

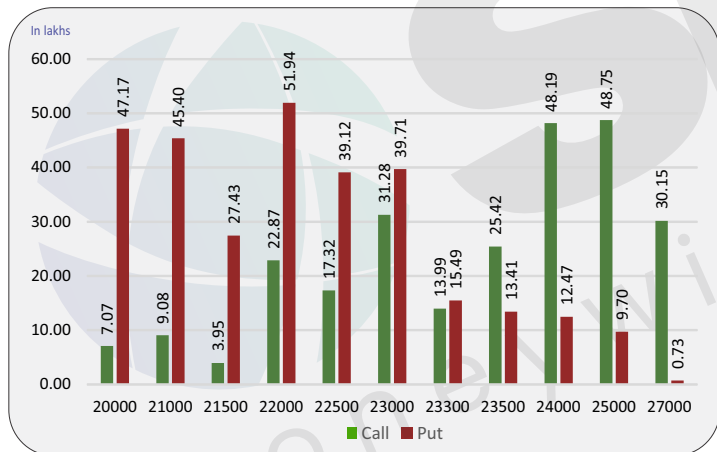
Index level

Index	Close	S1	S2	R1	R2
NIFTY	23355	23350	23200	23650	23800
BANKNIFTY	49915	49600	49300	50200	50500

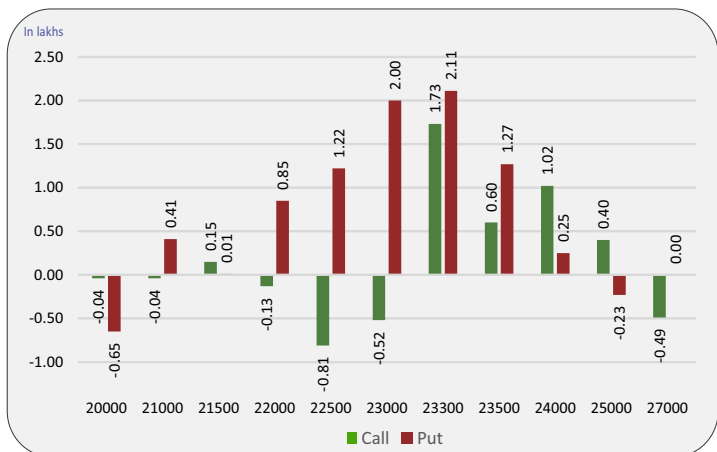
Nifty snapshot

	12-Jun	11-Jun
Nifty Spot	23322.95	23264.85
Nifty Jun	23355.10	23309.80
Nifty Jul	23476.95	23439.65
Chg. OI (Jun) (%)	0.78	0.17
Chg. OI (Jul) (%)	40.11	7.73
50 Day SMA	22546	22542
100 Day SMA	22249	22246
200 Day SMA	21173	21164

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 23458 (+103)

Today the markets are likely to open on a positive note. All the emerging markets are trading mixed. The coming session is likely to witness a range of 23350 on declines and 23650 on advances.

Stock is in ban period

BALRAMCHIN, GMRINFRA, HINDCOPPER, INDIACEM, SAIL

Sentiment indicator

	12-Jun	11-Jun	10-Jun	07-Jun	06-Jun
NIFTY Discount/Premium	32.15	44.95	-12.05	35.00	78.10
COST OF CARRY%	0.76	0.76	0.74	0.70	0.72
PCR(OI)	1.11	1.10	1.09	1.07	1.04
PCR(VOL)	1.21	1.17	0.89	0.95	0.93
A/D RATIO(Nifty 50)	2.27	1.72	1.33	23.00	2.77
A/D RATIO(All FO Stock)*	2.49	1.81	1.44	8.32	3.45
IMPLIED VOLATILITY	12.90	13.35	15.63	15.36	15.56
VIX	14.39	14.77	16.40	16.88	16.80
HISTORICAL VOLATILITY	17.68	17.73	17.77	17.81	17.67

\*All Future Stock

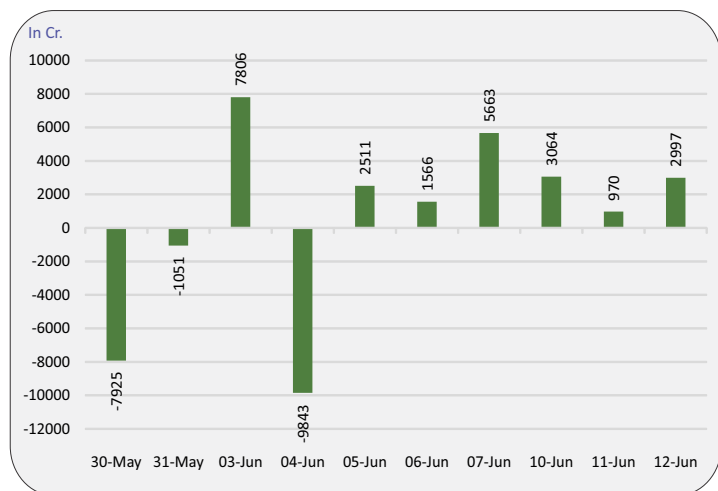
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
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%
12-Jun	23355	0.2%	12369750	0.8%

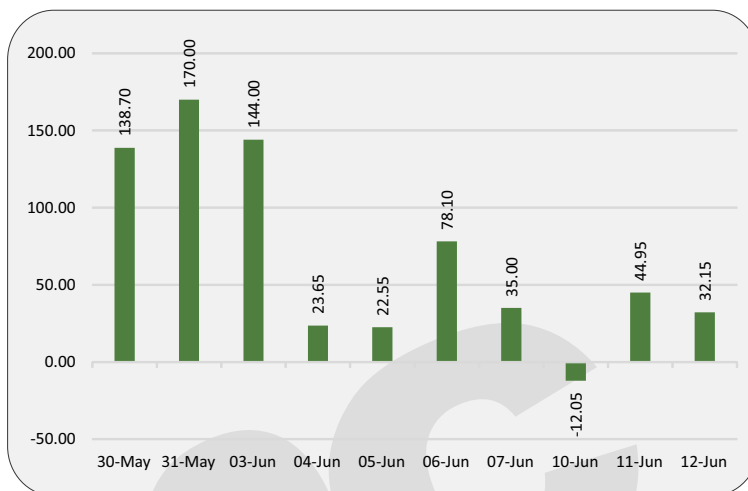
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	2997
FII INDEX OPTION	-28563
FII STOCK FUTURE	108
FII STOCK OPTION	-201
FII CASH	427
DII CASH	234

### FII'S activity in Nifty future



### Nifty discount / premium



### Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
SUNTV	778.9	3.30%	7059000	17.47%
AMBUJACEM	669.7	4.73%	35085600	7.55%
CROMPTON	422.7	2.60%	17978400	7.40%
OFSS	8768.9	3.82%	775900	7.36%
JKCEMENT	4255.8	0.81%	494125	6.75%
LICHSGFIN	718.6	5.20%	27630000	5.72%
IEX	174.5	2.98%	65568750	5.39%
CANFINHOME	808.1	2.00%	3414450	5.35%
FEDERALBNK	174.2	3.78%	73395000	5.28%
MUTHOOTFIN	1786.8	1.65%	3696000	4.28%

### Indices to out perform

	Closing	% Change
ENERGY	40996	0.92%
MIDCAP	15243	1.41%
SMALLCAP	17788	1.23%
PSE	10622	1.39%
AUTO	25218	-0.05%

### Indices to under perform

	Closing	% Change
FMCG	57496	-0.51%
PHARMA	19739	0.25%
IT	34547	0.05%
BANK	49895	0.38%
REALTY	1095	-0.04%

### Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
PIDILITIND	3091.3	-2.74%	2172500	9.14%
INDIGO	4314.7	-1.40%	8475900	8.51%
MARICO	631.3	-2.94%	13701600	6.00%
INDUSTOWER	343.3	-1.58%	75119600	4.90%
INFY	1491.2	-0.70%	44218800	4.85%
UBL	2137.3	-0.44%	1862800	4.72%
DIVISLAB	4465.2	-0.62%	2434600	4.45%
BSOFT	674.7	-0.13%	12336000	4.12%
APOLLOTYRE	478.5	-1.01%	15672300	3.77%
LAURUSLABS	440.4	-0.43%	15181000	3.51%

### Stocks to out perform

	Closing	% Change
RECLTD	517.1	1.09%
HDFCAMC	3951.8	5.02%
M&MFIN	289.5	0.45%
GAIL	217.4	1.76%
RAMCOCEM	860.5	0.23%

### Stocks to under perform

	Closing	% Change
DRREDDY	6078.7	0.23%
GODREJCP	1418.3	-0.97%
MFSL	965.7	1.14%
UBL	2137.3	-0.44%
PETRONET	322.1	1.82%

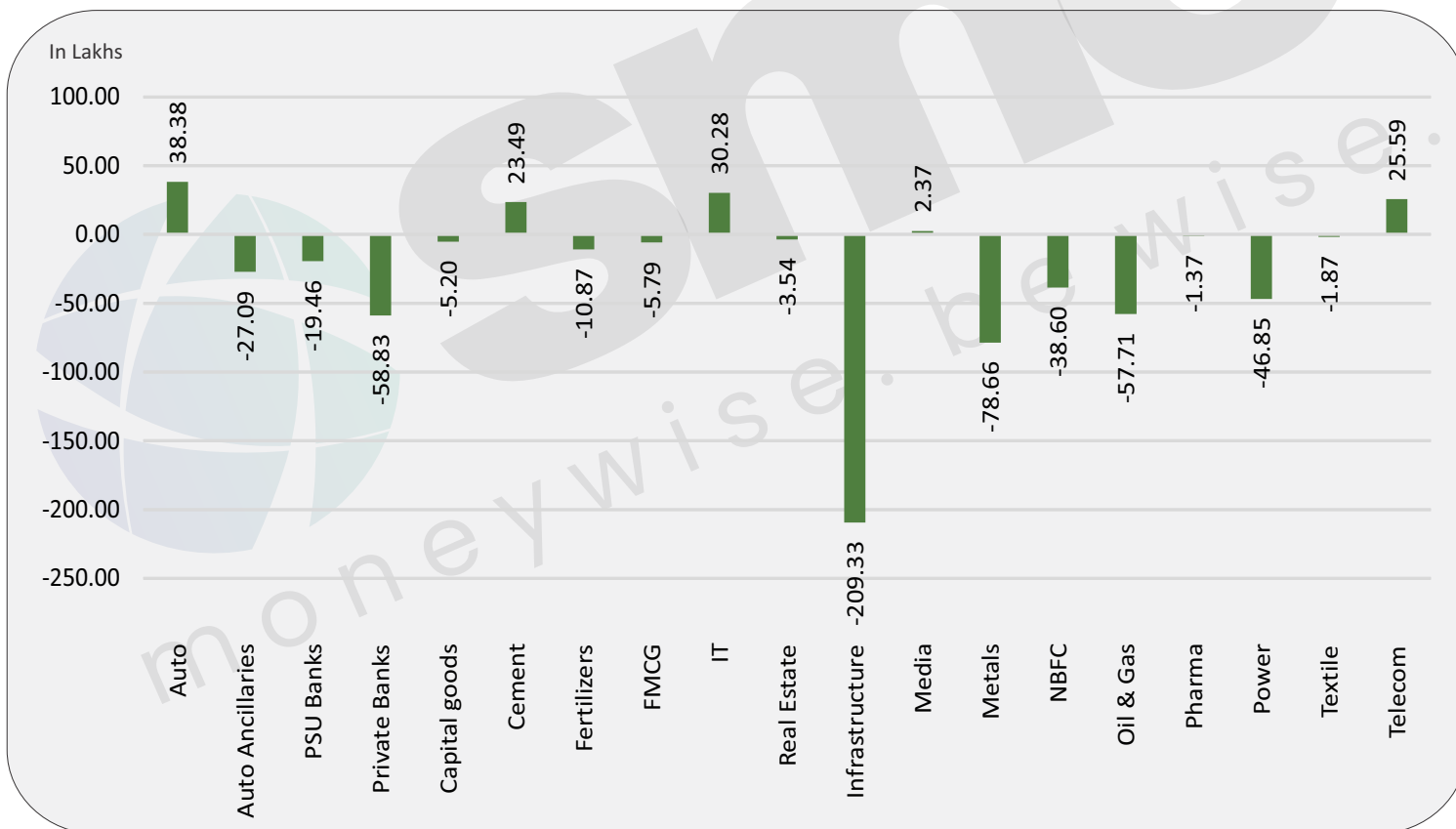
### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	3837675	-5.6%	-0.1%	Short Buildup
Auto Ancillaries	-2708950	-14.5%	1.3%	Short Covering
PSU Banks	-1946200	60.1%	1.4%	Short Covering
Private Banks	-5882550	89.1%	0.5%	Short Covering
Capital goods	-520050	-8.4%	1.9%	Short Covering
Cement	2349120	21.7%	1.7%	Long Buildup
Fertilizers	-1086750	-31.6%	1.1%	Short Covering
FMCG	-579050	27.0%	-0.8%	Long Unwinding
IT	3028425	46.2%	0.2%	Long Buildup
Real Estate	-353550	-18.8%	1.3%	Short Covering

### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-20932500	-54.7%	1.8%	Short Covering
Media	237000	84.5%	2.0%	Long Buildup
Metals	-7866400	-4.0%	1.0%	Short Covering
NBFC	-3860325	23.9%	1.8%	Short Covering
Oil & Gas	-5771150	-23.4%	0.9%	Short Covering
Pharma	-137350	-14.1%	0.1%	Short Covering
Power	-4685025	-6.7%	0.8%	Short Covering
Textile	-187440	34.6%	0.2%	Short Covering
Telecom	2559275	31.2%	-0.4%	Short Buildup

### Change in sector open interest



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