



MOST Derivatives Daily

NIFTY	18-Nov-09	17-Nov-09	Chg
Spot Price	5,053	5,062	-10
NM Fut Prem/Dis	0	1	-1
MM Fut Prem/Dis	11	11	0

PUT CALL RATIO	18-Nov-09	17-Nov-09	Chg
Total Vol PCR	0.50	0.55	-0.05
Total OI PCR	0.58	0.57	0.01
Nifty Vol PCR	1.50	1.22	0.28
Nifty OI PCR	1.65	1.65	0.00

F&O VOLUME (INR B)	18-Nov-09	17-Nov-09	Chg.(%)
Index Futures	129.1	147.2	-12
Stock Futures	203.7	199.4	2
Index Options	317.8	344.0	-8
Stocks Options	20.1	19.0	6
Long Term Options	2.5	3.5	-28
Total	673.2	713.0	-6

F&O OPEN INTEREST (INR B)	18-Nov-09	17-Nov-09	Chg.(%)
Index Futures	168.0	164.3	2
Stock Futures	313.4	306.2	2
Index Options	538.1	527.5	2
Stocks Options	57.8	55.6	4
Long Term Options	93.1	93.5	0
Total	1,170.4	1,147.2	2

KEY FIGURES (INR B)	BUY	SELL	NET
FII Cash	25.97	21.85	4.12
Domestic Inst. Cash	10.91	13.48	-2.57
FII Index Futures	15.14	11.31	3.83
FII Stock Futures	20.54	19.54	1.01
FII Index Options	33.05	24.58	8.47
FII Stock Options	0.51	0.10	0.42
FII% of Gross Mkt Position as on 17th Nov 09: 33.33%			

CUMULATIVE TRAILING 5 DAY DATA			
VALUE (INR B)	BUY	SELL	NET
FII Cash	127.62	96.93	30.69
Domestic Inst. Cash	32.56	36.21	-3.65
FII Index Futures	56.58	58.36	-1.78
FII Stock Futures	82.94	92.78	-9.84
FII Index Options	153.52	140.63	12.89
FII Stock Options	3.47	1.01	2.46

NIFTY PIVOT POINTS

CLOSE	SUPPORT 2	SUPPORT 1	PIVOT POINT	RESISTANCE 1	RESISTANCE 2
5,055	5,021	5,038	5,059	5,075	5,096

Technical outlook

Nifty has closed near important levels of 5050 in a Doji pattern for a second consecutive day indicating continued indecisiveness at current levels. Support at these levels remains crucial for Nifty to target its recent highs of 5182.

Highlights of the day

- Nifty futures OI increased by 0.86m shs to 29.90 m shs. Nifty Nov futures settled at par as against a premium of 1 in the previous session.
- IT Stocks:-Patni(17% rise in Fut OI along with delivery of 0.72m shs vs 10d-avg of 0.32m shs), Mphasis (21% rise in Fut OI along with delivery of 0.68m shs vs 10d-avg 0.26m shs) and Rolta (14% rise in Fut OI along with delivery of 1.85m shs vs 10d-avg 0.72m shs) witnessed sharp rise in Fut OI and delivery.
- Banking stocks:- Hdfcbank (Del- 0.79m shs vs 10d-avg of 0.48m shs) and Kotakbank (Del- 1.11m shs vs 10d-avg of 0.24m shs) witnessed sharp rise in delivery.
- FII's were net buyers in index futures to the tune of INR 3.83 b with OI increasing by INR 1.3b and net buyers in stock futures to the tune of INR 1.01 b. Overall FII's were net buyers in the futures segment to the tune of INR 4.84 b.
- According to provisional figures, FII's were net buyers in cash to the tune of INR 4.12 b and DII's were net sellers in cash to the tune of INR 2.57 b. Overall, institutions were net buyers to the tune of INR 1.55 b.
- In Nov series for Nifty, Highest Call OI stands at 5100 strike with 4.36 m shs up 0.37m shs and Put OI stands at 4800 strike with 7.58m shs up 1.31m shs.
- Nifty 5000 Nov PE OI rose by 0.62m shs to 5.47m shs and 4500 Dec PE OI shed 0.65m shs to 3.88m shs.
- ATM Implied volatility for Nifty decreased to 20.3 % as against 20.9% in previous session.
- The market breadth turned positive as the Adv:Dec ratio improved to 4:3 as against 1:1 in the previous session.



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