

India Equity Research | Sector

Report Date

Trading Desk

Daily Update

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**Nifty Snapshot**

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| --- | --- | --- |
| Sentiment Indicators | Today | change |
| Nifty Spot | 11252.2 | -0.17% |
| Nifty Future | 11252.2 | -0.23% |
| Discount/Premium | 0.0 |  |
| Nifty OI | 243.0 | 10.9% |
| Advance v/s Decline | 21 v/s 29 |  |
| VIX | 12.6 | -1.0% |
| Implied Volatility (ATM) | 13.3 | 0.0% |
| Historical volatility | 20.0 | 0.0% |
| PCR (OI) | 0.40 | -33.3% |
| PCR (Vol) | 0.87 | 2.3% |

**Institution**

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| FII | crs. |
| Ind Fut | -1178 |
| Ind Opt | 2704 |
| Stk Fut | 418 |
| Stk Opt | 87 |

**Quant Recommendation**

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| **BUY INFY 728 – 720 SL 700 TGT 780/790** |
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Trading Commentary:

* Asian stocks retreated Friday after their U.S. counterparts fell from record highs amid a torrent of corporate results.
* Locally, F&O expiry buoyant with Nifty rollovers @ 74% and Bank Nifty @ 77% with cost of carry treading lower coupled with longs unwinding positions. Earnings season continues to remain damp with subdued results (TTMT, BOB) that will drive fresh shorts from HF's in growth stocks.

**OI in Nifty Options**

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**Stock Futures – Long Build Up**

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| --- | --- | --- | --- | --- |
| **Symbol** | **Fut Price** | **% Chg** | **Open Interest** | **% Chg** |
| HEXAWARE | 363 | 3.3% | 2395500 | 15.0% |
| POWERGRID | 213 | 1.2% | 35100000 | 5.7% |
| VEDL | 171 | 3.5% | 75864000 | 7.7% |
|  |  |  |  |  |

**Stock Futures – Short Build Up**

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| --- | --- | --- | --- | --- |
| **Symbol** | **Fut Price** | **% Chg** | **Open Interest** | **% Chg** |
| BAJAJFINSV | 6784 | -4.0% | 1100750 | 26.0% |
| BAJFINANCE | 3047 | -3.8% | 8190500 | 20.1% |
| UPL | 604 | -1.9% | 16470900 | 10.4% |
| RELIANCE | 1233 | -2.3% | 45080000 | 7.8% |

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| This report is solely produced by. The following person(s) are responsible for the production of the recommendation:  Analyst  Analyst Email  Analyst Phone  Analyst  Analyst Email  Analyst Phone |

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