

NIFTY FUT : IMMEDIATE RESISTANCE AT 9780



Source: Falcon, BP Equities Research

Nifty futures closed higher by 1.11% at 9777. Index has surpassed its resistance of 9700 and saw good buying followup which is a bullish signal for short term trend. Going ahead till index maintains above 9740-9700 it is expected to continue its up move towards 9840-9950 in short term while support past 9700 comes at 9640.

Intraday Nifty Future Resistance—9780/9840/9900 Support—9740/9700/9640

BANK NIFTY FUT : IMMEDIATE RESISTANCE AT 23700



Source: Falcon, BP Equities Research

Bank Nifty futures closed 0.85% higher at 23663. After a brief pause of day before index continued its up move which suggests resumption of previous up move. index Going index till index maintains above 23550 it is expected to continue its up move towards 23800-24050 while support past 23550 comes at 23450-23270.

Intraday Bank Nifty Future Resistance—23700/23800/24050 Support—23550/23450/23270

Technical Trend

DERIVATIVES

INDICES SNAPSHOT

SCRIPS	CP AS ON 07/07/2017	CP AS ON 10/07/2017	Change (%)	OI AS ON 07/07/2017	OI AS ON 10/07/2017	Change (%)
BANKNIFTY	23458.95	23663.05	0.87	2715800	2804480	3.27
NIFTY	9667.5	9776.95	1.13	22094925	22000200	-0.43
NIFTYIT	10069	10368	2.97	46350	34450	-25.67

Derivative Highlights

- ⇒ Nifty Future closed with a discount of 3 points.
- ⇒ Nifty Future Open Interest decreased by 0.43%. BankNifty Future Open Interest increased by 3.27%.
- ⇒ Nifty PCR - OI was observed to be 1.36, Nifty PCR - Vol was observed to be 1.19
- ⇒ FII Bought Rs 102.27 crore while DII Bought Rs. 894.57 crore in the Cash Segment. FII Sold Rs. 999.70 crore in Index Futures and Bought Rs. 2287.06 crore in index options, while in Future they Bought Rs. 2147.56 crore and Bought Rs 316.21 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 9800 & 9700 Strike price.
- ⇒ Highest Open Interest Build Up among the PE options was seen in 9700 & 9600 Strike price. Among CE options highest build up was seen in 9900 & 9850 Strike price.

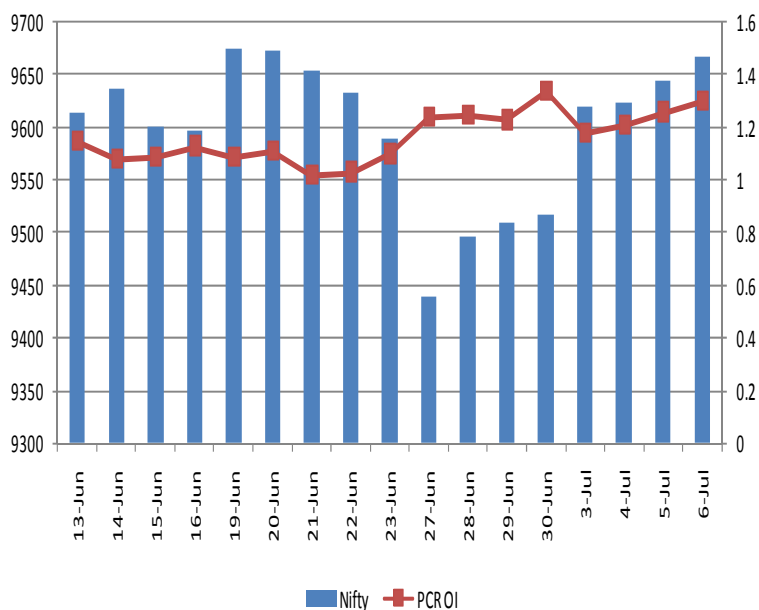
OI Concentration

PUT OPTION		CALL OPTION	
Strike Price	Open Interest	Strike Price	Open Interest
9600	6724275	9800	4014150
9500	6066525	9700	3845325
9400	5717850	10000	3693600
9700	4107075	9900	2640000
9300	4008525	9600	2479725

Highest Change in OI

PUT OPTION		CALL OPTION	
Strike Price	Change in OI	Strike Price	Change in OI
9700	2111625	9900	461325
9600	1020525	9850	247725
9800	525675	9950	189825
9750	484950	10200	163875
9900	322650	9800	160050

Nifty Future Price V/S PCR-OI



Technical Trend

Stock Analysis

Long Build-up	Long Unwinding	Short Build-up	Short Covering
BHEL	-	BIOCON	BANKINDIA
CANBK		IDFC	COALINDIA
DIVISLAB		REPCOHOME	HEXAWARE
INDUSINDBK		SRTRANSFIN	IDEA
ORIENTBANK			SBIN
TATAGLOBAL			ULTRACEMCO

STATISTICS

Highest Premium

SCRIPS	Premium %	Price change %
IFCI	0.75	0.57
OFSS	0.71	0.23
IDEA	0.69	4.62
PFC	0.67	0.68
GODFRYPHLP	0.67	-0.25

Highest Discount

SCRIPS	Premium %	Price change %
RBLBANK	-1.81	1.06
ASHOKLEY	-0.95	1.20
IDFCBANK	-0.84	0.77
HDFC	-0.69	0.60
HDFCBANK	-0.56	0.55

TOP 5 VOLUME GAINER FOR THE SESSION

SCRIPS	CP AS ON 07/07/2017	CP AS ON 10/07/2017	Change (%)	OI AS ON 07/07/2017	OI AS ON 10/07/2017	Change (%)
BHARTIARTL	385.45	406.8	5.54	2990	9334	212%
TCS	2333.05	2438.35	4.51	3667	10748	193%
ORIENTBANK	141.5	151.05	6.75	1367	3325	143%
PNB	142.7	153.35	7.46	6810	16383	141%
COALINDIA	251.7	260.05	3.32	1744	4100	135%

TOP 5 VOLUME LOSER FOR THE SESSION

SCRIPS	CP AS ON 07/07/2017	CP AS ON 10/07/2017	Change (%)	OI AS ON 07/07/2017	OI AS ON 10/07/2017	Change (%)
RBLBANK	519.9	522.95	0.59	10456	1964	-81%
MCDOWELL-N	2628.5	2641.7	0.50	7302	1421	-81%
RELIANCE	1485	1486.2	0.08	40933	10308	-75%
TVSMOTOR	572.35	571.25	-0.19	5542	1503	-73%
CEATLTD	1891.85	1882.9	-0.47	6107	1678	-73%

Technical Trend

TOP 10 OPEN INTEREST GAINER FOR THE SESSION

SCRIPS	CP AS ON 07/07/2017	CP AS ON 10/07/2017	Change (%)	OI AS ON 07/07/2017	OI AS ON 10/07/2017	Change (%)
AJANTPHARM	1554.15	1547.4	-0.43	372800	408800	9.66
JETAIRWAYS	594	609.35	2.58	3661200	3967200	8.36
TATAGLOBAL	158.1	167.55	5.98	28980000	31212000	7.70
IDFC	59.85	56.5	-5.60	92413200	99396000	7.56
MRPL	121.4	122.15	0.62	5872500	6273000	6.82
SRTRANSFIN	1095.55	1060.25	-3.22	4593600	4878600	6.20
REPCOHOME	811.3	806.4	-0.60	281400	298200	5.97
CHENNPETRO	363.4	366.55	0.87	445500	469500	5.39
SINTEX	26.45	26.95	1.89	23191875	24310500	4.82
DIVISLAB	683.2	737.55	7.96	7463200	7765600	4.05

TOP 10 OPEN INTEREST LOSER FOR THE SESSION

SCRIPS	CP AS ON 07/07/2017	CP AS ON 10/07/2017	Change (%)	OI AS ON 07/07/2017	OI AS ON 10/07/2017	Change (%)
BERGEPAIN	244.25	250.4	2.52	1309000	1111000	-15.13
UNIONBANK	151	157.55	4.34	21036000	18468000	-12.21
PNB	142.7	153.35	7.46	52370500	46760000	-10.71
COALINDIA	251.7	260.05	3.32	22800400	20876000	-8.44
DISHTV	79	81.4	3.04	20916000	19390000	-7.30
VGUARD	178.55	182.25	2.07	3468000	3219000	-7.18
GAIL	359.45	366.9	2.07	11756000	10988000	-6.53
BANKBARODA	161.5	167.5	3.72	50263500	47096000	-6.30
IDEA	83.8	87.8	4.77	72058000	67564000	-6.24
SBIN	280.9	287	2.17	75918000	71235000	-6.17

Technical Trend

Pivot Report– Nifty 50

Symbol	PClose	Support3	Support2	Support1	Pivot	Resist1	Resist2	Resist3
ACC	1611.7	1559.2	1573.6	1592.6	1607.0	1626.1	1640.5	1659.5
ADANIPTS	373.1	367.0	369.3	371.2	373.4	375.3	377.6	379.5
AMBUJACEM	256.6	248.8	251.0	253.8	256.0	258.8	261.0	263.8
ASIANPAINT	1132.2	1109.2	1118.5	1125.3	1134.7	1141.5	1150.8	1157.6
AUOPHARMA	683.4	668.5	673.3	678.4	683.2	688.2	693.0	698.1
AXISBANK	509.5	502.8	505.5	507.5	510.2	512.2	514.9	516.9
BAJAJ-AUTO	2728.6	2702.6	2712.7	2720.7	2730.8	2738.8	2748.9	2756.9
BANKBARODA	162.4	156.2	158.8	160.6	163.2	165.0	167.6	169.4
BHARTIARTL	381.3	367.0	370.5	375.9	379.4	384.8	388.3	393.7
BOSCHLTD	23785.9	23177.8	23344.9	23565.4	23732.5	23953.0	24120.1	24340.6
BPCL	660.1	650.5	654.0	657.0	660.5	663.5	667.0	670.0
CIPLA	542.9	531.5	535.8	539.3	543.6	547.1	551.4	554.9
COALINDIA	251.5	242.4	244.8	248.1	250.5	253.8	256.2	259.5
DRREDDY	2667.9	2610.1	2626.1	2647.0	2663.0	2683.9	2699.9	2720.8
EICHERMOT	27689.1	26854.4	27217.7	27453.4	27816.7	28052.4	28415.7	28651.4
GAIL	361.5	350.7	354.1	357.8	361.1	364.8	368.2	371.9
HCLTECH	840.7	830.1	832.9	836.8	839.6	843.5	846.3	850.2
HDFC	1647.9	1598.4	1610.7	1629.3	1641.7	1660.3	1672.6	1691.2
HDFCBANK	1658.2	1640.4	1645.9	1652.0	1657.5	1663.7	1669.2	1675.3
HERMOTOCO	3725.4	3670.2	3689.1	3707.2	3726.1	3744.2	3763.1	3781.2
HINDALCO	196.7	191.9	194.0	195.3	197.5	198.8	200.9	202.2
HINDUNILVR	1092.5	1076.7	1081.6	1087.0	1091.9	1097.3	1102.2	1107.6
IBULHSGFIN	1083.2	1016.5	1037.4	1060.3	1081.3	1104.2	1125.1	1148.0
ICICIBANK	293.8	289.6	291.0	292.4	293.7	295.1	296.5	297.9
INDUSINDBK	1519.6	1492.0	1499.1	1509.3	1516.4	1526.7	1533.8	1544.0
INFRATEL	414.7	385.9	392.2	403.5	409.8	421.1	427.4	438.7
INFY	947.0	929.0	936.6	941.8	949.4	954.6	962.2	967.4
IOC	381.6	374.2	377.5	379.5	382.8	384.8	388.1	390.1
ITC	337.1	325.2	328.3	332.7	335.7	340.1	343.2	347.6
KOTAKBANK	958.1	945.0	949.5	953.8	958.3	962.6	967.1	971.4
LT	1697.6	1673.0	1681.6	1689.6	1698.3	1706.3	1714.9	1722.9
LUPIN	1081.3	1036.7	1056.6	1069.0	1088.9	1101.2	1121.1	1133.5
M&M	1376.1	1342.4	1356.2	1366.1	1379.9	1389.8	1403.6	1413.5
MARUTI	7474.1	7279.0	7327.6	7400.8	7449.4	7522.6	7571.2	7644.4
NTPC	158.1	155.5	156.3	157.2	157.9	158.8	159.6	160.5
ONGC	161.7	156.8	158.4	160.1	161.7	163.4	165.0	166.7
POWERGRID	209.9	206.9	208.0	208.9	210.0	210.9	212.0	212.9
RELIANCE	1442.6	1425.0	1431.5	1437.0	1443.5	1449.0	1455.5	1461.0
SBIN	281.0	268.1	271.3	276.2	279.4	284.3	287.5	292.4
SUNPHARMA	545.6	532.8	538.1	541.9	547.2	550.9	556.2	560.0
TATAMOTORS	437.1	429.3	431.6	434.3	436.6	439.3	441.6	444.3
TATAMTRDVR	266.5	262.7	263.9	265.2	266.3	267.6	268.8	270.1
TATAPOWER	82.0	81.1	81.5	81.7	82.1	82.4	82.8	83.0
TATASTEEL	554.7	541.4	545.2	549.9	553.7	558.4	562.2	566.9
TCS	2347.6	2316.0	2328.1	2337.8	2349.9	2359.6	2371.7	2381.4
TECHM	376.3	366.8	369.9	373.1	376.3	379.5	382.6	385.8
ULTRACEMCO	4107.4	4010.0	4038.5	4072.9	4101.5	4135.9	4164.4	4198.8
VEDL	261.7	256.3	258.1	259.9	261.7	263.5	265.3	267.1
WIPRO	257.8	251.5	253.7	255.7	257.9	259.9	262.1	264.1
YESBANK	1504.1	1469.0	1482.0	1493.0	1506.0	1517.0	1530.0	1541.0
ZEEL	501.1	495.4	497.5	499.3	501.4	503.2	505.3	507.1



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