



### DERIVATIVES

#### Market Statistics

Product	No. of Contracts	Turnover (Rs.cr)
Index Futures	16,88,444	38,636.36
Vol Futures	1	0.16
Stock Futures	26,23,161	65,703.29
Index Options	1,74,57,352	3,68,769.53
Stock Options	7,54,554	20,295.32
<b>F&amp;O Total</b>	<b>2,25,23,512</b>	<b>4,93,404.67</b>

#### FII Derivatives Statistics

	OI at end of the day			Inflow / Outflow
	Buy	Sell	Contract Amount	
Index futures	8577.42	7553.92	1022009	21803.37
Index options	43902.02	45999.53	3475185	84672.57
Stock futures	16141.37	14841.92	2081782	51818.19
Stock options	4357.23	4348.52	162196	4027.79
	<b>Net Inflow/Outflow (Cr)</b>			<b>234.15</b>

#### Securities in Ban Period

JINDALSTEL

#### Nifty Future/Option Trading Guide

NIFTY	Short term	Medium term
Support	7735	7650
Resistance	8000	8335

#### Nifty View for the Day

Holding above 7950-8000 zones may attract buying interest in the market but Traders are required to remain cautious as trend has become shaky and selling pressure may again come at higher levels.

#### Quote for the day

MISTAKES ARE PROOF THAT YOU ARE TRYING.

#### Activity Tracking

Stocks (Long Position)	Remarks
Amarajabat, Pageind, Hindunilvr	
Gail, Godrejind, Unionbank	Suggesting strength in these counter
Ashokley, Hindzinc, Jswsteel	
Stocks (Short Covering)	Remarks
Arvind, DHFL, Sksmicro	
DLF, Voltas, Petronet	Suggesting strength in these counter
L&TFH, Tataglobal, BEL	
Stocks (Short Position)	Remarks
Ambujacem, Tatapower, HDFC	
Infy, Sstransfin, Powergrid	Suggesting weakness in these counter
Wipro, Centurytex, Jublfood	
Stocks (Long Liquidation)	Remarks
Titan, Engineersin, Pidilite	
Justdial, IDBI, Relcapital	Suggesting weakness in these counter
Mcleodruss, Colpal, Ajantapharm	

#### Activity in F&O

Nifty August future closed positive at 7896.20 levels. Nifty Future OI increased by 6.80% with a rise in price by 1.15%. It closed at a premium of 16 points as compared to discount of 3 points of previous trading session. Market witnessed buying interest across the board especially in Realty, Metal, Banking and Commodity sector stocks. The market turnover decreased by 0.09% in terms of number of contracts traded vis-à-vis previous trading day and in terms of rupees it also decreased by 0.12%.

#### Indication & Outlook

Put Call Ratio based on Open Interest of Nifty moved up from 0.76 to 0.78 level as compared to the previous trading session. Historical Volatility of Nifty fell down from 33.62 to 33.04 levels and Implied Volatility also fell down from 26.10 to 25.02 levels.

#### Conclusion

Nifty future opened positive but failed to hold 7900 zones and corrected sharply towards 7665 levels. It witnessed support based buying at lower levels and recovered smartly by more than 250 points and closed above 7900 mark. Now if it manages to hold above 7950-8000 zones then bulls may turn back to looking at buying opportunity in beaten down stocks while if slips below 7800 zones then weakness may continue towards 7665 and 7500 zones. On the Option front, maximum Put OI is at 7800 followed by 7600 strike whereas maximum Call OI is at 8600 followed by 8400 strike. Traders are required to remain cautious as the volatility index is hovering above 25 levels. Bank Nifty outperformed the broader market as it took support near to 16650 and bounced back to 17250 zones. Now it has to hold above 17250 to witness an up move towards 17500 and 17800 levels while on the downside support exist at around 17000 and 16650 levels.

### Future STT Call



BPCL : Rs. 865		
Execution Price Range	Stop Loss	Target
Buy Between Rs. 846 to Rs. 855	832	888
<p>BPCL moved up with buying in all the oil marketing companies and also added fresh built up of long position. In the month of June it made low of 805 zones and rallied by more than 20% in August series, recently also it has taken support near to 805 zones so a possibility of smart up move cannot be ruled out led by support based buying and short activity. Traders can buy the stock with stop loss of 832 for the upside target of 888 levels.</p>		

### Future STT Call



AMBUJACEM : Rs. 209		
Execution Price Range	Stop Loss	Target
Sell Between Rs. 212 to Rs. 214	218	201
<p>AMBUJACEM has recently failed to cross its multiple hurdles of 257-260 zones and corrected from 260 to 202 levels. It is falling from last six series with lower highs price formation. It has a weak price structure and also broken the weekly multiple support of 215 levels. It has made a fresh 52 weeks lows and holding below 215 may drag it to lower levels. It is also adding fresh built up of short position and may slide towards 200 and 190 zones. Traders can sell the stock with stop loss of 218 for the downside target of 201 levels.</p>		

### Graphic Snapshot

Futures																																																						
<p><b>%Price Gainers</b></p> <table border="0"> <tr><td>IBREALEST</td><td style="text-align: right;">19.33</td></tr> <tr><td>DLF</td><td style="text-align: right;">16.89</td></tr> <tr><td>AMARAJABAT</td><td style="text-align: right;">9.99</td></tr> <tr><td>PFC</td><td style="text-align: right;">8.85</td></tr> <tr><td>AMTEKAUTO</td><td style="text-align: right;">8.53</td></tr> </table>	IBREALEST	19.33	DLF	16.89	AMARAJABAT	9.99	PFC	8.85	AMTEKAUTO	8.53	<p><b>%Price Losers</b></p> <table border="0"> <tr><td>TATAPOWER</td><td style="text-align: right;">-5.79</td></tr> <tr><td>JUSTDIAL</td><td style="text-align: right;">-5.55</td></tr> <tr><td>PTC</td><td style="text-align: right;">-4.04</td></tr> <tr><td>MINDTREE</td><td style="text-align: right;">-3.51</td></tr> <tr><td>JPPOWER</td><td style="text-align: right;">-2.59</td></tr> </table>	TATAPOWER	-5.79	JUSTDIAL	-5.55	PTC	-4.04	MINDTREE	-3.51	JPPOWER	-2.59	<p><b>Active Futures</b></p> <table border="0"> <tr><td>NIFTY</td><td style="text-align: right;">1,445,327</td></tr> <tr><td>BANKNIFTY</td><td style="text-align: right;">241,077</td></tr> <tr><td>RELIANCE</td><td style="text-align: right;">92,053</td></tr> <tr><td>SBIN</td><td style="text-align: right;">86,695</td></tr> <tr><td>HDFCBANK</td><td style="text-align: right;">85,482</td></tr> </table>	NIFTY	1,445,327	BANKNIFTY	241,077	RELIANCE	92,053	SBIN	86,695	HDFCBANK	85,482	<p><b>%Volume Gainers</b></p> <table border="0"> <tr><td>IBREALEST</td><td style="text-align: right;">187.16</td></tr> <tr><td>GMRINFRA</td><td style="text-align: right;">181.53</td></tr> <tr><td>IDEA</td><td style="text-align: right;">180.58</td></tr> <tr><td>GAIL</td><td style="text-align: right;">155.96</td></tr> <tr><td>SUNTV</td><td style="text-align: right;">118.87</td></tr> </table>	IBREALEST	187.16	GMRINFRA	181.53	IDEA	180.58	GAIL	155.96	SUNTV	118.87	<p><b>% Rollovers</b></p> <table border="0"> <tr><td>JUBLFOOD</td><td style="text-align: right;">65.66</td></tr> <tr><td>HCLTECH</td><td style="text-align: right;">64.08</td></tr> <tr><td>HINDALCO</td><td style="text-align: right;">59.81</td></tr> <tr><td>BHEL</td><td style="text-align: right;">59.64</td></tr> <tr><td>BAJAJ-AUTO</td><td style="text-align: right;">59.26</td></tr> </table>	JUBLFOOD	65.66	HCLTECH	64.08	HINDALCO	59.81	BHEL	59.64	BAJAJ-AUTO	59.26
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RELCAPITAL,27-AUG-15,P,300	-46																																																					

**Derivatives Lesson: LONG BUTTERFLY STRATEGY**

- The butterfly spread is a neutral strategy that is a combination of a bull spread and a bear spread. It is a limited profit, limited risk options strategy. There are 3 striking prices involved in a butterfly spread and it can be constructed using calls or puts.
- Long butterfly spreads are entered when the investor thinks that the underlying stock will not rise or fall much by expiration. Using calls, the long butterfly can be constructed by buying one lower striking in-the-money call, writing two at-the-money calls and buying another higher striking out-of-the-money call. A resulting net debit is taken to enter the trade.
- Max Profit = Strike Price of Short Call - Strike Price of Lower Strike Long Call - Net Premium Paid - Commissions Paid
- Max Loss = Net Premium Paid + Commissions Paid
- Upper Breakeven Point = Strike Price of Higher Strike Long Call - Net Premium Paid
- Lower Breakeven Point = Strike Price of Lower Strike Long Call + Net Premium Paid

<b>ROLLOVER ANALYSIS - August Expiry</b>									
<b>Rollover in Top Ten stocks on date 25/08/2015, Tuesday (August Expiry)</b>									
	<b>Rollover for Aug Expiry on 25-Aug-2015, Tuesday (Current Expiry)</b>			<b>Rollover for July Expiry on 28-July - 2015, Tuesday (Previous Expiry)</b>			<b>Rollover for July Expiry on 30-July - 2015, Thursday (Previous Expiry)</b>		
<b>Symbol</b>	<b>Rollover</b>	<b>Rollover %</b>	<b>Cost</b>	<b>Rollover</b>	<b>Rollover %</b>	<b>Cost</b>	<b>Rollover</b>	<b>Rollover %</b>	<b>Cost</b>
TCS	2,343,750	54.50	0.54	1,600,250	40.59	0.54	3,329,125	79.79	0.59
RELIANCE	16,559,750	46.63	0.67	22,227,250	62.98	0.62	32,937,000	91.06	0.71
ITC	17,753,000	50.66	0.56	15,785,000	49.91	0.55	27,627,000	81.88	0.40
ONGC	10,624,000	38.36	0.28	14,878,000	48.80	0.54	27,858,000	84.54	0.72
HDFCBANK	18,075,500	55.90	0.70	20,444,250	64.11	0.78	30,135,500	90.77	0.61
COALINDIA	7,213,000	28.38	0.30	8,363,000	37.40	0.46	18,342,000	78.39	0.61
INFY	8,979,250	53.30	0.51	8,411,250	49.18	0.51	14,343,750	80.56	0.32
SUNPHARMA	5,769,000	43.68	0.51	8,986,750	54.24	0.56	15,482,500	87.61	0.42
SBIN	29,446,000	45.60	0.49	32,283,000	50.03	0.50	60,330,000	84.85	0.62
HDFC	6,897,250	55.33	0.54	7,280,000	65.89	0.57	9,324,750	85.28	0.43
<b>NIFTY</b>	<b>12,726,450</b>	<b>48.65</b>	<b>0.37</b>	<b>10,076,925</b>	<b>40.40</b>	<b>0.50</b>	<b>17,141,700</b>	<b>65.92</b>	<b>0.47</b>

<b>Stock Wise Rollover on date 25/08/2015, Tuesday (August Expiry)</b>							
<b>Symbol</b>	<b>Open Interest</b>				<b>Rollover</b>		
	<b>Near Month OI</b>		<b>Next Month OI</b>		<b>Rollover</b>	<b>Rollover %</b>	<b>Cost</b>
	<b>Near</b>	<b>% Chg</b>	<b>Next</b>	<b>% Chg</b>			
JUBLFOOD	597,500	-34.07	1,141,500	42.96	1,142,250	65.66	0.18
HCLTECH	2,923,500	-41.34	5,208,750	64.98	5,215,000	64.08	0.52
HINDALCO	23,798,000	-31.18	34,766,000	48.48	35,414,000	59.81	-0.81
BHEL	12,629,000	-44.30	18,390,000	100.76	18,662,000	59.64	-1.81
BAJAJ-AUTO	891,500	-35.94	1,290,000	76.35	1,296,875	59.26	0.43
BHARTIARTL	9,978,000	-8.46	14,091,000	44.26	14,113,000	58.58	0.47
CESC	791,000	-30.15	1,024,000	37.63	1,024,000	56.42	0.25
HDFCBANK	14,258,000	-29.12	18,005,000	48.66	18,075,500	55.90	0.70
HDFC	5,568,250	-32.14	6,877,250	101.87	6,897,250	55.33	0.54
KOTAKBANK	6,325,000	-24.81	7,709,500	30.99	7,740,000	55.03	0.60

Sector Wise Rollover on date on date 25/08/2015, Tuesday (August Expiry)						
Symbol	Open Interest				Rollover	Rollover %
	Near Month OI		Next Month OI			
	Near	% Chg	Next	% Chg		
Capital Goods	30,419,625	-32.01	32,220,875	61.63	32,567,125	51.70
Infrastructure	94,052,000	-40.36	98,319,000	112.13	99,465,000	51.40
Telecom	55,034,000	-25.94	56,027,500	69.05	56,463,500	50.64
Technology	29,076,625	-23.82	26,901,000	65.78	27,057,500	48.20
FMCG	57,242,875	-20.87	43,011,375	35.79	43,344,125	43.09
Metals	153,929,750	-22.52	111,986,000	44.73	116,087,500	42.99
Banking	287,633,250	-21.50	201,742,250	41.45	205,878,750	41.72
Finance	143,942,625	-23.48	100,870,500	42.20	102,545,500	41.60
Media	25,318,000	-26.22	17,789,000	80.94	17,897,500	41.41
Pharma	35,177,500	-23.72	24,563,000	64.33	24,707,250	41.26

Nifty Rollover Comparison Data (Last two months)					
Day	Current Month (Aug Exp)		Day	Previous Month (July Exp)	
	Date	Rollover		Date	Rollover
Monday	8/24/2015	33.89%	Monday	7/27/2015	23.69%
<b>Tuesday</b>	8/25/2015	<b>48.65%</b>	Tuesday	7/28/2015	40.40%
Wednesday	8/26/2015	-	Wednesday	7/29/2015	53.25%
Thursday	8/27/2015	-	<b>Thursday</b>	<b>7/30/2015</b>	<b>65.92%</b>

Jublflood, Hcltech, Hindalco, BHEL, Bajajauto, Bhartiatl, CESC, HDFC, HDFCBank and Kotakbank are top in stocks rollover.

Capital Goods, Infrastructure, Telecom, Technology, FMCG, Metals, Banking, Finance, Media and Pharma sector are top in sector wise rollover.

Nifty future has seen Rollover of 48.65% for August series (Two days before expiry).

Nifty future rolled at cost of 0.37%, at premium of around 27-30 points.

#### Trading Laws:

- A Trader not observing STOP LOSS cannot survive for long.
- Never re-schedule your stop loss, square up first and then take a fresh view.
- Book small losses by buying / selling near support / resistance, and look for big gains, this will maximize the gains.
- Don't try to anticipate the change in main trend, so don't go against trend

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