

Technical Trend

DERIVATIVES

INDICES SNAPSHOT

SCRIPS	CP AS ON 07/08/2017	CP AS ON 08/08/2017	Change (%)	OI AS ON 07/08/2017	OI AS ON 08/08/2017	Change (%)
BANKNIFTY	24998.05	24693.4	-1.22	2326480	2554560	9.80
NIFTY	10091.75	9999.45	-0.91	22974225	24359325	6.03
NIFTYIT	10734	10653	-0.75	28950	30600	5.70

Derivative Highlights

- ⇒ Nifty Future closed with a premium 20 of points v/s a premium of 35 points in the previous session
- ⇒ Nifty Future Open Interest increased by 6.03%. BankNifty Future Open Interest increased by 9.80%.
- ⇒ Nifty PCR - OI decreased from 1.25 to 1.15, Nifty PCR - Vol decreased from 1.13 to 1.03
- ⇒ FII Bought Rs 1539.82 crore while DII Bought Rs. 798.55 crore in the Cash Segment. FII Sold Rs. 417.07 crore in Index Futures and Bought Rs.1285.54 crore in index options, while in Future they Sold Rs. 26.15 crore and Bought Rs 69.41 crore in stock options¹
- ⇒ Among Index Option space, Highest Open Interest concentration was seen in 10000 & 9800 Strike price among the PE options. Where as among CE Options Highest Open Interest Concentration was seen in 10200 & 10100 Strike price.
- ⇒ Highest Open Interest Build Up among the PE options was seen in 9700 & 10100 Strike price. Among CE options highest build up was seen in 10200 & 10100 Strike price.

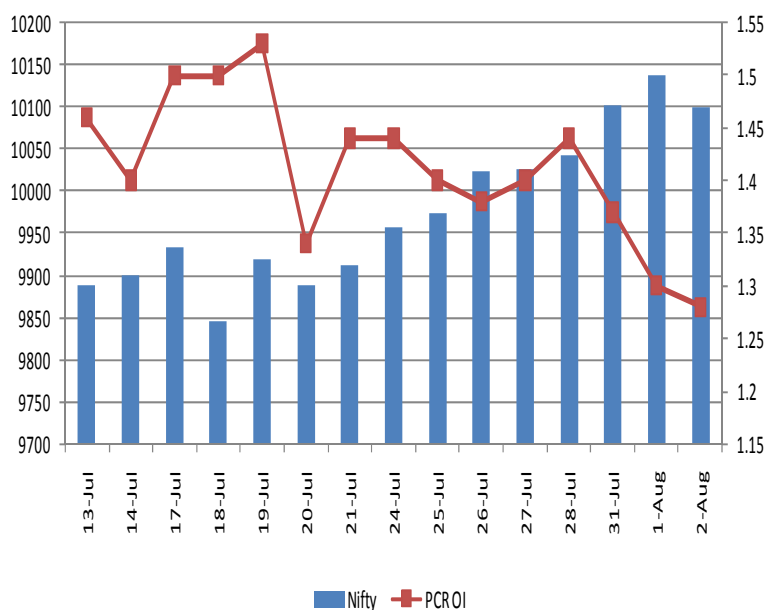
OI Concentration

PUT OPTION		CALL OPTION	
Strike Price	Open Interest	Strike Price	Open Interest
10000	5321925	10200	3958575
9800	4204425	10100	3924825
9900	4177125	10500	3885900
9700	3824625	10300	3565200
9500	3356625	10400	3156225

Highest Change in OI

PUT OPTION		CALL OPTION	
Strike Price	Change in OI	Strike Price	Change in OI
9700	339075	10200	697425
10100	256200	10100	350775
9900	153750	10400	101475
9800	135450	10150	92400
10000	115800	10500	61500

Nifty Future Price V/S PCR-OI



Technical Trend

Stock Analysis

Long Build-up	Long Unwinding	Short Build-up	Short Covering
ASHOKLEY	GLENMARK	AXISBANK	BHARATFORG
BAJAJ-AUTO	HCC	DLF	HEXAWARE
CENTURYTEX	HDIL	DRREDDY	IGL
GAIL	PNB	TATAMOTORS	JSWSTEEL
HINDUNILVR	SRTRANSFIN	TATAPOWER	PCJEWELLER
JUBLFOOD	UPL	YESBANK	RELCAPITAL

STATISTICS

Highest Premium

SCRIPS	Premium %	Price change %
INFIBEAM	0.84	0.60
PAGEIND	0.72	-1.11
NATIONALUM	0.72	0.94
MGL	0.68	2.21
IDEA	0.65	-1.50

Highest Discount

SCRIPS	Premium %	Price change %
CHENNPETRO	-4.08	-1.39
MRPL	-3.60	5.14
INDIGO	-2.35	0.61
GSFC	-1.40	-0.99
KPIT	-1.28	-2.11

TOP 5 VOLUME GAINER FOR THE SESSION

SCRIPS	CP AS ON 07/08/2017	CP AS ON 08/08/2017	Change (%)	Vol AS ON 07/08/2017	Vol AS ON 08/08/2017	Change (%)
CENTURYTEX	1233.05	1289	4.54	5113	31727	521%
BAJAJ-AUTO	2902.6	2929	0.91	1908	10815	467%
JUBLFOOD	1269.7	1334.6	5.11	1646	8657	426%
INFRATEL	398.7	384.1	-3.66	3219	12668	294%
BHARATFORG	1169.2	1191	1.86	2259	7640	238%

TOP 5 VOLUME LOSER FOR THE SESSION

SCRIPS	CP AS ON 07/08/2017	CP AS ON 08/08/2017	Change (%)	Vol AS ON 07/08/2017	Vol AS ON 08/08/2017	Change (%)
BRITANNIA	4134.2	4081.4	-1.28	11027	3397	-69%
AMARAJABAT	824.2	803	-2.57	5326	1992	-63%
CHENNPETRO	403.15	395.25	-1.96	3070	1206	-61%
MRF	68237.35	66977.85	-1.85	3703	1488	-60%
CEATLTD	1820.5	1770.15	-2.77	9532	4348	-54%

Technical Trend

TOP 10 OPEN INTEREST GAINER FOR THE SESSION

SCRIPS	CP AS ON 07/08/2017	CP AS ON 08/08/2017	Change (%)	OI AS ON 07/08/2017	OI AS ON 08/08/2017	Change (%)
MRPL	127	134	5.51	8865000	10570500	19.24
MGL	1044.45	1069.35	2.38	1201200	1376400	14.59
HINDALCO	228.85	236.35	3.28	34538000	38937500	12.74
NATIONALUM	69.6	70.4	1.15	12280000	13800000	12.38
CIPLA	568.15	580.8	2.23	6741000	7563000	12.19
JINDALSTEL	144.4	140.35	-2.80	41719500	46201500	10.74
DCBBANK	197.15	186.05	-5.63	7758000	8523000	9.86
BAJAJ-AUTO	2902.6	2929	0.91	1126250	1233000	9.48
MUTHOOTFIN	477.6	480.4	0.59	2815500	3076500	9.27
JUBLFOOD	1269.7	1334.6	5.11	1663000	1810000	8.84

TOP 10 OPEN INTEREST LOSER FOR THE SESSION

SCRIPS	CP AS ON 07/08/2017	CP AS ON 08/08/2017	Change (%)	OI AS ON 07/08/2017	OI AS ON 08/08/2017	Change (%)
PCJEWELLER	272.25	292	7.25	5385000	4455000	-17.27
APOLLOTYRE	287	281.1	-2.06	14634000	12744000	-12.92
BERGEPAIN	249.9	253.95	1.62	1284800	1130800	-11.99
HDIL	70.1	56.6	-19.26	36352000	32168000	-11.51
KSCL	697.15	658.35	-5.57	4974000	4404000	-11.46
HEXAWARE	254.1	260.7	2.60	2544000	2286000	-10.14
PIDILITIND	809.55	803.75	-0.72	1116000	1003000	-10.13
VOLTAS	539.65	540.25	0.11	3928000	3666000	-6.67
RELCAPITAL	782.35	786.15	0.49	11629500	10861500	-6.60
BALKRISIND	1661.9	1623.1	-2.33	612800	573200	-6.46

Technical Trend

Pivot Report– Nifty 50

Symbol	PClose	Support3	Support2	Support1	Pivot	Resist1	Resist2	Resist3
ACC	1812.2	1745.5	1769.0	1790.6	1814.1	1835.6	1859.1	1880.7
ADANIPTS	414.8	401.7	405.9	410.4	414.6	419.0	423.2	427.7
AMBUJACEM	274.2	264.0	268.7	271.4	276.1	278.8	283.5	286.2
ASIANPAINT	1147.4	1128.1	1133.6	1140.5	1146.0	1152.9	1158.4	1165.3
AUOPHARMA	726.3	698.2	709.7	718.0	729.4	737.7	749.2	757.5
AXISBANK	499.5	478.5	487.3	493.4	502.2	508.3	517.1	523.2
BAJAJ-AUTO	2911.6	2759.7	2817.9	2864.7	2922.9	2969.7	3027.9	3074.7
BANKBARODA	156.6	149.5	152.8	154.7	158.0	159.8	163.1	165.0
BHARTIARTL	417.8	402.0	408.1	412.9	419.0	423.8	429.9	434.7
BOSCHLTD	24189.4	23427.3	23695.9	23942.7	24211.3	24458.1	24726.7	24973.5
BPCL	505.1	469.9	486.3	495.7	512.1	521.5	537.9	547.3
CIPLA	578.6	547.1	553.9	566.3	573.1	585.5	592.3	604.7
COALINDIA	245.1	234.1	238.7	241.9	246.4	249.6	254.2	257.4
DRREDDY	2095.7	1929.3	2007.1	2051.4	2129.2	2173.5	2251.3	2295.6
EICHERMOT	32120.9	30600.8	31036.2	31578.5	32013.9	32556.3	32991.7	33534.0
GAIL	386.8	374.0	377.7	382.2	385.9	390.4	394.1	398.6
HCLTECH	882.0	867.6	871.9	876.9	881.2	886.2	890.5	895.5
HDFC	1719.9	1672.2	1686.6	1703.3	1717.7	1734.3	1748.7	1765.4
HDFCBANK	1777.9	1732.4	1749.3	1763.6	1780.4	1794.7	1811.6	1825.9
HEROMOTOCO	3913.4	3764.4	3830.2	3871.8	3937.7	3979.3	4045.1	4086.7
HINDALCO	234.9	217.2	224.8	229.8	237.4	242.4	250.0	255.0
HINDUNILVR	1191.0	1150.3	1165.7	1178.3	1193.7	1206.3	1221.7	1234.3
IBULHSGFIN	1195.8	1139.3	1155.0	1175.4	1191.1	1211.5	1227.2	1247.6
ICICIBANK	295.5	284.7	289.3	292.4	297.0	300.1	304.7	307.8
INDUSINDBK	1638.7	1597.9	1615.0	1626.8	1643.9	1655.7	1672.8	1684.6
INFRATEL	383.6	369.3	374.7	379.1	384.5	388.9	394.3	398.7
INFY	963.9	940.7	947.9	955.9	963.1	971.1	978.3	986.3
IOC	413.3	381.5	395.0	404.1	417.6	426.7	440.2	449.3
ITC	274.2	263.4	268.5	271.3	276.4	279.2	284.3	287.1
KOTAKBANK	987.7	958.6	969.4	978.5	989.3	998.4	1009.2	1018.3
LT	1171.2	1139.5	1151.7	1161.5	1173.7	1183.5	1195.7	1205.5
LUPIN	974.5	943.7	957.1	965.8	979.1	987.8	1001.2	1009.9
M&M	1400.0	1361.7	1376.0	1388.0	1402.3	1414.3	1428.6	1440.6
MARUTI	7755.9	7552.1	7644.5	7700.2	7792.6	7848.3	7940.7	7996.4
NTPC	171.2	164.9	167.2	169.2	171.4	173.4	175.7	177.7
ONGC	164.0	158.4	160.5	162.2	164.3	166.0	168.1	169.8
POWERGRID	222.9	215.6	218.5	220.7	223.7	225.9	228.8	231.0
RELIANCE	1602.6	1551.6	1569.2	1585.9	1603.5	1620.1	1637.7	1654.4
SBIN	303.7	288.7	295.0	299.3	305.6	309.9	316.2	320.5
SUNPHARMA	500.4	484.9	491.5	495.9	502.5	506.9	513.5	517.9
TATAMOTORS	430.0	416.0	421.0	425.5	430.5	435.0	440.0	444.5
TATAMTRDVR	248.5	240.1	243.5	246.0	249.4	251.9	255.3	257.8
TATAPOWER	78.3	75.1	76.6	77.4	78.9	79.8	81.3	82.1
TATASTEEL	616.5	587.0	596.5	606.5	616.0	626.0	635.5	645.5
TCS	2503.1	2457.7	2477.0	2490.0	2509.3	2522.3	2541.6	2554.6
TECHM	398.3	380.7	388.7	393.5	401.5	406.3	414.3	419.1
ULTRACEMCO	4056.7	3964.5	3994.8	4025.7	4056.0	4086.9	4117.2	4148.1
VEDL	297.7	281.0	286.0	291.8	296.8	302.6	307.6	313.4
WIPRO	287.4	277.7	281.3	284.4	288.0	291.0	294.6	297.7
YESBANK	1763.6	1696.4	1725.2	1744.4	1773.2	1792.4	1821.2	1840.4
ZEEL	540.0	526.3	530.1	535.0	538.8	543.7	547.5	552.4



BP WEALTH

Technical Research Desk

Tel: +91 22 61596173

Institutional Sales Desk

Tel: +91 22 61596403/04/05

Disclaimer Appendix**Analyst s holding in the Stock : Nil****Analyst s Certification:**

We analysts and the authors of this report, hereby certify that all of the views expressed in this research report accurately reflect our personal views about any and all of the subject issuer s or securities. We also certify that no part of our compensation was, is, or will be directly or indirectly related to the specific recommendation s or view s in this report. Analysts aren't registered as research analysts by FINRA and might not be an associated person of the BP Equities Pvt. Ltd. Institutional Equities.

General Disclaimer

This report has been prepared by the research department of BP EQUITIES Pvt. Ltd, is for information purposes only. This report is not construed as an offer to sell or the solicitation of an offer to buy or sell any security in any jurisdiction where such an offer or solicitation would be illegal.

BP EQUITIES Pvt. Ltd have exercised due diligence in checking the correctness and authenticity of the information contained herein, so far as it relates to current and historical information, but do not guarantee its accuracy or completeness. The opinions expressed are our current opinions as of the date appearing in the material and may be subject to change from time to time. Prospective investors are cautioned that any forward looking statement are not predictions and are subject to change without prior notice.

Recipients of this material should rely on their own investigations and take their own professional advice. BP EQUITIES Pvt. Ltd or any of its affiliates or employees shall not be in any way responsible for any loss or damage that may arise to any person from any inadvertent error in the information contained in this report. BP EQUITIES Pvt. Ltd. or any of its affiliates or employees do not provide, at any time, any express or implied warranty of any kind, regarding any matter pertaining to this report, including without limitation the implied warranties of merchantability, fitness for a particular purpose, and non-infringement. The recipients of this report should rely on their own investigations.

BP EQUITIES Pvt. Ltd and/or its affiliates and/or employees may have interests/ positions, financial or otherwise in the securities mentioned in this report. Opinions expressed are our current opinions as of the date appearing on this material only. While we endeavor to update on a reasonable basis the information discussed in this material, there may be regulatory, compliance, or other reasons that prevent us from doing so.

This report is not directed to or intended for display, downloading, printing, reproducing or for distribution to or use by any person in any locality, state and country or other jurisdiction where such distribution, publication or use would be contrary to the law or regulation or would subject to BP EQUITIES Pvt. Ltd or any of its affiliates to any registration or licensing requirement within such jurisdiction.

Corporate Office:

4th floor,
Rustom Bldg,
29, Veer Nariman Road, Fort,
Mumbai-400001
Phone- +91 22 6159 6464
Fax-+91 22 6159 6160
Website- www.bpwealth.com

Registered Office:

24/26, 1st Floor, Cama Building,
Dalal street, Fort,
Mumbai-400001

BP Equities Pvt. Ltd.
CIN No: U67120MH1997PTC107392