



## MOST Derivatives Daily

NIFTY	14-Jan-10	13-Jan-10	Chg
Spot Price	5,260	5,234	26
NM Fut Prem/Dis	1	9	-8
MM Fut Prem/Dis	10	16	-6

PUT CALL RATIO	14-Jan-10	13-Jan-10	Chg
Total Vol PCR	0.37	0.38	-0.01
Total OI PCR	0.40	0.40	0.00
Nifty Vol PCR	1.38	1.07	0.31
Nifty OI PCR	1.38	1.36	0.02

F&O VOLUME (INR B)	14-Jan-10	13-Jan-10	Chg.(%)
Index Futures	92.2	136.5	-32
Stock Futures	197.0	217.2	-9
Index Options	245.3	321.9	-24
Stocks Options	27.3	31.2	-12
Long Term Options	1.1	2.0	-46
Total	562.9	708.8	-21

F&O OPEN INTEREST (IN	14-Jan-10	13-Jan-10	Chg.(%)
Index Futures	154.1	154.2	0
Stock Futures	348.6	342.7	2
Index Options	415.5	403.8	3
Stocks Options	59.7	56.4	6
Long Term Options	116.0	114.5	1
Total	1,093.9	1,071.6	2

KEY FIGURES (INR B)	BUY	SELL	NET
FII Cash	35.92	39.04	-3.12
Domestic Inst. Cash	20.11	14.82	5.29
FII Index Futures	10.48	6.38	4.10
FII Stock Futures	9.99	12.41	-2.42
FII Index Options	19.56	18.62	0.95
FII Stock Options	0.08	0.16	-0.08
FII% of Gross Mkt Position as on 13th Jan 10: 33.26%			

CUMULATIVE TRAILING 5 DAY DATA			
VALUE (INR B)	BUY	SELL	NET
FII Cash	199.67	150.76	48.91
Domestic Inst. Cash	35.58	47.25	-11.67
FII Index Futures	38.91	55.65	-16.74
FII Stock Futures	46.03	71.66	-25.62
FII Index Options	111.20	104.92	6.28
FII Stock Options	0.45	1.00	-0.55

### NIFTY PIVOT POINTS

CLOSE	SUPPORT 2	SUPPORT 1	PIVOT POINT	RESISTANCE 1	RESISTANCE 2
5,260	5,215	5,237	5,255	5,278	5,295

### Technical outlook

Nifty followed yesterday's Hammer pattern with a bullish candle today indicating a possible pause in the recent down trend. The daily RSI has given a positive crossover of its trigger line. Continued support at these levels could see the Nifty aiming for its recent highs of 5311.

### Highlights of the day

- Nifty Futures OI decreased by 0.20m shs 26.11 m shs. Nifty Jan futures settled at a premium of 1 as against a premium of 9 in the previous session.
- Engg stocks:- Abb(Del- 0.40m shs vs 10d-avg 0.17m shs), Lt (Del- 1.44m shs vs 10d-avg of 0.71m shs) and Punjlloyd (Del- 3.48m shs vs 10d-avg 1.08m shs) witnessed rise in delivery.
- Fmcg Stocks:- Hindunilvr(Del- 4.35m shs vs 10d-avg 1.69m shs) and ITC (Del- 3.87m shs vs 10d-avg 2.26m shs) witnessed rise in delivery.
- FII's were net buyers in index futures to the tune of INR 4.10 b with OI remaining the same and net sellers in stock futures to the tune of INR 2.42 b. Overall, institutions were net buyers in futures segment to the tune of INR 1.68 b.
- According to provisional figures, FII's were net sellers in cash to the tune of INR 3.12 b and DII's were net buyers in cash to the tune of INR 5.29 b. Overall, institutions were net buyers to the tune of INR 2.17 b.
- In Jan series for Nifty, Highest Call OI stands at 5300 strike with 5.61 m shs up 0.29m shs and Put OI stands at 5000 strike with 5.02m shs down 0.12m shs.
- Nifty 5200 Jan PE OI rose by 0.39m shs to 4.98m shs and 5200 Jan CE OI shed by 0.40m shs to 3.14m shs.
- ATM Implied volatility for Nifty decreased to 18.3% as against 19.8% in previous session and the India VIX decreased to 20.98 (Lowest since inception in Nov-07) as against 21.99 in the previous session.
- The market breadth remained positive as the Adv:Dec ratio improved to 2:1 as against 7:5 in the previous session.



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