

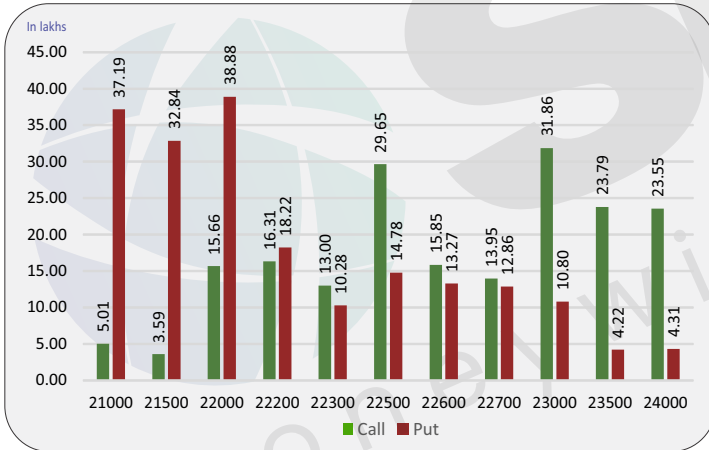
Index level

Index	Close	S1	S2	R1	R2
NIFTY	22287	22300	22200	22500	22600
BANKNIFTY	47909	47700	47500	48100	48300

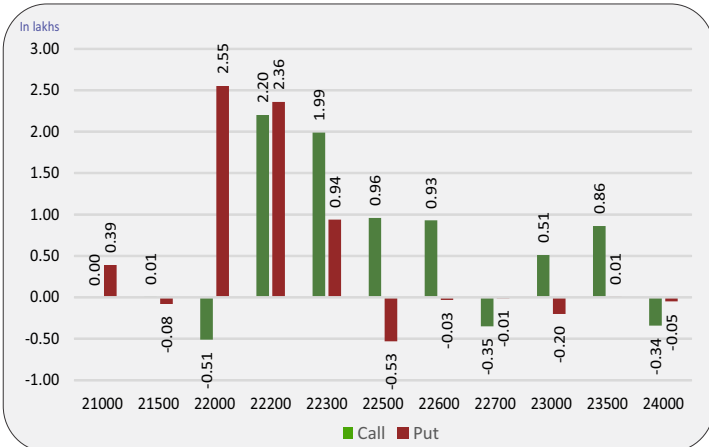
Nifty snapshot

	15-May	14-May
Nifty Spot	22200.55	22217.85
Nifty May	22287.05	22308.70
Nifty Jun	22390.35	22418.55
Chg. OI (May) (%)	-4.00	-7.62
Chg. OI (Jun) (%)	6.96	18.78
50 Day SMA	22301	22294
100 Day SMA	22012	22007
200 Day SMA	20866	20861

Nifty option OI concentration



Nifty option OI change



Nifty outlook

Gift Nifty 22384 (+97)

Today the markets are likely to open on positive note. All the emerging markets are trading in green. The coming session is likely to witness a range of 22300 on declines and 22500 on advances.

Stock is in ban period

BALRAMCHIN, BIOCON, BSOFT, GMRINFRA, GRANULES, HINDCOPPER, IDEA, INDIACEM, LICHSGFIN, PEL, SAIL, ZEEL

Sentiment indicator

	15-May	14-May	13-May	10-May	09-May
NIFTY Discount/Premium	86.50	90.85	97.05	85.40	118.30
COST OF CARRY%	0.82	0.81	0.80	0.77	0.77
PCR(OI)	1.09	1.10	1.06	1.10	1.13
PCR(VOL)	0.95	0.99	0.83	0.93	0.73
A/D RATIO(Nifty 50)	0.69	1.58	1.58	2.77	0.17
A/D RATIO(All FO Stock)*	0.81	2.34	2.02	4.24	0.09
IMPLIED VOLATILITY	19.70	19.72	20.63	19.08	18.81
VIX	20.27	20.20	20.60	18.47	18.20
HISTORICAL VOLATILITY	14.25	14.28	14.3	14.33	14.36

\*All Future Stock

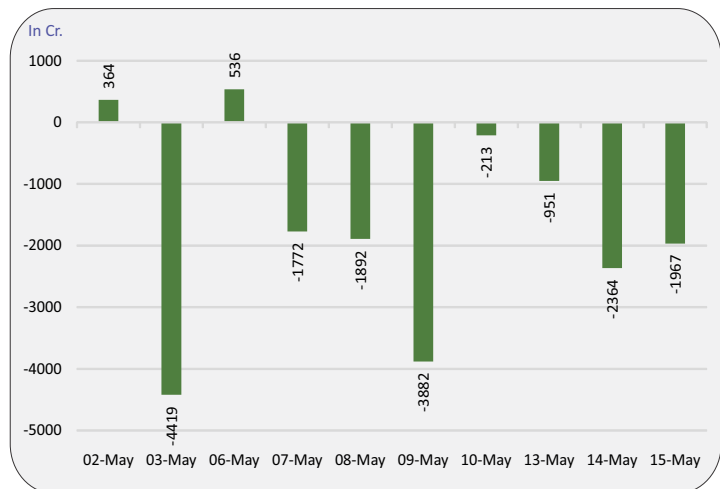
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
07-May	22382	-0.7%	10622675	-3.8%
08-May	22394	0.1%	10746375	1.2%
09-May	22076	-1.4%	12256875	14.1%
10-May	22141	0.3%	11804625	-3.7%
13-May	22201	0.3%	11724000	-0.7%
14-May	22309	0.5%	10830875	-7.6%
15-May	22287	-0.1%	10398075	-4.0%

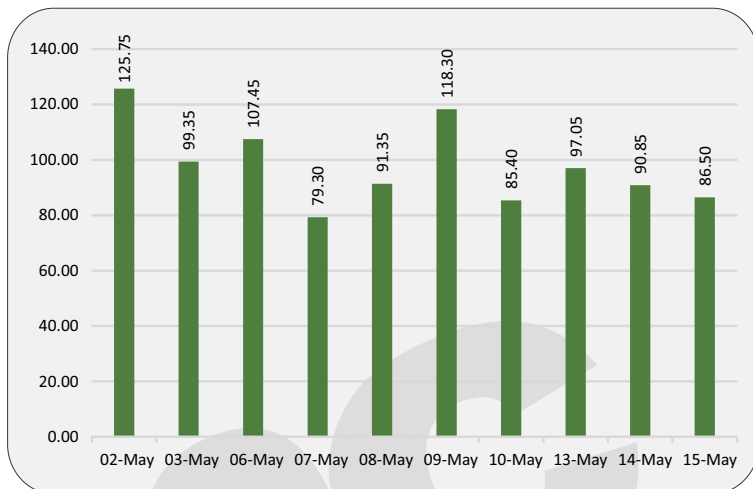
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-1967
FII INDEX OPTION	-33118
FII STOCK FUTURE	-2793
FII STOCK OPTION	-721
FII CASH	-2,833
DII CASH	3,788

### FII'S activity in Nifty future



### Nifty discount / premium



### Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
METROPOLIS	1851.6	0.83%	1296400	11.41%
BPCL	628.4	3.08%	26193600	11.03%
ALKEM	5272.1	1.13%	1218700	7.50%
DIXON	8138.1	0.29%	1180300	6.37%
INDIGO	4301.4	3.27%	4466700	5.44%
CUMMINSIND	3670.2	2.95%	4067700	5.35%
TATACHEM	1074.9	0.51%	10176100	2.77%
BANDHANBNK	190.7	0.53%	112490000	2.18%
INDUSTOWER	342.1	0.43%	71556400	1.90%
HINDPETRO	509.4	2.78%	26389800	1.69%

### Indices to out perform

	Closing	% Change
ENERGY	39950	1.15%
SMALLCAP	16457	0.58%
PSE	10090	1.76%
METAL	9377	0.32%
AUTO	22760	-0.50%

### Indices to under perform

	Closing	% Change
FMCG	54556	-0.91%
BANK	47687	-0.36%
FIN SERVICE	21186	-0.32%
PHARMA	18887	0.14%
IT	33117	-0.02%

### Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
CANBK	119.2	-79.06%	280887750	367.80%
GRANULES	398.8	-0.68%	12424000	22.94%
COLPAL	2642.9	-5.75%	3496150	10.67%
PIIND	3668.0	-0.55%	1864750	7.15%
BERGEPAIN	483.6	-1.92%	18784920	6.57%
MGL	1289.7	-2.59%	2268000	4.38%
PNB	124.9	-0.99%	273768000	4.26%
BAJAJ-AUTO	8947.6	-1.86%	2300500	3.94%
HDFCBANK	1448.1	-1.65%	190032700	3.67%
INDIACEM	209.1	-1.06%	24336800	3.46%

### Stocks to out perform

	Closing	% Change
SIEMENS	7138.6	6.79%
RECLTD	530.3	1.28%
HDFCAMC	3766.2	2.00%
M&MFIN	263.0	0.63%
GAIL	201.1	0.22%

### Stocks to under perform

	Closing	% Change
DRREDDY	5877.3	-0.40%
GODREJCP	1297.3	-1.08%
MFSL	1002.7	2.11%
UBL	1883.5	-1.71%
HINDALCO	657.2	1.33%

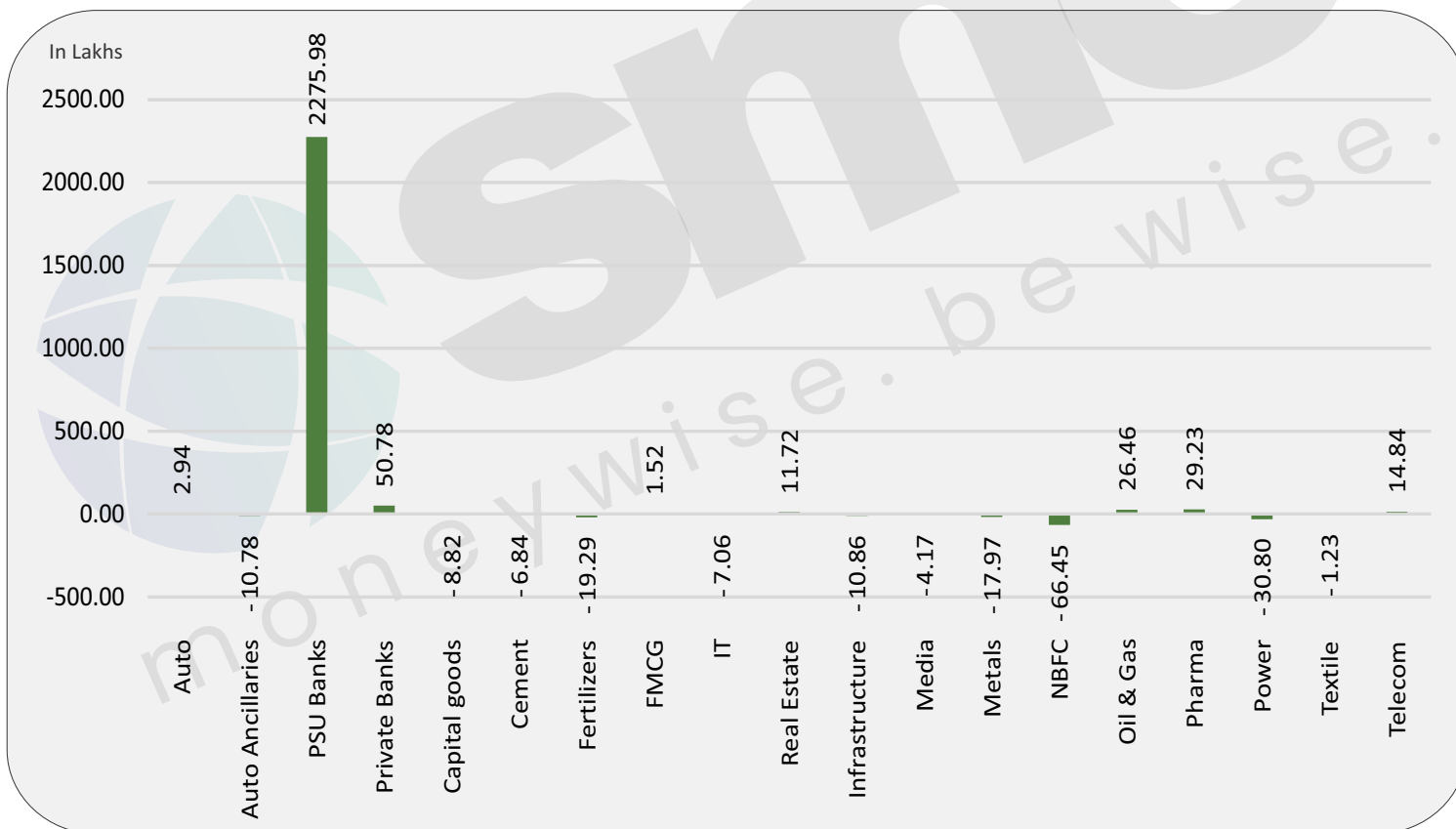
### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Auto	293600	-26.7%	-0.6%	Short Buildup
Auto Ancillaries	-1078175	-5.1%	-1.2%	Long Unwinding
PSU Banks	227598375	33.5%	-19.6%	Short Buildup
Private Banks	5078475	17.4%	-0.6%	Short Buildup
Capital goods	-881550	21.3%	3.6%	Short Covering
Cement	-683651	-7.8%	-0.3%	Long Unwinding
Fertilizers	-1929100	-44.5%	-0.2%	Long Unwinding
FMCG	151875	-1.8%	-1.7%	Short Buildup
IT	-706050	0.6%	-0.1%	Long Unwinding
Real Estate	1172275	-4.3%	-1.0%	Short Buildup

### Sector overview

Scripts/Indexes	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-1086000	-25.6%	-0.1%	Long Unwinding
Media	-417000	-43.1%	-1.1%	Long Unwinding
Metals	-1797050	-39.6%	0.6%	Short Covering
NBFC	-6644900	18.5%	0.5%	Short Covering
Oil & Gas	2646400	-9.7%	0.3%	Long Buildup
Pharma	2923475	33.6%	0.3%	Long Buildup
Power	-3080025	-4.9%	1.0%	Short Covering
Textile	-122745	-25.7%	-0.5%	Long Unwinding
Telecom	1484400	84.9%	1.1%	Long Buildup

### Change in sector open interest



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