



DERIVATIVES

Market Statistics

Product	No. of Contracts	Turnover (Rs.cr)
Index Futures	8,92,824	28,996.34
Vol Futures	0	0
Stock Futures	19,53,864	66,845.91
Index Options	1,28,10,561	3,14,505.50
Stock Options	5,80,803	17,981.78
F&O Total	1,62,38,052	4,28,329.54

FII Derivatives Statistics

	OI at end of the day			Inflow / Outflow
	Buy	Sell	Contract	
Index futures	7036	8317	760221	26726
Index options	18193	17407	2179801	74160
Stock futures	16814	18129	1293125	52069
Stock options	2176	2267	144233	3924
Net Inflow/Outflow (Cr)				-1902

Securities in Ban Period

NIL

Nifty Future/Option Trading Guide

NIFTY	Short term	Medium term
Support	8150	7850
Resistance	8330	8500

Nifty View for the Day

Now it has to hold above 8180 zones to get a bounce back move towards 8250 zones.

Q2 FY'16 Result

BEL, BHARATFORG, DRREDDY, GLENMARK, GRASIM, IFCI, MRF, NTPC, SRTRANSFIN & YESBANK

Activity Tracking

Stocks (Long Position)	Remarks
Ucobank, Kotakbank, NCC	
ACC, BEML, Rcom	Suggesting strength in these counter
Jindalstel, Voltas, SRF	
Stocks (Short Covering)	Remarks
Crompgreav, Hindunilvr, HDIL	
Bataindia, Sksmicro, NMDC	Suggesting strength in these counter
Infratel, Divislab, Jubfood	
Stocks (Short Position)	Remarks
Amarajabat, Indusindbk, Drreddy	
Bhatarforg, PNB, Axisbank	Suggesting weakness in these counter
Bankindia, Icicbank, Ashokley	
Stocks (Long Liquidation)	Remarks
Ceatltd, TVSmotor, Mclodruss	
Ajantapharm, Recltd, Lupin	Suggesting weakness in these counter
Amtekauto, Andhrabank, Hindzinc	

Activity in F&O

Nifty October future closed negative at 8173.60 levels. Nifty Future OI decreased by 3.18% with a fall in price by 0.86%. It closed at a premium of 2 points as compared to the premium of 11 points in previous session. Market witnessed selling pressure in Power, Realty, Banking and Healthcare sector stocks while buying interest was seen in Consumer durables and IT stocks. The market turnover increased by 49.89% in terms of number of contracts traded vis-à-vis previous trading day but in terms of rupees it increased by 50.70%.

Indication & Outlook

Put Call Ratio based on Open Interest of Nifty fell down from 1.10 to 1.06 levels as compared to previous trading session. Historical Volatility of Nifty fell down from 17.47 to 17.41 levels and Implied Volatility also fell down from 16.68 to 16.59 levels.

Conclusion

Nifty future opened below its immediate support of 8220 zones and witnessed selling pressure by breaking its support of 8180 and fell down towards 8140 levels. However short covering move and buying in selective IT counters support the index to recover from lower levels but finally it ended the sessions with the loss of around 60 points below 8200 zones. Now for the day, it has to hold above 8180 zones to get a bounce back move towards 8250 zones while holding below 8150 may drag it to 8100 levels. On the Option front, maximum Put OI is at 8200 followed by 8000 strike, whereas maximum Call OI is at 8300 followed by 8400 strike. Bank Nifty opened negative and witnesses sharp selloff of more than 2% and closed below immediate support of 17500 levels. Now it has support near to 17250-17181 zones while hurdle shifted from 18000 to 17800 levels.

Future STT Call



M&M : Rs. 1236 (NOVEMBER EXPIRY)		
Execution Price Range	Stop Loss	Target
Sell Between Rs. 1248 to Rs. 1260	1280	1200
<p>M&M has been falling from last two weeks as it failed to cross crucial hurdle of 1300 levels. It has been witnessing liquidation of long followed by fresh short positions. It has broken and closed below its immediate support of 1236 zones. According to its recent price behavior it may continue to drift lower towards 1200 zones. Thus recommending to sell the stock with the stop loss of 1280 for the downside target of 1200 levels.</p>		

Future STT Call



HCLTECH: Rs. 882 (NOVEMBER EXPIRY)		
Execution Price Range	Stop Loss	Target
Buy Between Rs. 866 to Rs. 874	850	910
<p>HCLTECH fell down sharply in the beginning of series from 986 to 811 levels with built up of short position but has taken multiple supports near to 812-817 zones. Recently, it witnessed a breakout from its consolidated range by crossing its hurdle of 870 zones. As per its recent price behavior now if it sustains above 870 zones then may attract a sharp short covering move towards 910 levels. One can go long to play the short covering spike with stop loss of 850 for the upside immediate target of 910 levels.</p>		

Graphic Snapshot

<p>Futures</p> <table border="1"> <tr> <td> <p>%Price Gainers</p> <ul style="list-style-type: none"> SKSMICRO: 6.40 NCC: 5.26 UCOBANK: 4.19 SRF: 3.85 COLPAL: 3.33 </td> <td> <p>%Price Losers</p> <ul style="list-style-type: none"> AXISBANK: -7.25 AMARAJABAT: -6.47 BHARATFORG: -5.12 ICICIBANK: -4.33 JSWENERGY: -3.77 </td> <td> <p>Active Futures</p> <ul style="list-style-type: none"> NIFTY: 663,944 BANKNIFTY: 228,439 AXISBANK: 116,228 ICICIBANK: 58,285 YESBANK: 55,429 </td> <td> <p>%Volume Gainers</p> <ul style="list-style-type: none"> NCC: 436.79 EXIDEIND: 326.60 AMARAJABAT: 281.73 IFCI: 231.03 DRREDDY: 193.08 </td> <td> <p>% Rollovers</p> <ul style="list-style-type: none"> COLPAL: 82.43 TITAN: 81.85 JSWSTEEL: 79.97 SAIL: 79.21 AUROPHARMA: 77.61 </td> </tr> <tr> <td> <p>%OI Gainers</p> <ul style="list-style-type: none"> AMARAJABAT: 47.51 INDUSINDBK: 38.15 UCOBANK: 22.77 MARICO: 18.90 DRREDDY: 18.25 </td> <td> <p>%OI Losers</p> <ul style="list-style-type: none"> CEATLTD: -23.43 TVSMOTOR: -17.30 MCLEODRUSS: -13.82 CROMPGREAV: -13.51 HINDUNILVR: -13.15 </td> <td> <p>%Premiums</p> <ul style="list-style-type: none"> CEATLTD: 0.69 UNITECH: 0.66 UCOBANK: 0.59 AMTEKAUTO: 0.48 SAIL: 0.46 </td> <td> <p>%Discounts</p> <ul style="list-style-type: none"> GODREJIND: -1.33 KSCL: -0.85 OIL: -0.69 NMDC: -0.40 SYNDIBANK: -0.37 </td> <td> <p>OI % of Mkt. Limit</p> <ul style="list-style-type: none"> JINDALSTEL: 88.42 IDBI: 84.33 JPASSOCIAT: 83.69 CENTURYTEX: 83.66 UNITECH: 83.64 </td> </tr> </table>					<p>%Price Gainers</p> <ul style="list-style-type: none"> SKSMICRO: 6.40 NCC: 5.26 UCOBANK: 4.19 SRF: 3.85 COLPAL: 3.33 	<p>%Price Losers</p> <ul style="list-style-type: none"> AXISBANK: -7.25 AMARAJABAT: -6.47 BHARATFORG: -5.12 ICICIBANK: -4.33 JSWENERGY: -3.77 	<p>Active Futures</p> <ul style="list-style-type: none"> NIFTY: 663,944 BANKNIFTY: 228,439 AXISBANK: 116,228 ICICIBANK: 58,285 YESBANK: 55,429 	<p>%Volume Gainers</p> <ul style="list-style-type: none"> NCC: 436.79 EXIDEIND: 326.60 AMARAJABAT: 281.73 IFCI: 231.03 DRREDDY: 193.08 	<p>% Rollovers</p> <ul style="list-style-type: none"> COLPAL: 82.43 TITAN: 81.85 JSWSTEEL: 79.97 SAIL: 79.21 AUROPHARMA: 77.61 	<p>%OI Gainers</p> <ul style="list-style-type: none"> AMARAJABAT: 47.51 INDUSINDBK: 38.15 UCOBANK: 22.77 MARICO: 18.90 DRREDDY: 18.25 	<p>%OI Losers</p> <ul style="list-style-type: none"> CEATLTD: -23.43 TVSMOTOR: -17.30 MCLEODRUSS: -13.82 CROMPGREAV: -13.51 HINDUNILVR: -13.15 	<p>%Premiums</p> <ul style="list-style-type: none"> CEATLTD: 0.69 UNITECH: 0.66 UCOBANK: 0.59 AMTEKAUTO: 0.48 SAIL: 0.46 	<p>%Discounts</p> <ul style="list-style-type: none"> GODREJIND: -1.33 KSCL: -0.85 OIL: -0.69 NMDC: -0.40 SYNDIBANK: -0.37 	<p>OI % of Mkt. Limit</p> <ul style="list-style-type: none"> JINDALSTEL: 88.42 IDBI: 84.33 JPASSOCIAT: 83.69 CENTURYTEX: 83.66 UNITECH: 83.64
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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

ROLLOVER ANALYSIS - October Expiry									
Rollover in Top Ten stocks on date 28/10/2015, Wednesday (October Expiry)									
	Rollover for Oct Expiry on 28-Oct - 2015, Wednesday (Current Expiry)			Rollover for Sept Expiry on 23-Sept -2015, Wednesday (Previous Expiry)			Rollover for Sept Expiry on 24- Sept -2015, Thursday (Previous Expiry)		
Symbol	Rollover	Rollover %	Cost	Rollover	Rollover %	Cost	Rollover	Rollover %	Cost
TCS	2,498,200	60.80	0.51	3,167,725	73.99	0.36	3,780,525	83.31	0.22
RELIANCE	19,818,000	73.07	0.54	20,493,250	65.37	0.62	28,350,750	85.72	0.74
ITC	22,216,000	70.16	0.48	22,154,200	64.53	0.59	28,311,400	77.41	0.39
ONGC	10,266,000	52.23	-1.21	13,728,000	53.35	0.55	20,250,000	75.51	0.64
HDFCBANK	22,789,500	75.36	0.63	19,488,000	72.88	0.61	23,465,500	84.29	0.53
COALINDIA	10,190,400	53.66	0.24	9,110,600	56.41	0.56	13,528,400	75.79	0.71
INFY	9,704,000	71.70	0.49	9,731,750	56.18	-0.17	12,982,000	72.21	-0.40
SUNPHARMA	6,794,400	61.11	0.47	7,209,350	63.84	0.31	8,618,600	74.92	0.35
SBIN	47,750,000	65.46	0.25	43,800,000	67.66	0.50	53,689,000	84.51	0.75
HDFC	8,482,000	73.52	0.49	8,395,700	65.89	0.57	11,062,100	82.58	0.41
NIFTY	16,482,375	60.65	0.47	15,269,450	49.87	0.42	19,160,475	61.22	0.35

Stock Wise Rollover on date 28/10/2015, Wednesday (October Expiry)							
Symbol	Open Interest				Rollover		
	Near Month OI		Next Month OI		Rollover	Rollover %	Cost
	Near	% Chg	Next	% Chg			
COLPAL	379,500	-41.25	1,778,500	17.90	1,781,000	82.43	-0.50
TITAN	2,003,000	-36.15	8,970,000	9.14	9,033,000	81.85	-0.14
JSWSTEEL	2,472,500	-28.28	9,860,400	9.71	9,869,400	79.97	0.50
SAIL	6,776,000	-49.34	24,984,000	39.64	25,821,000	79.21	-1.56
AUROPHARMA	3,814,000	-30.84	13,186,600	15.03	13,218,800	77.61	0.63
SKSMICRO	2,323,000	-48.15	7,942,000	18.71	7,947,000	77.38	0.49
SRF	230,250	-48.17	765,600	43.37	765,600	76.88	0.82
IDBI	9,332,000	-37.84	30,664,000	9.48	31,016,000	76.87	0.64
JUBLFOOD	551,250	-35.22	1,817,700	13.17	1,819,500	76.75	0.54
YESBANK	3,378,500	-58.24	10,991,400	94.72	11,048,100	76.58	0.49

Sector Wise Rollover on date 28/10/2015, Wednesday (October Expiry)

Symbol	Open Interest				Rollover	Rollover %
	Near Month OI		Next Month OI			
	Near	% Chg	Next	% Chg		
Infrastructure	52,299,000	-34.33	135,762,600	33.19	136,092,700	72.24
Metals	75,088,500	-40.73	177,914,400	35.28	180,384,200	70.61
FMCG	28,353,350	-44.71	65,196,400	45.67	65,493,100	69.79
Telecom	38,799,600	-33.50	85,604,500	31.82	86,031,200	68.92
Pharma	20,193,125	-32.91	39,893,675	32.18	40,034,375	66.47
Power	89,129,000	-40.19	174,167,600	42.95	175,282,000	66.29
Finance	75,339,000	-37.48	144,586,100	44.64	145,738,150	65.92
Banking	180,598,500	-31.41	345,111,300	43.39	348,672,600	65.88
Capital_Goods	17,639,000	-36.76	33,416,400	30.51	34,030,100	65.86
Textile	4,947,750	-27.70	8,731,150	25.24	8,744,550	63.86

Nifty Rollover Comparison Data (Last two months)

Day	Current Month (Oct Exp)		Day	Previous Month (Sept Exp)	
	Date	Rollover		Date	Rollover
Monday	10/26/2015	37.36%	Monday	9/21/2015	28.25%
Tuesday	10/27/2015	46.10%	Tuesday	9/22/2015	42.25%
Wednesday	10/28/2015	60.65%	Wednesday	9/23/2015	49.87%
Thursday	10/29/2015	-	Thursday	9/24/2015	61.22%

Colpal, Titan, Jswsteel, SAIL, Auropharma, Sksmicro, SRF, IDBI, Jublfood and Yesbank are top in stocks rollover.

Infrastructure, Metals, FMCG, Telecom, Pharma, Power, Finance, Banking, Capital Goods and Textile stocks are top in sector wise rollover.

Nifty future has seen Rollover of 60.65% for October series (One day before expiry).

Nifty future rolled at cost of 0.45%, at premium of around 31-33 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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