



MOST Derivatives Daily

NIFTY	9-Feb-10	8-Feb-10	Chg
Spot Price	4,793	4,760	32
NM Fut Prem/Dis	1	5	-4
MM Fut Prem/Dis	-6	1	-7

PUT CALL RATIO	9-Feb-10	8-Feb-10	Chg
Total Vol PCR	0.46	0.51	-0.05
Total OI PCR	0.38	0.37	0.01
Nifty Vol PCR	0.84	1.04	-0.20
Nifty OI PCR	1.07	1.02	0.05

F&O VOLUME (INR B)	9-Feb-10	8-Feb-10	Chg.(%)
Index Futures	155.3	209.2	-26
Stock Futures	136.5	167.0	-18
Index Options	369.7	532.8	-31
Stocks Options	16.9	21.9	-23
Long Term Options	0.4	0.5	-23
Total	678.8	931.3	-27

F&O OPEN INTEREST (IN	9-Feb-10	8-Feb-10	Chg.(%)
Index Futures	171.3	178.9	-4
Stock Futures	307.8	305.2	1
Index Options	463.6	451.6	3
Stocks Options	53.3	50.7	5
Long Term Options	125.3	124.3	1
Total	1,121.3	1,110.7	1

KEY FIGURES (INR B)	BUY	SELL	NET
FII Cash	19.20	24.45	-5.25
Domestic Inst. Cash	11.53	7.54	3.99
FII Index Futures	18.59	7.24	11.35
FII Stock Futures	9.62	8.46	1.16
FII Index Options	32.45	34.85	-2.39
FII Stock Options	0.10	0.02	0.09
FII% of Gross Mkt Position as on 8th Feb 10: 34.68%			

CUMULATIVE TRAILING 5 DAY DATA			
VALUE (INR B)	BUY	SELL	NET
FII Cash	73.84	94.05	-20.22
Domestic Inst. Cash	25.75	28.03	-2.27
FII Index Futures	65.41	78.16	-12.74
FII Stock Futures	43.85	44.30	-0.45
FII Index Options	179.02	161.56	17.46
FII Stock Options	0.39	0.19	0.20

NIFTY PIVOT POINTS

CLOSE	SUPPORT 2	SUPPORT 1	PIVOT POINT	RESISTANCE 1	RESISTANCE 2
4,793	4,710	4,751	4,781	4,822	4,852

Technical outlook

Nifty followed yesterday's Doji Pattern with a bullish candle today forming a Morning star pattern. The daily RSI has given a positive crossover of its trigger line. Confident crossover of 4830 levels will be imperative for the recovery to continue.

Highlights of the day

- Nifty Futures OI decreased by 1.64 m to 31.86 m shs. Nifty Feb futures settled at a premium of 1 as against a premium of 5 in the previous session.
- Petronet (Del 2.84 m shs as against 10 d avg. of 0.85 m shs along with 14% rise in Futures OI) and Ranbaxy (Del 1.03 m shs as against 10 d avg of 0.43 m shs along with 9% rise in futures OI) witnessed rise in delivery and Fut OI.
- Dabur (Del 2.03 m shs as against 10 d avg of 0.58 m shs) and LITL (Del of 9.06 m shs as against 10 d avg of 3.80 m shs) witnessed rise in delivery.
- FII's were net buyers in index futures to the tune of INR 11.35 b with OI decreasing by INR 5.3b and net buyers in stock futures to the tune of INR 1.16 b. Overall, institutions were net buyers in futures segment to the tune of INR 12.51 b.
- According to provisional figures, FII's were net sellers in cash to the tune of INR 5.25 b and DII's were net buyers in cash to the tune of INR 3.99 b. Overall, institutions were net sellers to the tune of INR 1.26 b.
- In Feb series for Nifty, Highest Call OI stands at 5000 strike with 5.59 m shs down 0.34 m shs and highest Put OI stands at 4700 strike with 5.87 m shs up 0.48 m shs.
- Nifty 4800 Feb CE OI rose by 0.49 m shs to 3.94 m shs and 4800 Feb PE OI rose by 0.52 m to 5.52 m shs.
- ATM Implied volatility for Nifty decreased to 26.2% as against 26.7% in previous session and the India VIX decreased to 29.91 as against 30.36 in the previous session.
- The market breadth turned positive as the Adv:Dec ratio improved to 6:5 as against 1:1 in the previous session.



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