

# MYFNO DAILY

All in one summary of the action in the Indian Derivatives markets

Market Snapshot

## NIFTY TRENDS

Last 10 days	NIFTY	12-Dec-14	Chg	Trend
	Price	8276.90	-0.78%	↓
	OI	20,668 cr	4.4%	↑
	Volume	436725	-3.6%	↓
	IV	13.14	+1.06	↑
	Basis	52.80	+3.60	↑
	PCR	0.88	-0.03	↓
	Roll%	7.3%	-0.1%	↓

### Long Buildup

Symbols	price %	oi %	volume %
RANBAXY	0.0%	1.8%	48%
ADANIENT	0.7%	1.7%	-18%
HINDUNILVR	0.2%	1.4%	-26%
ASIANPAINT	0.7%	1.1%	-6%
SUNPHARMA	0.7%	1.1%	17%

### Short Buildup

Symbols	price %	oi %	volume %
HAVELLS	-5.3%	47.5%	54%
CNXIT	-0.5%	12.8%	37%
INDIACEM	-6.0%	10.2%	92%
GAIL	-4.1%	9.6%	46%
JUSTDIAL	-6.1%	7.4%	63%

### Short Covering

Symbols	price %	oi %	volume %
NMDC	1.1%	-6.8%	42%
BPCL	0.6%	-6.7%	-18%
COALINDIA	0.3%	-5.3%	36%
HEXAWARE	0.6%	-3.8%	-1%
TATAMTRDVR	0.1%	-3.6%	2%

### Long Unwinding

Symbols	price %	oi %	volume %
ADANI PORTS	-0.1%	-10.6%	12%
HINDZINC	-0.6%	-8.7%	31%
CESC	-0.1%	-6.0%	-44%
APOLLOHOSP	-0.3%	-5.6%	-46%
HINDPETRO	-1.5%	-5.0%	-26%

### Premium %

INDIACEM	0.83%
IOB	0.83%
TATACHEM	0.80%
LUPIN	0.80%
OFSS	0.79%

### Discount %

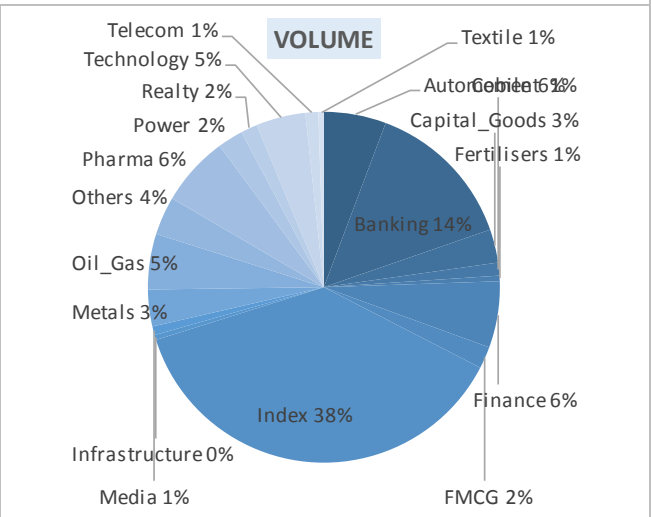
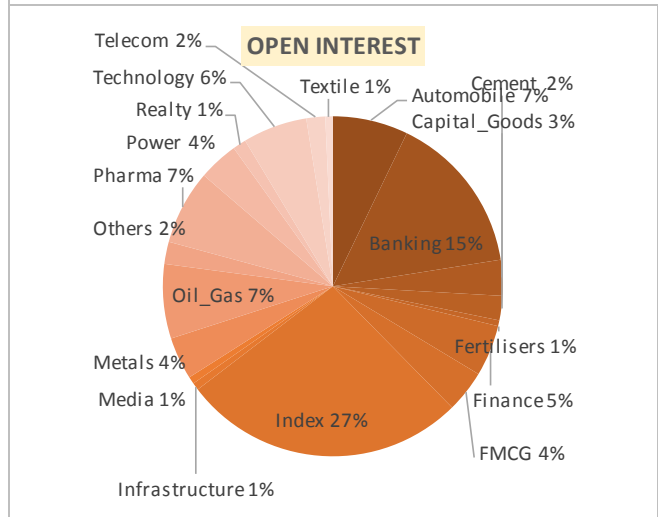
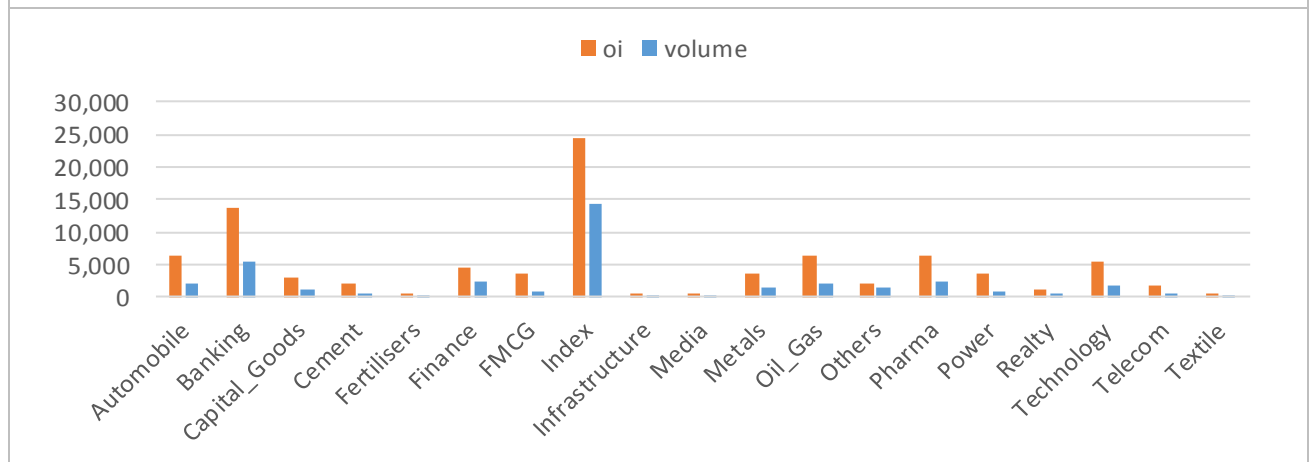
ONGC	-0.43%
JUBLFOOD	-0.18%
CANBK	-0.18%
COLPAL	-0.16%
HDIL	-0.15%

### Rollover%

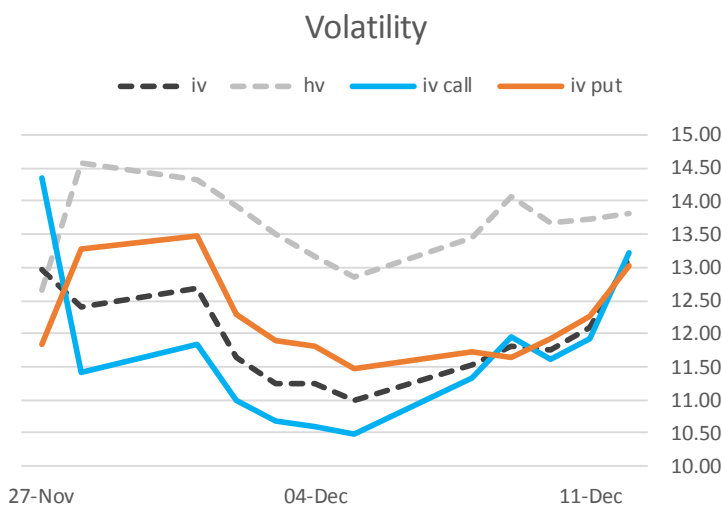
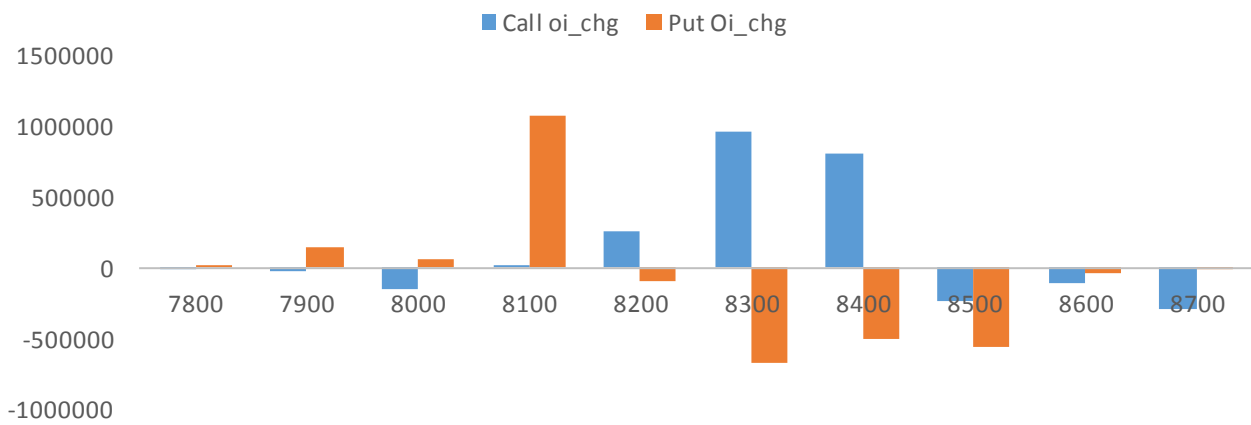
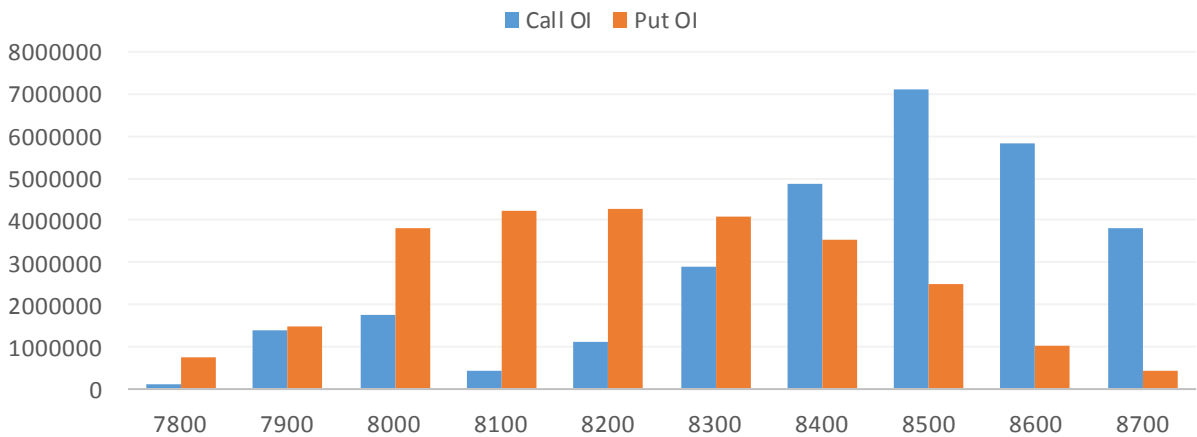
SUNPHARMA	13%
SAIL	11%
EICHERMOT	11%
BANKNIFTY	9%
KOTAKBANK	9%

SECTORAL CHANGES

	price	oi	volume	delivery	basis	rollover
Automobile	-0.5%	0.6%	-3%	43%	0.54%	3%
Banking	-1.4%	0.0%	-31%	31%	0.54%	3%
Capital_Goods	-2.4%	0.9%	-18%	40%	0.37%	3%
Cement	-1.1%	0.7%	26%	44%	0.63%	3%
Fertilisers	-3.6%	2.4%	93%	44%	0.55%	2%
Finance	-2.1%	0.3%	-9%	37%	0.49%	3%
FMCG	-1.2%	-0.2%	13%	49%	0.47%	2%
Index	-1.1%	2.8%	1%	0%	0.45%	3%
Infrastructure	-3.6%	1.6%	46%	29%	0.45%	3%
Media	-4.8%	1.3%	87%	35%	0.42%	5%
Metals	-1.5%	-0.3%	10%	43%	0.52%	3%
Oil_Gas	-2.0%	-0.7%	19%	53%	0.36%	3%
Others	-1.3%	4.5%	22%	46%	0.44%	2%
Pharma	0.1%	-0.8%	37%	42%	0.50%	3%
Power	-1.3%	0.6%	3%	40%	0.47%	3%
Realty	-3.2%	0.1%	-5%	21%	0.42%	4%
Technology	-0.5%	0.0%	24%	54%	0.59%	3%
Telecom	-0.8%	-1.2%	6%	48%	0.50%	2%
Textile	-2.1%	0.0%	-25%	29%	0.64%	2%



PUTCALL



HIGH IV (>HV)

symbol	iv_	hv_	diff
IGL	46.2	34.8	12.26
RELCAPITAL	61.1	50.7	10.73
EXIDEIND	45.1	35.6	9.92
BIOCON	29.6	21.6	8.83
MOTHERSUMI	41.4	32.7	8.66

Low IV (<HV)

symbol	iv_	hv_	diff
AMTEKAUTO	44.8	65.6	-19.99
SAIL	31.9	51.1	-19.25
DLF	56.9	72.5	-15.65
SUNTV	55.7	71.1	-15.34
EICHERMOT	28.4	44.2	-15.31

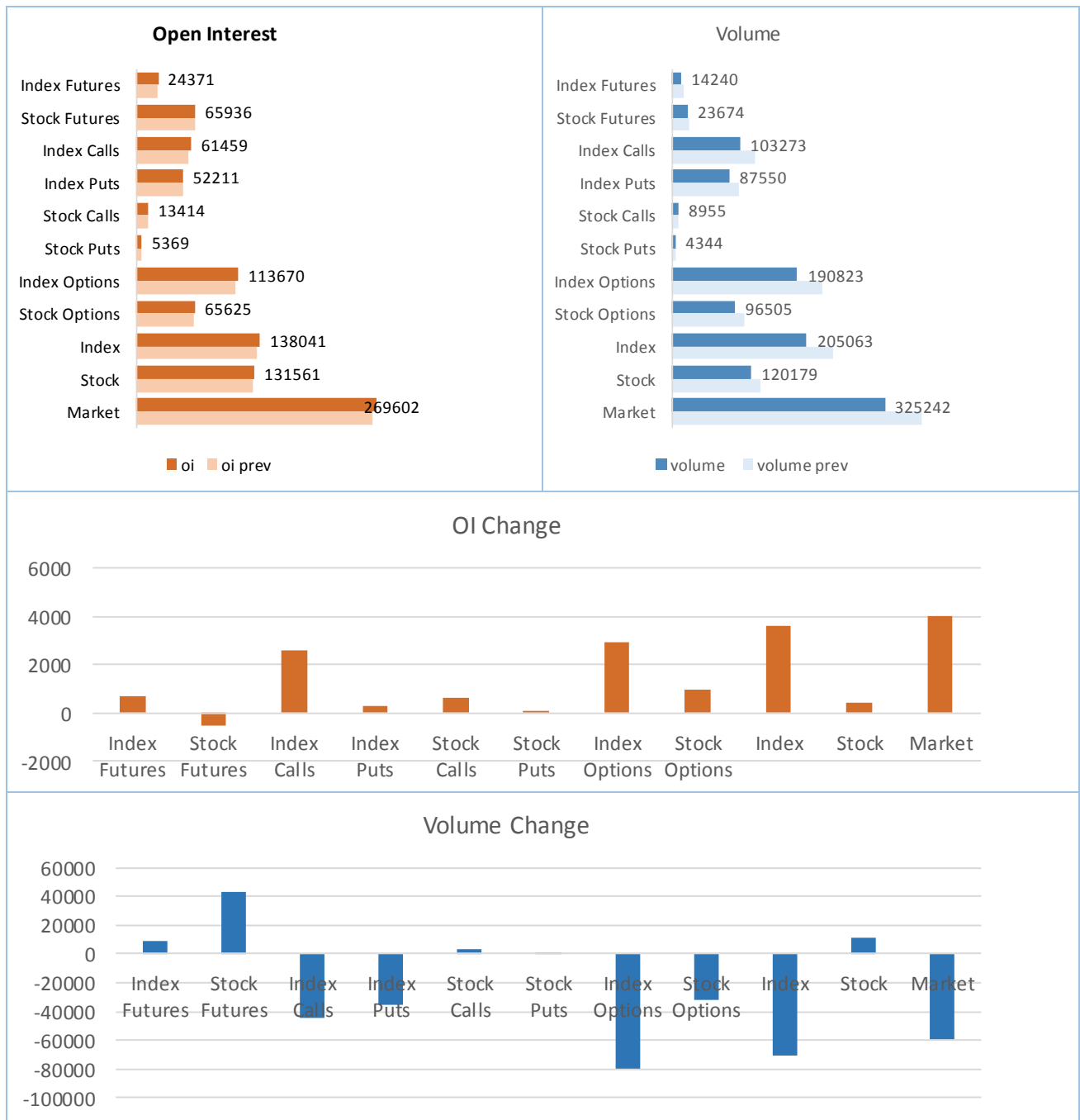
## OTM OPTION ACTIVITY

OTM Calls			OTM Puts		
	volume%	oi%		volume %	oi%
near	<b>47632%</b>	<b>24992%</b>	near	<b>5540%</b>	<b>2756%</b>
TATASTEEL,24-DEC-14,C,410	17140%	8640%	GAIL,24-DEC-14,P,410	1533%	1240%
GAIL,24-DEC-14,C,430	24900%	8300%	ONGC,24-DEC-14,P,320	2269%	691%
CAIRN,24-DEC-14,C,245	2425%	3300%	RELIANCE,24-DEC-14,P,860	508%	316%
HCLTECH,24-DEC-14,C,1540	0%	2586%	RCOM,24-DEC-14,P,80	563%	268%
UPL,24-DEC-14,C,320	3167%	2167%	TATASTEEL,24-DEC-14,P,380	667%	241%
next	<b>17112%</b>	<b>1721%</b>	next	<b>312%</b>	<b>612%</b>
RELIANCE,29-JAN-15,C,920	719%	692%	TCS,29-JAN-15,P,2400	0%	373%
RCOM,29-JAN-15,C,100	676%	669%	JPASSOCIAT,29-JAN-15,P,25	312%	239%
TCS,29-JAN-15,C,2700	15600%	209%	TCS,29-JAN-15,P,2300	0%	0%
RELIANCE,29-JAN-15,C,940	25%	83%			
RELIANCE,29-JAN-15,C,980	92%	69%			

## DELIVERY SPIKES

Symbols	delivery_	delv_chg%	delivery%	price %	volume	volume%	oi chg	oi%
M&M	1547476	551%	81%	-1.2%	978500	42%	121750	3.8%
APOLLOTYRE	1004059	433%	34%	-1.7%	6848000	27%	108000	1.2%
IRB	756708	356%	33%	-3.8%	4047000	47%	358000	4.0%
GRASIM	71896	227%	75%	-0.1%	92000	-29%	6750	0.4%
GLENMARK	676628	206%	60%	0.5%	1712000	236%	-116000	-2.7%
MARUTI	104625	192%	39%	0.9%	722875	12%	-52875	-2.1%
ZEEL	1002563	169%	57%	-2.3%	2535000	59%	501000	4.6%
RELINFRA	731173	166%	25%	-3.3%	6100500	14%	520000	7.1%
PTC	629108	162%	38%	-2.1%	3260000	28%	256000	2.3%
UNITECH	13132727	151%	22%	-5.6%	64090000	44%	4570000	2.6%

## TURNOVER



## FII

