

## DERIVATIVE STRATEGY | DAILY



### OUR REPORTS

#### Fundamental

Company Report  
Sector Report  
Theme Based Report

#### Daily & Weekly

Fundamental Market Update  
Technical Market Update  
Derivative Market Update

#### Fortnightly

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#### Monthly

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Insurance and Mutual Fund Report  
Inflation Report  
Exports-Imports Report

#### Quarterly

India and Global Strategy Report  
India Economy Report

#### Others

Event Based Report  
RBI Monetary Review Report  
Annual Budget Review Report

27<sup>th</sup> August, 2010

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**ANALYSIS OF FUTURES & OPTIONS MARKET**

**Nifty (5462.35)**

**AUGUST FUTURE**

Price: 5469.85 (-0.73%)

Premium: 7.50

Open Int: 16547450 (-31%)

**SEPTEMBER FUTURE**

Price: 5474.10 (-0.80%)

Premium: 11.75

Open Int: 23031600 (+38%)

**NIFTY DAILY CHART**



**Trading Calls**

**◆ Long Indiabulls Real Estate Future**

Buy Sep Future @ Rs 174/- Target: Rs 192/-  
SL: Rs 164/- Lot Size: 2000

**◆ Long M&M Call option**

Buy Sep 620 Call option @ Rs 21/- Target: Rs 44/- Lot Size: 250

**HIGHLIGHTS**

- ⇒ Nifty opened in the positive territory and sustained in the green for most part of the day. It closed higher by 0.28% and appears likely to take support near 5440. On the upside, a breach of 5550 might take it higher to 5610
- ⇒ Nifty Call options of strike 5500 added open interest by 46800 lots while Put options of the same strike shed open interest by 89148 lots
- ⇒ Nifty Put Call ratio stands at 1.67 with the total open interest in Call options at 1,528,709 lots and that in Put options at 2,554,045 lots
- ⇒ ITC Ltd, Indiabulls Real Estate, Chennai Petroleum, ABG Shipyard, Sterlite Industries, NTPC, Mahindra & Mahindra, GAIL and Dr Reddy's Laboratories appear strong while Tech Mahindra, Suzlon Energy and Patel Engineering appear relatively weak
- ⇒ Volatility Index fell by 9.67% from 18.92 to 17.09

**NIFTY  
PIVOT POINTS**

**S2  
5441**

**S1  
5460**

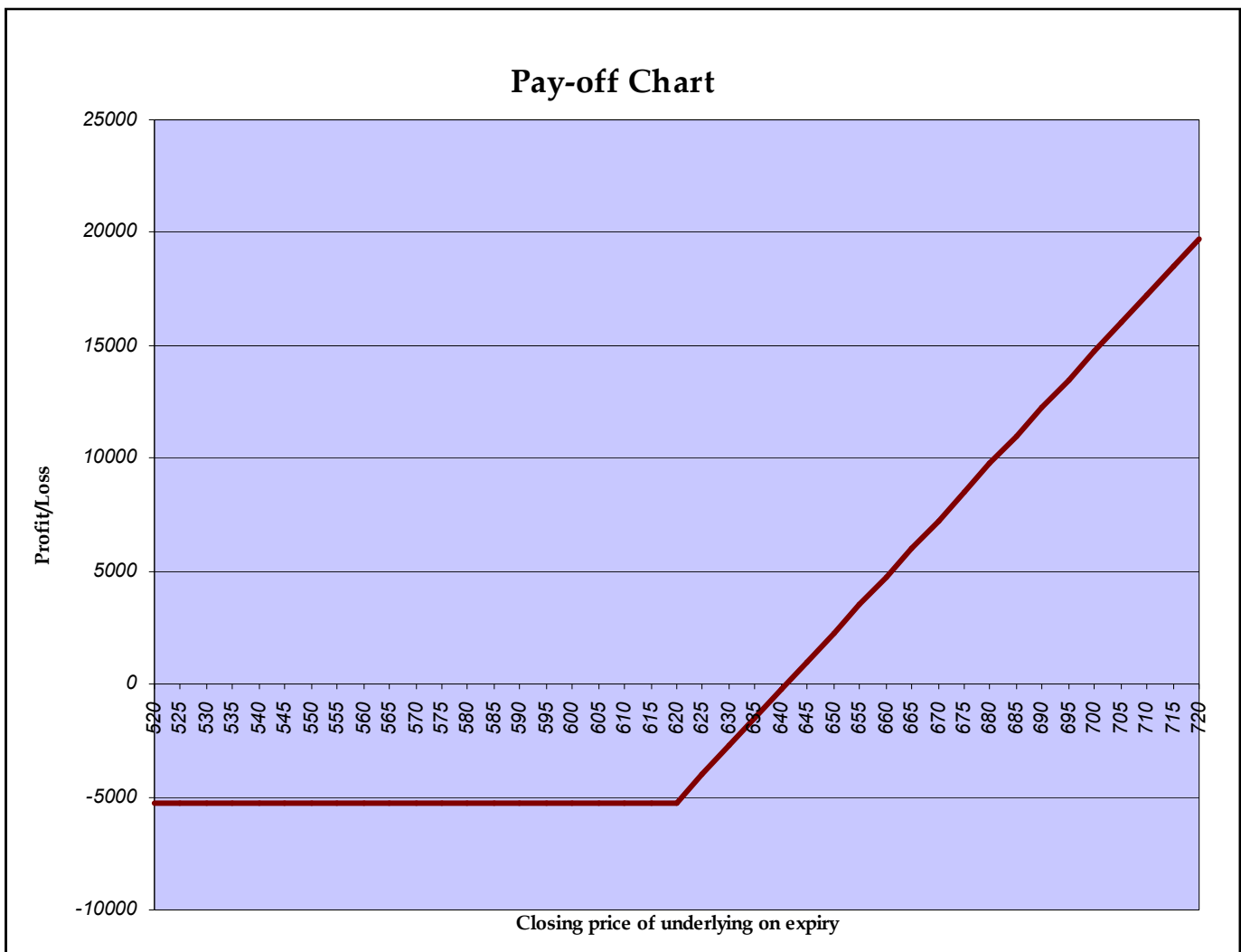
**PIVOT  
5473**

**R1  
5491**

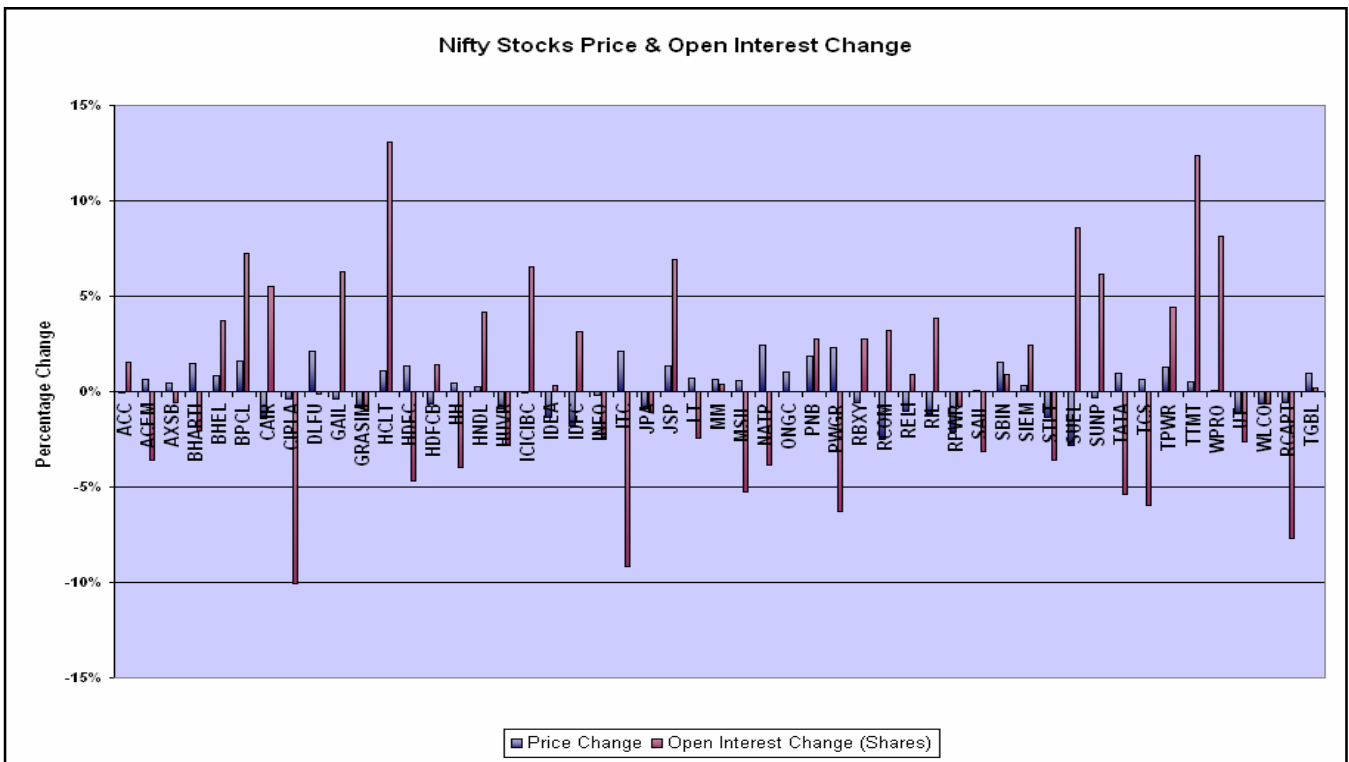
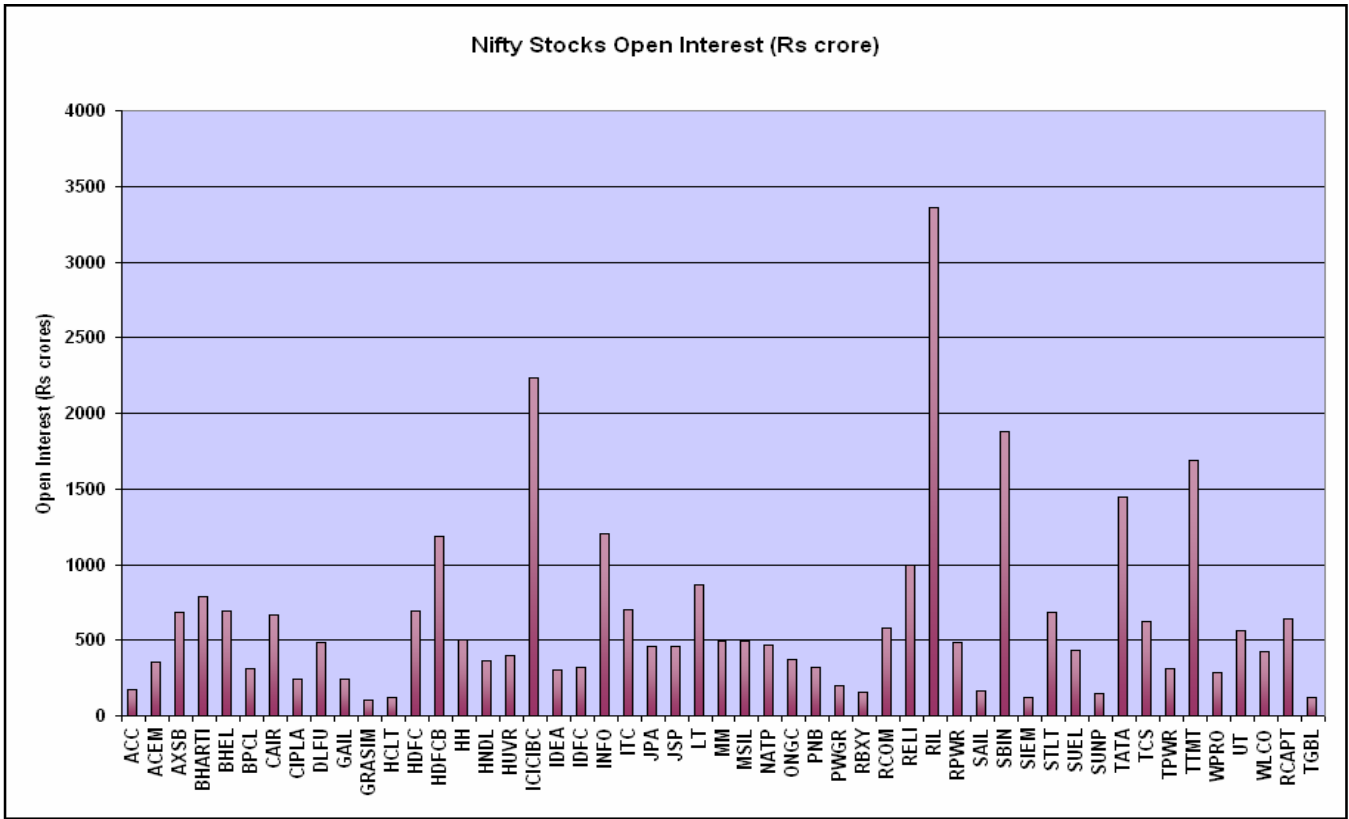
**R2  
5505**

**OPTION STRATEGY**

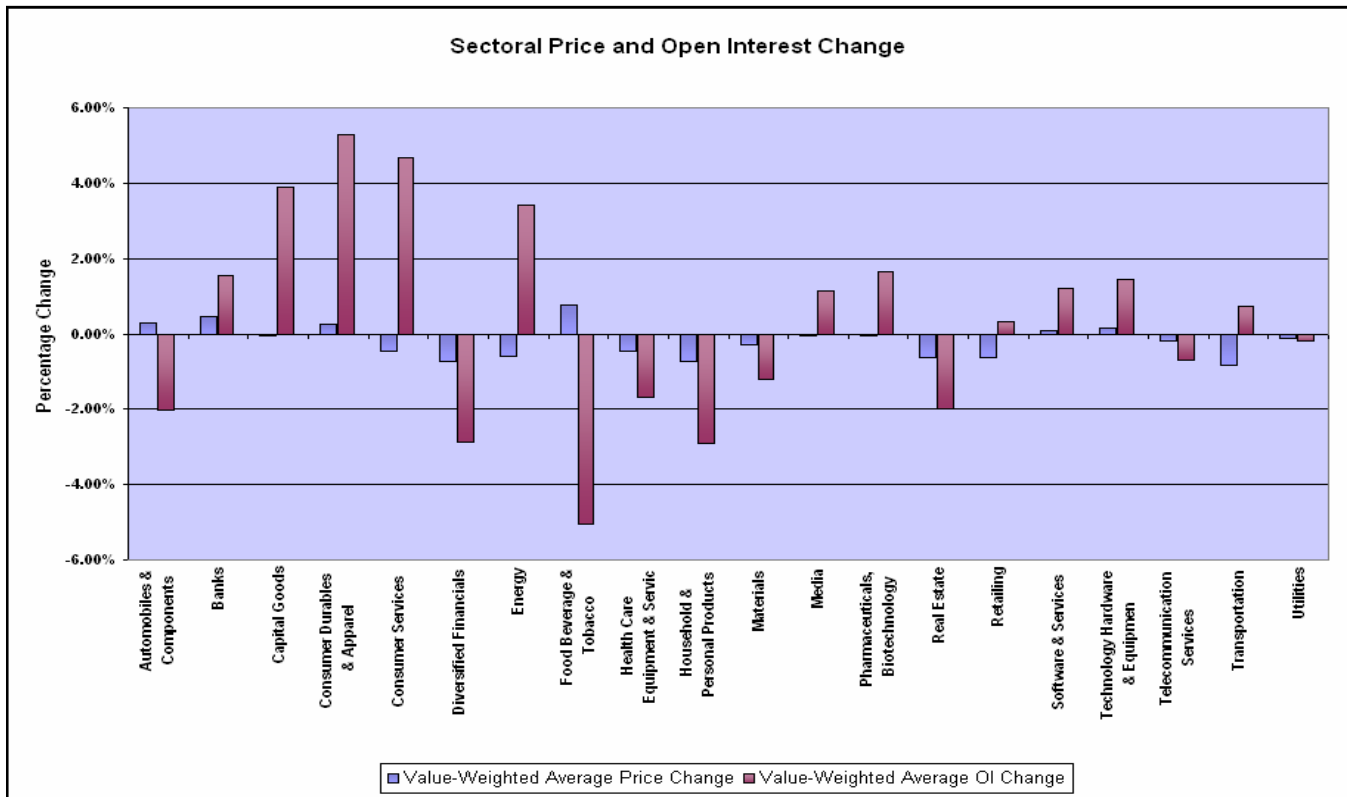
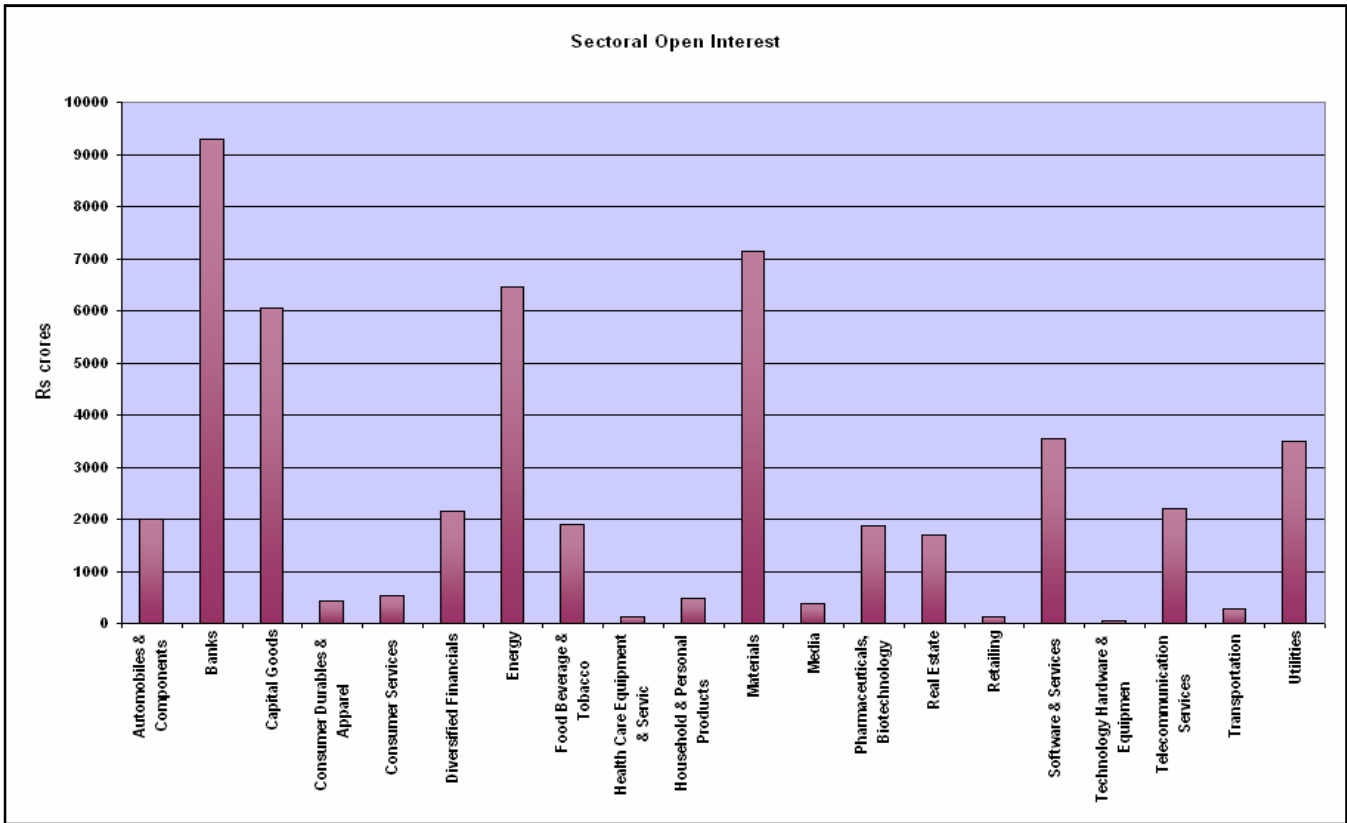
**Scrip/Index: M&M**  
**Strategy: Long Call option**  
**Current Price of Underlying: Rs 619.10 Lot Size: 250**  
**Buy Aug 620 Call option @ Rs 21/-**  
**Profitable when closing price is above Rs 641/- on expiry**  
**Maximum Potential Profit: Unlimited Maximum Possible Loss: Rs 5,250/-**  
**Time to Expiry: 35 days**



STOCK FUTURES - NIFTY STOCKS



STOCK FUTURES - SECTORAL ANALYSIS



**TOP PRICE GAINERS (STOCKS)**

Scrip	Lot Size	Spot price	% Change
Crompton Greaves	1000	305.95	5.85
Dish TV	8000	50.35	2.86
Jain Irrigation	250	1269.90	2.73
Orchid Chemicals	2000	192.40	2.64
NTPC	1000	198.55	2.45

**TOP PRICE LOSERS (STOCKS)**

Scrip	Lot Size	Spot Price	% Change
Deccan Chronicles	2000	127.55	(4.56)
Tech Mahindra	250	668.40	(3.89)
United Phosphorus	2000	186.75	(3.44)
Adani Enterprises	500	631.50	(2.94)
Indiabulls Real Est	2000	173.95	(2.93)

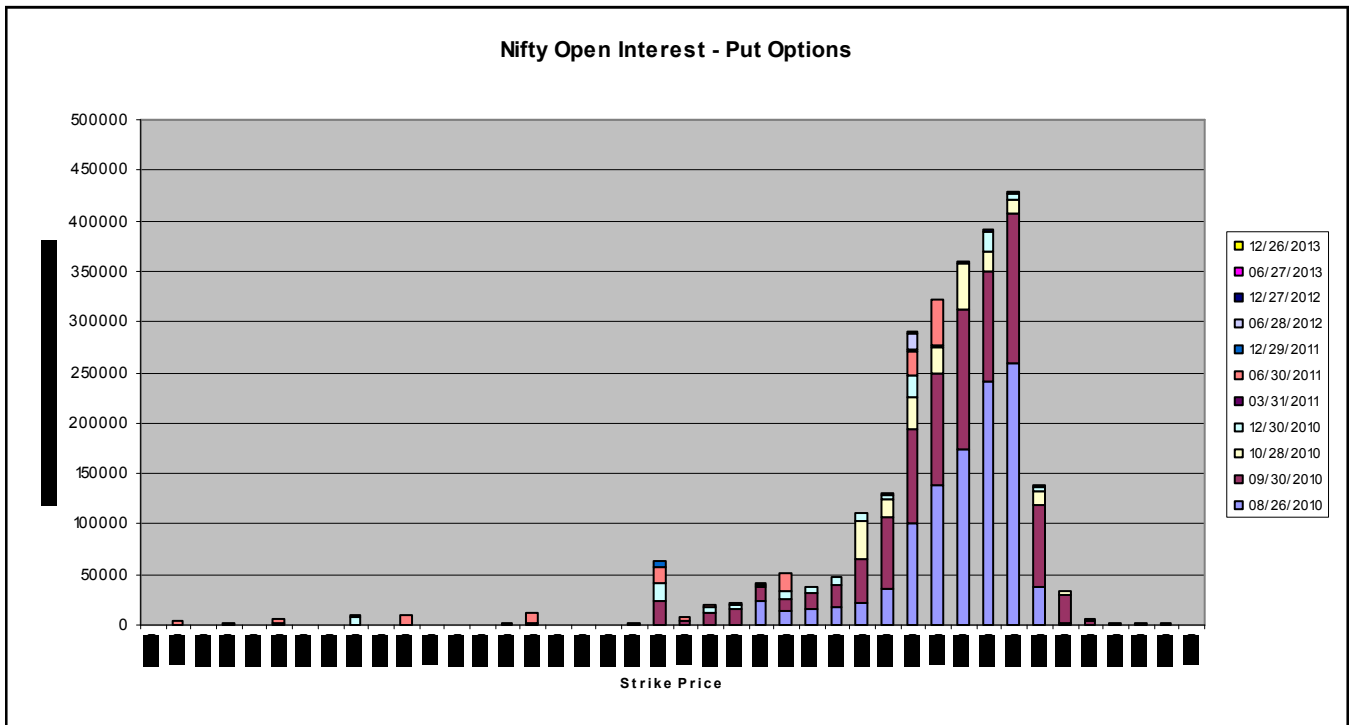
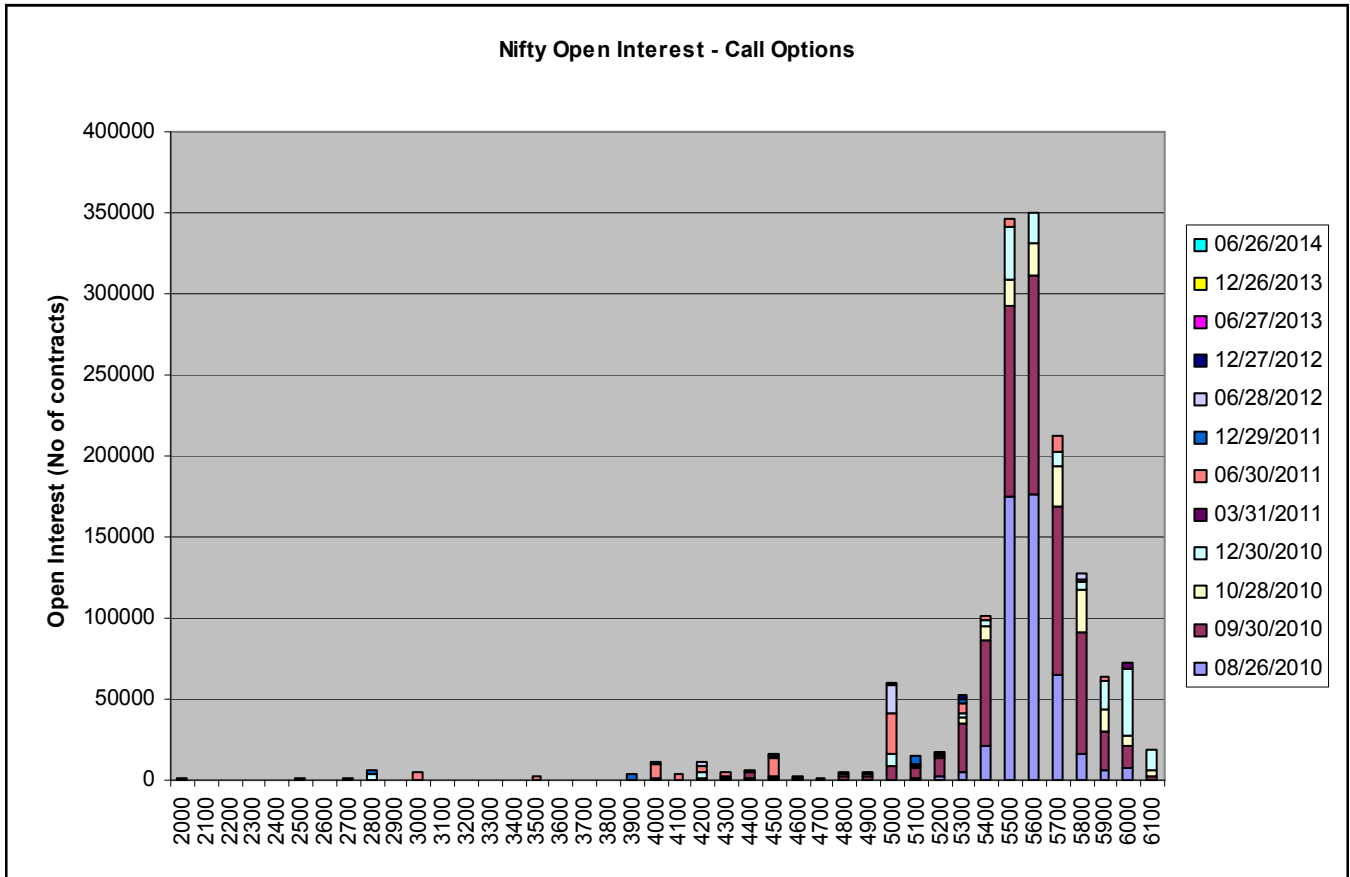
**SIGNIFICANT OPEN INTEREST ADDITIONS (STOCKS)**

Contract	Price	% Change	Volume Spot	% Change	Open Interest	Absolute Change	% Change
Bosch Ltd	5802.95	(2.69)	42799	290.93	53625	15125	39.29
Crompton Greaves	305.95	5.85	4187629	348.49	1333000	353000	36.02
Deccan Chronicle	127.55	(4.56)	2082434	871.91	6298000	1338000	26.98
Chennai Petroleum	251.95	(0.69)	841411	351.02	1511000	316000	26.44
Oracle Financial	2097.15	2.34	155865	556.97	265625	46875	21.43
BRFL	256.15	0.45	788779	145.53	5377000	916000	20.53

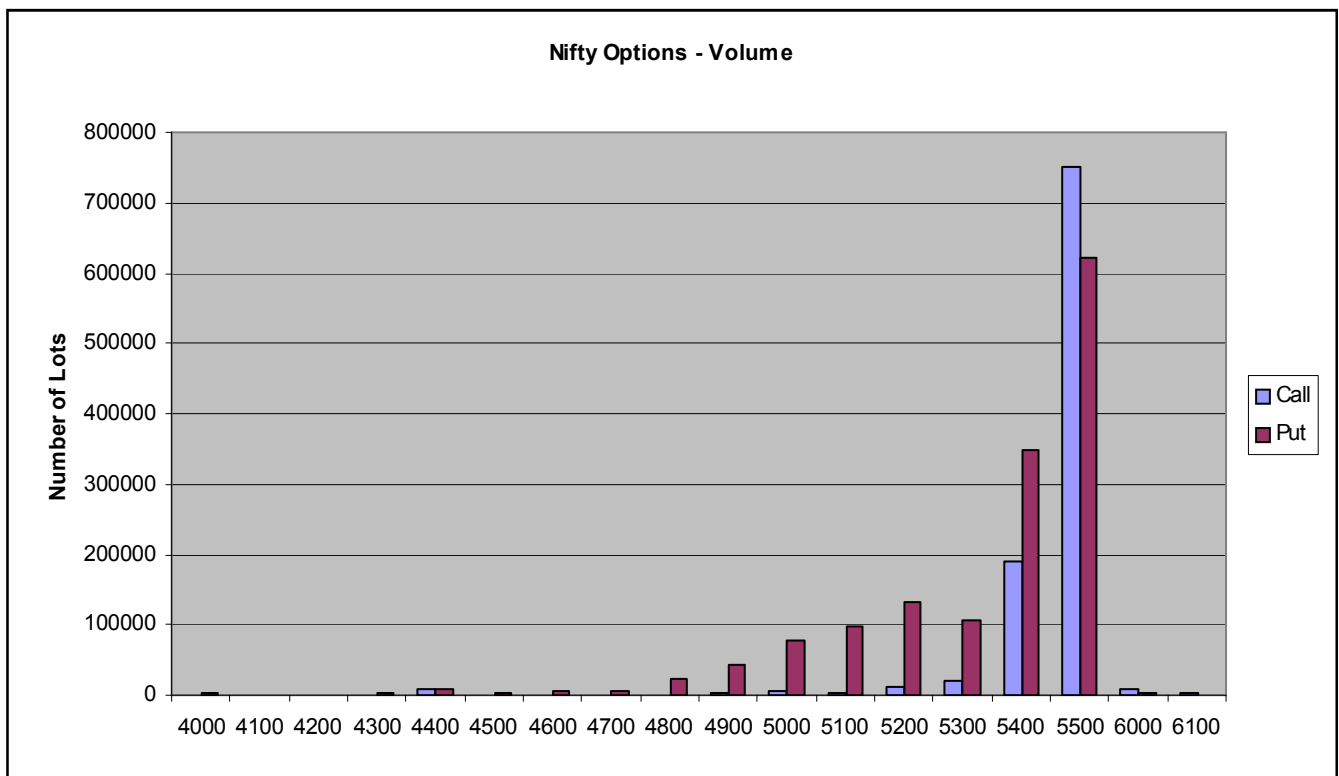
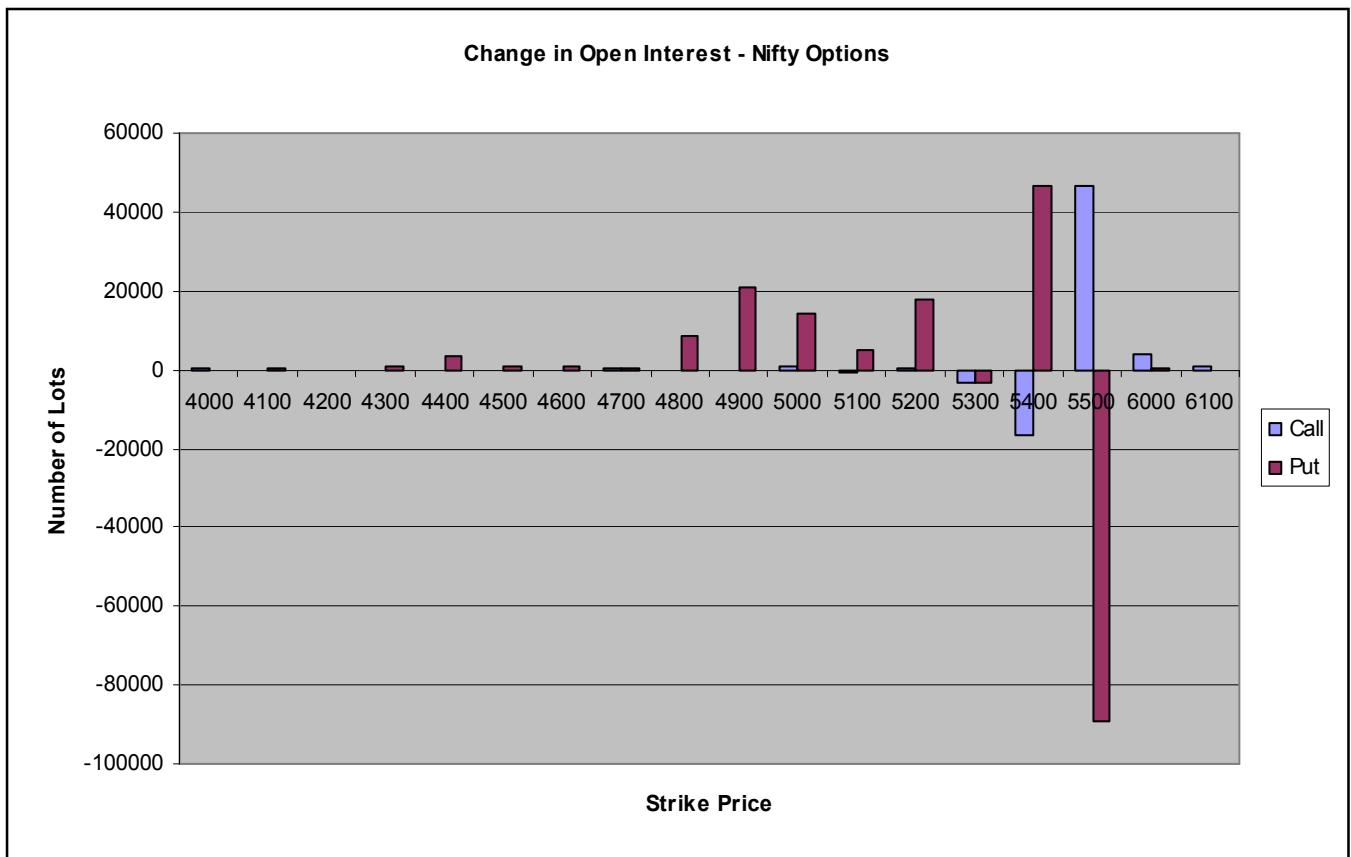
**SIGNIFICANT OPEN INTEREST REDUCTIONS (STOCKS)**

Contract	Price	% Change	Volume Spot	% Change	Open Interest	Absolute Change	% Change
Opto Circuits	282.05	2.06	400265	(42.98)	1103000	(338000)	(23.46)
Petronet LNG	109.80	(2.23)	4839266	35.38	6432000	(1368000)	(17.54)
Voltas Ltd	206.55	1.27	755064	(0.24)	1896000	(342000)	(15.28)
RNRL	37.45	(1.96)	5075423	8.15	33568000	(5952000)	(15.06)
National Aluminium	409.90	(2.58)	453977	(77.56)	2217000	(384000)	(14.76)

**OPTIONS OPEN INTEREST CONCENTRATION**



OPTIONS ANALYSIS





**MOST ACTIVE FUTURE CONTRACTS**

Name	Expiry Date	Number of Contracts	Price	Open Interest	Value of Underlying
NIFTY FUTURE	30 SEP 10	349417	5472.50	32146300	5477.90
NIFTY FUTURE	26 AUG 10	332880	5477.65	12154850	5477.90
RELIANCE FUTURE	26 AUG 10	63317	956.25	6539500	956.00
RELIANCE FUTURE	30 SEP 10	62588	965.25	29519250	956.00
TATAMOTORS FUTURE	26 AUG 10	24991	997.30	4037500	999.10
SBIN FUTURE	26 AUG 10	38153	2866.15	2488000	2854.90

**MOST ACTIVE NIFTY OPTION CONTRACTS**

Contract	Price (Premium)	Volume (No. of Lots)	Open Interest	Delta	Gamma	Theta	Vega
AUG CE 5500	0.05	645866	8998950	—	—	—	—
AUG PE 5500	15.65	547917	3645650	—	—	—	—
AUG PE 5400	0.05	240262	12980450	—	—	—	—
AUG CE 5400	78.00	158593	1428750	—	—	—	—
AUG CE 5500	86.10	99627	5842800	—	—	—	—
SEP PE 5400	80.70	95931	7429650	(0.3937)	0.0014	1.2890	6.5316

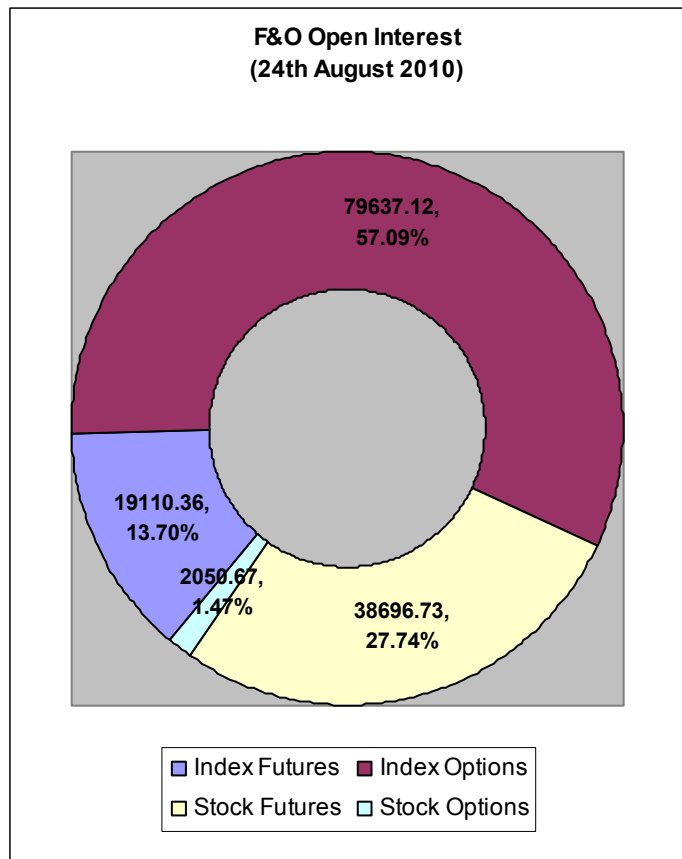
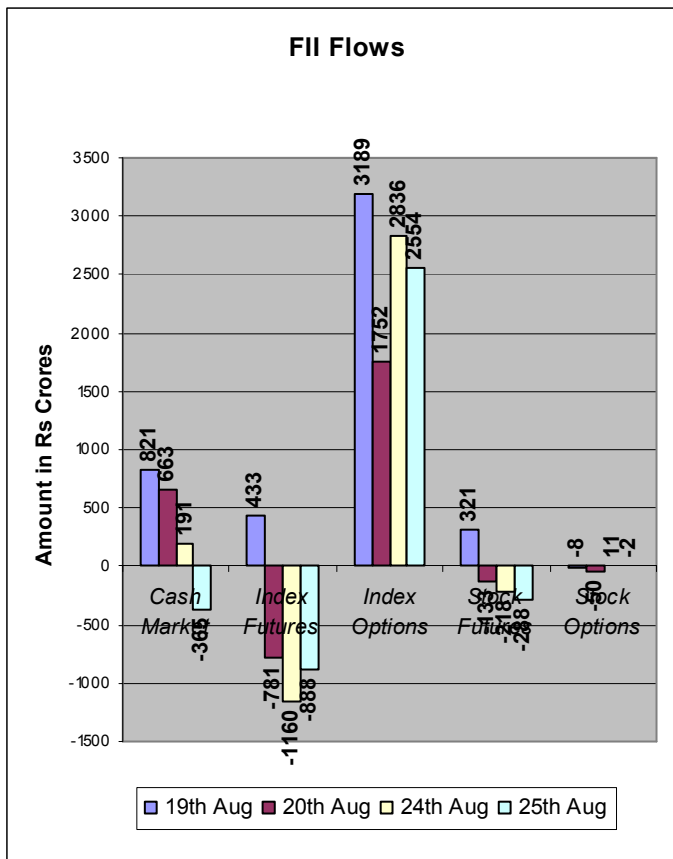
**MOST ACTIVE STOCK CALLS (VALUE)**

Name & Month	Strike	No. of contracts	Price
Tata Motors Aug	1000	7753	0.05
SBIN Aug	2850	6780	12.15
SBIN Aug	2900	6479	0.05
Tata Motors Aug	1020	4554	0.05
Tata Steel Aug	500	4599	1.80

**MOST ACTIVE STOCK CALLS (VALUE)**

Name & Month	Strike	No. of contracts	Price
Tata Motors Aug	1000	3722	1.80
SBIN Aug	2850	3085	0.05
Tata Steel Aug	500	2409	0.05
Unitech Aug	80	1857	0.50
Infosys Aug	2850	1560	83.50

FII ACTIVITY



\* Source: www.nseindia.com (FII trades done on Exchanges)

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