

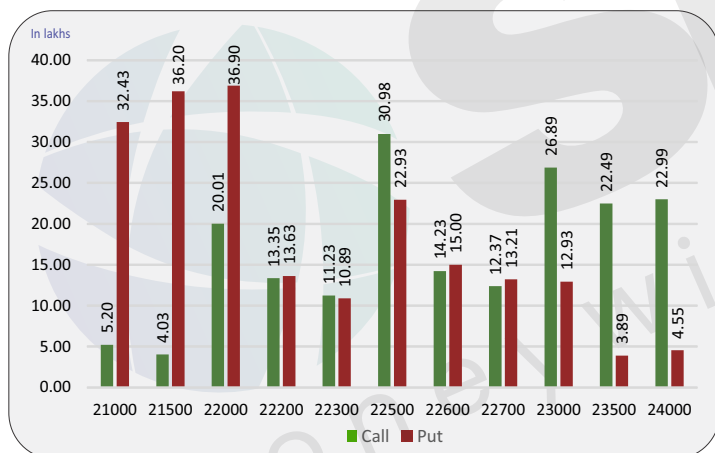
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22076	22000	21900	22200	22300
BANKNIFTY	47670	47500	47300	47900	48100

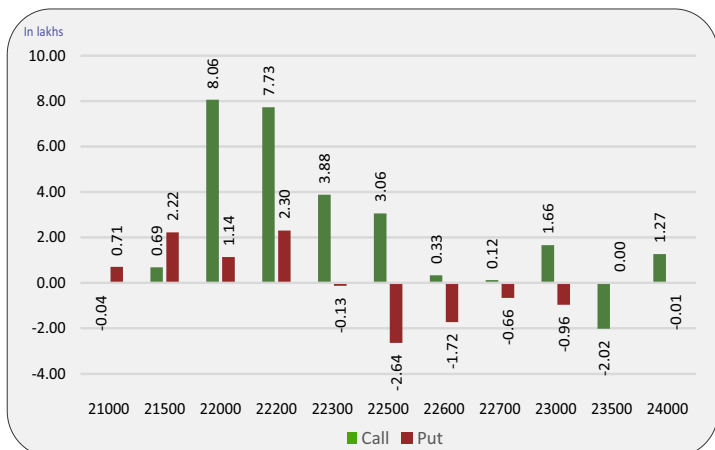
Nifty snapshot

	09-May	08-May
Nifty Spot	21957.50	22302.50
Nifty May	22075.80	22393.85
Nifty Jun	22189.40	22504.70
Chg. OI (May) (%)	14.06	1.16
Chg. OI (Jun) (%)	48.81	25.59
50 Day SMA	22299	22297
100 Day SMA	21971	21961
200 Day SMA	20819	20813

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22128 (+52)

Today the markets are likely to open on flat note. All the emerging markets are trading green. The coming session is likely to witness a range of 22000 on declines and 22200 on advances.

Stock is in ban period

ABFRL, BALRAMCHIN, CANBK, GMRINFRA, IDEA, PEL, PNB, SAIL, ZEEL

Sentiment indicator

	09-May	08-May	07-May	06-May	03-May
NIFTY Discount/Premium	118.30	91.35	79.30	107.45	99.35
COST OF CARRY%	0.74	0.72	0.70	0.70	0.67
PCR(OI)	1.13	1.22	1.25	1.28	1.29
PCR(VOL)	0.73	1.05	0.87	0.95	1.18
A/D RATIO(Nifty 50)	0.17	1.45	0.40	0.75	0.32
A/D RATIO(All FO Stock)*	0.09	2.02	0.19	0.51	0.38
IMPLIED VOLATILITY	13.97	13.25	13.52	13.40	12.47
VIX	18.20	17.08	17.01	16.60	14.62
HISTORICAL VOLATILITY	14.36	14.24	14.27	14.28	14.32

\*All Future Stock

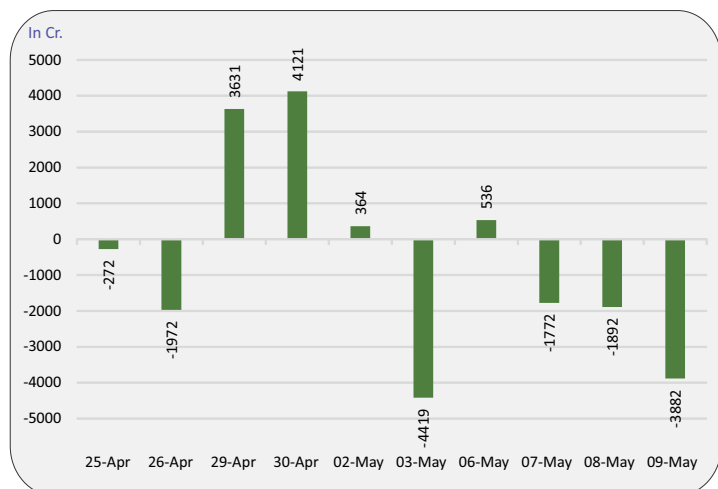
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
30-Apr	22718	-0.1%	10775525	0.4%
02-May	22774	0.2%	11047500	2.5%
03-May	22575	-0.9%	10451150	-5.4%
06-May	22550	-0.1%	11047300	5.7%
07-May	22382	-0.7%	10622675	-3.8%
08-May	22394	0.1%	10746375	1.2%
09-May	22076	-1.4%	12256875	14.1%

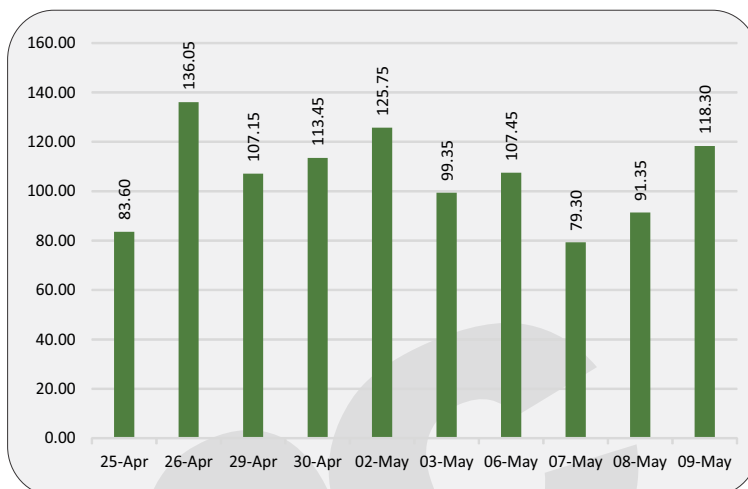
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-3882
FII INDEX OPTION	17667
FII STOCK FUTURE	-3085
FII STOCK OPTION	-1842
FII CASH	-6,995
DII CASH	5,643

### FII'S activity in Nifty future



### Nifty discount / premium



### Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
SUNTV	660.8	1.29%	8737500	11.50%
PIDILITIND	2847.9	0.78%	2210250	8.47%
M&M	2226.4	1.31%	13028750	7.76%
HEROMOTOCO	4796.2	3.49%	4477650	4.18%
AUBANK	629.2	0.19%	17070000	4.05%
HCLTECH	1328.2	0.39%	23374750	4.01%
BANDHANBNK	184.1	1.66%	103632500	2.70%
SBIN	811.1	0.66%	100206750	2.42%
BANKBARODA	264.8	0.36%	192938850	1.68%
TATAMOTORS	1035.9	1.63%	64029525	1.27%

### Indices to out perform

	Closing	% Change
AUTO	22633	0.78%
IT	33206	-0.39%
PSU BANK	7095	-0.73%
MIDCAP	13756	-1.82%
PSE	9627	-3.41%

### Indices to under perform

	Closing	% Change
FMCG	54625	-2.47%
SMALLCAP	15996	-2.83%
PHARMA	18437	-2.20%
FIN SERVICE	21094	-1.56%
BANK	47488	-1.11%

### Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
MUTHOOTFIN	1574.3	-3.83%	5976300	18.77%
ASIANPAINT	2699.3	-4.95%	12038200	16.02%
VOLTAS	1279.7	-2.93%	6211800	11.11%
BERGEPAIN	469.9	-4.97%	17636520	9.96%
SIEMENS	6168.3	-2.87%	1527750	5.53%
RELIANCE	2806.9	-1.59%	42483250	5.15%
SRF	2298.5	-2.38%	4749750	5.03%
EICHERMOT	4582.5	-0.40%	3430525	4.94%
DABUR	556.6	-0.70%	21876250	4.92%
HDFCLIFE	542.3	-2.18%	40774800	4.16%

### Stocks to out perform

	Closing	% Change
BHARATFORG	1420.2	0.61%
RECLTD	514.0	-4.43%
HDFCAMC	3631.1	-2.65%
M&MFIN	251.7	-1.06%
GAIL	194.4	-3.76%

### Stocks to under perform

	Closing	% Change
DRREDDY	5898.0	-2.79%
GODREJCP	1325.6	-1.46%
MFSL	966.1	-2.28%
UBL	1911.2	-5.03%
SUNTV	660.8	1.29%

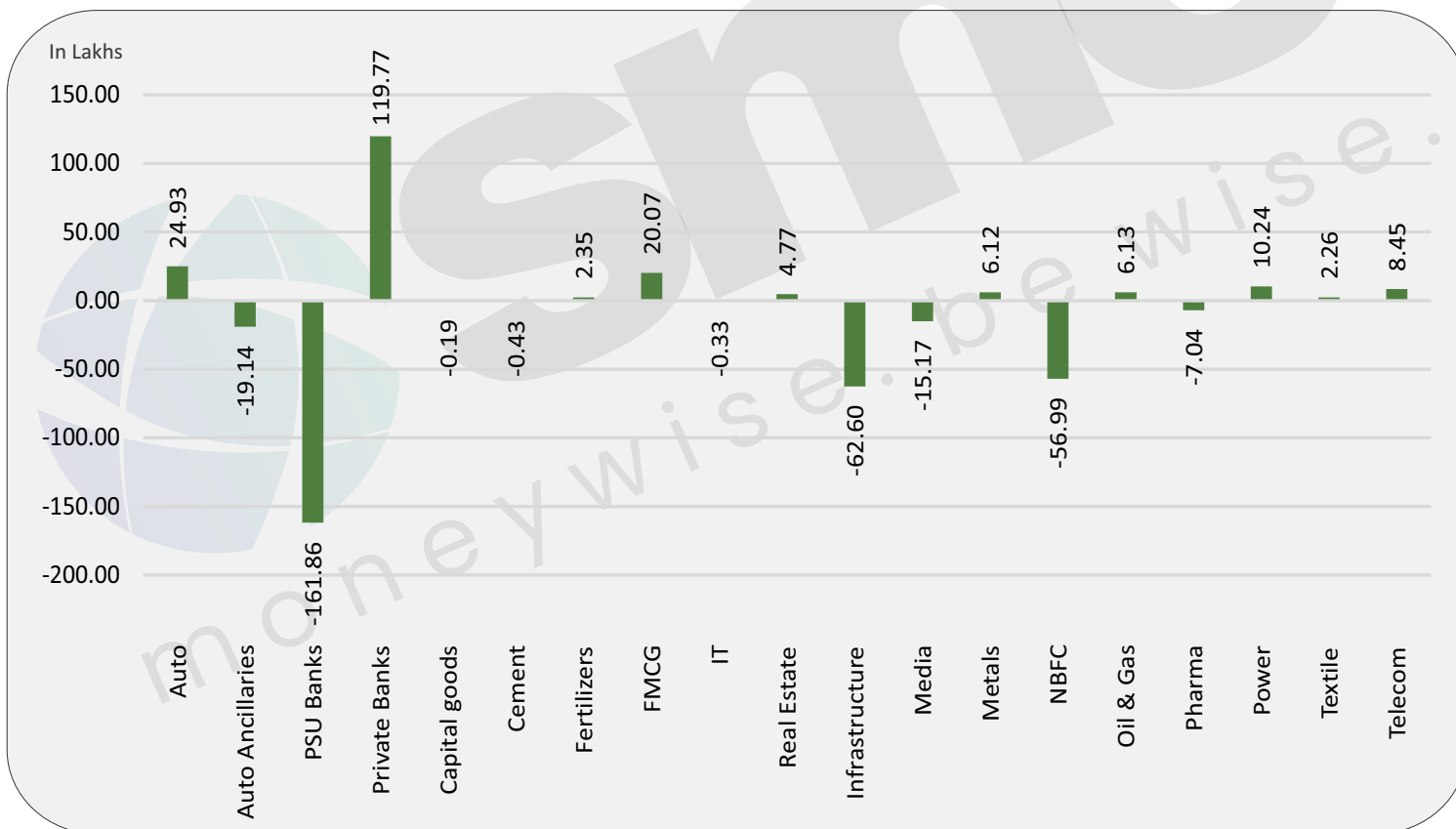
### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	2492800	88.0%	0.8%	Long Buildup
Auto Ancillaries	-1914425	-43.1%	-0.9%	Long Unwinding
PSU Banks	-16185650	30.8%	-0.8%	Long Unwinding
Private Banks	11976500	-6.3%	-1.4%	Short Buildup
Capital goods	-18750	85.6%	-3.6%	Long Unwinding
Cement	-43166	21.2%	-1.8%	Long Unwinding
Fertilizers	234800	55.9%	-3.0%	Short Buildup
FMCG	2007150	38.9%	-1.8%	Short Buildup
IT	-32950	65.3%	-1.1%	Long Unwinding
Real Estate	477150	17.0%	-2.2%	Short Buildup

### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-6259500	-29.3%	-2.9%	Long Unwinding
Media	-1516500	96.6%	-0.3%	Long Unwinding
Metals	611725	-6.0%	-3.5%	Short Buildup
NBFC	-5699125	5.9%	-4.1%	Long Unwinding
Oil & Gas	612925	15.9%	-3.5%	Short Buildup
Pharma	-703675	4.1%	-2.7%	Long Unwinding
Power	1024125	24.5%	-3.6%	Short Buildup
Textile	225690	-22.4%	-1.7%	Short Buildup
Telecom	845425	26.1%	-2.0%	Short Buildup

### Change in sector open interest



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