

**D E R I V A T I V E S****Market Statistics**

Product	No. of Contracts	Turnover (Rs.cr)
Index Futures	7,76,047	21,353.93
Vol Futures	0	0
Stock Futures	10,89,400	32,672.87
Index Options	75,47,188	1,76,616.36
Stock Options	4,76,182	14,111.69
<b>F&amp;O Total</b>	<b>98,88,817</b>	<b>2,44,754.83</b>

**FII Derivatives Statistics**

	<u>OI at end of the day</u>				<u>Inflow / Outflow</u>
	Buy	Sell	Contract	Amount	
Index futures	1633.74	1865.22	627060	15023.30	-231.48
Index options	16078.06	15473.30	2451752	65407.79	604.76
Stock futures	3932.42	3082.94	1779254	49762.15	849.48
Stock options	2052.18	2067.30	77685	2144.27	-15.13
<b>Net Inflow/Outflow (Cr)</b>					<b>1207.63</b>

**Securities in Ban Period**

AMTEKAUTO

**Nifty Future/Option Trading Guide**

NIFTY	Short term	Medium term
Support	8440	8330
Resistance	8650	8800

**Nifty View for the Day**

It has to cross and hold above 8580 levels else bears may get the grip on the market.

**1<sup>st</sup> Quarterly result**

BATAINDIA, CANBK, SIEMENS &amp; TATACHEM

**Activity Tracking**

Stocks (Long Position)	Remarks
Unionbank, Pidilite, OFSS	Suggesting strength in these counter
SRF, Britannia, Maruti	
MRF, Hexaware, Ibulhsgfin	
Stocks (Short Covering)	Remarks
Mothersumi, Canbk, Amarajabat	Suggesting strength in these counter
Techm, IOB, Axisbank	
Recltd, Coalindia, Tatasteel	
Stocks (Short Position)	Remarks
Heromotoco, Arvind, Bhartiartl	Suggesting weakness in these counter
Idea, Gail, Jswenergy	
Castrolind, Star, IDFC	
Stocks (Long Liquidation)	Remarks
ACC, Wipro, Engineersin	Suggesting weakness in these counter
Indusindbk, HDFC, Rcom	
IRB, UBL, Unitech	

**Activity in F&O**

Nifty August Future closed negative at 8547.55 levels. Nifty Future OI decreased by 4.41% with a fall in price by 0.17%. It closed at a premium of 31 points as compared to premium of 18 points of previous trading session. Market witnessed buying interest in Metal, Banking and Auto sector stocks while selling pressure was seen in Capital Goods, FMCG, Oil & Gas and IT sector stocks. The market turnover increased by 110.78% in terms of number of contracts traded vis-à-vis previous trading day and in terms of rupees it also increased by 104.60%.

**Indication & Outlook**

Put Call Ratio based on Open Interest of Nifty remained unchanged at 0.92 levels as compared to previous trading session. Historical Volatility of Nifty fell down from 17.50 to 16.99 levels and Implied Volatility also fell down from 14.50 to 13.88 levels.

**Conclusion**

Nifty future opened positive but profit booking at higher levels dragged the index towards 8450 levels post RBI's policy decision. It witnessed partial recovery in the last hour of the trade but settled the day with the loss of around 15 points. Now if it fails to hold 8520 zones then profit booking of recent move may be seen towards 8480 and 8440 levels. While if it manages to cross and hold above 8580 then an up move may be seen towards 8635 and 8650 zones. On the Option front, maximum Put OI is at 8200 followed by 8300 strike whereas maximum Call OI is at 8800 followed by 9000 strike. Bank Nifty continued the outperformance of last couple of trading sessions and regained its 19000 levels. Unlike the broader market it closed with the gains of 120 points. Now it needs to continue to hold above 19000 levels to move up towards 19250 levels while on the downside next major support exist at around 18800 then 18650 levels.

## Future STT Call



COALINDIA: Rs. 444

Execution Price Range	Stop Loss	Target
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Buy Between Rs. 435 to Rs. 440	429	454
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COALINDIA has made new lifetime high of 445 and has been moving upwards from consecutive five series. It has been witnessing fresh built up of long position and those longs are intact in the counter. It is making higher top - higher bottom formation and is trading with rising trading and delivery volumes. Thus traders can buy the stock with stop loss of 429 for the upside immediate target of 454 levels.

## Future STT Call



ACC: Rs. 1382

Execution Price Range	Stop Loss	Target
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Sell Between Rs. 1394 to Rs. 1408	1429	1345
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ACC has been continuously witnessing selling pressure from last three weeks as it couldn't hold multiple hurdle of 1500 zone. Recently, it has given a bounce back move 1350 to 1410 zone but bears are again pulling the stock to lower levels with liquidation of long position. As per its price behavior it may retest it recent lows of 1350-1345 levels. Thus recommending selling the stock with the stop loss of 1429 for the downside target of 1345 levels.

## Graphic Snapshot

Futures									
%Price Gainers		%Price Losers		Active Futures		%Volume Gainers		% Rollovers	
ADANIENT	11.57	SUNTV	-5.04	NIFTY	591,394	PIDILITIND	485.75	GRASIM	17.25
UNIONBANK	8.06	IDEA	-4.04	BANKNIFTY	184,066	BRITANNIA	422.19	HINDPETRO	9.52
CEATLTD	7.91	GAIL	-3.17	SBIN	53,483	ADANIENT	320.42	RELCAPITAL	8.3
MRF	7.42	HEROMOTOCO	-3.01	ICICIBANK	33,860	SAIL	283.27	NHPC	7.85
PIDILITIND	6.91	JPOWER	-2.92	TATASTEEL	30,872	MOTHERSUMI	269.14	PTC	7.5
%OI Gainers		%OI Losers		%Premiums		%Discounts		OI % of Mkt. Limit	
DJIA	52.37	MOTHERSUMI	-19.04	UNITECH	1.34	GAIL	-1.77	AMTEKAUTO	99.41
UNIONBANK	22.20	CANBK	-13.26	JPASSOCIAT	0.90	DLF	-1.17	IBREALEST	84.62
PIDILITIND	21.54	AMARAJABAT	-13.21	SOUTHBANK	0.85	BATAINDIA	-1.06	JPASSOCIAT	72.3
OFSS	20.42	ICICIBANK	-7.78	PAGEIND	0.81	UNIONBANK	-0.91	HEXAWARE	70.61
SRF	15.98	TATAMTRDVR	-7.69	INDIACEM	0.77	TITAN	-0.73	INDIACEM	70.2
Options									
Most Active (Calls)		%Volume gainers (Calls)		Most Active (Puts)		%Volume gainers (Puts)			
NIFTY,27-AUG-15,C,8600	803190	NIFTY,27-AUG-15,C,7600	18,100	NIFTY,27-AUG-15,P,8500	754,782	HEROMOTOCO,27-AUG-15,P,2800	30,200		
NIFTY,27-AUG-15,C,8700	718593	ADANIENT,27-AUG-15,C,105	12,600	NIFTY,27-AUG-15,P,8400	660,862	HDFCBANK,27-AUG-15,P,1020	14,400		
NIFTY,27-AUG-15,C,8800	594202	HINDALCO,27-AUG-15,C,112.5	11,800	NIFTY,27-AUG-15,P,8300	448,710	UNIONBANK,27-AUG-15,P,200	6,600		
NIFTY,27-AUG-15,C,8500	373018	BRITANNIA,27-AUG-15,C,3400	5,480	NIFTY,27-AUG-15,P,8200	395,788	ADANIPORTS,27-AUG-15,P,340	6,500		
NIFTY,27-AUG-15,C,8900	331192	PIDILITIND,27-AUG-15,C,600	4,733	NIFTY,27-AUG-15,P,8100	285,321	HEROMOTOCO,27-AUG-15,P,2750	5,584		
%OI Gainers (Calls)		%OI Losers (Calls)		%OI Gainers (Puts)		%OI Losers (Puts)			
IDEA,27-AUG-15,C,165	8,400	AMARAJABAT,27-AUG-15,C,940	-58	UNIONBANK,27-AUG-15,P,200	3,033	SRF,27-AUG-15,P,1250	-77		
BRITANNIA,27-AUG-15,C,3400	4,140	CEATLTD,27-AUG-15,C,920	-51	TATASTEEL,27-AUG-15,P,200	2,657	HDFC,27-AUG-15,P,1320	-49		
ADANIENT,27-AUG-15,C,105	1,671	CANBK,27-AUG-15,C,260	-44	HEROMOTOCO,27-AUG-15,P,2800	2,000	WOCKPHARMA,27-AUG-15,P,1500	-39		
PIDILITIND,27-AUG-15,C,600	1,533	EICHERMOT,27-AUG-15,C,19500	-44	UPL,27-AUG-15,P,5501	1,767	HCLTECH,27-AUG-15,P,940	-36		
NIFTY,29-OCT-15,C,8400	1,073	SUNTV,27-AUG-15,C,340	-44	ADANIPORTS,27-AUG-15,P,3401	1,557	SUNTV,27-AUG-15,P,380	-35		

**Derivatives Lesson: SHORT STRADDLE STRATEGY**

- A short straddle is a strategy to be adopted when the investor feels the market will not show much movement. He sells a Call and a Put on the same stock / index for the same maturity and strike price. It creates a net income for the investor.
- If the stock / index do not move much in either direction, the investor retains the Premium as neither the Call nor the Put will be exercised. However, incase the stock / index moves in either direction, up or down significantly, the investor's losses can be significant. So this is a risky strategy and should be carefully adopted and only when the expected volatility in the market is limited.
- Max profit = Limited to the premium received.
- Max loss = Unlimited
- Upper Breakeven Point = Strike Price of Short Call + Net Premium Received
- Lower Breakeven Point = Strike Price of Short Put - Net Premium Received

**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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