

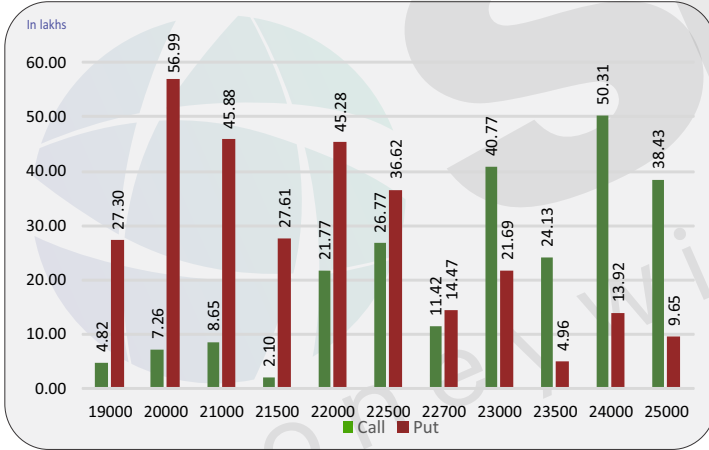
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22701	22650	22600	22900	23000
BANKNIFTY	49352	49100	48900	49500	49700

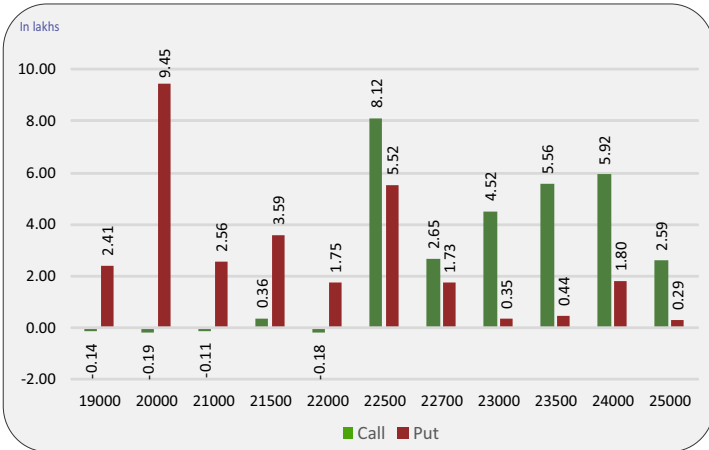
Nifty snapshot

	31-May	30-May
Nifty Spot	22530.70	22488.65
Nifty Jun	22700.70	22627.35
Nifty Jul	22841.70	22775.95
Chg. OI (Jun) (%)	8.16	47.73
Chg. OI (Jul) (%)	7.81	18.09
50 Day SMA	22394	22387
100 Day SMA	22142	22137
200 Day SMA	21033	21026

Nifty option OI concentration



Nifty option OI change



Nifty outlook

GIFT Nifty 23500 (+800)

Today the markets are likely to open on positive note. All the emerging markets are trading in green. The coming session is likely to witness a range of 22650 on declines and 22900 on advances.

Stock is in ban period

No Stocks

Sentiment indicator

	31-May	30-May	29-May	28-May	27-May
NIFTY Discount/Premium	170.00	138.70	158.30	155.85	168.00
COST OF CARRY%	0.70	0.68	0.67	0.66	0.66
PCR(OI)	1.19	1.25	1.35	1.38	1.37
PCR(VOL)	0.82	0.96	1.01	1.37	0.97
A/D RATIO(Nifty 50)	0.88	0.09	0.32	0.75	0.96
A/D RATIO(All FO Stock)*	1.03	0.10	0.39	0.58	1.30
IMPLIED VOLATILITY	23.09	22.37	22.12	21.45	20.54
VIX	24.60	24.18	24.18	24.20	23.19
HISTORICAL VOLATILITY	14.16	14.19	14.17	14.17	14.2

*All Future Stock

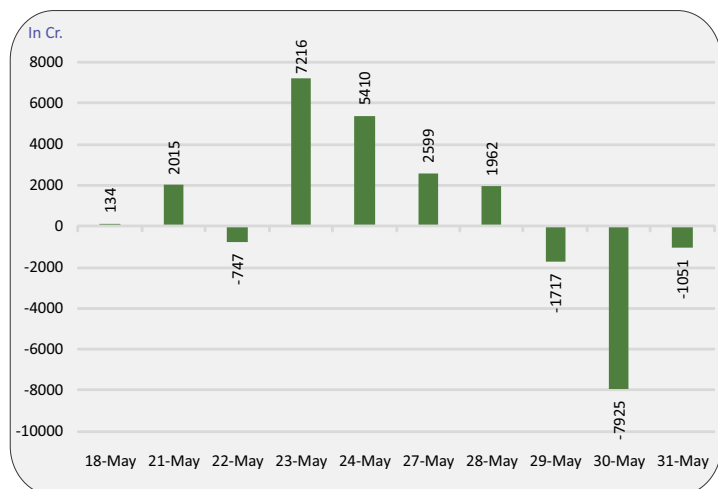
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
23-May	23092	1.5%	6056325	6.6%
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%

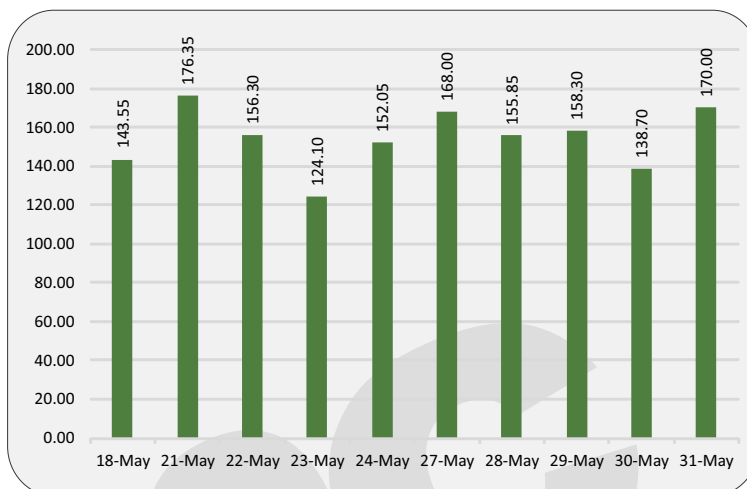
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-1051
FII INDEX OPTION	-26452
FII STOCK FUTURE	4971
FII STOCK OPTION	-339
FII CASH	1,613
DII CASH	2,114

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
HINDCOPPER	359.1	0.06%	30029800	27.24%
AUBANK	634.2	0.32%	21539000	20.09%
HAVELLS	1878.1	0.55%	5761500	10.43%
GUJGASLTD	541.5	0.55%	6601250	7.56%
VOLTAS	1368.7	0.64%	6539400	6.70%
TORNTPHARM	2706.6	1.16%	1441000	5.53%
BHARATFORG	1568.3	0.03%	5284500	4.31%
LALPATHLAB	2653.2	0.61%	1037400	4.06%
M&M	2527.2	0.60%	13029800	4.02%
MANAPPURAM	169.3	0.80%	46077000	3.08%

Indices to out perform

	Closing	% Change
BANK	48984	0.62%
FIN SERVICE	21718	0.56%
PSU BANK	7386	1.28%
REALTY	1019	2.34%
INFRA	8668	0.52%

Indices to under perform

	Closing	% Change
IT	32386	-1.28%
FMCG	54107	-0.32%
PHARMA	18796	-0.92%
AUTO	23420	-0.22%
MIDCAP	14443	0.37%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
BERGEPAIN	464.5	-3.17%	26995320	46.16%
BOSCHLTD	30170.9	-1.49%	298250	33.18%
IPCALAB	1151.9	-8.17%	2577900	18.18%
BSOFT	610.6	-0.80%	11733000	8.96%
TVSMOTOR	2197.7	-2.07%	6417600	7.46%
PFC	496.3	-1.77%	72555500	6.99%
TCS	3702.6	-1.57%	16483600	6.64%
DABUR	550.2	-0.76%	19665000	6.05%
APOLLOTYRE	467.5	-0.23%	13885600	5.95%
GNFC	639.5	-0.78%	5775900	5.94%

Stocks to out perform

	Closing	% Change
RECLTD	541.9	-1.85%
HDFCAMC	3877.9	2.82%
M&MFIN	263.0	0.84%
GAIL	205.6	2.44%
IDEA	15.4	3.70%

Stocks to under perform

	Closing	% Change
DRREDDY	5822.5	-1.14%
GODREJCP	1277.1	-0.61%
MFSL	923.7	-0.86%
UBL	1827.9	-0.57%
BATAINDIA	1373.5	-0.73%

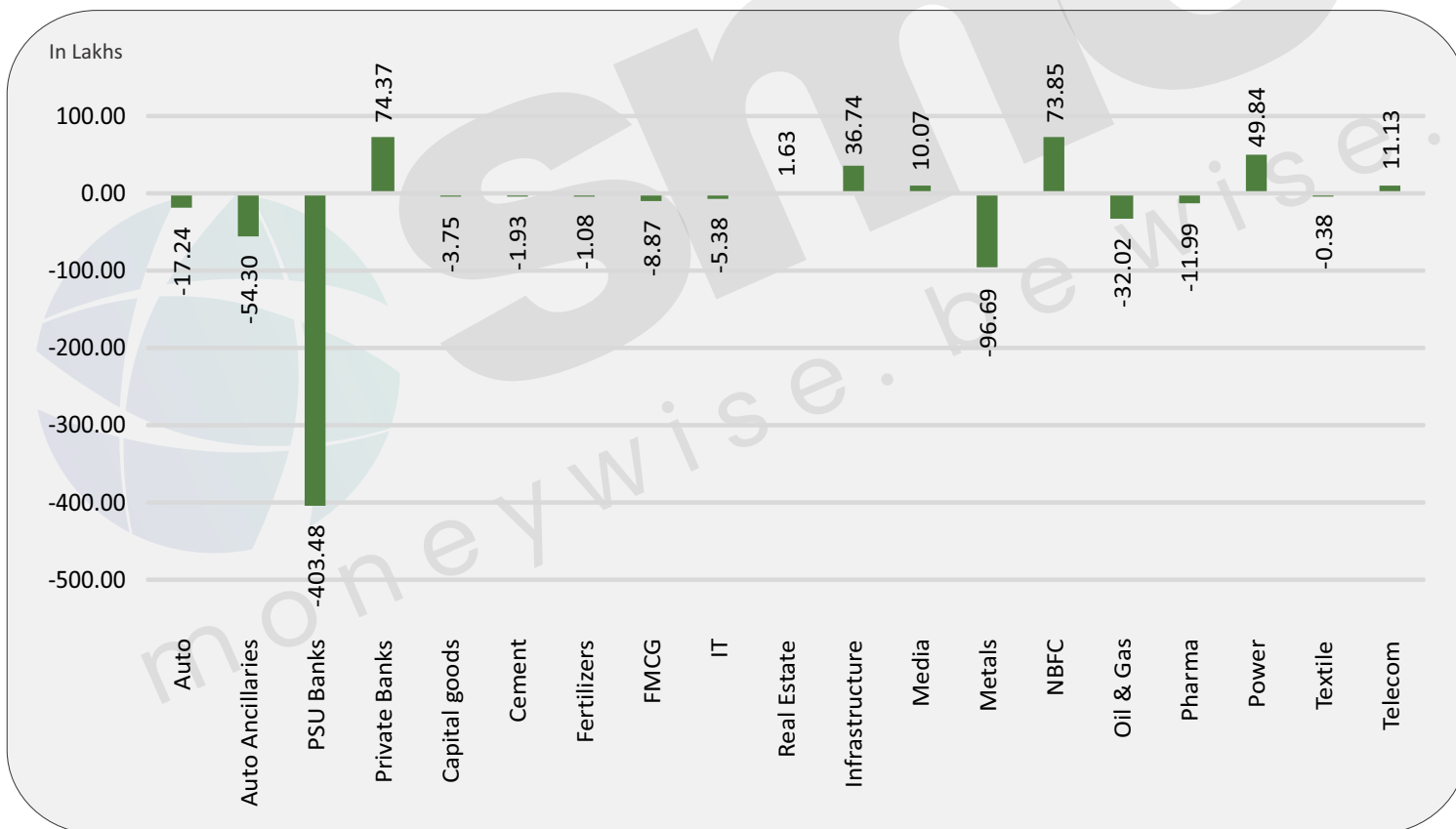
Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Auto	-1724000	-22.8%	0.3%	Short Covering
Auto Ancillaries	-5429800	-13.0%	-0.5%	Long Unwinding
PSU Banks	-40347525	-20.4%	1.3%	Short Covering
Private Banks	7437050	-40.5%	0.4%	Long Buildup
Capital goods	-375150	-21.8%	-0.2%	Long Unwinding
Cement	-192969	-35.7%	0.5%	Short Covering
Fertilizers	-107850	-51.5%	-0.3%	Long Unwinding
FMCG	-887175	-47.8%	-0.5%	Long Unwinding
IT	-537525	-24.3%	-0.5%	Long Unwinding
Real Estate	163350	-21.1%	1.8%	Long Buildup

Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	3674250	46.9%	2.1%	Long Buildup
Media	1006500	-66.3%	-1.3%	Short Buildup
Metals	-9668925	-40.2%	1.0%	Short Covering
NBFC	7384700	-32.2%	0.3%	Long Buildup
Oil & Gas	-3201550	-34.4%	0.8%	Short Covering
Pharma	-1199075	-50.3%	-0.9%	Long Unwinding
Power	4983525	-17.1%	1.5%	Long Buildup
Textile	-37785	-43.9%	-1.0%	Long Unwinding
Telecom	1113000	28.9%	0.3%	Long Buildup

Change in sector open interest



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