

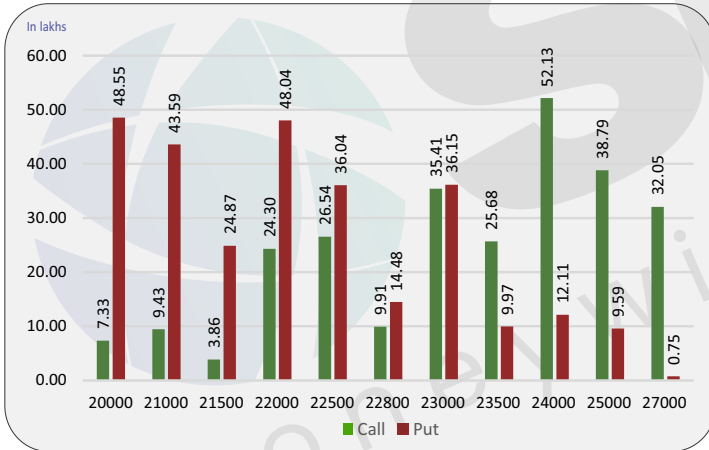
Index level

Index	Close	S1	S2	R1	R2
NIFTY	23325	23150	23000	23450	23600
BANKNIFTY	49908	49600	49300	50200	50500

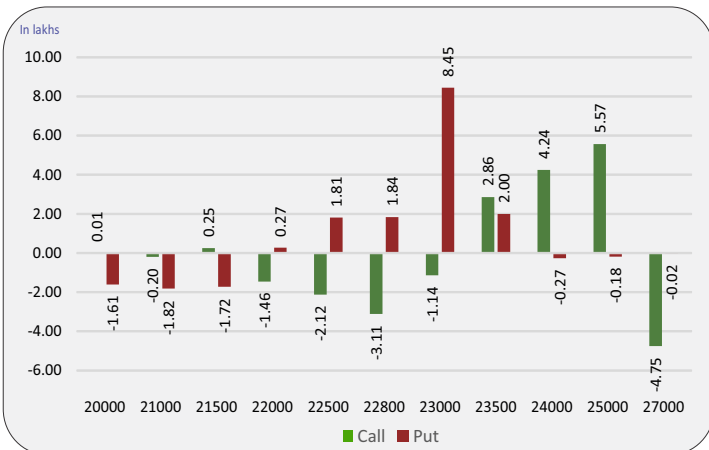
Nifty snapshot

	07-Jun	06-Jun
Nifty Spot	23290.15	22821.40
Nifty Jun	23325.15	22899.50
Nifty Jul	23444.60	23033.10
Chg. OI (Jun) (%)	-2.50	4.15
Chg. OI (Jul) (%)	11.85	6.28
50 Day SMA	22477	22469
100 Day SMA	22202	22195
200 Day SMA	21114	21106

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 23307 (-18)

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, SAIL, ZEEL

Sentiment indicator

	07-Jun	06-Jun	05-Jun	04-Jun	03-Jun
NIFTY Discount/Premium	35.00	78.10	22.55	23.65	144.00
COST OF CARRY%	0.70	0.72	0.66	0.65	0.72
PCR(OI)	1.07	1.04	1.05	1.07	1.18
PCR(VOL)	0.95	0.93	0.92	0.81	0.91
A/D RATIO(Nifty 50)	23.00	2.77	All Up	0.14	6.00
A/D RATIO(All FO Stock)*	8.32	3.56	All Up	0.10	9.47
IMPLIED VOLATILITY	15.36	15.56	17.71	27.18	19.99
VIX	16.88	16.80	18.89	26.75	20.94
HISTORICAL VOLATILITY	17.81	17.67	17.65	17.12	14.77

\*All Future Stock

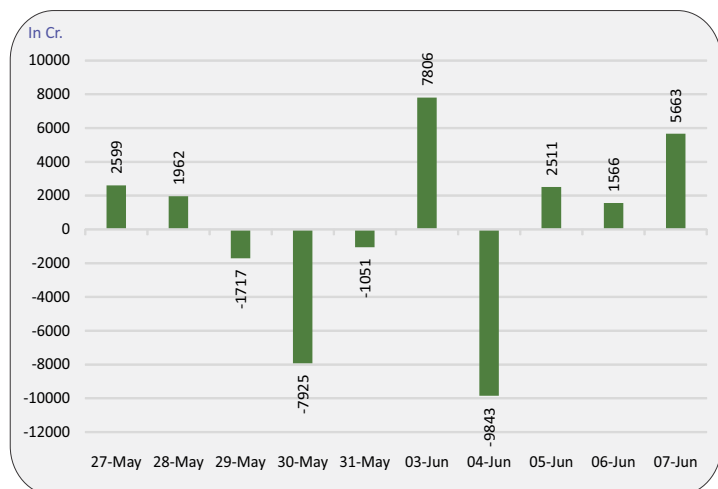
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
30-May	22627	-1.0%	13768950	47.7%
31-May	22701	0.3%	14892000	8.2%
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%

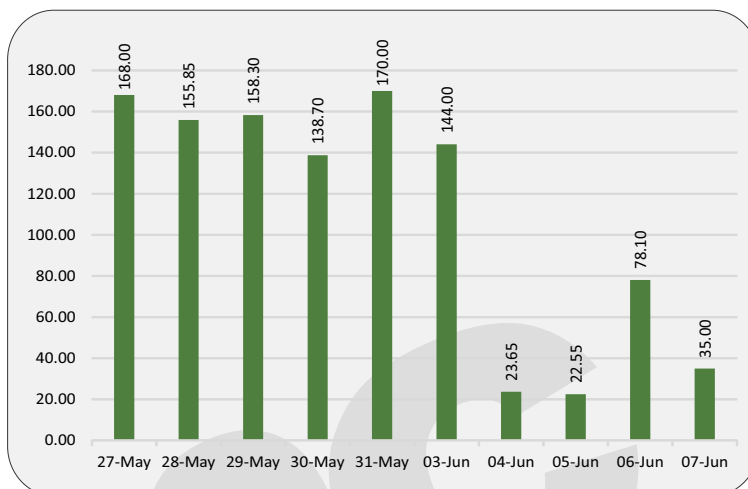
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	5663
FII INDEX OPTION	3280
FII STOCK FUTURE	4508
FII STOCK OPTION	-482
FII CASH	4,391
DII CASH	-1,290

### FII'S activity in Nifty future



### Nifty discount / premium



### Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
BALRAMCHIN	402.4	3.58%	13219200	26.29%
MPHASIS	2475.2	1.01%	2746700	15.29%
INDUSTOWER	348.8	2.23%	69853000	7.76%
IDEA	16.0	5.96%	3036000000	7.42%
PIDILITIND	3134.3	1.06%	1890000	6.86%
MARICO	654.9	2.55%	12517200	6.77%
BALKRISIND	3206.2	2.80%	1898400	6.62%
DALBHARAT	1812.5	2.12%	2840500	6.17%
GNFC	649.6	1.24%	6853600	5.63%
ABFRL	325.5	0.48%	31530200	5.55%

### Indices to out perform

	Closing	% Change
IT	35170	3.37%
SMALLCAP	17216	2.31%
ENERGY	40283	2.40%
PSE	10296	2.25%
INFRA	8753	2.40%

### Indices to under perform

	Closing	% Change
FMCG	57953	1.01%
BANK	49803	1.04%
PHARMA	19578	1.80%
FIN SERVICE	22166	1.24%
AUTO	25020	2.56%

### Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
METROPOLIS	2011.3	-1.40%	1543200	9.60%
TATACHEM	1041.0	-0.87%	8608050	6.09%
CONCOR	1056.9	-0.17%	9449000	5.86%
JINDALSTEL	1031.7	-0.06%	10542500	5.21%
TATACONSUM	1140.3	-0.21%	10311750	3.81%
CROMPTON	399.0	-0.68%	15168600	3.26%
JUBLFOOD	519.2	-0.51%	21212500	2.79%
PETRONET	302.2	-0.54%	38910000	2.76%
EXIDEIND	528.9	-0.53%	21396600	1.37%
OBEROIRLT	1897.9	-0.91%	5252800	0.75%

### Stocks to out perform

	Closing	% Change
DABUR	614.5	2.34%
RECLTD	498.1	1.24%
HDFCAMC	3769.4	1.75%
M&MFIN	281.0	2.93%
GAIL	213.0	1.89%

### Stocks to under perform

	Closing	% Change
DRREDDY	6068.2	2.70%
GODREJCP	1433.3	1.98%
MFSL	941.1	0.87%
UBL	2076.7	1.82%
COFORGE	5439.2	3.85%

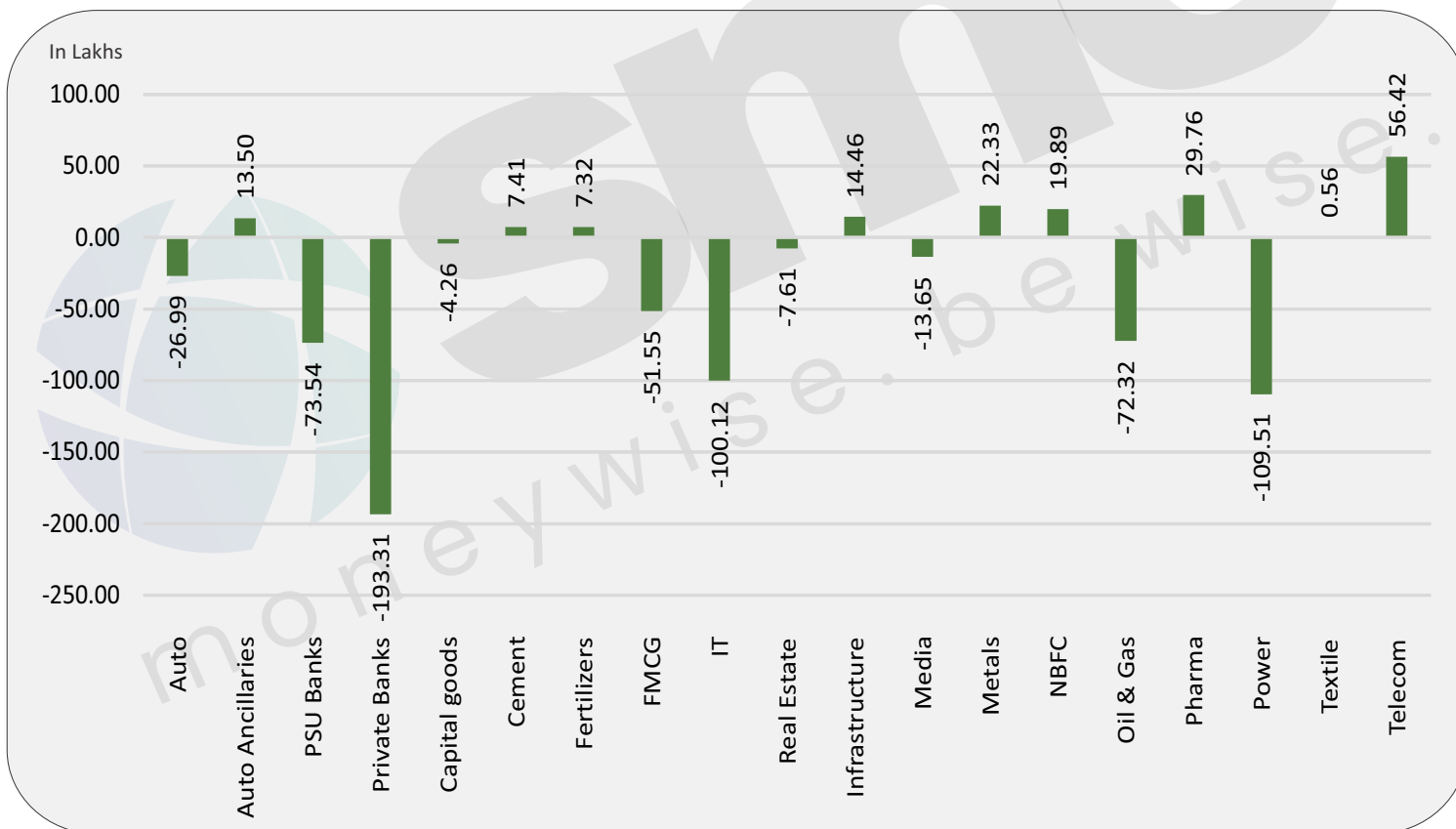
### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	-2698650	3.2%	2.3%	Short Covering
Auto Ancillaries	1350000	-6.0%	1.5%	Long Buildup
PSU Banks	-7354475	-44.9%	0.9%	Short Covering
Private Banks	-19330625	-6.0%	1.1%	Short Covering
Capital goods	-426000	-35.2%	1.8%	Short Covering
Cement	740552	1.5%	2.7%	Long Buildup
Fertilizers	731900	-1.7%	-0.1%	Short Buildup
FMCG	-5155300	-9.9%	1.4%	Short Covering
IT	-10011800	41.8%	3.0%	Short Covering
Real Estate	-760900	-39.0%	2.1%	Short Covering

### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	1445500	-57.5%	1.2%	Long Buildup
Media	-1365000	-33.3%	1.0%	Short Covering
Metals	2232700	-11.5%	2.2%	Long Buildup
NBFC	1988700	-7.3%	1.6%	Long Buildup
Oil & Gas	-7232250	-15.8%	1.6%	Short Covering
Pharma	2976475	-4.8%	1.4%	Long Buildup
Power	-10950975	-44.0%	2.7%	Short Covering
Textile	55680	-1.5%	0.1%	Long Buildup
Telecom	5642300	21.0%	3.1%	Long Buildup

### Change in sector open interest



E-mail: [smc.care@smcindiaonline.com](mailto:smc.care@smcindiaonline.com)



**Corporate Office:**

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