

NIFTY FUT : IMMEDIATE RESISTANCE AT 10080



Source: Falcon, BP Equities Research

Nifty futures closed lower by 0.07% at 10087. Index is facing resistance near its previous peak of 10130, for index to continue its up move it needs to surpass this level. Earlier index continued its up move after consolidating for past six sessions index which suggests the resumption of up move which start from 9685. Index earlier had reversed after taking support at lower trend line of the broadening wedge, this trend line is expected to act as strong support for short term trend. Going ahead post gap down opening index has immediate support at 10030-10000, till it maintains above this range it can see a pause while resistance comes at 10130.

Intraday Nifty Future Resistance—10080/10150/10180 Support—10030/10000/9960

BANK NIFTY FUT : IMMEDIATE RESISTANCE AT 24900



Source: Falcon, BP Equities Research

Bank Nifty futures closed 0.32% higher at 24912. Index is forming indecisive candlesticks for past two sessions which suggests lack of followup buying at higher levels. Earlier index continued its up move after consolidating for past six sessions which suggests the resumption of up move which start from 23822. Going ahead post gap down opening index has immediate support at 24800-24670, till it maintains above I this range it can see a pause in profit booking while resistance comes at 25000.

Intraday Bank Nifty Future Resistance—24900/25050/25200 Support—24750/24670/24530

Technical Trend

DERIVATIVES

INDICES SNAPSHOT

SCRIPS	CP AS ON 13/09/2017	CP AS ON 14/09/2017	Change (%)	OI AS ON 13/09/2017	OI AS ON 14/09/2017	Change (%)
BANKNIFTY	24821.85	24928.55	0.43	2497880	2538560	1.63
NIFTY	10091.45	10114.45	0.23	21515925	21865500	1.62
NIFTYIT	10479	10522	0.41	33300	32150	-3.45

Derivative Highlights

- ⇒ Nifty Future closed with a premium of 27 points.
- ⇒ Nifty Future Open Interest increased by 1.62%. BankNifty Future Open Interest decreased by 1.63%.
- ⇒ Nifty PCR - OI increased from 1.52 to 1.54, Nifty PCR - Vol increased from 1.10 to 1.15
- ⇒ FII Sold Rs 826.77 crore while DII Bought Rs. 725.90 crore in the Cash Segment. FII Sold Rs. 531.77 crore in Index Futures and Sold Rs. 92.61 crore in index options, while in Future they Bought Rs. 62.92 crore and Bought Rs 115.78 crore in stock options
- ⇒ Among Index Option space, Highest Open Interest concentration was seen in 9900 & 10000 Strike price among the PE options. Where as among CE Options Highest Open Interest Concentration was seen in 10200 & 11000 Strike price.
- ⇒ Highest Open Interest Build Up among the PE options was seen in 9400 & 10000 Strike price. Among CE options highest build up was seen in 8400 & 8500 Strike price.

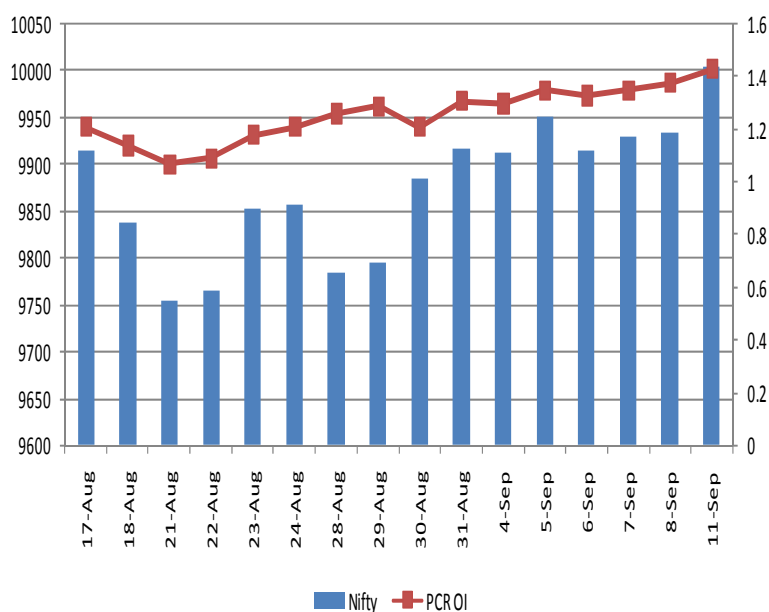
OI Concentration

PUT OPTION		CALL OPTION	
Strike Price	Open Interest	Strike Price	Open Interest
9900	5879925	10200	4356000
10000	5523075	10100	4125375
9700	4739775	10300	2921550
9800	4288350	10000	2889000
10100	3937350	10500	2452050

Highest Change in OI

PUT OPTION		CALL OPTION	
Strike Price	Change in OI	Strike Price	Change in OI
9400	566025	8400	502725
10000	532500	8500	300225
9950	422550	10150	293100
9500	294675	8300	286875
10100	294525	10200	232350

Nifty Future Price V/S PCR-OI



Technical Trend

Stock Analysis

Long Build-up	Long Unwinding	Short Build-up	Short Covering
ADANI PORTS	CASTROLIND	APOLLOHOSP	BIOCON
BHEL	PCJEWELLER	BPCL	CESC
CONCOR	POWERGRID	COALINDIA	DHFL
IDFC	WIPRO	HDIL	ICICIBANK
INFIBEAM		ONGC	JINDALSTEL
TATAMOTORS		TATASTEEL	MINDTREE

STATISTICS

Highest Premium

SCRIPS	Premium %	Price change %
CONCOR	0.76	-0.48
INFIBEAM	0.73	-0.14
IFCI	0.63	-0.21
ENGINEERSIN	0.60	-0.88
RPOWER	0.59	5.59

Highest Discount

SCRIPS	Premium %	Price change %
DIVISLAB	-1.07	5.05
RELCAPITAL	-0.89	-0.76
DLF	-0.54	0.42
HDFCBANK	-0.25	-0.13
IGL	-0.24	2.03

TOP 5 VOLUME GAINER FOR THE SESSION

SCRIPS	CP AS ON 13/09/2017	CP AS ON 14/09/2017	Change (%)	Vol AS ON 13/09/2017	Vol AS ON 14/09/2017	Change (%)
BHEL	132.65	137.5	3.66	1824	25443	1295%
PEL	2760.9	2919.1	5.73	1380	4733	243%
TATACOMM	684.35	706	3.16	2758	8071	193%
AXISBANK	499.75	518.6	3.77	10261	24568	139%
INDIGO	1201.75	1182.65	-1.59	1193	2531	112%

TOP 5 VOLUME LOSER FOR THE SESSION

SCRIPS	CP AS ON 13/09/2017	CP AS ON 14/09/2017	Change (%)	Vol AS ON 13/09/2017	Vol AS ON 14/09/2017	Change (%)
WOCKPHARMA	646.95	642.25	-0.73	19090	2351	-88%
IDEA	83	82.1	-1.08	1604	398	-75%
MCDOWELL-N	2659.2	2638.25	-0.79	6364	1941	-70%
CAPF	802.5	804.45	0.24	8182	2860	-65%
SUZLON	17.2	17.2	0.00	4862	1724	-65%

Technical Trend

TOP 10 OPEN INTEREST GAINER FOR THE SESSION

SCRIPS	CP AS ON 13/09/2017	CP AS ON 14/09/2017	Change (%)	OI AS ON 13/09/2017	OI AS ON 14/09/2017	Change (%)
BHEL	132.65	137.5	3.66	28065000	36985000	31.78
INDIGO	1201.75	1182.65	-1.59	1602000	1924200	20.11
TORNTPHARM	1218.1	1225.5	0.61	293200	336000	14.60
BEL	195.15	191.2	-2.02	14589000	16339500	12.00
APOLLOHOSP	1074.35	1065.05	-0.87	1539500	1712500	11.24
VEDL	328.6	321.2	-2.25	39690000	43851500	10.49
IGL	1395.9	1425.45	2.12	956450	1056550	10.47
CONCOR	1368.95	1374.65	0.42	1235625	1363750	10.37
HCC	36.4	38.8	6.59	26208000	28536000	8.88
OIL	318.9	318.95	0.02	2905012	3142942	8.19

TOP 10 OPEN INTEREST LOSER FOR THE SESSION

SCRIPS	CP AS ON 13/09/2017	CP AS ON 14/09/2017	Change (%)	OI AS ON 13/09/2017	OI AS ON 14/09/2017	Change (%)
WOCKPHARMA	646.95	642.25	-0.73	3610400	3056800	-15.33
RAMCOCEM	746.9	752.9	0.80	540000	460800	-14.67
CHOLAFIN	1174.6	1179.85	0.45	494500	451000	-8.80
STAR	958.45	982.05	2.46	1958500	1789500	-8.63
M&MFIN	441.7	436.45	-1.19	6710000	6252500	-6.82
BERGEPAIN	268.3	272.3	1.49	2699400	2516800	-6.76
MRPL	134.6	135.2	0.45	7740000	7299000	-5.70
BHARATFORG	1226.35	1258.15	2.59	4471800	4226400	-5.49
TATAELXSI	1817.85	1824.9	0.39	942000	892400	-5.27
TATAMTRDVR	221	230.25	4.19	24315900	23181900	-4.66

Technical Trend

Pivot Report– Nifty 50

Symbol	PClose	Support3	Support2	Support1	Pivot	Resist1	Resist2	Resist3
ACC	1844.9	1801.6	1814.3	1829.6	1842.3	1857.6	1870.3	1885.6
ADANIPTS	403.1	378.3	384.2	393.7	399.6	409.1	415.0	424.5
AMBUJACEM	284.7	278.7	281.1	282.9	285.4	287.2	289.6	291.4
ASIANPAINT	1246.1	1216.4	1228.7	1237.4	1249.7	1258.4	1270.7	1279.4
AUROPHARMA	766.1	743.0	751.6	758.8	767.4	774.6	783.2	790.4
AXISBANK	519.8	487.6	494.9	507.3	514.6	527.0	534.3	546.7
BAJAJ-AUTO	2928.4	2869.7	2892.9	2910.6	2933.8	2951.5	2974.7	2992.4
BANKBARODA	145.7	140.8	142.3	144.0	145.5	147.2	148.7	150.4
BHARTIARTL	398.9	385.6	391.3	395.1	400.8	404.6	410.3	414.1
BOSCHLTD	21940.0	21519.6	21668.5	21804.3	21953.2	22088.9	22237.8	22373.6
BPCL	500.5	445.6	466.3	483.4	504.2	521.3	542.0	559.1
CIPLA	566.0	546.7	551.1	558.5	562.9	570.4	574.8	582.2
COALINDIA	255.1	249.2	251.6	253.3	255.8	257.5	259.9	261.6
DRREDDY	2253.4	2199.0	2214.5	2233.9	2249.4	2268.9	2284.4	2303.8
EICHERMOT	32065.2	31318.0	31577.3	31821.3	32080.6	32324.6	32583.9	32827.9
GAIL	401.0	376.0	386.5	393.7	404.2	411.4	421.9	429.1
HCLTECH	880.8	863.3	867.3	874.1	878.1	884.8	888.8	895.6
HDFC	1771.8	1748.8	1755.9	1763.9	1771.0	1779.0	1786.1	1794.1
HDFCBANK	1839.4	1808.8	1820.1	1829.8	1841.1	1850.8	1862.1	1871.8
HEROMOTOCO	3891.3	3838.9	3861.7	3876.5	3899.2	3914.0	3936.8	3951.6
HINDALCO	247.2	236.2	240.3	243.8	247.9	251.3	255.4	258.9
HINDUNILVR	1247.9	1199.3	1214.7	1231.3	1246.7	1263.3	1278.7	1295.3
IBULHSGFIN	1264.8	1240.7	1250.7	1257.8	1267.8	1274.8	1284.8	1291.9
ICICIBANK	293.7	287.8	289.8	291.7	293.7	295.6	297.6	299.5
INDUSINDBK	1728.8	1685.7	1702.4	1715.6	1732.3	1745.5	1762.2	1775.4
INFRATEL	370.1	362.3	365.4	367.7	370.8	373.2	376.3	378.6
INFY	892.4	868.8	875.2	883.8	890.2	898.8	905.2	913.8
IOC	419.7	389.5	401.4	410.6	422.5	431.7	443.6	452.8
ITC	272.0	268.7	269.5	270.8	271.6	272.9	273.7	275.0
KOTAKBANK	1007.6	973.8	988.1	997.9	1012.2	1021.9	1036.2	1046.0
LT	1214.2	1183.3	1197.4	1205.8	1219.9	1228.3	1242.4	1250.8
LUPIN	1004.2	971.7	983.6	993.9	1005.8	1016.1	1028.0	1038.3
M&M	1290.8	1256.9	1272.6	1281.7	1297.3	1306.4	1322.1	1331.2
MARUTI	8070.3	7897.0	7969.5	8019.9	8092.4	8142.8	8215.3	8265.7
NTPC	168.7	165.9	167.0	167.8	168.9	169.7	170.8	171.6
ONGC	159.4	153.3	155.8	157.6	160.0	161.8	164.3	166.1
POWERGRID	214.0	209.1	210.9	212.4	214.2	215.8	217.6	219.1
RELIANCE	843.9	817.2	829.6	836.7	849.1	856.2	868.6	875.7
SBIN	274.2	269.2	270.7	272.5	274.0	275.8	277.3	279.1
SUNPHARMA	524.7	502.9	508.3	516.5	521.8	530.0	535.4	543.6
TATAMOTORS	404.4	377.9	384.1	394.2	400.4	410.6	416.8	426.9
TATAMTRDVR	230.0	213.9	217.5	223.7	227.3	233.5	237.1	243.3
TATAPOWER	85.3	81.7	83.2	84.2	85.8	86.8	88.3	89.3
TATASTEEL	677.7	660.4	666.3	672.0	677.8	683.5	689.4	695.1
TCS	2487.0	2447.7	2459.8	2473.4	2485.5	2499.1	2511.2	2524.8
TECHM	441.4	430.4	433.3	437.3	440.2	444.2	447.1	451.1
ULTRACEMCO	4214.4	4132.1	4152.8	4183.6	4204.3	4235.1	4255.8	4286.6
VEDL	319.7	300.6	308.7	314.2	322.4	327.9	336.0	341.5
WIPRO	283.5	272.4	276.8	280.1	284.5	287.8	292.2	295.5
YESBANK	1851.6	1813.4	1826.8	1839.2	1852.6	1865.0	1878.4	1890.8
ZEEL	529.3	514.5	519.8	524.5	529.8	534.5	539.8	544.5



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