



- **Weighted average price of all stock futures across all expiries gained 0.78% over previous day and gained 1.85% over past 5 sessions. Weighted average price of underlying shares gained 0.80% over previous day and gained 1.91% over past 5 sessions.**
- **Stock Futures Open Interest (OI) shares were at 247.88 crore shares, up 1.47% over previous day and up 4.26% over past 5 sessions. Stock Futures Open Interest (OI) value was at Rs. 63380.27 crore, up 1.96% over previous day and up 5.64% over past 5 sessions.**
- **Weighted average Cost of Carry (CoC) of all stock futures was at 11.97%, up 1.85% over previous day and up 2.76% over average 5 day CoC. Weighted average Delivery % in underlying shares was at 43.95%, down -1.58% over previous day and down -1.10% over average 5 day Delivery %.**
- **Weighted average Rollover of Open Interest (OI) shares was at 4.18%, 0.84% was in the last trading session and 2.57% in the past 5 sessions. Weighted average Rollover of Open Interest (OI) value was at 4.20%, 0.85% was in the last trading session and 2.58% in the past 5 sessions.**

### Index Futures Statistics: Rolling 5 - day Analysis

- NIFTY Futures gained 0.43% over previous day and gained 0.89% over past 5 sessions. NIFTY Futures closed 0.72% higher than their 5 day average traded price of 8397.05. Open Interest shares of NIFTY Futures were 0.71% higher than their Open Interest 5 sessions ago. Volume of NIFTY Futures was 10.10% higher than their 5 day average.
- BANKNIFTY Futures gained 0.20% over previous day and gained 1.98% over past 5 sessions. BANKNIFTY Futures closed 1.05% higher than their 5 day average traded price of 17527.90. Open Interest shares of BANKNIFTY Futures were 7.06% higher than their Open Interest 5 sessions ago. Volume of BANKNIFTY Futures was 15.11% lower than their 5 day average.
- CNXIT Futures gained 0.21% over previous day and gained 0.98% over past 5 sessions. CNXIT Futures closed 0.84% higher than their 5 day average traded price of 11526.98. Open Interest shares of CNXIT Futures were 17.56% higher than their Open Interest 5 sessions ago. Volume of CNXIT Futures was 55.11% higher than their 5 day average.

### Stock Futures Sector\* Statistics: Rolling 5 - day Analysis

- The average weighted price of stocks from 20 sectors closed higher than 5 days ago, 19 of these closed higher than their average weighted 5 day ATP.
- Open Interest shares of 18 of them increased over the past 5 sessions and the Delivery % of 7 of these was higher than 5 day average delivery, showing BUYING on increased Open Interest & higher volume. The weighted average gain of stocks of these 7 sectors was 11.39%.
- The average weighted price of stocks from 16 sectors closed lower than 5 days ago, 16 of these closed lower than their average weighted 5 day ATP.
- Open Interest shares of 7 of them increased over the past 5 sessions and the Delivery % of 3 of these was higher than 5 day average delivery, showing SELLING on increased Open Interest & higher volume. The weighted average loss of stocks of these 3 sectors was -3.05%.

### Stock Futures Sector\* Analysis (based on ONLY stock futures analysis)

- Weighted average closing price of stocks from Machinery, Beverages, Health Care Providers & Services, Food Products, Software gained the most in the past 5 sessions.
- Weighted average closing price of stocks from Tobacco, Gas Utilities, Electric Utilities, Thrifts & Mortgage Finance, Auto Components declined the most in the past 5 sessions.
- Weighted average price of stocks from Machinery, Health Care Providers & Services, Beverages, Software, Food Products traded maximum above their 5 day ATP.
- Weighted average closing price of stocks from Gas Utilities, Tobacco, Thrifts & Mortgage Finance, Electric Utilities, Auto Components traded maximum below their 5 day ATP.
- Open Interest (shares) of stocks from Health Care Providers & Services, Machinery, Beverages, Software, Transportation Infrastructure increased the most in the past 5 sessions.
- Open Interest (shares) of stocks from Gas Utilities, Tobacco, Thrifts & Mortgage Finance, Diversified Telecommunication, Auto Components declined the most in the past 5 sessions.

### Strongest / Weakest Sectors\*: Rolling 5 - day Analysis (based on ONLY stock futures analysis)

- 👉 Stocks from Health Care Providers & Services, Machinery, Software, Diversified Financial Services, Biotechnology are the best picks.
- 👎 Stocks from Tobacco, Electric Utilities, Thrifts & Mortgage Finance, Auto Components, Gas Utilities are the best sells.

\* Sectors are based on Global Industry Classification Standard (GICS)

**Stock Futures Statistics: Rolling 5 - day Analysis**

● The average weighted price of 94 stock futures closed higher than 5 days ago, 85 of these closed higher than their 5 day ATP. Open Interest shares of 49 of them increased over the past 5 sessions and the Delivery % of 23 of these was higher than 5 day average delivery, showing BUYING on increased Open Interest & higher volume. The weighted average gain of stocks of these 23 stocks was 4.47%.

● The average weighted price of 45 stock futures closed lower than 5 days ago, 37 of these closed lower than their 5 day ATP. Open Interest shares of 28 of them increased over the past 5 sessions and the Delivery % of 12 of these was higher than 5 day average delivery, showing SELLING on increased Open Interest & higher volume. The weighted average loss of stocks of these 12 stocks was -2.59%.

**Stock Futures Analysis**

- CESC, ASHOKLEY, JUBLFOOD, RECLTD, JSWENERGY gained the most in the past 5 sessions.
- BPCL, HINDPETRO, CIPLA, UNITECH, CAIRN declined the most in the past 5 sessions.
- JSWENERGY, RECLTD, IBREALEST, PFC, CESC traded maximum above their 5 day ATP.
- SUNTV, SUNPHARMA, BPCL, HINDPETRO, IOC traded maximum below their 5 day ATP.
- Open Interest (shares) of TVSMOTOR, JSWENERGY, PTC, COLPAL, CIPLA increased the most in the past 5 sessions.
- Open Interest (shares) of GAIL, TATACHEM, PETRONET, MINDTREE, HDFC decreased the most in the past 5 sessions.

**BEST BUYS: Rolling 5 - day Analysis (based on ONLY stock futures analysis)**

- 👍 PTC has gained 6.57% in the past 5 sessions and closed 5.36% above its 5 day ATP. Open Interest increased 34.74% on a 331.63% increase over 5 day average volume and an increase of 11.18% over 5 day average Delivery %.
- 👍 EICHERMOT has gained 8.55% in the past 5 sessions and closed 3.32% above its 5 day ATP. Open Interest increased 18.79% on a 41.00% decline over 5 day average volume and an increase of 12.32% over 5 day average Delivery %.
- 👍 BATAINDIA has gained 7.62% in the past 5 sessions and closed 3.73% above its 5 day ATP. Open Interest increased 6.94% on a 71.06% increase over 5 day average volume and an increase of 18.07% over 5 day average Delivery %.
- 👍 ASHOKLEY has gained 12.29% in the past 5 sessions and closed 5.70% above its 5 day ATP. Open Interest increased 22.35% on a 25.42% decline over 5 day average volume and an increase of 0.42% over 5 day average Delivery %.
- 👍 SBIN has gained 7.14% in the past 5 sessions and closed 4.63% above its 5 day ATP. Open Interest increased 21.47% on a 103.90% increase over 5 day average volume and an increase of 4.84% over 5 day average Delivery %.
- 👍 VOLTAS has gained 7.54% in the past 5 sessions and closed 5.68% above its 5 day ATP. Open Interest increased 11.98% on a 26.90% increase over 5 day average volume and an increase of 6.27% over 5 day average Delivery %.
- 👍 COLPAL has gained 3.97% in the past 5 sessions and closed 2.13% above its 5 day ATP. Open Interest increased 32.15% on a 19.31% decline over 5 day average volume and an increase of 14.26% over 5 day average Delivery %.
- 👍 JSWENERGY has gained 10.43% in the past 5 sessions and closed 8.51% above its 5 day ATP. Open Interest increased 64.47% on a 1058.78% increase over 5 day average volume and a decline of 5.95% over 5 day average Delivery %.
- 👍 KTKBANK has gained 8.01% in the past 5 sessions and closed 2.37% above its 5 day ATP. Open Interest increased 14.19% on a 23.16% decline over 5 day average volume and an increase of 1.76% over 5 day average Delivery %.
- 👍 RECLTD has gained 11.36% in the past 5 sessions and closed 7.63% above its 5 day ATP. Open Interest increased 29.76% on a 189.08% increase over 5 day average volume and a decline of 10.33% over 5 day average Delivery %.

**BEST SELLS: Rolling 5 - day Analysis (based on ONLY stock futures analysis)**

- 👎 IOC has lost 5.74% in the past 5 sessions and closed 2.77% below its 5 day ATP. Open Interest declined 2.48% on a 45.66% decline over 5 day average volume and a decline of 9.88% over 5 day average Delivery %.
- 👎 PETRONET has lost 0.66% in the past 5 sessions and closed 0.47% below its 5 day ATP. Open Interest declined 11.69% on a 51.07% decline over 5 day average volume and a decline of 25.28% over 5 day average Delivery %.
- 👎 UNITECH has lost 4.16% in the past 5 sessions and closed 2.56% below its 5 day ATP. Open Interest declined 5.21% on a 70.67% decline over 5 day average volume and a decline of 2.35% over 5 day average Delivery %.
- 👎 IDEA has lost 1.18% in the past 5 sessions and closed 1.13% below its 5 day ATP. Open Interest declined 0.50% on a 10.91% increase over 5 day average volume and an increase of 31.44% over 5 day average Delivery %.
- 👎 TATAPOWER has lost 5.15% in the past 5 sessions and closed 1.76% below its 5 day ATP. Open Interest increased 6.38% on a 16.21% increase over 5 day average volume and an increase of 20.39% over 5 day average Delivery %.
- 👎 HINDPETRO has lost 4.92% in the past 5 sessions and closed 2.81% below its 5 day ATP. Open Interest increased 4.97% on a 30.51% decline over 5 day average volume and a decline of 9.35% over 5 day average Delivery %.
- 👎 EXIDEIND has lost 0.05% in the past 5 sessions and closed 0.48% below its 5 day ATP. Open Interest declined 3.03% on a 31.27% decline over 5 day average volume and an increase of 12.37% over 5 day average Delivery %.
- 👎 SUNTV has lost 1.73% in the past 5 sessions and closed 3.35% below its 5 day ATP. Open Interest increased 2.92% on a 2.82% increase over 5 day average volume and an increase of 4.60% over 5 day average Delivery %.
- 👎 ITC has lost 0.44% in the past 5 sessions and closed 0.19% above its 5 day ATP. Open Interest declined 7.39% on a 24.21% decline over 5 day average volume and an increase of 10.95% over 5 day average Delivery %.
- 👎 DIVISLAB has lost 1.54% in the past 5 sessions and closed 1.54% below its 5 day ATP. Open Interest increased 0.27% on a 33.71% decline over 5 day average volume and a decline of 4.52% over 5 day average Delivery %.

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