

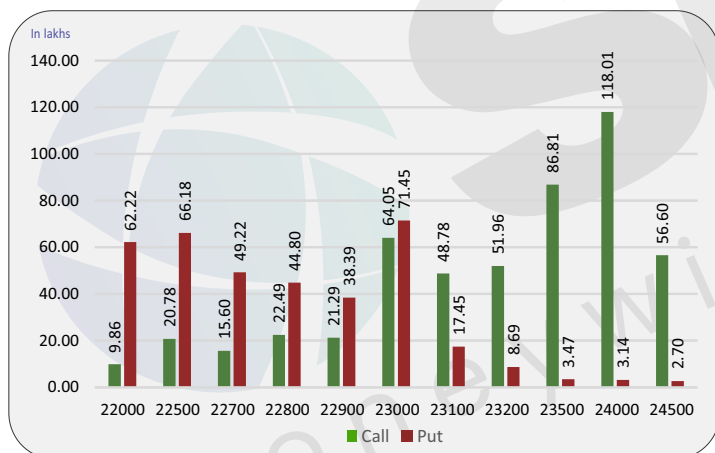
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22982	22900	22800	23100	23200
BANKNIFTY	49298	49100	48900	49500	49700

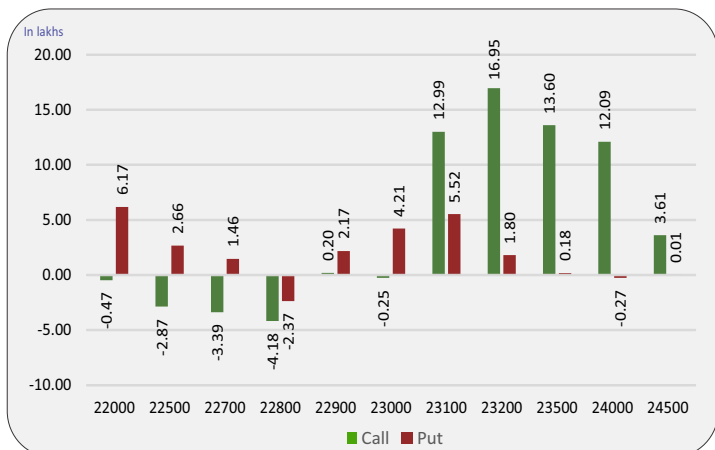
Nifty snapshot

	27-May	24-May
Nifty Spot	22932.45	22957.10
Nifty May	22981.50	23019.60
Nifty Jun	23100.45	23109.15
Chg. OI (May) (%)	-5.13	5.02
Chg. OI (Jun) (%)	1.33	2.27
50 Day SMA	22351	22351
100 Day SMA	22104	22100
200 Day SMA	20971	20965

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 23027 (+45)

Today the markets are likely to open on flat note. All the emerging markets are trading mixed. The coming session is likely to witness a range of 22900 on declines and 23100 on advances.

Stock is in ban period

BIOCON, GNFC, HINDCOPPER, IDEA, PEL

Sentiment indicator

	27-May	24-May	23-May	22-May	21-May
NIFTY Discount/Premium	49.05	62.50	35.05	60.15	76.85
COST OF CARRY%	0.96	0.92	0.90	0.90	0.89
PCR(OI)	0.86	1.00	1.30	1.10	1.09
PCR(VOL)	0.95	0.85	1.07	1.18	1.12
A/D RATIO(Nifty 50)	0.88	0.40	6.00	1.33	1.33
A/D RATIO(All FO Stock)*	1.30	0.65	2.28	0.98	1.16
IMPLIED VOLATILITY	20.54	19.23	19.09	19.41	19.87
VIX	23.19	21.71	21.38	21.47	21.81
HISTORICAL VOLATILITY	14.2	14.23	14.27	14.14	14.16

*All Future Stock

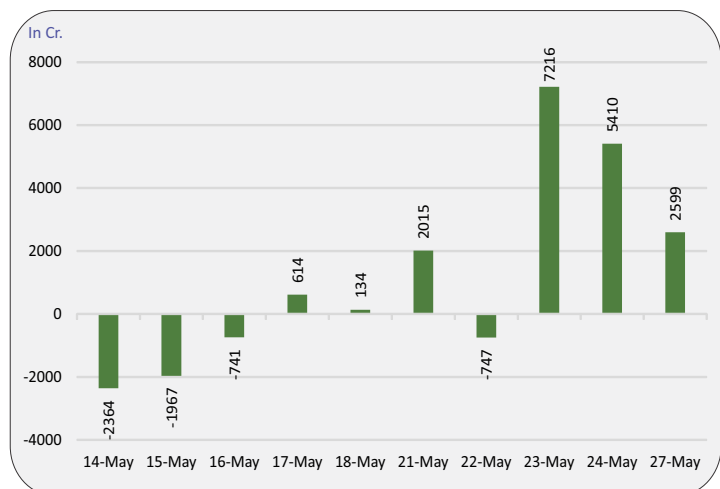
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
17-May	22498	0.2%	9887375	-2.3%
18-May	22544	0.2%	9854050	-0.3%
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%

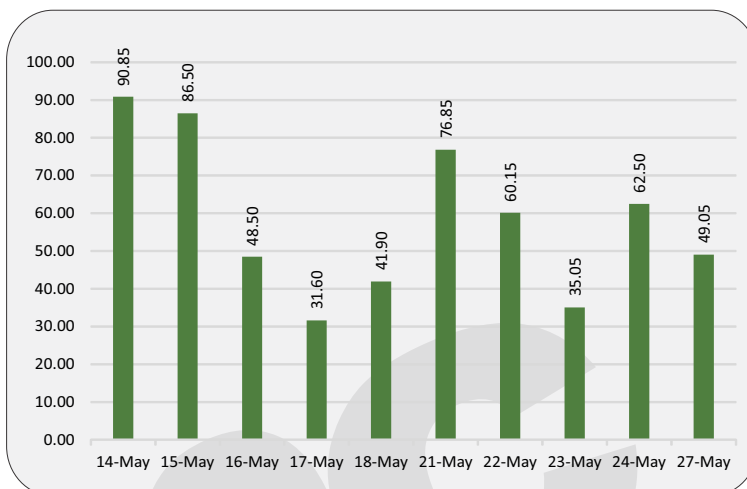
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	2599
FII INDEX OPTION	-12719
FII STOCK FUTURE	10211
FII STOCK OPTION	1118
FII CASH	-541
DII CASH	923

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	%Change	OpenInterest	%OIChange

Indices to out perform

	Closing	% Change
BANK	49282	0.63%
FIN SERVICE	21966	0.52%
SMALLCAP	17020	0.81%
MIDCAP	14784	0.83%
PSE	10801	-0.23%

Indices to under perform

	Closing	% Change
FMCG	55261	-0.34%
ENERGY	41293	-0.82%
METAL	9866	-0.62%
PHARMA	19112	-0.04%
REALTY	1032	0.85%

Top 10 short build up

	LTP	%Change	OpenInterest	%OIChange

Stocks to out perform

	Closing	% Change
IDEA	15.1	-0.66%
RECLTD	580.7	4.49%
HDFCAMC	3944.4	3.00%
M&MFIN	270.4	1.01%
GAIL	203.0	-0.78%

Stocks to under perform

	Closing	% Change
DRREDDY	5901.7	0.60%
GODREJCP	1332.1	1.63%
MFSL	960.7	-0.45%
UBL	1865.4	-0.17%
ULTRACEMCO	10241.0	0.09%

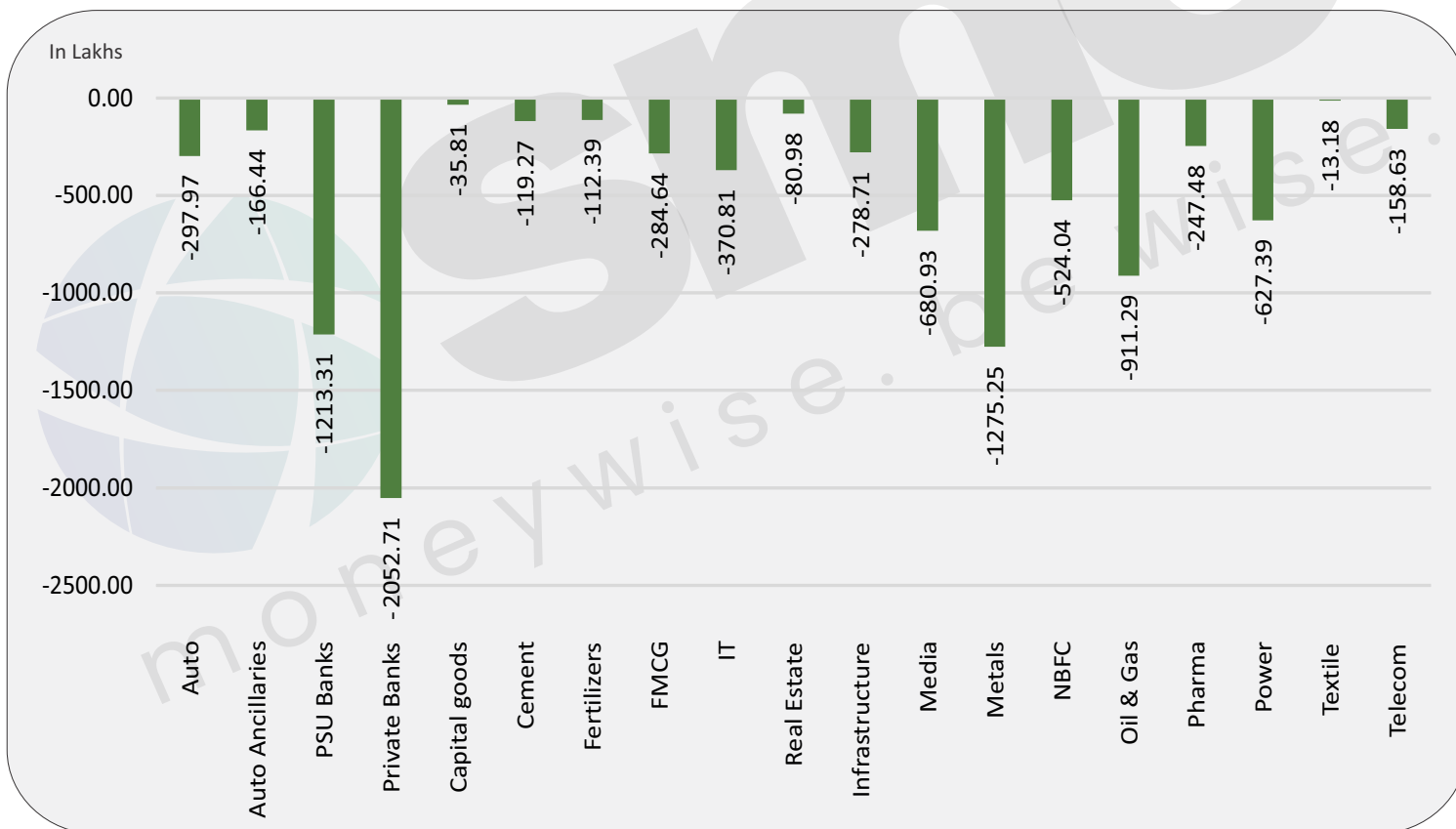
Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-29797250	32.2%	1.0%	Short Covering
Auto Ancillaries	-16644225	34.8%	1.9%	Short Covering
PSU Banks	-121330500	85.3%	1.0%	Short Covering
Private Banks	-205271325	85.9%	0.9%	Short Covering
Capital goods	-3581100	68.3%	0.9%	Short Covering
Cement	-11927044	-0.3%	-0.7%	Long Unwinding
Fertilizers	-11239400	74.9%	1.2%	Short Covering
FMCG	-28464150	94.2%	0.1%	Short Covering
IT	-37081175	147.5%	0.8%	Short Covering
Real Estate	-8098200	43.5%	2.2%	Short Covering

Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-27871250	75.2%	1.1%	Short Covering
Media	-68092500	1189.2%	-2.9%	Long Unwinding
Metals	-127525200	35.3%	-0.4%	Long Unwinding
NBFC	-52403675	61.4%	0.9%	Short Covering
Oil & Gas	-91129000	60.0%	0.0%	Long Unwinding
Pharma	-24747975	76.9%	0.6%	Short Covering
Power	-62738775	32.5%	-0.9%	Long Unwinding
Textile	-1317870	23.4%	2.2%	Short Covering
Telecom	-15863050	11.8%	-0.4%	Long Unwinding

Change in sector open interest



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