

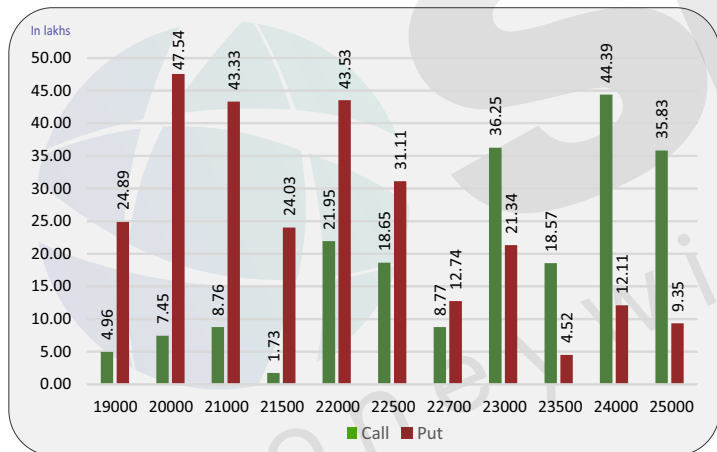
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22627	22600	22500	22800	22900
BANKNIFTY	49037	48800	48600	49200	49400

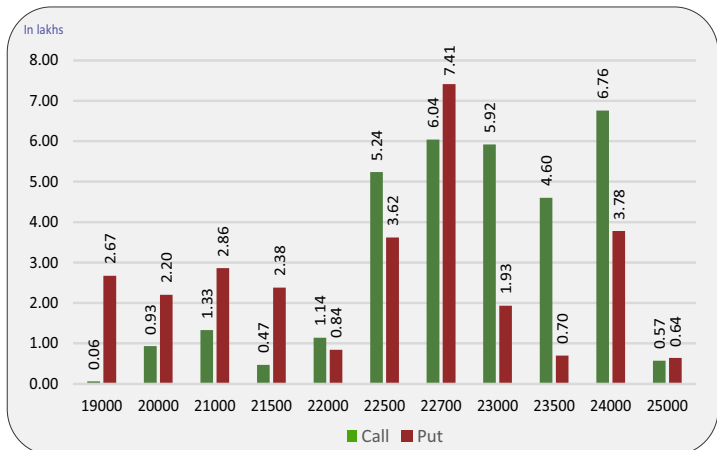
Nifty snapshot

	30-May	29-May
Nifty Spot	22488.65	22704.70
Nifty Jun	22627.35	22863.00
Nifty Jul	22775.95	22987.15
Chg. OI (Jun) (%)	47.73	18.71
Chg. OI (Jul) (%)	18.09	-0.13
50 Day SMA	22384	22379
100 Day SMA	22133	22129
200 Day SMA	21018	21010

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22676 (+49)

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

Stock is in ban period

No Stocks

Sentiment indicator

	30-May	29-May	28-May	27-May	24-May
NIFTY Discount/Premium	138.70	158.30	155.85	168.00	152.05
COST OF CARRY%	0.68	0.67	0.66	0.66	0.63
PCR(OI)	1.25	1.35	1.38	1.37	1.38
PCR(VOL)	0.96	1.01	1.37	0.97	1.22
A/D RATIO(Nifty 50)	0.09	0.32	0.75	0.96	0.41
A/D RATIO(All FO Stock)*	0.10	0.39	0.58	1.30	0.69
IMPLIED VOLATILITY	22.37	22.12	21.45	20.54	19.23
VIX	24.18	24.18	24.20	23.19	21.71
HISTORICAL VOLATILITY	14.19	14.17	14.17	14.2	14.23

\*All Future Stock

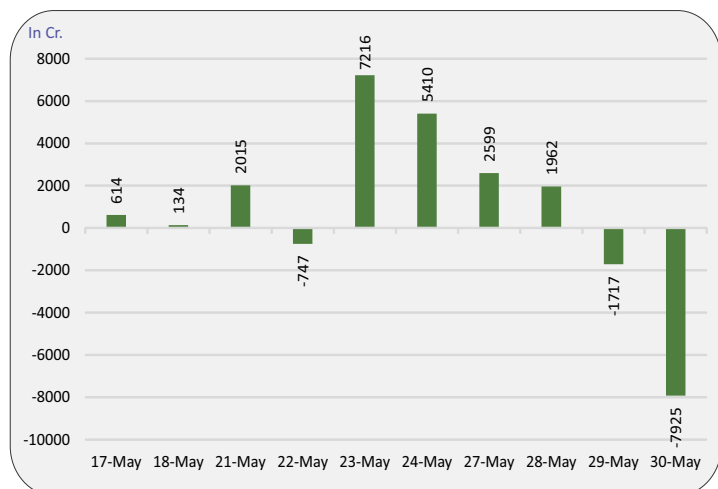
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
22-May	22754	0.2%	5683425	5.2%
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%

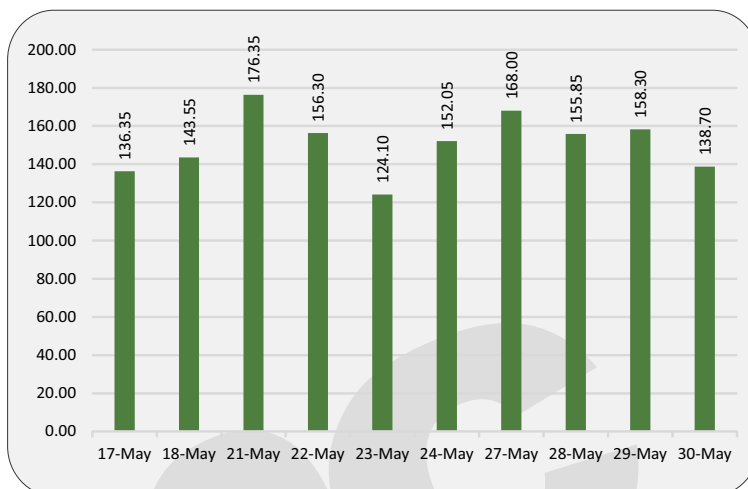
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-7925
FII INDEX OPTION	-9853
FII STOCK FUTURE	-8443
FII STOCK OPTION	-2475
FII CASH	-3,050
DII CASH	3,433

### FII'S activity in Nifty future



### Nifty discount / premium



### Top 10 long build up

	LTP	%Change	Open Interest	%OI Change
ICICIBANK	1121.2	0.78%	84802900	35.94%
FEDERALBNK	161.2	0.12%	81565000	26.17%
MOTHERSON	152.2	2.32%	129326500	20.93%
BATAINDIA	1383.5	0.01%	4107375	18.00%
ZEEL	153.5	0.89%	131334000	17.95%
IDFCFIRSTB	78.3	0.51%	333675000	13.97%
AXISBANK	1176.8	0.47%	51143750	13.34%
HDFCBANK	1524.6	0.10%	196878550	11.44%
SBIN	831.1	0.08%	79972500	11.24%
DIXON	9373.6	0.53%	1399400	10.84%

### Indices to out perform

	Closing	% Change
BANK	48682	0.37%
PHARMA	18971	-1.81%
AUTO	23471	-1.21%
PSU BANK	7292	-0.45%
MEDIA	1897	0.48%

### Indices to under perform

	Closing	% Change
IT	32807	-2.19%
METAL	9545	-3.01%
ENERGY	39987	-1.44%
PSE	10441	-1.70%
FMCG	54280	-1.26%

### Top 10 short build up

	LTP	% Change	Open Interest	%OI Change
PEL	804.8	-4.09%	11622750	867.35%
GNFC	644.5	-4.28%	5452200	50.27%
BIOCON	313.7	-3.80%	42015000	49.03%
TITAN	3292.8	-3.49%	7387975	47.05%
TATASTEEL	165.5	-5.86%	237105000	42.78%
MARICO	598.9	-1.65%	9970800	40.50%
CUMMINSIND	3625.8	-6.33%	5673600	38.74%
LAURUSLABS	430.4	-3.16%	11327100	34.88%
MCX	3634.0	-3.84%	2480600	34.74%
CANBK	115.8	-1.28%	263979000	33.55%

### Stocks to out perform

	Closing	% Change
GLENMARK	1161.9	-2.16%
RECLTD	552.1	-3.55%
HDFCAMC	3771.6	-3.60%
M&MFIN	260.8	-1.53%
GAIL	200.7	-0.89%

### Stocks to under perform

	Closing	% Change
DRREDDY	5889.5	-2.60%
GODREJCP	1285.0	-2.07%
MFSL	931.7	-4.66%
UBL	1838.4	-0.67%
INDUSINDBK	1456.0	-0.99%

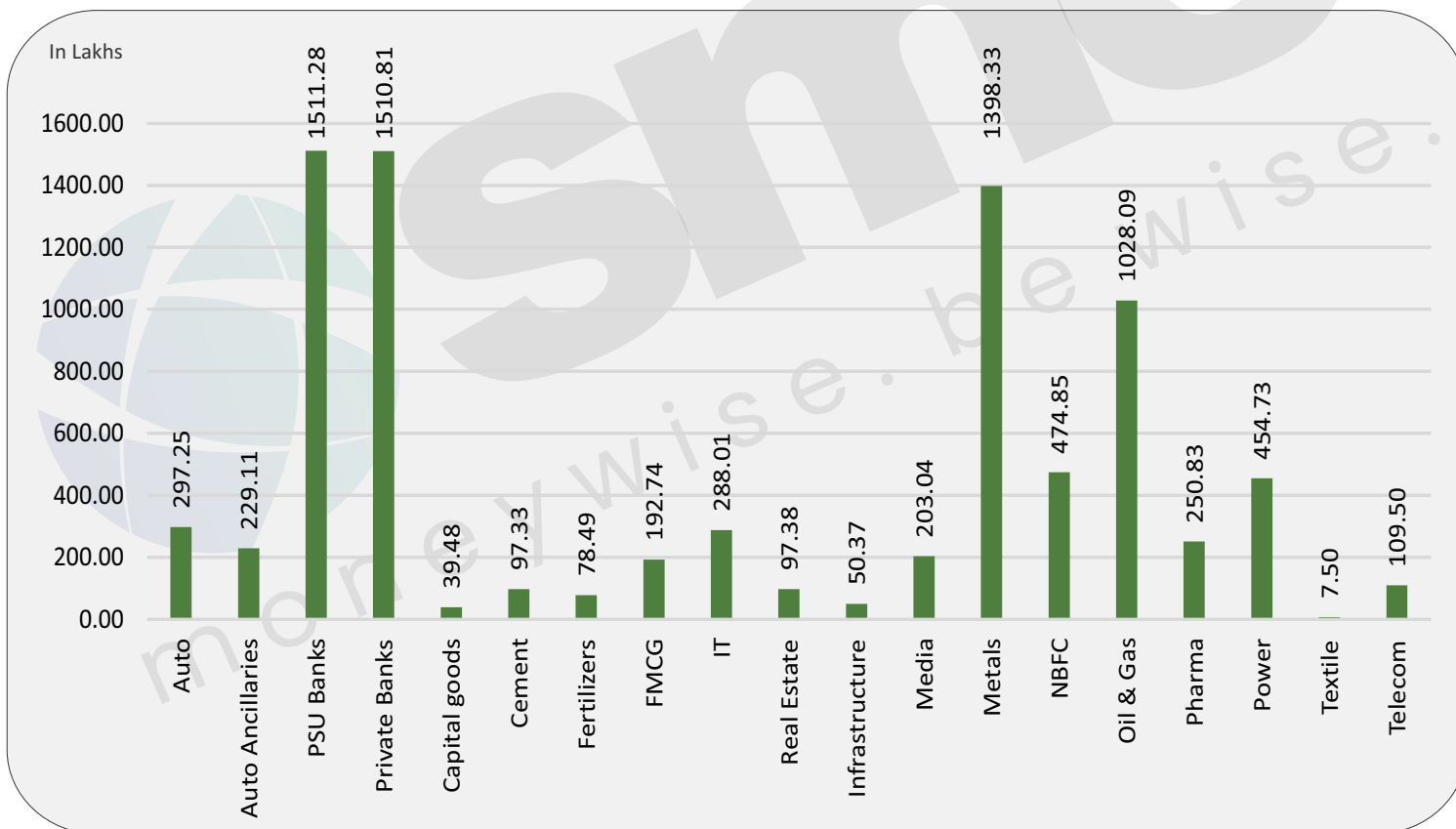
### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	29724775	36.9%	-1.3%	Short Buildup
Auto Ancillaries	22911225	40.3%	0.0%	Short Buildup
PSU Banks	151128450	18.8%	-0.6%	Short Buildup
Private Banks	151080725	14.1%	-0.6%	Short Buildup
Capital goods	3948300	63.1%	-2.3%	Short Buildup
Cement	9733428	15.3%	-1.8%	Short Buildup
Fertilizers	7849400	27.6%	-2.7%	Short Buildup
FMCG	19273775	40.9%	-1.7%	Short Buildup
IT	28800600	44.1%	-2.4%	Short Buildup
Real Estate	9737850	27.6%	-1.7%	Short Buildup

### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	5037250	-31.1%	-4.1%	Short Buildup
Media	20304000	112.7%	1.1%	Long Buildup
Metals	139832925	32.6%	-2.9%	Short Buildup
NBFC	47484925	54.3%	-2.9%	Short Buildup
Oil & Gas	102809225	33.5%	-1.7%	Short Buildup
Pharma	25083150	28.5%	-2.3%	Short Buildup
Power	45473325	34.4%	-2.0%	Short Buildup
Textile	749760	43.9%	-0.5%	Short Buildup
Telecom	10950450	51.2%	0.4%	Long Buildup

### Change in sector open interest



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