

NIFTY FUT : IMMEDIATE RESISTANCE AT 9860



Source: Falcon, BP Equities Research

Nifty futures closed lower by 0.89% at 9820. Index opened gap down and saw continue its down move. Index has earlier formed bearish engulfing a bearish reversal candlestick pattern which suggests the recent peak to act as strong resistance for short term trend. Index is moving in an up sloping channel and has failed to sustain above the upper trend line which is a bearish signal for short term trend. Going ahead post gap down opening index has strong support at 9730, a failure to sustain below this level can call for a temporary halt while support past 9730 comes at 9680-9630.

Intraday Nifty Future Resistance—9860/9900/9930 Support—9770/9730/9680

BANK NIFTY FUT : IMMEDIATE RESISTANCE AT 24350



Source: Falcon, BP Equities Research

Bank Nifty futures closed 0.65% lower at 24217. Index opened gap down and continued its down move. Index earlier has formed Bearish engulfing a bearish reversal candlestick pattern which suggests the short term trend to turn bearish. Going ahead post gap down opening index has immediate support at 23950, a failure to sustain below this level can call for a temporary halt while support past 23950 comes at 23800-23570.

Intraday Bank Nifty Future Resistance—24350/24450/24530 Support—23950/23800/23570

Technical Trend

DERIVATIVES

INDICES SNAPSHOT

SCRIPS	CP AS ON 09/08/2017	CP AS ON 10/08/2017	Change (%)	OI AS ON 09/08/2017	OI AS ON 10/08/2017	Change (%)
BANKNIFTY	24473.4	24306.3	-0.68	2422880	2193800	-9.45
NIFTY	9926.7	9854.75	-0.72	24679425	23964000	-2.90
NIFTYIT	10650	10706	0.53	30300	31500	3.96

Derivative Highlights

- ⇒ Nifty Future closed with a premium of 35 points v/s a premium of 19 points in the previous session
- ⇒ Nifty Future Open Interest decreased by 2.90%. BankNifty Future Open Interest decreased by 9.45%.
- ⇒ Nifty PCR - OI decreased from 1.13 to 1.09, Nifty PCR - Vol decreased from 1.00 to 0.95
- ⇒ FII Sold Rs 1171.21 crore while DII Bought Rs. 821.72 crore in the Cash Segment. FII Bought Rs. 470.66 crore in Index Futures and Bought Rs.2455.62 crore in index options, while in Future they Bought Rs. 359.35 crore and Sold Rs 246.88 crore in stock options¹
- ⇒ Among Index Option space, Highest Open Interest concentration was seen in 9800 & 10000 Strike price among the PE options. Where as among CE Options Highest Open Interest Concentration was seen in 10100 & 10200 Strike price.
- ⇒ Highest Open Interest Build Up among the PE options was seen in 9800 & 9000 Strike price. Among CE options highest build up was seen in 10000 & 9900 Strike price.

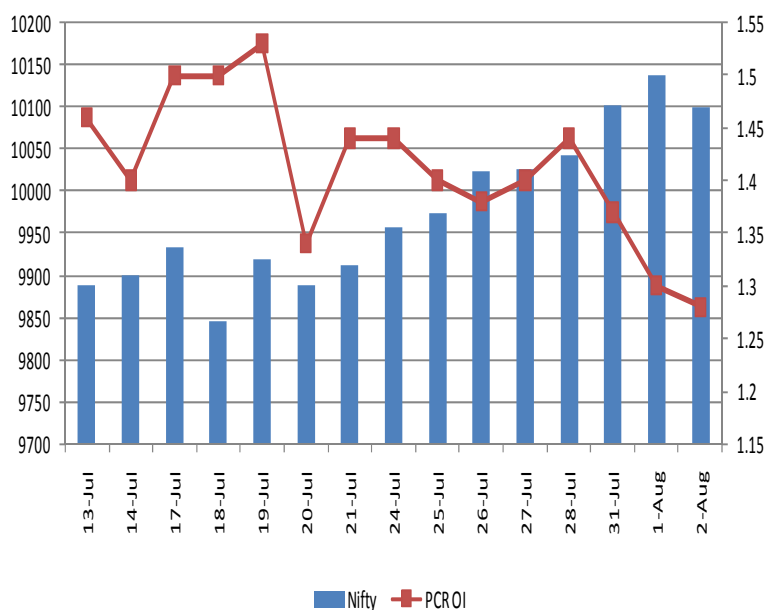
OI Concentration

PUT OPTION		CALL OPTION	
Strike Price	Open Interest	Strike Price	Open Interest
9800	4838175	10100	5024250
10000	4072125	10200	4641300
9900	3868575	10500	4130925
9700	3702750	10000	4081500
9500	3321675	10300	3567750

Highest Change in OI

PUT OPTION		CALL OPTION	
Strike Price	Change in OI	Strike Price	Change in OI
9800	254925	10000	757275
9000	232725	9900	508425
9400	128250	10200	242100
9600	78150	9950	140775
9850	64125	10100	119175

Nifty Future Price V/S PCR-OI



Technical Trend

Stock Analysis

Long Build-up	Long Unwinding	Short Build-up	Short Covering
BRITANNIA	ASHOKLEY	BANKBARODA	AUROPHARMA
TATAPOWER	CASTROLIND	DRREDDY	HCLTECH
	INDIGO	GSFC	HEROMOTOCO
	JETAIRWAYS	MOTHERSUMI	INFRATEL
	KSCL	RBLBANK	LT
	RAMCOCEM	TATAMOTORS	TECHM

STATISTICS

Highest Premium

SCRIPS	Premium %	Price change %
ADANI PORTS	0.76	
AJANTPHARM	0.75	
INFIBEAM	0.75	
IBREALEST	0.72	
ICIL	0.72	

Highest Discount

SCRIPS	Premium %	Price change %
CHENNPETRO	-5.17	
INDIGO	-2.81	
MCX	-1.75	
RBLBANK	-1.49	
GSFC	-1.17	

TOP 5 VOLUME GAINER FOR THE SESSION

SCRIPS	CP AS ON 09/08/2017	CP AS ON 10/08/2017	Change (%)	Vol AS ON 09/08/2017	Vol AS ON 10/08/2017	Change (%)
MOTHERSUMI	328.7	315.7	-3.95	1316	9257	603%
BHEL	132.6	125.9	-5.05	2362	11170	373%
TECHM	395.05	404.2	2.32	1657	5514	233%
PETRONET	207.65	206.9	-0.36	1190	3493	194%
TATAMTRDVR	243.15	221.85	-8.76	2036	5705	180%

TOP 5 VOLUME LOSER FOR THE SESSION

SCRIPS	CP AS ON 09/08/2017	CP AS ON 10/08/2017	Change (%)	Vol AS ON 09/08/2017	Vol AS ON 10/08/2017	Change (%)
HDIL	57.55	56.5	-1.82	7804	2130	-73%
AJANTPHARM	1217.6	1219.85	0.18	4918	1457	-70%
TITAN	621.05	613.1	-1.28	7553	2528	-67%
JISLJALEQS	99.15	92.3	-6.91	2985	1126	-62%
MGL	1033.45	967.8	-6.35	4456	1724	-61%

Technical Trend

TOP 10 OPEN INTEREST GAINER FOR THE SESSION

SCRIPS	CP AS ON 09/08/2017	CP AS ON 10/08/2017	Change (%)	OI AS ON 09/08/2017	OI AS ON 10/08/2017	Change (%)
BRITANNIA	4063.45	4126.4	1.55	390400	441000	12.96
UBL	835.2	828.25	-0.83	1266300	1344700	6.19
TORNTPHARM	1230.15	1226.2	-0.32	226400	238800	5.48
INFIBEAM	1446.2	1368.4	-5.38	4189600	4381600	4.58
BHEL	132.6	125.9	-5.05	32820000	34310000	4.54
RDEL	55	51.15	-7.00	14157000	14715000	3.94
BERGEPAIN	256.55	248.05	-3.31	895400	928400	3.69
GSFC	122.15	118.15	-3.27	13792500	14251500	3.33
TATAMOTORS	418	381.65	-8.70	42703500	44017500	3.08
TVSMOTOR	590.2	577.55	-2.14	4578000	4716000	3.01

TOP 10 OPEN INTEREST LOSER FOR THE SESSION

SCRIPS	CP AS ON 09/08/2017	CP AS ON 10/08/2017	Change (%)	OI AS ON 09/08/2017	OI AS ON 10/08/2017	Change (%)
HDIL	57.55	56.5	-1.82	29664000	27912000	-5.91
AJANTPHARM	1217.6	1219.85	0.18	630800	569200	-9.77
TITAN	621.05	613.1	-1.28	5806500	5437500	-6.35
JISLJALEQS	99.15	92.3	-6.91	41229000	37476000	-9.10
MGL	1033.45	967.8	-6.35	1046400	970200	-7.28
SRF	1424.05	1460.2	2.54	799000	755000	-5.51
DLF	179.15	164.65	-8.09	51380000	44820000	-12.77
BANKINDIA	159.1	148.6	-6.60	21006000	19326000	-8.00
IGL	1235.45	1208.55	-2.18	1042250	877250	-15.83
TATACHEM	579.35	576.9	-0.42	4947000	4560000	-7.82

Technical Trend

Pivot Report– Nifty 50

Symbol	PClose	Support3	Support2	Support1	Pivot	Resist1	Resist2	Resist3
ACC	1776.7	1715.9	1743.0	1759.8	1786.9	1803.7	1830.8	1847.6
ADANIPTS	385.7	363.2	372.2	378.9	387.9	394.6	403.6	410.3
AMBUJACEM	267.5	256.9	261.5	264.5	269.0	272.0	276.6	279.6
ASIANPAINT	1151.1	1130.3	1138.2	1144.6	1152.5	1158.9	1166.8	1173.2
AUROPHARMA	685.3	602.5	633.8	659.5	690.8	716.5	747.8	773.5
AXISBANK	485.5	470.7	477.1	481.3	487.7	491.9	498.3	502.5
BAJAJ-AUTO	2796.2	2690.9	2726.0	2761.1	2796.1	2831.2	2866.3	2901.4
BANKBARODA	148.5	133.8	139.6	144.0	149.8	154.2	160.0	164.4
BHARTIARTL	416.3	404.0	408.2	412.2	416.4	420.4	424.6	428.6
BOSCHLTD	23543.8	22454.7	22888.8	23216.3	23650.5	23978.0	24412.1	24739.6
BPCL	481.5	447.0	459.3	470.4	482.7	493.8	506.1	517.2
CIPLA	548.2	508.2	524.8	536.5	553.2	564.9	581.5	593.2
COALINDIA	239.0	232.1	234.8	236.9	239.6	241.6	244.3	246.4
DRREDDY	1944.5	1721.1	1827.6	1886.0	1992.5	2050.9	2157.4	2215.8
EICHERMOT	30111.7	27391.3	28610.6	29361.2	30580.5	31331.1	32550.4	33301.0
GAIL	365.0	333.7	346.8	355.9	369.1	378.2	391.3	400.4
HCLTECH	882.9	858.6	864.7	873.8	879.9	889.0	895.1	904.2
HDFC	1709.8	1639.5	1669.2	1689.5	1719.3	1739.6	1769.3	1789.6
HDFCBANK	1760.5	1740.4	1746.6	1753.5	1759.8	1766.7	1772.9	1779.8
HEROMOTOCO	3889.6	3768.1	3814.6	3852.1	3898.5	3936.0	3982.5	4020.0
HINDALCO	238.0	223.5	229.1	233.6	239.2	243.6	249.2	253.7
HINDUNILVR	1170.7	1146.0	1156.1	1163.4	1173.5	1180.8	1190.9	1198.2
IBULHSGFIN	1156.5	1097.3	1117.3	1136.9	1157.0	1176.6	1196.6	1216.2
ICICIBANK	288.8	237.2	249.4	269.1	281.2	300.9	313.1	332.8
INDUSINDBK	1629.4	1583.1	1596.1	1612.7	1625.7	1642.3	1655.3	1671.9
INFRATEL	382.5	369.4	374.2	378.3	383.1	387.3	392.1	396.2
INFY	981.3	953.1	961.2	971.2	979.4	989.4	997.5	1007.5
IOC	410.3	384.6	394.0	402.2	411.6	419.7	429.1	437.3
ITC	273.1	267.1	268.9	271.0	272.8	274.9	276.7	278.8
KOTAKBANK	996.8	966.3	974.7	985.7	994.1	1005.2	1013.6	1024.6
LT	1143.7	1102.4	1114.3	1129.0	1140.9	1155.5	1167.4	1182.1
LUPIN	936.7	857.9	887.7	912.2	942.0	966.5	996.3	1020.8
M&M	1387.1	1363.6	1371.8	1379.4	1387.6	1395.2	1403.4	1411.0
MARUTI	7578.8	7430.7	7484.8	7531.8	7585.9	7632.9	7687.0	7734.0
NTPC	172.7	165.1	167.3	170.0	172.1	174.8	177.0	179.7
ONGC	163.7	158.6	160.4	162.0	163.8	165.5	167.3	168.9
POWERGRID	217.4	208.1	211.7	214.6	218.2	221.0	224.6	227.5
RELIANCE	1584.4	1544.0	1561.0	1572.7	1589.7	1601.4	1618.4	1630.1
SBIN	296.7	281.3	286.6	291.7	297.0	302.1	307.4	312.5
SUNPHARMA	460.8	411.7	431.4	446.1	465.8	480.5	500.2	514.9
TATAMOTORS	380.2	340.8	358.0	369.1	386.4	397.5	414.7	425.8
TATAMTRDVR	221.5	206.2	213.1	217.3	224.2	228.4	235.3	239.5
TATAPOWER	76.7	73.7	74.8	75.7	76.8	77.7	78.8	79.7
TATASTEEL	604.4	580.1	589.1	596.7	605.7	613.4	622.4	630.0
TCS	2511.5	2457.4	2471.9	2491.7	2506.1	2525.9	2540.4	2560.2
TECHM	404.0	372.7	382.9	393.4	403.6	414.1	424.3	434.8
ULTRACEMCO	3907.6	3760.1	3822.5	3865.1	3927.5	3970.1	4032.5	4075.1
VEDL	298.8	279.6	285.5	292.1	298.0	304.6	310.5	317.1
WIPRO	288.2	282.4	284.1	286.1	287.8	289.8	291.5	293.5
YESBANK	1730.1	1678.0	1694.0	1712.1	1728.1	1746.2	1762.2	1780.3
ZEEL	520.1	460.2	481.2	500.6	521.6	541.0	562.0	581.4



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