

NIFTY FUT : IMMEDIATE RESISTANCE AT 9930



Nifty futures closed higher by 0.07% at 9904. Index opened gap up but failed to sustain the gains and closed flat. Index earlier has formed Morning Doji star a bullish reversal candlestick pattern which suggests recent trough to act as strong support and index can see a pull-back. Index has reversed after taking support at lower trend line of the broadening wedge which is a bullish signal for short term trend. RSI has formed positive reversal with price which is a bullish signal and compliments the bullish view of price. Going ahead index post gap down opening index has immediate support at 9850, a failure to sustain below this level can bring a pause while resistance comes at 9930.

Intraday Nifty Future

Resistance—9930/9970/10020

Support—9850/9820/9770

BANK NIFTY FUT : IMMEDIATE RESISTANCE AT 24380



Bank Nifty futures closed 0.82% lower at 24237. Index opened gap up but failed to sustain the gains and closed in red. Going ahead post gap down opening index has immediate support at 24080, a failure to sustain below this level can bring a pause while resistance comes at 24380.

Intraday Bank Nifty Future

Resistance—24380/24570/24750

Support—24080/23980/23800

Technical Trend

DERIVATIVES

INDICES SNAPSHOT

SCRIPS	CP AS ON 16/08/2017	CP AS ON 17/08/2017	Change (%)	OI AS ON 16/08/2017	OI AS ON 17/08/2017	Change (%)
BANKNIFTY	24475.1	24262.15	-0.87	2123480	2026120	-4.58
NIFTY	9904.95	9909.45	0.05	25268925	26833050	6.19
NIFTYIT	10668	10806	1.29	29050	30150	3.79

Derivative Highlights

- ⇒ Nifty Future closed with a premium of 5 points v/s a premium of 8 points in the previous session
- ⇒ Nifty Future Open Interest increased by 6.19%. BankNifty Future Open Interest decreased by 4.58%.
- ⇒ Nifty PCR - OI increased from 1.18 to 1.21, Nifty PCR - Vol increased from 0.99 to 1.10
- ⇒ FII Sold Rs 981.05 crore while DII Bought Rs. 828.59 crore in the Cash Segment. FII Sold Rs. 252.81 crore in Index Futures and Sold Rs.181.85 crore in index options, while in Future they Bought Rs. 726.42 crore and Sold Rs 27.73 crore in stock options¹
- ⇒ Among Index Option space, Highest Open Interest concentration was seen in 9500 & 9800 Strike price among the PE options. Where as among CE Options Highest Open Interest Concentration was seen in 10000 & 10100 Strike price.
- ⇒ Highest Open Interest Build Up among the PE options was seen in 9800 & 9600 Strike price. Among CE options highest build up was seen in 9950 & 11500 Strike price.

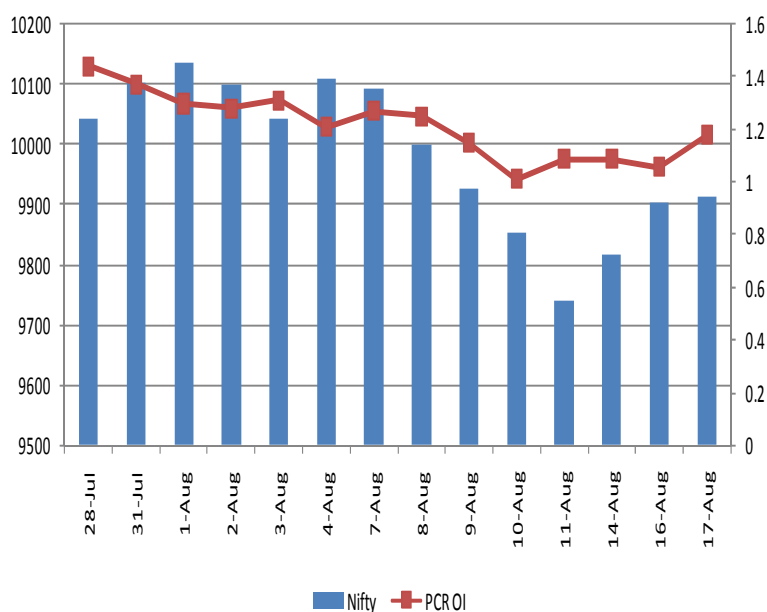
OI Concentration

PUT OPTION		CALL OPTION	
Strike Price	Open Interest	Strike Price	Open Interest
9500	5566350	10000	5562225
9800	5266650	10100	4721550
9700	4462800	10200	4506300
9600	4151550	9900	3286800
9900	3051225	9800	3050175

Highest Change in OI

PUT OPTION		CALL OPTION	
Strike Price	Change in OI	Strike Price	Change in OI
9800	645525	9950	52425
9600	470775	11500	6225
9900	441525	8000	2775
9700	203475	11000	1500
10000	149625	10250	1125

Nifty Future Price V/S PCR-OI



Technical Trend

Stock Analysis

Long Build-up	Long Unwinding	Short Build-up	Short Covering
BEML	AMBUJACEM	APOLLOHOSP	BEL
BPCL	FORTIS	ARVIND	HAVELLS
COALINDIA	HINDALCO	HDFCBANK	MCDOWELL-N
GSFC	INFIBEAM	INFRATEL	NMDC
HDFC	RDEL	RELIANCE	RECLTD
HEXAWARE	SRTRANSFIN	ULTRACEMCO	UPL

STATISTICS

Highest Premium

SCRIPS	Premium %	Price change %
EQUITAS	0.59	2.23
INFIBEAM	0.57	-1.45
GODREJCP	0.50	-0.25
IBREALEST	0.46	3.04
ICICIBANK	0.46	-0.61

Highest Discount

SCRIPS	Premium %	Price change %
INDIGO	-2.42	-0.06
RBLBANK	-1.56	-1.33
GSFC	-1.24	8.13
GAIL	-0.76	1.35
PIDILITIND	-0.75	0.04

TOP 5 VOLUME GAINER FOR THE SESSION

SCRIPS	CP AS ON 16/08/2017	CP AS ON 17/08/2017	Change (%)	Vol AS ON 16/08/2017	Vol AS ON 17/08/2017	Change (%)
GMRINFRA	16.55	18.6	12.39	1193	7600	537%
APOLLOHOSP	1164.45	1103.75	-5.21	1436	5561	287%
HEXAWARE	265.1	278.45	5.04	1214	4438	266%
BEML	1724.9	1865.7	8.16	4281	15505	262%
INFY	978.95	1021.2	4.32	9084	32222	255%

TOP 5 VOLUME LOSER FOR THE SESSION

SCRIPS	CP AS ON 16/08/2017	CP AS ON 17/08/2017	Change (%)	Vol AS ON 16/08/2017	Vol AS ON 17/08/2017	Change (%)
GRANULES	127.2	126.65	-0.43	4206	1069	-75%
TVSMOTOR	583.7	576.65	-1.21	4897	1584	-68%
TATAGLOBAL	194.1	190.8	-1.70	16857	6816	-60%
TITAN	628.6	623.75	-0.77	3333	1462	-56%
MFSL	608.4	601.6	-1.12	3873	1796	-54%

Technical Trend

TOP 10 OPEN INTEREST GAINER FOR THE SESSION

SCRIPS	CP AS ON 16/08/2017	CP AS ON 17/08/2017	Change (%)	OI AS ON 16/08/2017	OI AS ON 17/08/2017	Change (%)
HEXAWARE	265.1	278.45	5.04	2232000	2814000	26.08
BEML	1724.9	1865.7	8.16	1867200	2295000	22.91
APOLLOHOSP	1164.45	1103.75	-5.21	1282500	1467500	14.42
MOTHERSUMI	333	325	-2.40	7335000	8235000	12.27
HDFC	1742.55	1759.75	0.99	9770500	10921000	11.78
BERGEPAIN	247.15	242.9	-1.72	939400	1047200	11.48
COALINDIA	239.1	246.95	3.28	26389100	29124400	10.37
ADANI PORTS	398.4	390.8	-1.91	6882500	7545000	9.63
POWERGRID	220.7	219.9	-0.36	11404000	12488000	9.51
SHREECEM	17554.25	17388.2	-0.95	30650	33400	8.97

TOP 10 OPEN INTEREST LOSER FOR THE SESSION

SCRIPS	CP AS ON 16/08/2017	CP AS ON 17/08/2017	Change (%)	OI AS ON 16/08/2017	OI AS ON 17/08/2017	Change (%)
HAVELLS	465.05	473.6	1.84	3596000	3312000	-7.90
NATIONALUM	69.4	70.4	1.44	11136000	10336000	-7.18
EXIDEIND	207.4	213.7	3.04	13676000	12760000	-6.70
MCDOWELL-N	2557.7	2602.65	1.76	1927750	1798750	-6.69
NIITTECH	492.8	499.4	1.34	1347000	1269000	-5.79
GODFRYPHLP	1042.8	1076.95	3.27	771500	729000	-5.51
MARICO	317.9	320.4	0.79	4888000	4674800	-4.36
REPCOHOME	699.35	682.45	-2.42	634900	610400	-3.86
SRTRANSFIN	979.65	975.05	-0.47	5386200	5200800	-3.44
KAJARIACER	622.5	634.9	1.99	457600	442400	-3.32

Technical Trend

Pivot Report– Nifty 50

Symbol	PClose	Support3	Support2	Support1	Pivot	Resist1	Resist2	Resist3
ACC	1780.1	1705.8	1738.6	1759.3	1792.1	1812.9	1845.7	1866.4
ADANIPTS	389.3	371.1	379.6	384.4	392.9	397.8	406.3	411.1
AMBUJACEM	270.9	263.0	266.2	268.5	271.7	274.1	277.3	279.6
ASIANPAINT	1135.0	1119.6	1125.8	1130.4	1136.6	1141.2	1147.4	1152.0
AUOPHARMA	703.5	669.9	685.2	694.4	709.7	718.8	734.1	743.3
AXISBANK	497.2	485.2	490.1	493.6	498.5	502.1	507.0	510.5
BAJAJ-AUTO	2825.9	2753.1	2784.6	2805.2	2836.7	2857.3	2888.8	2909.4
BANKBARODA	148.3	140.3	143.5	145.9	149.1	151.5	154.7	157.1
BHARTIARTL	416.4	394.2	400.1	408.2	414.1	422.3	428.2	436.3
BOSCHLTD	22038.0	21358.6	21679.3	21858.6	22179.3	22358.6	22679.3	22858.6
BPCL	493.7	457.0	468.6	481.1	492.7	505.3	516.9	529.4
CIPLA	573.2	540.0	554.9	564.1	579.0	588.2	603.1	612.3
COALINDIA	247.0	227.3	232.2	239.6	244.5	251.9	256.8	264.2
DRREDDY	2011.3	1952.4	1972.4	1991.8	2011.9	2031.3	2051.3	2070.7
EICHERMOT	30928.0	30189.3	30403.2	30665.6	30879.4	31141.8	31355.7	31618.1
GAIL	376.2	363.6	366.8	371.5	374.7	379.4	382.6	387.3
HCLTECH	871.4	848.7	854.7	863.1	869.1	877.4	883.4	891.8
HDFC	1759.3	1685.3	1702.8	1731.0	1748.5	1776.8	1794.3	1822.5
HDFCBANK	1765.4	1725.3	1739.5	1752.5	1766.7	1779.7	1793.9	1806.9
HERMOTOCO	3997.9	3906.8	3941.2	3969.5	4003.9	4032.2	4066.6	4094.9
HINDALCO	230.3	213.9	220.8	225.6	232.5	237.3	244.2	249.0
HINDUNILVR	1177.3	1146.5	1155.8	1166.5	1175.8	1186.5	1195.8	1206.5
IBULHSGFIN	1200.5	1164.1	1179.1	1189.8	1204.8	1215.5	1230.5	1241.2
ICICIBANK	293.2	283.8	287.6	290.4	294.1	296.9	300.7	303.5
INDUSINDBK	1628.5	1581.3	1599.4	1613.9	1632.0	1646.5	1664.6	1679.1
INFRATEL	379.4	365.5	372.0	375.7	382.2	385.9	392.4	396.1
INFY	1020.9	971.7	984.9	1002.9	1016.1	1034.1	1047.3	1065.3
IOC	425.3	415.5	418.8	422.0	425.3	428.6	431.8	435.1
ITC	280.0	272.6	275.3	277.6	280.3	282.6	285.3	287.6
KOTAKBANK	989.0	958.7	970.3	979.7	991.3	1000.7	1012.3	1021.7
LT	1134.0	1098.4	1114.7	1124.4	1140.7	1150.3	1166.6	1176.3
LUPIN	954.0	929.7	940.4	947.2	957.8	964.6	975.3	982.1
M&M	1367.0	1342.4	1350.5	1358.8	1366.9	1375.1	1383.2	1391.5
MARUTI	7582.5	7384.8	7474.9	7528.7	7618.8	7672.5	7762.6	7816.4
NTPC	176.8	163.4	166.4	171.6	174.5	179.7	182.7	187.9
ONGC	160.6	158.2	159.1	159.9	160.8	161.5	162.4	163.2
POWERGRID	219.5	215.4	217.1	218.3	219.9	221.1	222.8	224.0
RELIANCE	1567.1	1516.5	1538.8	1553.0	1575.3	1589.5	1611.8	1626.0
SBIN	280.9	274.3	277.2	279.0	281.9	283.7	286.6	288.4
SUNPHARMA	488.3	472.6	476.6	482.4	486.4	492.3	496.3	502.1
TATAMOTORS	385.3	374.4	379.5	382.4	387.4	390.3	395.4	398.3
TATAMTRDVR	228.6	219.2	223.6	226.1	230.5	233.0	237.4	239.9
TATAPOWER	81.7	79.9	80.6	81.1	81.9	82.4	83.1	83.6
TATASTEEL	625.4	607.8	615.9	620.7	628.8	633.6	641.7	646.5
TCS	2485.7	2420.6	2441.4	2463.5	2484.3	2506.4	2527.2	2549.3
TECHM	424.4	412.1	416.8	420.6	425.3	429.1	433.8	437.6
ULTRACEMCO	3932.9	3827.2	3872.1	3902.5	3947.5	3977.9	4022.8	4053.2
VEDL	304.8	291.2	296.1	300.5	305.4	309.7	314.6	319.0
WIPRO	288.4	284.2	286.1	287.2	289.1	290.2	292.1	293.2
YESBANK	1738.1	1668.9	1699.1	1718.6	1748.8	1768.3	1798.5	1818.0
ZEEL	526.8	493.2	501.2	514.0	521.9	534.7	542.7	555.5



BP WEALTH

Technical Research Desk

Tel: +91 22 61596173

Institutional Sales Desk

Tel: +91 22 61596403/04/05

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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