

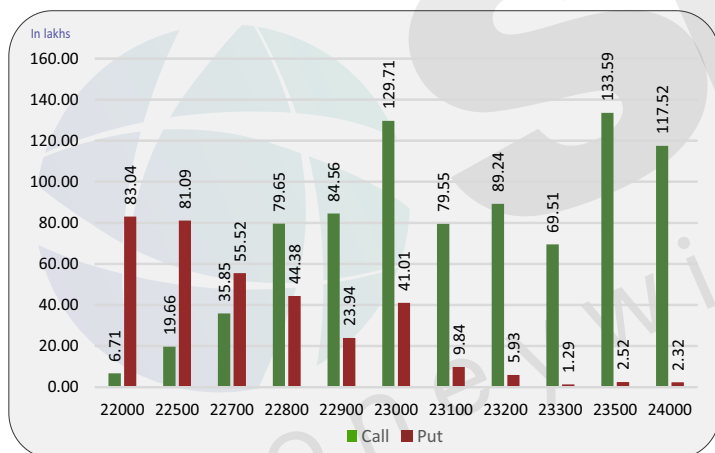
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22744	22600	22500	22800	22900
BANKNIFTY	48492	48300	48100	48700	48900

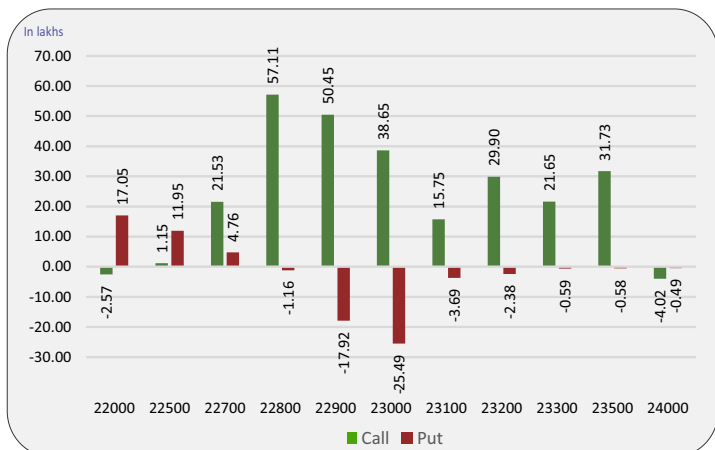
Nifty snapshot

	29-May	28-May
Nifty Spot	22704.70	22888.15
Nifty May	22743.80	22937.25
Nifty Jun	22863.00	23044.00
Chg. OI (May) (%)	-19.99	-14.96
Chg. OI (Jun) (%)	18.71	25.09
50 Day SMA	22377	22369
100 Day SMA	22126	22122
200 Day SMA	21003	20995

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22642 (-102)

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 22600 on declines and 22800 on advances.

Stock is in ban period

ABFRL, GMRINFRA, HINDCOPPER, IDEA

Sentiment indicator

	29-May	28-May	27-May	24-May	23-May
NIFTY Discount/Premium	39.10	49.10	49.05	62.50	35.05
COST OF CARRY%	0.67	0.66	0.66	0.63	0.61
PCR(OI)	0.63	0.77	0.86	1.00	1.30
PCR(VOL)	0.91	1.05	0.95	0.85	1.07
A/D RATIO(Nifty 50)	0.32	0.69	0.88	0.40	6.00
A/D RATIO(All FO Stock)*	0.42	0.62	1.30	0.65	2.28
IMPLIED VOLATILITY	22.12	21.45	20.54	19.23	19.09
VIX	24.18	24.20	23.19	21.71	21.38
HISTORICAL VOLATILITY	14.17	14.17	14.2	14.23	14.27

*All Future Stock

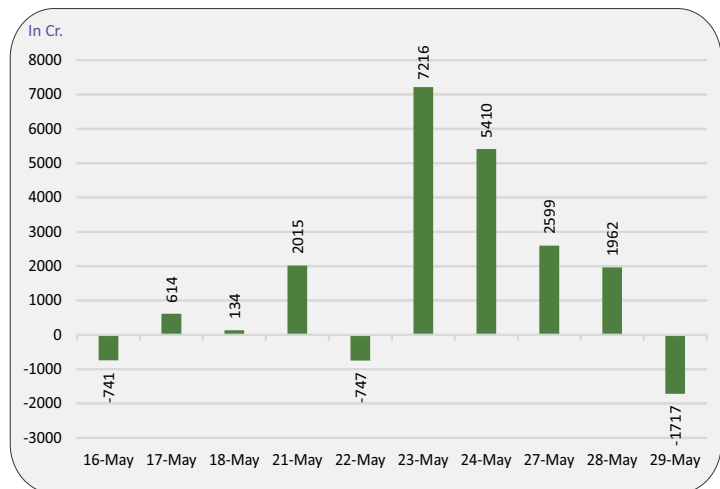
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
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%
29-May	22744	-0.8%	6942500	-20.0%

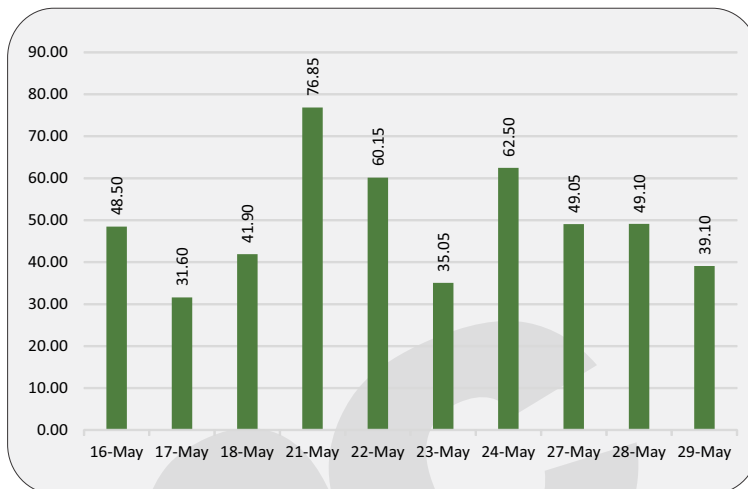
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-1717
FII INDEX OPTION	7308
FII STOCK FUTURE	-125
FII STOCK OPTION	76
FII CASH	-5,842
DII CASH	5,234

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	%Change	Open Interest	%OIChange

Top 10 short build up

	LTP	%Change	Open Interest	%OIChange

Indices to out perform

	Closing	% Change
PHARMA	19321	0.55%
FMCG	54974	-0.54%
AUTO	23758	-0.24%
METAL	9841	0.27%
SMALLCAP	16886	0.06%

Indices to under perform

	Closing	% Change
ENERGY	40572	-0.55%
BANK	48501	-1.30%
FIN SERVICE	21620	-1.65%
IT	33543	-1.00%
PSE	10621	-0.31%

Stocks to out perform

	Closing	% Change
GLENMARK	1178.2	1.56%
RECLTD	569.2	-1.84%
HDFCAMC	3903.9	-3.03%
M&MFIN	269.2	-0.46%
GAIL	200.9	0.12%

Stocks to under perform

	Closing	% Change
DRREDDY	6014.7	1.09%
GODREJCP	1301.8	-2.35%
MFSL	967.1	-1.58%
UBL	1872.9	0.09%
CUMMINSIND	3854.0	0.08%

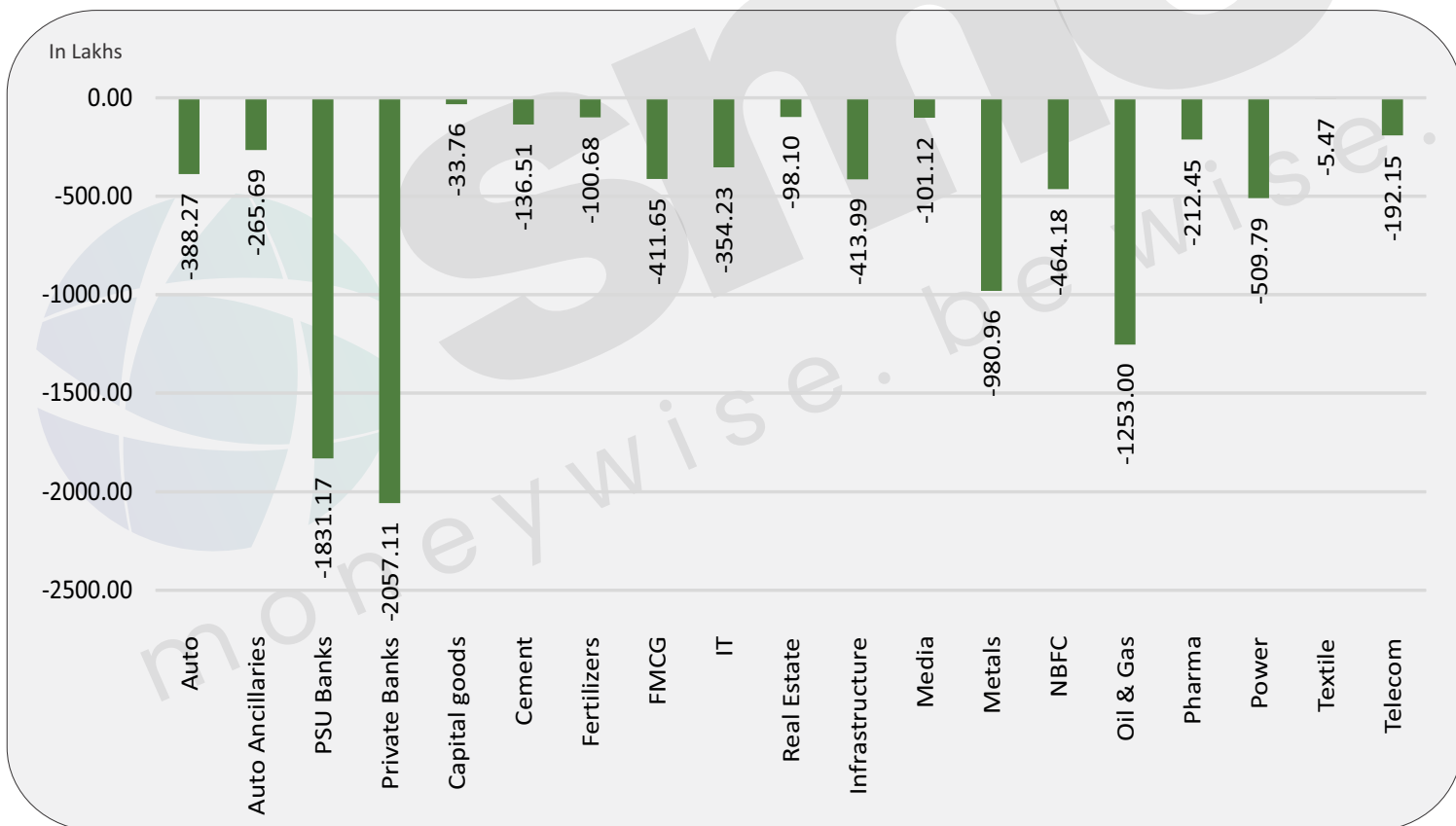
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-38827300	-24.0%	-0.7%	Long Unwinding
Auto Ancillaries	-26568550	-1.5%	1.3%	Short Covering
PSU Banks	-183117100	-21.6%	-0.3%	Long Unwinding
Private Banks	-205711000	-14.1%	-0.7%	Long Unwinding
Capital goods	-3376050	-8.5%	-0.7%	Long Unwinding
Cement	-13651340	-4.1%	-1.1%	Long Unwinding
Fertilizers	-10068050	-27.5%	-1.4%	Long Unwinding
FMCG	-41164650	-9.4%	-1.0%	Long Unwinding
IT	-35423400	-6.9%	-0.9%	Long Unwinding
Real Estate	-9809525	-18.7%	-0.5%	Long Unwinding

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-41398500	-18.2%	-0.3%	Long Unwinding
Media	-10111500	-39.2%	-0.6%	Long Unwinding
Metals	-98095600	-26.4%	0.3%	Short Covering
NBFC	-46417825	-22.7%	-0.9%	Long Unwinding
Oil & Gas	-125299550	-2.1%	-0.8%	Long Unwinding
Pharma	-21245050	-14.5%	0.5%	Short Covering
Power	-50978850	-20.7%	0.1%	Short Covering
Textile	-547245	-27.0%	-0.5%	Long Unwinding
Telecom	-19214600	-33.6%	-0.2%	Long Unwinding

Change in sector open interest



E-mail: smc.care@smcindiaonline.com



Corporate Office:

11/6B, Shanti Chamber,
Pusa Road, New Delhi - 110005
Tel: +91-11-30111000
www.smcindiaonline.com

Mumbai Office:

Lotus Corporate Park, A Wing 401 / 402 , 4th Floor ,
Graham Firth Steel Compound, Off Western
Express Highway, Jay Coach Signal, Goreagon
(East) Mumbai - 400063
Tel: 91-22-67341600, Fax: 91-22-67341697

Kolkata Office:

18, Rabindra Sarani, Poddar Court, Gate No-4,
5th Floor, Kolkata - 700001
Tel.: 033 6612 7000/033 4058 7000
Fax: 033 6612 7004/033 4058 7004

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