

Technical Report

Closing Brief

BSE Sensex closed higher by 207.10 points, or 0.55%, to 37,852, while the Nifty 50 rose 79.35 points, or 0.70%, to close 11,435. During the day, the Sensex surged 287.5 points to a high of 37,932.40 and the Nifty 50 rose 96.7 points to a peak of 11,452.45.

Technical Build up

- ❖ Bullish candle with decrease in volume
- ❖ Sell crossover in oscillators.
- ❖ Upper band of Bollinger exist at 11585
- ❖ Crucial moving average of 20/50 SMA are at 11264 and 10987
- ❖ 200 SMA trend deciding level exist at 10608

Outlook for the day

Indian Equity market broke the two-day losing streak after retail inflation slowed to a nine month low, providing comfort to the government and Reserve Bank of India. Retail inflation dropped to a nine-month low of 4.17% in July from 4.92% a month ago. On sectoral front all the sectoral indices closed in green. Nifty Pharma, Realty, Private Banks & Media gained the most and outperformed the Nifty. Fin service, PSU Bank, Auto & Metal indices underperformed the Nifty. On the technical front, Nifty closed decisively above the psychological 11,400 levels despite mixed global cues, forming bullish candle on the daily chart. To add further nifty had been maintaining above the rising trend line since June 2018 onward. During the day immediate support for Nifty is around 11370 levels and the next support is seen around 11340 levels. On other side, 11480 levels will act as major supply zone. Any move above these levels could trigger a short covering rally towards 11550 levels. On the option maximum Put OI is at 1100 followed by 11200 strike while maximum Call OI is at 11500 followed by 11600 strike

Technical & Derivative Report

World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	25162	-137	-0.54
Nasdaq	7774	-96	-1.23
S&P 500	2818	-21	-0.76
FTSE 100	7497	-113	-1.49
DAX	12163	-195	-1.58
Hang Seng	27231	-92	-0.34
Nikkei	22181	-22	-0.23
Sensex	37852	207	0.55
Nifty	11435	79	0.70

Commodity /Forex	LTP	Daily 1.1Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1177.30	-7.70	-0.65
Silver (\$/Oz)	14.44	-0.02	-0.13
Copper(Usd/lb.)	259.80	3.80	1.48
Brent Crude(USD/bbl)	71.13	0.37	0.52
USD/INR	69.89	-0.03	-0.05
USD/YEN	110.82	0.08	0.07
USD/EUR	1.1374	0.0029	0.26

Support/Resistance levels for Indian Equity Indices					
	S1	S2	CMP	R1	R2
Sensex	37635	37535	37852	38000	38240
Nifty	11370	11340	11435	11480	11550
Nifty (Fut)	11400	11370	11463	11510	11580

Pivot Level		
Sensex		37824
Nifty		11419

US: U.S. market fell on Wednesday as declines in tech shares and Macy's dampened investor sentiment. Equities also followed overseas stocks lower. Technically it seems that present price consolidation has led to bullish Descending triangle formation and provided the necessary breakout.



Increase in OI with Increase in Price (Long Buildup)						Increase in OI with Decrease in Price (Short Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)	Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
BALKRI	11128	14104				ALBK	13805	20559			
SIND	00	00	26.7	1340	6.6	REPCO	52020	58410	48.9	39.7	[11.6]
		10125				HOME	0	0	12.3	598.9	[0.8]
OFSS	85500	0	18.4	4049.85	3.6	SRTRA	38076	42306		1324.8	
PAGEIN						NSFIN	00	00	11.1	5	[6.6]
D	66675	75400	13.1	33410	6		25752	27372			
TATAC	33427	37530				MFSL	00	00	6.3	467.4	[4.5]
HEM	50	00	12.3	679.2	0.9	GLENM	43480	46060			
TATAC	33304	37320				ARK	00	00	5.9	584.25	[0.9]
OMM	00	00	12.1	571.5	0.3						

Derivative Report

Technical & Derivative Report

Nifty gained by 0.70% with Nifty future added 5.6 lakh shares in open interest and stock future added 192.2 Lakh shares in open interest.

- Nifty PCR increased to 1.70 from 1.66
- Total Nifty Calls added 3.3 lakh shares in open interest.
- Total Nifty Puts added 21.9 lakh shares in open interest.
- Maximum open interest (Nifty) in Calls for July series is at 11500 and 11000 put.
- FII's sold net Rs.378.84 Cr(provisional), while DIIs bought net Rs.391.47 Cr in cash market.
- FII bought net Rs.532.48 Cr in F&O
- Securities in Ban Period: ADANIPOWER, JETAIRWAYS & PNB

Nifty Tracker

PARTICULARS	14/08/2018	13/08/2018	10/08/2018	09/08/2018
Spot	11435.1	11355.75	11429.5	11470.7
% Change in Spot	0.70%	-0.65%	-0.36%	0.18%
Nifty(FUT) Aug	11463.45	11381.15	11439.25	11487.55
Nifty(FUT) Aug Vol.	80902	103465	78788	62547
Nifty(FUT) Aug - OI	28432875	28053525	28330350	28166700
Nifty(FUT) Sep	11492.2	11411.6	11470.65	11517.75
Nifty(FUT) Sep Vol.	4238	5396	2903	2478
Nifty(FUT) Sep - OI	1540275	1370100	1341750	1279500

Trade Statistics for 14/08/2018

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	1,49,910	14541	-
NSE Stock Futures	8,11,226	58053	-
NSE Index Options	58,11,564	6,19,230.62	-
NSE Stock Options	7,52,594	57672	0.46
NSE F&O Total Turnover	75,25,294	749,496	0.93
NSE Cash Turnover	-	31,003.12	-
BSE Cash Turnover	-	3,130.16	-
Total Turnover	-	783630	-

FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	14/08/2018		13/08/2018		10/08/2018	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	-711	703	-722	-9	-223	-271
Index option	1134	2116	-404	3064	179	1146
Stock Future	64	1336	479	-247	105	97
Stock option	45	227	-79	-254	194	305
Total	532	4382	-726	2553	255	1278

Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	14/08/2018	13/08/2018	10/08/2018	09/08/2018	08/08/2018
Index Futures	910	-1067	-385	1478	1129
Index Options	2276	-640	-1098	2581	750
Stock Futures	7443	11625	-44642	25255	9146
Stock Options	921	1187	1751	2085	1912
F&O Total	11550	11105	-44374.66	31398.8	12937.59

Nifty Option Open Interest Statistics

NIFTY OPTIONS HIGHEST ADDITION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
30-Aug-18	11400	PE	81.8	132010	3276150	727200
27-Sep-18	11300	PE	112.15	9041	739425	462150
30-Aug-18	11500	PE	121.7	40466	1559025	346575
30-Aug-18	11300	PE	54.45	107221	4170825	322125
30-Aug-18	11600	CE	42.15	96448	3133350	302400
30-Aug-18	11700	CE	18.45	63518	2706375	260850
30-Aug-18	11250	PE	43.85	7693	675450	157350
30-Aug-18	11800	CE	7.65	24858	1425450	135825
30-Aug-18	10700	PE	6.1	14612	2068425	134175
30-Aug-18	11650	CE	27.45	6278	287700	97875

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
30-Aug-18	11500	CE	83.35	135777	4215150	-337575
30-Aug-18	10300	PE	3.1	9107	677250	-269250
30-Aug-18	10600	PE	5.1	19652	1732950	-246675
30-Aug-18	11450	CE	110.85	18723	261975	-89100
30-Aug-18	10900	PE	11.8	16074	2001150	-79650
31-Dec-20	9800	PE	267.5	1066	94425	-79575
30-Aug-18	12000	CE	3.75	10393	1631925	-79350
30-Aug-18	11000	CE	473.45	1893	817050	-51675
30-Aug-18	11300	CE	212.85	26018	1627950	-51150
25-Oct-18	10700	PE	47.65	846	138525	-36450

Stock Option Open Interest Statistics

STOCK OPTIONS WITH HIGHEST ADDITION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Interest	Change in OI
IDEA	30-Aug-18	55	CE	1.2	680	5299000	2135000
SBIN	30-Aug-18	290	PE	6.1	2844	7653000	2091000
JPASSOCIAT	30-Aug-18	22.5	CE	0.05	75	4352000	2074000
IDBI	30-Aug-18	55	PE	0.55	1079	5050000	1740000
IDBI	30-Aug-18	60	PE	1.75	822	11040000	1540000
SUNPHARMA	30-Aug-18	620	CE	12.65	10112	2081200	1268300
IDBI	30-Aug-18	57.5	PE	0.95	465	1720000	1060000
ALBK	30-Aug-18	42.5	CE	0.75	542	1078000	924000
JPASSOCIAT	30-Aug-18	15	CE	0.6	105	13328000	850000
SUNPHARMA	30-Aug-18	560	PE	4.7	5849	1390400	811800

STOCK OPTIONS WITH HIGHEST REDUCTION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
RCOM	30-Aug-18	17.5	CE	4.15	64	3752000	-1036000
ICICIBANK	30-Aug-18	290	PE	1	994	5348750	-935000
RCOM	30-Aug-18	20	CE	2.6	203	9548000	-896000
ICICIBANK	30-Aug-18	270	PE	0.55	285	3718000	-503250
YESBANK	30-Aug-18	380	CE	11.5	3558	1317750	-469000
TCS	30-Aug-18	2000	CE	37.85	4517	486000	-407000
ITC	30-Aug-18	270	PE	0.55	400	2174400	-388800
JPASSOCIAT	30-Aug-18	20	CE	0.1	44	7106000	-374000
RELIANCE	30-Aug-18	1200	CE	31.55	5834	1652000	-369000
PNB	30-Aug-18	90	CE	0.65	199	7947500	-363000

Research Team

Name	Designation	Email ID	Contact No.
Paras Bothra	President Equity Research	paras@ashikagroup.com	+91 22 6611 1704
Krishna Kumar Agarwal	Equity Research Analyst	krishna.a@ashikagroup.com	+91 33 4036 0646
Partha Mazumder	Equity Research Analyst	partha.m@ashikagroup.com	+91 33 4036 0647
Arijit Malakar	Equity Research Analyst	amalakar@ashikagroup.com	+91 33 4036 0644
Tirthankar Das	Technical & Derivative Analyst	tirthankar.d@ashikagroup.com	+91 33 4036 0645

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