

**Nifty: 4502.85 (+ 2.45%)**  
**Nifty Future: 4527.95 (+ 2.78%)**  
**Change in Nifty OI: + 2.29%**  
**Nifty Ann Spread:**  
**+ 8.85% (+ 7.80%)\***

**Change in mkt OI: + 2.35%**  
**Market Ann Avg Spread:**  
**+ 12.91% (+ 10.41%)\***

\*Previous day figure

### HIGHLIGHTS

- Open interests across market increased 2.35% along with an increase in annualized average spread to +12.91% from +10.13% in the previous closing indicating long positions.
- Nifty future witnessed a 2.29% increase in open interests along with an increase in annualized spread to + 8.85% from +3.49% in the previous closing indicating long positions.
- FII's have short covering in index futures and short positions in stock futures.

### ANALYSIS

- Markets are expected to remain positive on back of positive global cues and fall in crude prices.
- Index futures saw a trading volume of 792,828 contracts equivalent to Rs.165,746.2m and Index options saw 642,497 contracts getting traded at a notional value of Rs.145,881.5m. The total turnover of the F&O segment was around Rs.526,927.8m.
- The 5 top most active option contracts on individual securities traded today were RELIANCE (9,012), RCOM (6,519), RPL (4,949), RANBAXY (4,471), ICICI Bank (3,203).
- The 5 top most active future contracts on individual securities traded today were RELIANCE (85,530), ICICIBANK (73,675), RELCAPITAL (47,994), DLF (33,431), RNRL (33,209).

### SUMMARY

#### Index Futures

| Symbol      | No of Contracts Traded | Traded Quantity | Total Traded Value (Rs. Crs.) | Open interest (Qty.) |
|-------------|------------------------|-----------------|-------------------------------|----------------------|
| NIFTY       | 699,020                | 34,951,000      | 15,565.89                     | 34,263,450           |
| MINIFTY     | 68,179                 | 1,363,580       | 606.71                        | 522,140              |
| NIFTYMCAP50 | 2                      | 150             | 0.03                          | 150                  |
| JUNIOR      | 2                      | 50              | 0.04                          | 175                  |
| BANKNIFTY   | 25,029                 | 625,725         | 390.43                        | 298,675              |
| CNXIT       | 596                    | 29,800          | 11.52                         | 32,050               |

#### Index Options

| Symbol  | No of Contracts Traded | Traded Quantity | Total Traded Value (Rs Crs.) | Open interest (Qty.) |
|---------|------------------------|-----------------|------------------------------|----------------------|
| NIFTY   | 642,431                | 32,121,550      | 14,587.53                    | 49,437,250           |
| MINIFTY | 65                     | 1,300           | 0.6                          | 1,740                |

#### FII's Actions

|                | Buy/Sell | Open Interests    |
|----------------|----------|-------------------|
| Index futures: | 45,214   | 639,255 (684,951) |
| Stock futures: | -28,280  | 909,443 (880,385) |

Source: ICMS, NSE, SEBI

**Sales / Execution:**  
**Manisha Rathod**  
 +91-22-6637 1156  
[manisha.rathod@idbicapital.com](mailto:manisha.rathod@idbicapital.com)

### SIGNIFICANT ACCUMULATION

| Contracts                      | Future price | %Gain/loss | Spread | Annual Spread | Shares OI | OI Change |
|--------------------------------|--------------|------------|--------|---------------|-----------|-----------|
| Jammu & Kashmir Bank Ltd       | 519.95       | 0.38%      | 0.97%  | 15.41%        | 10,500    | 191.67%   |
| Shipping Corp Of India Ltd     | 237.05       | 0.74%      | 1.04%  | 16.57%        | 732,800   | 41.14%    |
| Bombay Dyeing & Manufacturing  | 647.80       | 1.49%      | 1.01%  | 16.08%        | 865,800   | 37.10%    |
| Housing Development & Infrastr | 510.80       | 6.44%      | 1.14%  | 18.07%        | 3,388,400 | 34.65%    |
| Brigade Enterprises Ltd        | 137.65       | 7.08%      | 1.21%  | 19.25%        | 246,950   | 31.29%    |
| NSE S&P CNX NIFTY INDEX        | 4,527.00     | 2.76%      | 0.54%  | 8.51%         | 521,960   | 30.88%    |
| Sesa GOA Ltd                   | 3,360.25     | -5.75%     | 0.68%  | 10.75%        | 588,300   | 27.92%    |
| Rural Electrification Corp Ltd | 93.35        | 3.90%      | 1.03%  | 16.32%        | 3,326,700 | 27.60%    |
| United Phosphorus Ltd          | 364.45       | 2.92%      | 1.07%  | 16.94%        | 81,200    | 27.47%    |
| BSE SENSEX 30 INDEX            | 15,042.80    | 2.88%      | 0.55%  | 8.67%         | 6,540     | 24.22%    |
| Corp Bank                      | 286.85       | 4.71%      | 0.56%  | 8.90%         | 54,000    | 23.29%    |
| Jet Airways India Ltd          | 481.90       | 0.22%      | 0.62%  | 9.77%         | 160,800   | 19.29%    |
| Gitanjali Gems Ltd             | 265.75       | -1.23%     | 0.76%  | 12.03%        | 1,530,000 | 18.74%    |
| Mahindra Lifespace Developers  | 500.35       | 6.46%      | 0.96%  | 15.21%        | 157,850   | 17.75%    |
| Sterlite Industries India Ltd  | 583.40       | -6.54%     | 1.05%  | 16.63%        | 6,028,194 | 16.95%    |

### SIGNIFICANT EXITS

| Contracts                      | Future price | %Gain/loss | Spread | Annual Spread | Shares OI | OI Change |
|--------------------------------|--------------|------------|--------|---------------|-----------|-----------|
| Indian Bank                    | 118.70       | 11.46%     | 0.59%  | 9.41%         | 771,100   | -24.22%   |
| AIA Engineering Ltd            | 1,400.50     | 3.06%      | 0.65%  | 10.26%        | 7,200     | -18.18%   |
| Essar Oil Ltd                  | 235.25       | 0.71%      | 0.77%  | 12.24%        | 6,853,848 | -17.59%   |
| Karnataka Bank Ltd             | 143.95       | 6.31%      | 0.38%  | 6.09%         | 402,500   | -17.22%   |
| Tata Steel Ltd                 | 672.15       | -3.60%     | -0.55% | -8.80%        | 6,644,126 | -14.59%   |
| NSE CNX IT NIFTY INDEX         | 3,943.85     | 1.92%      | 0.67%  | 10.57%        | 32,050    | -14.19%   |
| Crompton Greaves Ltd           | 258.75       | 6.37%      | 0.41%  | 6.47%         | 341,000   | -13.78%   |
| Piramal Healthcare Ltd         | 355.90       | 4.74%      | 0.62%  | 9.87%         | 9,750     | -13.33%   |
| Welspun-Gujarat Stahl Ltd      | 365.95       | 3.79%      | 0.58%  | 9.16%         | 1,840,800 | -12.74%   |
| NSE S&P CNX NIFTY JR IDX       | 7,562.45     | 5.11%      | 0.62%  | 9.83%         | 175       | -12.50%   |
| Canara Bank                    | 214.80       | 6.55%      | 0.37%  | 5.93%         | 848,000   | -11.96%   |
| Bongaigaon Refinery & Petroche | 63.10        | 1.28%      | 0.80%  | 12.68%        | 2,952,000 | -11.59%   |
| Bajaj Holdings and Investment  | 374.80       | 8.15%      | 0.01%  | 0.21%         | 174,750   | -11.29%   |
| Sun TV Network Ltd             | 247.65       | 1.39%      | 0.73%  | 11.62%        | 384,000   | -10.07%   |
| OMAXE Ltd                      | 138.10       | 7.85%      | 1.06%  | 16.84%        | 1,023,100 | -9.85%    |

Source: ICMS, BLOOMBERG

---

### DISCLAIMER

This material is not for public distribution and has been furnished to you solely for your information and must not be reproduced or redistributed to any other persons. Persons into whose possession this material may come are required to observe these restrictions.

This material is for the personal information of the authorized recipient, and we are not soliciting any action based upon it. This report is not to be construed as an offer to sell or the solicitation of an offer to buy any security in any jurisdiction where such an offer or solicitation would be illegal. It is for the general information of the clients of IDBI Capital Market Services Limited (hereinafter referred to as ICMS) and neither constitutes a personal recommendation nor does it take into account the particular investment objectives, financial situations or needs of individual clients.

The information furnished in this material is on the basis of publicly available information, internal data and other reliable sources which are generally believed to be true and are for general guidance only. While every effort is made to ensure the accuracy and completeness of information contained in this material, neither ICMS nor any of its employees take any responsibility and/or assumes any liability arising from the use of this material.

Opinions expressed herein are our current opinion only as of the date appearing on this material. While we endeavor to update on a regular basis the information appearing in this material, there may be regulatory, compliance or other reasons which may prevent ICMS or its affiliates from doing so. Clients and others in whose possession this material may come are cautioned that any forward-looking statements appearing in this material are not predictions and may be subject to change without notice. Our proprietary trading desks and investment businesses may make such investment decisions as may be inconsistent with the recommendations expressed herein.

The recipients of this material should rely on their own investigations and take their own professional advice. The price and value of the investments referred to in this material may go up or down. Past performance is neither a guide/indicator nor a guarantee for future performance. Certain transactions -including those involving futures, options and other derivatives as well as non-investment grade securities- involve substantial risk and may not be suitable for all investors. Reports and material based on technical analysis centers on studying the charts of a stock's price and trading volume, as opposed to focusing on a company's fundamentals and as such, may not match with a report based on the company's fundamentals.

ICMS and its affiliates, officers, directors, employees and outsourced consultants (including the analyst who issued this material) may, on the date of this report and from time to time, (a) have long or short positions in, and buy or sell the securities of the companies mentioned in this material and/or (b) engage in any other transaction involving such securities and earn brokerage or compensation or act as advisor or have other potential conflict of interest with respect to the companies mentioned herein and/or inconsistent with any recommendation and related information and opinion expressed herein.