

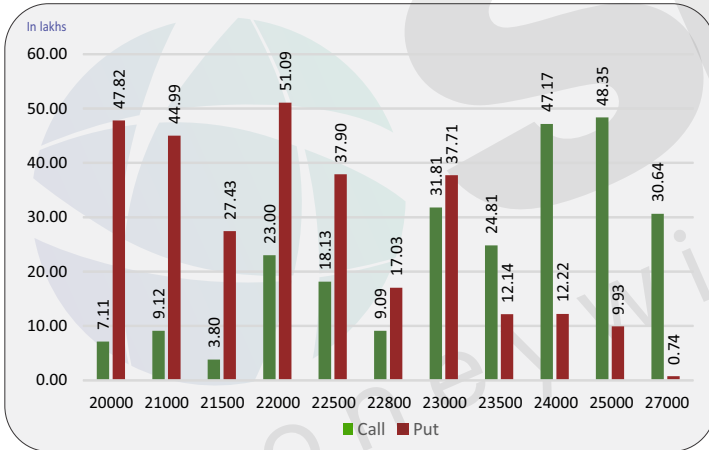
Index level

Index	Close	S1	S2	R1	R2
NIFTY	23310	23150	23000	23450	23600
BANKNIFTY	49769	49500	49200	50100	50400

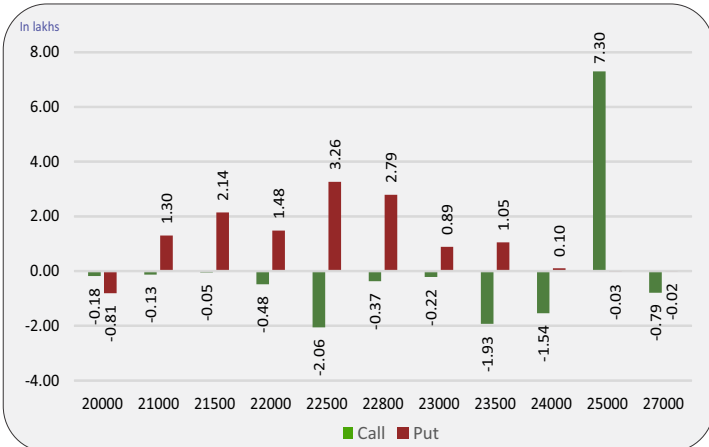
Nifty snapshot

	11-Jun	10-Jun
Nifty Spot	23264.85	23259.20
Nifty Jun	23309.80	23247.15
Nifty Jul	23439.65	23382.85
Chg. OI (Jun) (%)	0.17	-6.55
Chg. OI (Jul) (%)	7.73	6.94
50 Day SMA	22526	22518
100 Day SMA	22235	22229
200 Day SMA	21153	21144

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 23291 (-19)

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, GMRINFRA, HINDCOPPER, INDIACEM, SAIL, ZEEL

Sentiment indicator

	11-Jun	10-Jun	07-Jun	06-Jun	05-Jun
NIFTY Discount/Premium	44.95	-12.05	35.00	78.10	22.55
COST OF CARRY%	0.76	0.74	0.70	0.72	0.66
PCR(OI)	1.10	1.09	1.07	1.04	1.05
PCR(VOL)	1.17	0.89	0.95	0.93	0.92
A/D RATIO(Nifty 50)	1.72	1.33	23.00	2.77	All Up
A/D RATIO(All FO Stock)*	1.81	1.44	8.32	3.56	177.00
IMPLIED VOLATILITY	13.35	15.63	15.36	15.56	17.71
VIX	14.77	16.40	16.88	16.80	18.89
HISTORICAL VOLATILITY	17.73	17.77	17.81	17.67	17.65

*All Future Stock

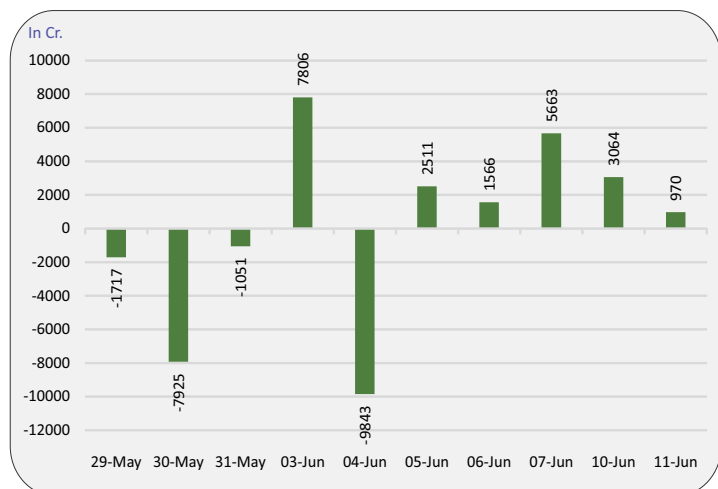
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
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%
11-Jun	23310	0.3%	12274125	0.2%

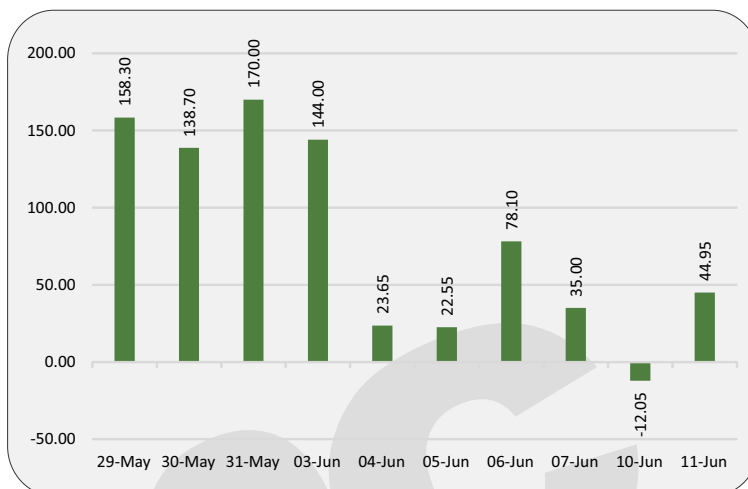
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	970
FII INDEX OPTION	-24372
FII STOCK FUTURE	-2059
FII STOCK OPTION	-64
FII CASH	-111
DII CASH	3,193

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
SUNTV	754.1	3.66%	6009000	25.19%
GMRINFRA	91.3	4.70%	254036250	14.86%
OBEROIRLTY	1936.2	1.96%	5787600	7.81%
ONGC	274.3	5.76%	77754600	4.84%
MARUTI	12907.4	1.48%	2329400	4.62%
CUB	150.2	1.59%	22585000	4.44%
PETRONET	316.4	4.27%	40194000	4.23%
MCDOWELL-N	1311.2	0.79%	8181600	4.18%
NMDC	256.2	0.27%	74686500	4.17%
UPL	556.0	0.73%	35682400	4.04%

Indices to out perform

	Closing	% Change
ENERGY	40621	0.27%
SMALLCAP	17572	0.55%
AUTO	25231	0.83%
PSE	10477	1.32%
PHARMA	19690	-0.43%

Indices to under perform

	Closing	% Change
IT	34531	0.02%
FMCG	57793	-0.34%
BANK	49706	-0.15%
METAL	9790	-0.06%
FIN SERVICE	22125	-0.13%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
INDIGO	4376.1	-4.27%	7811400	48.37%
PIIND	3619.4	-0.73%	1609250	9.45%
HINDCOPPER	330.0	-2.19%	33016350	6.62%
COALINDIA	478.6	-0.14%	51876300	5.31%
DRREDDY	6064.7	-0.70%	2500375	4.94%
APOLLOTYRE	483.4	-1.15%	15102800	4.71%
LUPIN	1620.4	-1.11%	6799150	4.22%
EICHERMOT	4777.8	-0.45%	3760750	3.66%
IPCALAB	1171.1	-0.57%	2504450	3.44%
HAVELLS	1840.0	-1.21%	5741000	3.34%

Stocks to out perform

	Closing	% Change
BHEL	296.4	3.85%
RECLTD	511.5	-0.18%
HDFCAMC	3762.8	1.02%
M&MFIN	288.2	1.50%
GAIL	213.7	2.54%

Stocks to under perform

	Closing	% Change
DRREDDY	6064.7	-0.70%
GODREJCP	1432.2	0.56%
MFSL	954.8	0.01%
UBL	2146.7	-0.35%
MGL	1424.0	0.74%

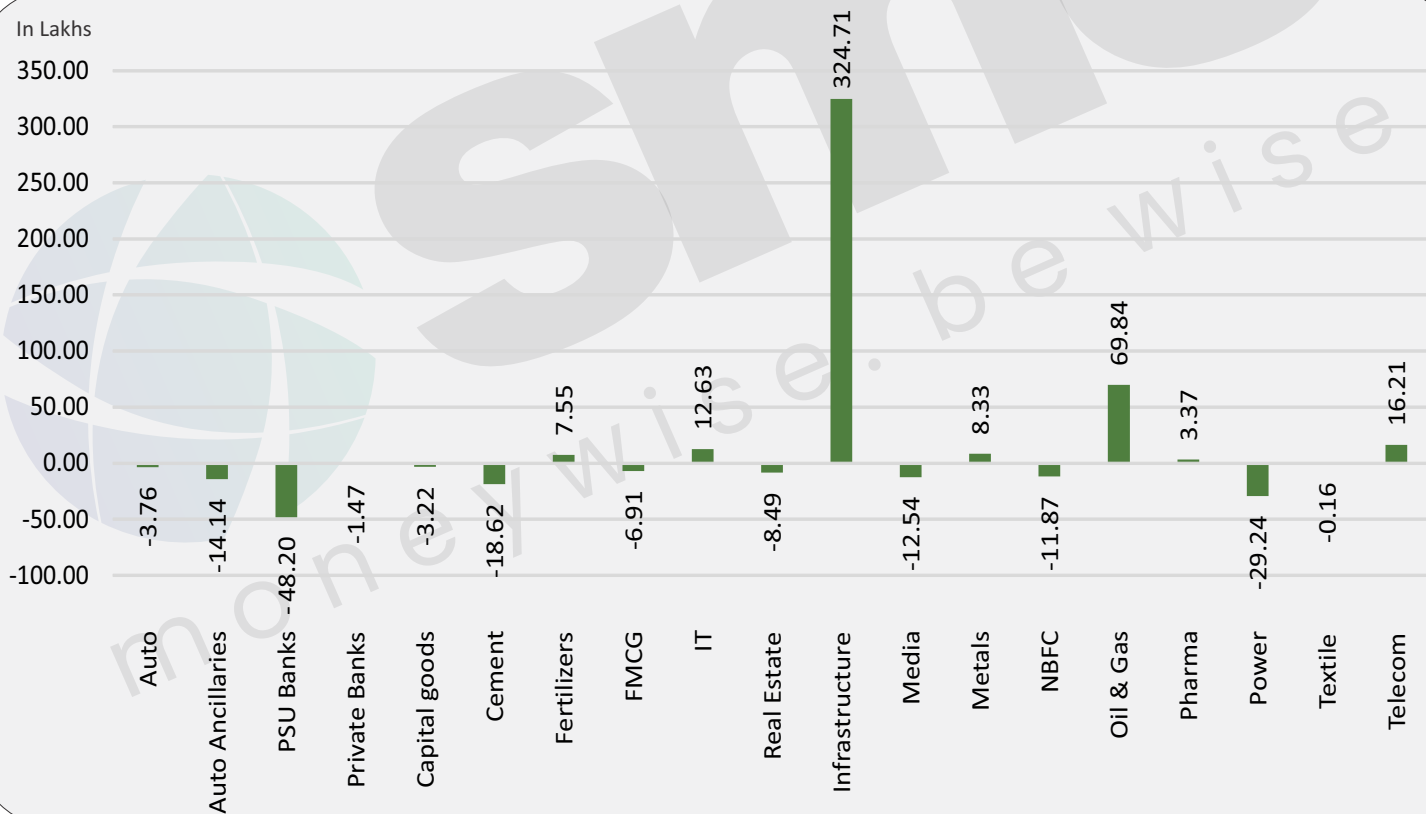
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-375750	10.8%	1.6%	Short Covering
Auto Ancillaries	-1414200	-30.8%	1.0%	Short Covering
PSU Banks	-4819875	-33.3%	0.3%	Short Covering
Private Banks	-147475	-34.1%	0.3%	Short Covering
Capital goods	-322050	-14.1%	1.1%	Short Covering
Cement	-1861848	-43.7%	-0.2%	Long Unwinding
Fertilizers	755050	-3.9%	1.2%	Long Buildup
FMCG	-690900	-24.6%	0.0%	Long Unwinding
IT	1262975	-54.1%	0.4%	Long Buildup
Real Estate	-848750	-11.0%	0.9%	Short Covering

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	32471250	192.6%	3.9%	Long Buildup
Media	-1254000	45.8%	2.3%	Short Covering
Metals	833050	-9.7%	0.0%	Long Buildup
NBFC	-1187350	-16.7%	0.6%	Short Covering
Oil & Gas	6984150	18.9%	2.0%	Long Buildup
Pharma	337050	-36.7%	-0.2%	Short Buildup
Power	-2924175	-21.9%	1.3%	Short Covering
Textile	-16200	-57.2%	0.0%	Long Unwinding
Telecom	1620525	-6.5%	0.1%	Long Buildup

Change in sector open interest



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