

Nifty: 4523.85 (+ 0.14%)
Nifty Future: 4531.60 (+ 0.12%)
Change in Nifty OI: + 4.23%
Nifty Ann Spread:
+ 2.98% (+ 3.11%)*

Change in mkt OI: + 2.96%
Market Ann Avg Spread:
+ 10.14% (+ 7.45%)*

*Previous day figure

HIGHLIGHTS

- Open interests across market increased 2.96% along with an increase in annualized average spread to +10.14% from +7.45% in the previous closing indicating long positions.
- Nifty future witnessed a +4.23% increase in open interests along with a decrease in annualized spread to +2.98% from +3.11% in the previous closing indicating short positions.
- FII's have long positions 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 776,588 contracts equivalent to Rs.166,364m and Index options saw 700,849 contracts getting traded at a notional value of Rs.161,815.9m. The total turnover of the F&O segment was around Rs.499,176.3m.
- The 5 top most active option contracts on individual securities traded today were RELIANCE (5,793), RPL (4,055), RCOM (3,729), RNRL (3,142), RANBAXY (2,580).
- The 5 top most active future contracts on individual securities traded today were RELIANCE (71,221), RELCAPITAL (45,148), ICICIBANK (39,569), RNRL (35,049), RCOM (27,914).

SUMMARY

Index Futures

Symbol	No of Contracts Traded	Traded Quantity	Total Traded Value (Rs. Crs.)	Open interest (Qty.)
NIFTY	689,832	34,491,600	15,694.42	34,760,600
MINIFTY	65,032	1,300,640	591.9	533,160
NIFTYMCAP50	6	150	0.11	200
JUNIOR	21,129	528,225	338.19	325,900
BANKNIFTY	589	29,450	11.81	32,700
CNXIT	689,832	34,491,600	15,694.42	34,760,600

Index Options

Symbol	No of Contracts Traded	Traded Quantity	Total Traded Value (Rs Crs.)	Open interest (Qty.)
NIFTY	700,765	35,038,250	16,180.81	54794,700
MINIFTY	81	1,620	0.74	2,160

FII's Actions

	Buy/Sell	Open Interests
Index futures:	5,044	652,274 (623,564)
Stock futures:	-14,494	926,796 (912,058)

Source: ICMS, NSE, SEBI

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SIGNIFICANT ACCUMULATION

Contracts	Future price	%Gain/loss	Spread	Annual Spread	Shares OI	OI Change
IBN18 Broadcast Ltd	113.25	12.69%	2.72%	47.30%	3,698,750	118.70%
BSE SENSEX 30 INDEX	15,139.40	0.29%	0.15%	2.55%	10,815	44.78%
Shipping Corp Of India Ltd	235.90	1.81%	0.92%	15.99%	1,074,400	39.32%
KPIT Cummins Infosystems Ltd	68.60	11.54%	1.25%	21.81%	1,056,000	31.15%
Ansal Properties & Infrastruct	105.55	14.98%	1.05%	18.30%	3,360,500	29.06%
Nucleus Software Exports Ltd	184.00	1.04%	0.90%	15.73%	37,950	23.21%
Crompton Greaves Ltd	259.80	-3.15%	0.50%	8.74%	264,500	15.75%
United Phosphorus Ltd	350.00	-1.19%	0.70%	12.25%	112,000	13.48%
Financial Technologies India L	1,372.30	-0.87%	0.76%	13.21%	312,300	12.60%
Rolta India Ltd	305.25	-2.01%	0.93%	16.09%	1,364,400	11.72%
Adlabs Films Ltd	556.00	4.91%	1.03%	17.84%	2,600,325	10.65%
Havells India Ltd	383.50	1.24%	1.35%	23.43%	115,600	9.89%
Dena Bank	47.25	-1.56%	0.96%	16.71%	3,921,750	9.69%
Bank of India	296.75	-1.17%	0.80%	13.87%	3,040,950	9.55%
GMR Infrastructure Ltd	101.00	-0.88%	0.40%	6.91%	20,993,750	9.50%

SIGNIFICANT EXITS

Contracts	Future price	%Gain/loss	Spread	Annual Spread	Shares OI	OI Change
NSE S&P CNX NIFTY JR IDX	7,341.00	-0.27%	-1.37%	-23.83%	200	-11.11%
Cipla Ltd/India	225.95	1.25%	0.33%	5.79%	3,693,750	-9.38%
Patni Computer Systems Ltd	232.40	1.93%	0.15%	2.62%	566,150	-8.60%
Jet Airways India Ltd	482.95	1.50%	-0.28%	-4.84%	141,600	-6.60%
Bajaj Auto Ltd	560.55	-0.12%	0.09%	1.55%	32,000	-5.88%
Satyam Computer Services Ltd	416.65	2.25%	0.59%	10.28%	4,328,400	-5.74%
India Infoline Ltd	737.00	3.89%	0.81%	14.15%	348,250	-5.11%
Mahindra Lifespace Developers	489.95	0.71%	0.36%	6.23%	128,800	-4.91%
Mphasis Ltd	229.30	3.20%	0.22%	3.80%	1,941,600	-4.64%
National Aluminium Co Ltd	400.20	-1.55%	-0.11%	-1.95%	2,907,200	-4.62%
Educomp Solutions Ltd	3,365.55	2.41%	0.29%	5.08%	226,500	-4.55%
Lanco Infratech Ltd	334.40	2.14%	0.45%	7.83%	1,943,100	-4.37%
Tata Communications Ltd	459.65	-0.56%	0.45%	7.79%	1,211,175	-4.15%
NIIT Technologies Ltd	124.05	2.18%	0.61%	10.57%	2,214,000	-3.96%
Bata India Ltd	171.25	1.27%	0.53%	9.18%	985,950	-3.69%

Source: ICMS, BLOOMBERG

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