.74	0.70	0.72	0.66	0.65
PCR(OI)	1.09	1.07	1.04	1.05	1.07
PCR(VOL)	0.89	0.95	0.93	0.92	0.81
A/D RATIO(Nifty 50)	1.33	23.00	2.77	All Up	0.14
A/D RATIO(All FO Stock)*	1.44	8.32	3.56	All Up	0.09
IMPLIED VOLATILITY	15.63	15.36	15.56	17.71	27.18
VIX	16.40	16.88	16.80	18.89	26.75
HISTORICAL VOLATILITY	17.77	17.81	17.67	17.65	17.12

*All Future Stock

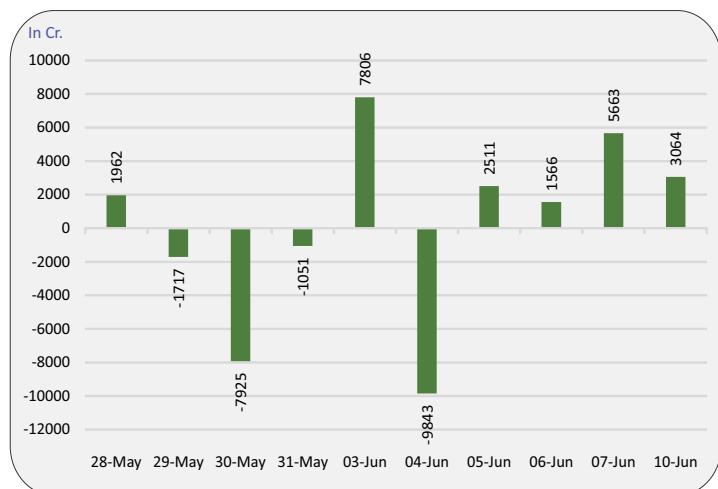
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
31-May	22701	0.3%	14892000	8.2%
03-Jun	23408	3.1%	14389975	-3.4%
04-Jun	21908	-6.4%	14558300	1.2%
05-Jun	22643	3.4%	12913025	-11.3%
06-Jun	22900	1.1%	13448750	4.1%
07-Jun	23325	1.9%	13112825	-2.5%
10-Jun	23247	-0.3%	12253500	-6.6%

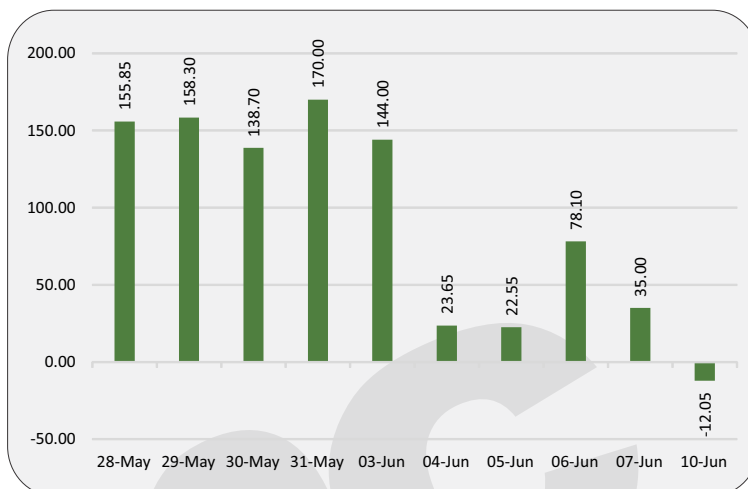
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	3064
FII INDEX OPTION	45
FII STOCK FUTURE	-5399
FII STOCK OPTION	-221
FII CASH	2,572
DII CASH	2,764

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
RAMCOCEM	879.7	5.57%	10909750	36.99%
INDIACEM	219.0	1.65%	27410800	15.73%
UBL	2154.2	3.73%	1837600	12.99%
COROMANDEL	1428.2	4.19%	2705500	11.96%
AARTIIND	665.9	4.60%	11076000	11.94%
MGL	1413.5	1.95%	2136400	10.69%
ULTRACEMCO	10828.2	3.37%	1988300	10.14%
SUNTV	727.4	0.53%	4800000	9.51%
CROMPTON	412.5	3.40%	16486200	8.69%
TATACOMM	1866.5	2.65%	6096500	7.01%

Indices to out perform

	Closing	% Change
ENERGY	40510	0.56%
SMALLCAP	17475	1.51%
PHARMA	19775	1.00%
AUTO	25023	0.01%
INFRA	8807	0.62%

Indices to under perform

	Closing	% Change
FMCG	57992	0.07%
BANK	49781	-0.04%
FIN SERVICE	22155	-0.05%
IT	34526	-1.83%
MIDCAP	14908	-0.30%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
MPHASIS	2397.6	-3.13%	4382400	59.55%
COFORGE	5230.2	-3.84%	2058450	16.68%
PIIND	3645.9	-0.04%	1470250	14.37%
ASTRAL	2163.9	-0.19%	2540374	6.59%
GAIL	208.4	-2.18%	131824050	5.79%
CONCOR	1055.4	-0.14%	9949000	5.29%
OFSS	8436.3	-0.04%	702800	4.46%
BEL	283.8	-0.02%	126463050	4.31%
WIPRO	475.0	-2.14%	52413000	4.31%
JINDALSTEL	1014.2	-1.70%	10888750	3.28%

Stocks to out perform

	Closing	% Change
ABFRL	325.1	-0.12%
RECLTD	512.4	2.87%
HDFCAMC	3724.9	-1.18%
M&MFIN	283.9	1.05%
GAIL	208.4	-2.18%

Stocks to under perform

	Closing	% Change
DRREDDY	6107.2	0.64%
GODREJCP	1424.2	-0.63%
MFSL	954.7	1.45%
UBL	2154.2	3.73%
PERSISTENT	3747.6	-2.75%

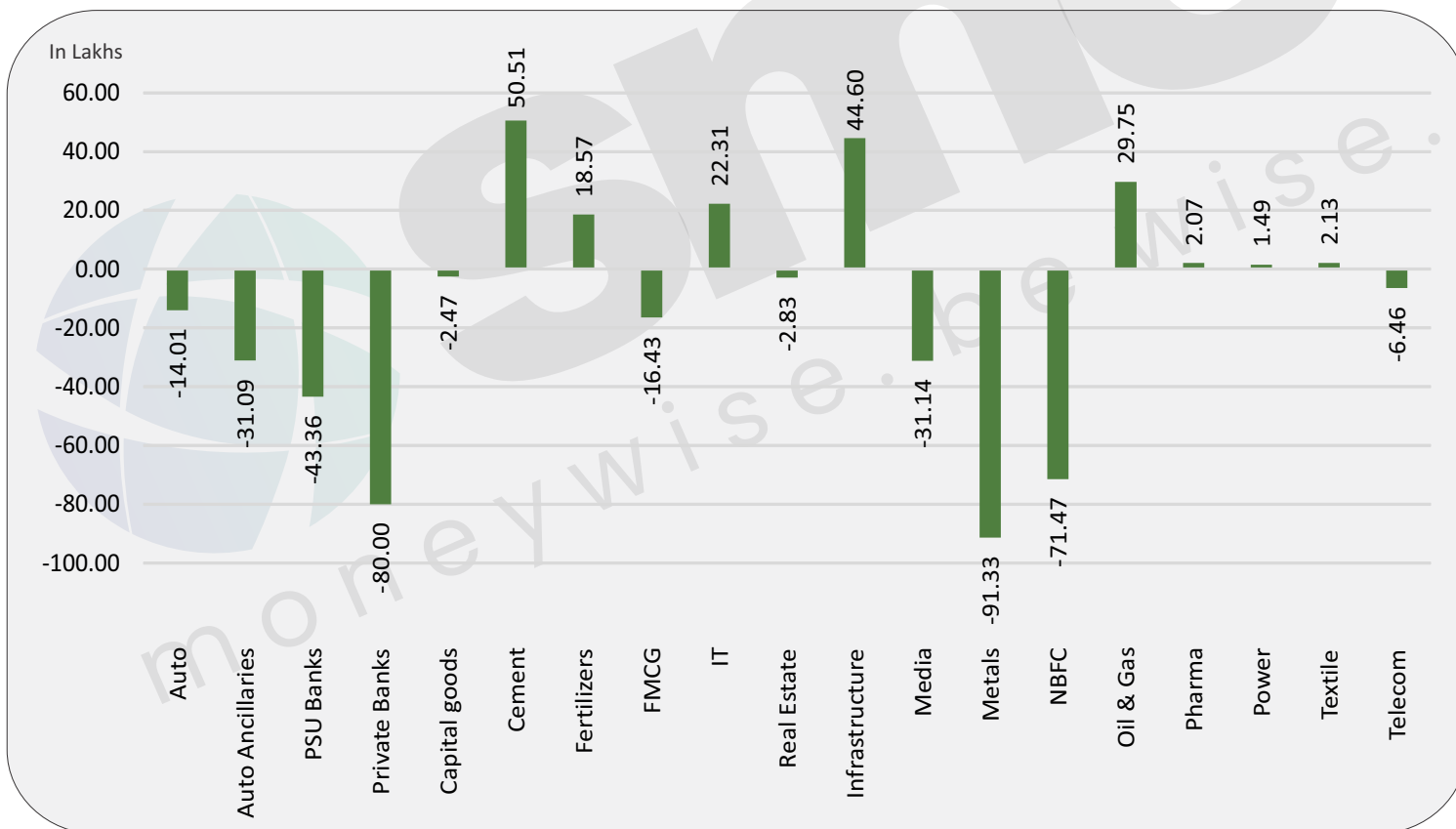
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-1400650	-31.4%	0.0%	Short Covering
Auto Ancillaries	-3108850	29.7%	1.5%	Short Covering
PSU Banks	-4335775	-9.5%	0.8%	Short Covering
Private Banks	-7999500	-10.0%	0.0%	Long Unwinding
Capital goods	-247050	-18.9%	-0.6%	Long Unwinding
Cement	5051280	41.6%	3.5%	Long Buildup
Fertilizers	1857250	77.1%	1.9%	Long Buildup
FMCG	-1643100	-44.1%	-0.1%	Long Unwinding
IT	2230775	-40.3%	-2.1%	Short Buildup
Real Estate	-282825	8.0%	-0.4%	Long Unwinding

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	4460000	6.3%	0.0%	Long Buildup
Media	-3114000	17.7%	2.7%	Short Covering
Metals	-9132700	-33.6%	-1.2%	Long Unwinding
NBFC	-7147100	-31.1%	0.5%	Short Covering
Oil & Gas	2974850	-22.3%	0.0%	Long Buildup
Pharma	206500	-3.6%	0.6%	Long Buildup
Power	149250	-24.8%	0.9%	Long Buildup
Textile	212505	51.3%	1.0%	Long Buildup
Telecom	-646000	-54.8%	0.0%	Long Unwinding

Change in sector open interest



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