

NIFTY FUT : IMMEDIATE SUPPORT AT 9640



Source: Falcon, BP Equities Research

Nifty futures closed lower by 0.20% at 9655. Index had a gap down opening but managed to stage a comeback. Price had earlier given breakout from down sloping channel which is a bullish signal for short term trend. Going ahead a sustenance above 9670 will continue the up move towards 9710-9770 while support comes at 9640-9600.

Intraday Nifty Future

Resistance—9710/9740/9770

Support—9640/9600/9570

BANK NIFTY FUT : IMMEDIATE SUPPORT AT 23600



Source: Falcon, BP Equities Research

Bank Nifty futures closed flat at 23709. Index had a range bound session. Price has given breakout from Flag a bullish continuation price pattern which suggests index to resume its previous up move. Going index till index sustains above 23450 it is expected to continue its up move towards 23750-24000 while support past 23450 comes at 23250.

Intraday Bank Nifty Future

Resistance—23750/24000/24150

Support—23600/23450/23250

Technical Trend

DERIVATIVES

INDICES SNAPSHOT

SCRIPS	CP AS ON 20/06/2017	CP AS ON 21/06/2017	Change (%)	OI AS ON 20/06/2017	OI AS ON 21/06/2017	Change (%)
BANKNIFTY	23692.5	23693.65	0.00	2598640	2549360	-1.90
NIFTY	9674.45	9655.25	-0.20	23201850	23206275	0.02
NIFTYIT	10314	10265	-0.48	41250	41500	0.61

Derivative Highlights

- ⇒ Nifty Future closed with a premium of 21 points v/s a premium of 20 points.
- ⇒ Nifty Future Open Interest increased by 0.02%. BankNifty Future Open Interest decreased by 1.90%.
- ⇒ Nifty PCR - OI increased from 1.21 to 1.22, Nifty PCR - Vol decreased from 1.08 to 0.90
- ⇒ FII Sold Rs 152.82 crore while DII Sold Rs. 41.39 crore in the Cash Segment. FII Sold Rs. 90.73 crore in Index Futures and Bought Rs. 1144.41 crore in index options, while in Future they Sold Rs. 1099.58 crore and Sold Rs 43.35 crore in stock options
- ⇒ Among Index Option space, Highest Open Interest concentration was seen in 9600 & 9500 Strike price among the PE options. Where as among CE Options Highest Open Interest Concentration was seen in 9700 & 9800 Strike price.
- ⇒ Highest Open Interest Build Up among the PE options was seen in 9700 & 9200 Strike price. Among CE options highest build up was seen in 9750 & 9700 Strike price.

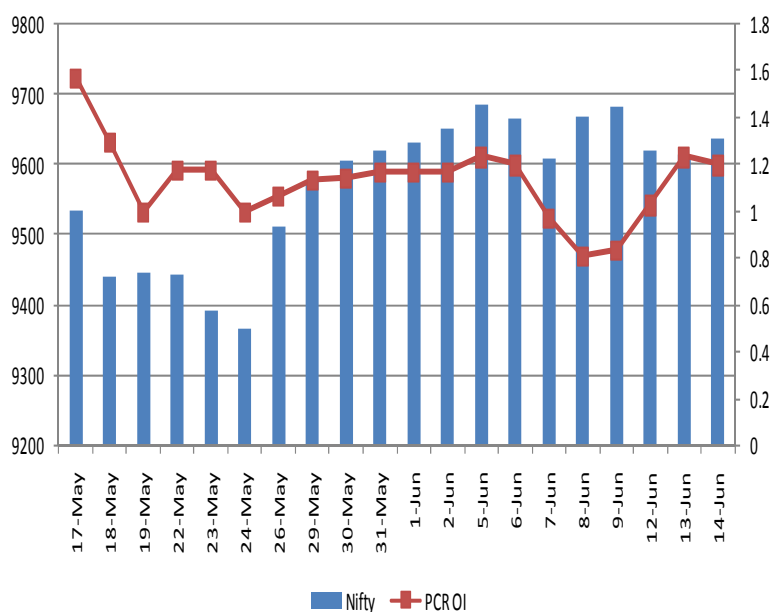
OI Concentration

PUT OPTION		CALL OPTION	
Strike Price	Open Interest	Strike Price	Open Interest
9600	5969100	9700	6673350
9500	5648175	9800	4513200
9400	4539225	9600	3585525
9300	3526500	10000	3053325
9000	3503400	9900	2956650

Highest Change in OI

PUT OPTION		CALL OPTION	
Strike Price	Change in OI	Strike Price	Change in OI
9700	397050	9750	338925
9200	271350	9700	95475
9650	145500	9900	79575
8600	51150	10200	24225
9750	33450	9950	13800

Nifty Future Price V/S PCR-OI



Technical Trend

Stock Analysis

Long Build-up	Long Unwinding	Short Build-up	Short Covering
ACC	ALBK	ANDHRABANK	ADANIENT
BRITANNIA	BAJAJFINSV	BANKBARODA	BERGEPAIN
GMRINFRA	KAJARIACER	BPCL	DLF
HCC	NATIONALUM	COALINDIA	IBREALEST
INFIBEAM	PFC	EICHERMOT	KOTAKBANK
MARUTI		LUPIN	RELCAPITAL

STATISTICS

Highest Premium

SCRIPS	Premium %	Price change %
RCOM	0.76	3.67
FORTIS	0.62	-1.81
HDIL	0.62	-0.11
FEDERALBNK	0.60	-2.02
INFY	0.57	0.53

Highest Discount

SCRIPS	Premium %	Price change %
HEXAWARE	-1.98	1.79
APOLLOTYRE	-0.71	-0.48
HINDUNILVR	-0.70	2.78
HDFCBANK	-0.55	0.72
PAGEIND	-0.42	0.16

TOP 5 VOLUME GAINER FOR THE SESSION

SCRIPS	CP AS ON 20/06/2017	CP AS ON 21/06/2017	Change (%)	Vol AS ON 20/06/2017	Vol AS ON 21/06/2017	Change (%)
MCDOWELL-N	2291.8	2331.1	1.71	1624	4930	204%
HINDUNILVR	1088.6	1115.55	2.48	1629	4782	194%
PCJEWELLER	512.15	525.3	2.57	1103	2899	163%
JSWSTEEL	200	200.8	0.40	3800	9771	157%
CADILAHC	525.85	522.9	-0.56	1062	2639	148%

TOP 5 VOLUME LOSER FOR THE SESSION

SCRIPS	CP AS ON 20/06/2017	CP AS ON 21/06/2017	Change (%)	Vol AS ON 20/06/2017	Vol AS ON 21/06/2017	Change (%)
TATAELXSI	1623.25	1624.1	0.05	5061	1550	-69%
TATAMOTORS	467.8	459.05	-1.87	16128	7107	-56%
PETRONET	444.25	444.05	-0.05	2959	1328	-55%
POWERGRID	209.1	206.6	-1.20	2730	1305	-52%
IOC	412.05	409.45	-0.63	3531	1771	-50%

Technical Trend

TOP 10 OPEN INTEREST GAINER FOR THE SESSION

SCRIPS	CP AS ON 20/06/2017	CP AS ON 21/06/2017	Change (%)	OI AS ON 20/06/2017	OI AS ON 21/06/2017	Change (%)
PCJEWELLER	512.15	525.3	2.57	2170500	2929500	34.97
GODREJCP	1933.6	1953.3	1.02	998800	1163200	16.46
FEDERALBNK	119.35	117.4	-1.63	63525000	73722000	16.05
OIL	296	287.2	-2.97	2016740	2261468	12.13
FORTIS	199.65	196.1	-1.78	31538700	34935300	10.77
EICHERMOT	27926.25	27563.35	-1.30	155950	171375	9.89
MOTHERSUMI	481.75	475.3	-1.34	8607500	9415000	9.38
LUPIN	1116.7	1099.45	-1.54	9658400	10464000	8.34
HCC	40.95	41.7	1.83	15696000	17004000	8.33
MRPL	127.4	124.35	-2.39	4545000	4896000	7.72

TOP 10 OPEN INTEREST LOSER FOR THE SESSION

SCRIPS	CP AS ON 20/06/2017	CP AS ON 21/06/2017	Change (%)	OI AS ON 20/06/2017	OI AS ON 21/06/2017	Change (%)
NIITTECH	577.8	582	0.73	1000500	888000	-11.24
JPASSOCIAT	14.85	15.4	3.70	185776000	174080000	-6.30
ORIENTBANK	148	148.45	0.30	19098000	17898000	-6.28
IBREALEST	209.3	213.5	2.01	32340000	30890000	-4.48
INDIGO	1232.2	1252.5	1.65	1212000	1165200	-3.86
CONCOR	1192	1194.2	0.18	1335000	1283750	-3.84
ALBK	70.95	70.85	-0.14	27900000	26850000	-3.76
ABIRLANUVO	1705.4	1689.3	-0.94	2414800	2324800	-3.73
ADANIENT	131.55	132.3	0.57	25360000	24472000	-3.50
JSWENERGY	62.7	64.95	3.59	64178500	62003000	-3.39

Technical Trend

Pivot Report– Nifty 50

Symbol	PClose	Support3	Support2	Support1	Pivot	Resist1	Resist2	Resist3
ACC	1657.7	1620.6	1629.3	1643.5	1652.3	1666.5	1675.2	1689.4
ADANIPTS	370.0	355.7	361.5	365.7	371.5	375.7	381.5	385.7
AMBUJACEM	240.4	234.3	235.9	238.1	239.7	242.0	243.6	245.8
ASIANPAINT	1155.4	1139.6	1144.7	1150.1	1155.2	1160.6	1165.7	1171.1
AUOPHARMA	655.2	635.4	641.9	648.5	655.0	661.6	668.1	674.7
AXISBANK	507.8	499.8	503.3	505.5	509.0	511.3	514.8	517.0
BAJAJ-AUTO	2817.5	2758.4	2774.4	2796.0	2812.0	2833.6	2849.6	2871.2
BANKBARODA	165.8	160.9	163.0	164.4	166.5	167.9	170.0	171.4
BHARTIARTL	367.3	361.4	363.0	365.1	366.7	368.8	370.4	372.5
BOSCHLTD	24226.1	23319.2	23722.4	23974.2	24377.4	24629.2	25032.4	25284.2
BPCL	654.4	632.2	641.7	648.0	657.5	663.9	673.4	679.7
CIPLA	541.0	524.7	529.9	535.5	540.7	546.3	551.5	557.1
COALINDIA	250.5	245.5	247.8	249.1	251.4	252.8	255.1	256.4
DRREDDY	2687.1	2624.3	2640.0	2663.5	2679.3	2702.8	2718.5	2742.0
EICHERMOT	27533.2	26535.5	26917.7	27225.5	27607.7	27915.5	28297.7	28605.5
GAIL	368.3	355.9	361.3	364.8	370.2	373.6	379.0	382.5
HCLTECH	843.5	820.5	829.3	836.4	845.2	852.3	861.1	868.2
HDFC	1628.3	1594.0	1604.8	1616.5	1627.3	1639.0	1649.8	1661.5
HDFCBANK	1698.7	1663.5	1671.5	1685.1	1693.2	1706.8	1714.8	1728.4
HERMOTOCO	3769.3	3693.1	3724.6	3746.9	3778.4	3800.7	3832.2	3854.5
HINDALCO	196.6	189.9	192.8	194.7	197.6	199.5	202.4	204.3
HINDUNILVR	1113.2	1057.1	1070.5	1091.9	1105.3	1126.6	1140.0	1161.3
IBULHSGFIN	1121.8	1100.8	1108.3	1115.0	1122.5	1129.2	1136.7	1143.4
ICICIBANK	291.1	286.5	288.0	289.6	291.1	292.7	294.2	295.8
INDUSINDBK	1494.4	1462.0	1475.5	1484.9	1498.5	1507.9	1521.4	1530.8
INFRATEL	371.7	361.2	365.8	368.8	373.4	376.4	381.0	384.0
INFY	943.4	923.7	929.9	936.6	942.8	949.6	955.8	962.5
IOC	408.3	400.8	404.2	406.2	409.6	411.6	415.0	417.0
ITC	309.0	303.3	305.3	307.1	309.1	310.9	312.9	314.7
KOTAKBANK	992.0	966.6	972.9	982.4	988.7	998.3	1004.6	1014.1
LT	1754.2	1711.8	1731.4	1742.8	1762.4	1773.8	1793.4	1804.8
LUPIN	1095.0	1062.3	1075.7	1085.3	1098.7	1108.3	1121.7	1131.3
M&M	1387.2	1365.8	1373.4	1380.3	1387.8	1394.7	1402.3	1409.2
MARUTI	7268.2	7055.0	7104.1	7186.2	7235.3	7317.4	7366.5	7448.6
NTPC	159.8	154.9	156.3	158.1	159.5	161.3	162.7	164.5
ONGC	164.8	159.2	161.8	163.3	165.9	167.4	170.0	171.5
POWERGRID	205.7	201.1	202.9	204.3	206.2	207.6	209.4	210.8
RELIANCE	1422.0	1384.4	1394.3	1408.2	1418.1	1431.9	1441.8	1455.7
SBIN	290.9	284.4	286.3	288.6	290.5	292.8	294.7	297.0
SUNPHARMA	528.0	510.7	516.9	522.5	528.7	534.3	540.5	546.1
TATAMOTORS	457.3	442.7	449.1	453.2	459.6	463.7	470.1	474.2
TATAMTRDVR	284.7	275.5	279.0	281.9	285.4	288.3	291.8	294.7
TATAPOWER	81.8	80.1	80.7	81.2	81.9	82.4	83.0	83.5
TATASTEEL	517.7	506.4	511.1	514.4	519.0	522.3	527.0	530.3
TCS	2406.3	2343.3	2370.3	2388.3	2415.2	2433.2	2460.2	2478.2
TECHM	391.0	381.4	385.7	388.3	392.6	395.2	399.5	402.1
ULTRACEMCO	4016.1	3942.3	3974.7	3995.4	4027.7	4048.4	4080.8	4101.5
VEDL	238.6	234.0	235.6	237.1	238.7	240.2	241.8	243.3
WIPRO	255.9	248.6	250.3	253.1	254.8	257.6	259.3	262.1
YESBANK	1432.7	1405.9	1416.3	1424.5	1434.8	1443.0	1453.4	1461.6
ZEEL	504.6	490.4	494.5	499.6	503.7	508.7	512.8	517.9



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