



MORNING MANTRA



Daily Derivatives & Market Report

AUG 01, 2022



Heavy buying at power and utilities counters lifted Indian equity benchmarks on Monday, with both Sensex and Nifty ending 0.95% and 1.06% higher respectively. After a positive start, markets remained under a grip of bulls during the entire trading session, as after nine consecutive months of relentless selling, foreign investors have turned net buyers and invested nearly Rs 5,000 crore in Indian equities in July on softening dollar index and good corporate earnings.

Traders got some encouragement as retail inflation for industrial workers eased to 6.16 per cent in June from 6.97 per cent in May this year due to lower prices of certain food items and petrol. Adding more optimism, the output of eight core infrastructure sectors expanded by 12.7 per cent in June 2022 as against 9.4 per cent in the year-ago period, with all sectors except crude oil registering an uptick in production. The production growth of eight infrastructure sectors was 19.3 per cent in May 2022.

Gaining momentum continued over the Dalal Street till the end of the day. Domestic sentiments remained optimistic, as India's manufacturing sector activity gained momentum in July, hitting an eight-month high driven by a significant uptick in business orders. The seasonally adjusted S&P Global India Manufacturing Purchasing Managers' Index rose from 53.9 in June, to 56.4 in July, highlighting the strongest improvement in the health of the sector in eight months.

Sentiments remained upbeat after finance ministry said that India collected Rs 1.49 lakh crore as Goods and Services Tax (GST) in July, posting an increase of 28 percent from the same month last year. Compared to the money collected in June, the July GST mop-up was 3 percent higher. Traders were seen taking a note of reports that days after the US Fed raised the interest rate, the RBI may go in for its third consecutive policy rate hike by at least 35 basis points to check high retail inflation.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58115.50	545.25	0.95
NIFTY	17340.05	181.80	1.06
MIDCAP	24413.45	362.55	1.51
SMLCAP	27455.38	399.00	1.47
BSEFMC	15512.43	23.06	0.15
AUTO	29656.09	927.45	3.23
POWER	4712.57	156.29	3.43
REALTY	3605.37	14.13	0.39
BSE IT	29579.30	90.92	0.31
BANKEX	43573.78	443.09	1.03
OIL GAS	19388.96	389.94	2.05
METAL	18393.73	203.80	1.12
INDIA VIX	17.49	0.94	5.68

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1788	507	50
BSE	2308	1157	191

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	13591	3952	244
NSE CASH	58790	62821	(6)
NSE F&O	128478	143836	(11)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.90	4.17	1.29
SENSEX	22.77	3.35	1.23

KEY NUMBERS TRACKER



FII – DII ACTIVITY IN CASH SEGMENT (₹ in Crs)

FII-DII*	Buy	Sell	Net
DII	5332	6154	(822)
FII	16377	14057	2321

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5105.27	3010.29	2095
Index Options	561275.24	561943.72	(668)
Stock Futures	12599.97	12003.10	597
Stock Options	7212.25	7283.51	(71)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.48	1.36
BANK NIFTY	1.27	0.96

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	105.42	105.90	-0.46

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.240	7.320	-1.09
USA	2.661	2.642	0.73

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1772.43	6.29	0.36
Silver	20.43	0.08	0.39
Crude-Oil	98.61	-1.44	-1.44
Brent-Crude	106.87	-1.39	-1.28

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 AUG -22 USD-INR	79.28	-0.18	-0.22
26 AUG -22 EUR-INR	81.38	-0.05	-0.07
26 AUG -22 GBP-INR	96.99	0.23	0.24
26 AUG -22 JPY- INR	60.03	0.32	0.54

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17340	17082	17211	17284	17413	17485
SENSEX	58116	56682	57312	57714	57942	58344
NIFTY FUTURES	17371	17116	17243	17320	17447	17524
BANK NIFTY	37903	37218	37560	37750	38093	38282
CNX IT	29220	28728	28974	29175	29421	29623
CNX MIDCAP	30128	29460	29794	29975	30309	30490
CNX SMALLCAP	9337	9110	9223	9287	9400	9464
INDIA VIX	17.48	15.26	16.37	17.00	18.11	18.74

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Buy	Neutral	Buy
SENSEX	Buy	Neutral	Buy
NIFTY FUTURES	Buy	Neutral	Buy
BANK NIFTY	Buy	Neutral	Buy
CNX IT	Buy	Neutral	Neutral
CNX MIDCAP	Buy	Neutral	Buy
CNX SMALLCAP	Buy	Neutral	Neutral
INDIA VIX	Neutral	Sell	Sell

SECURITIES BAN IN F&O TRADES FOR 02-08-2022

NIL

TECHNICAL VIEWS



NIFTY

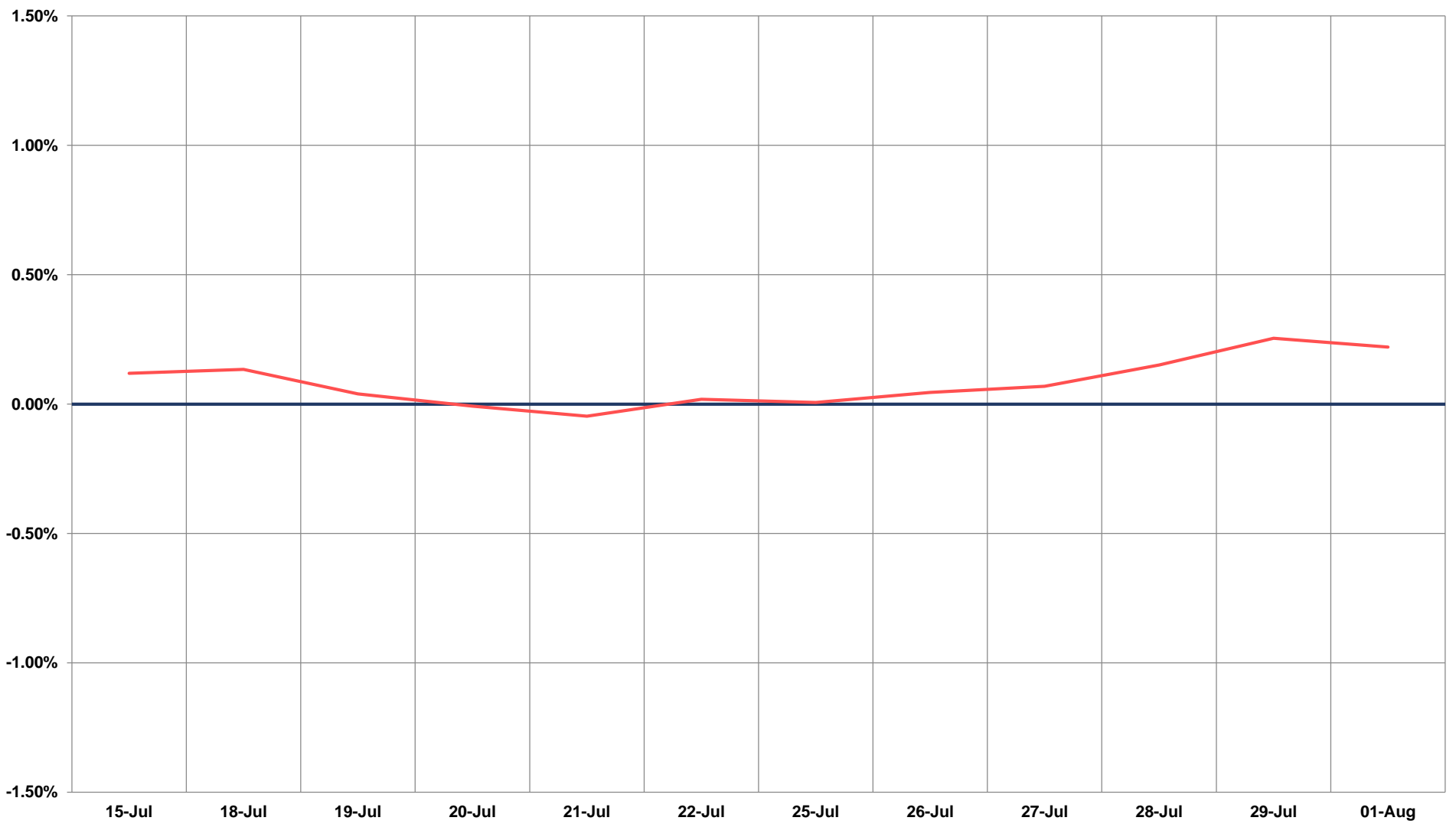
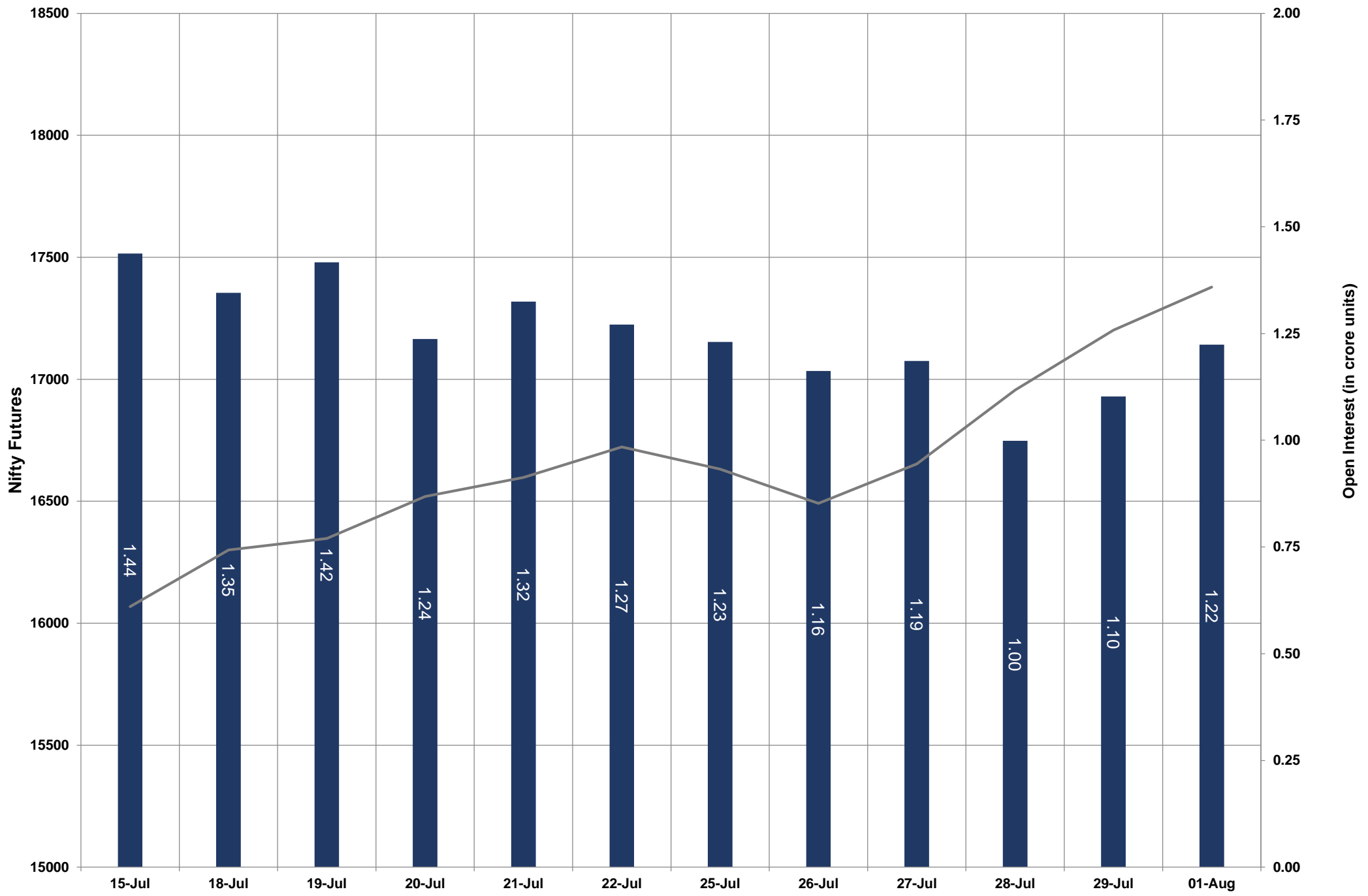


- Nifty Cash = 17158.25 (1.35%)
- Resistance levels = 17460 and 17550
- Support levels = 17250 and 17110

TECHNICAL VIEWS



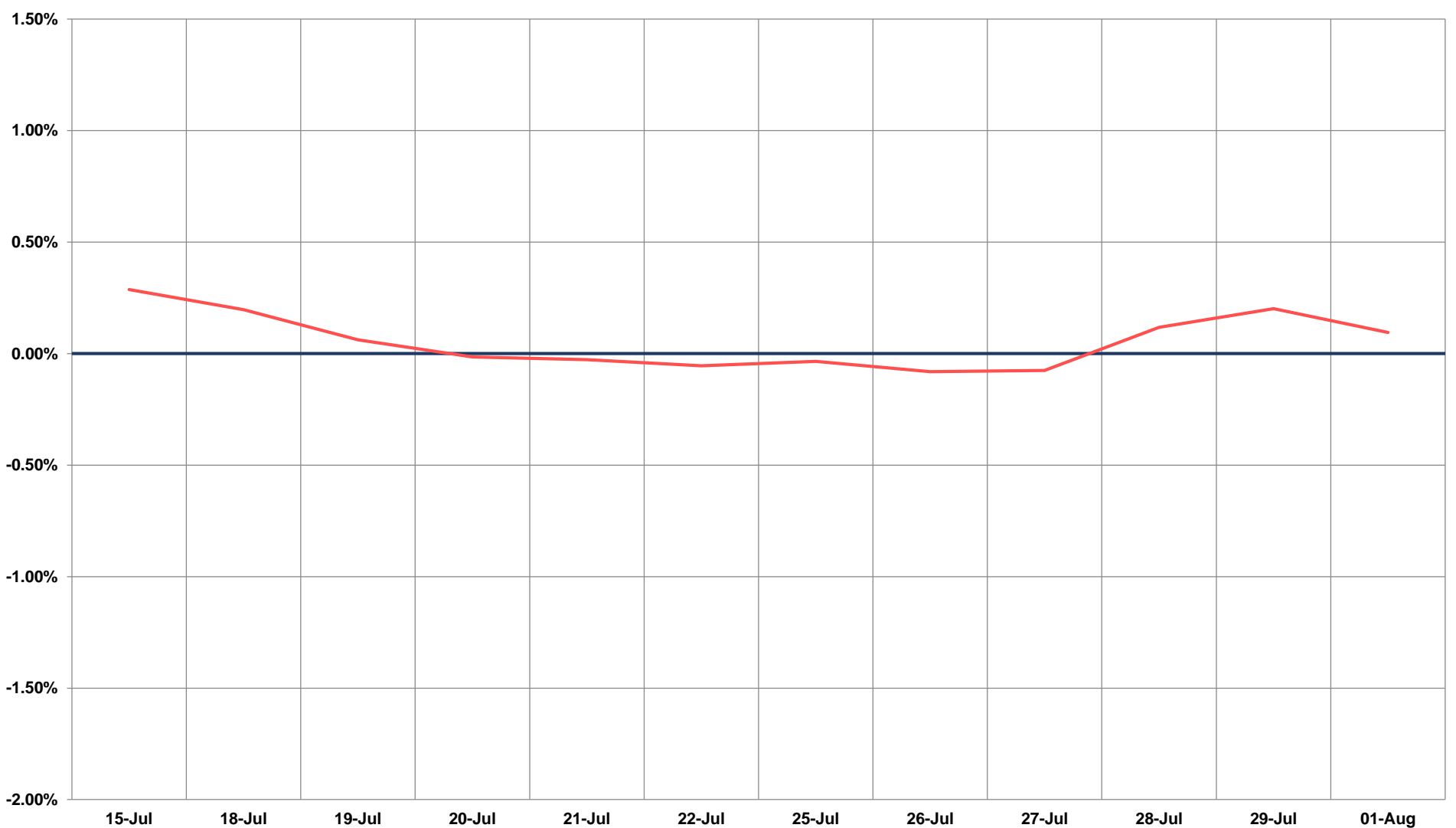
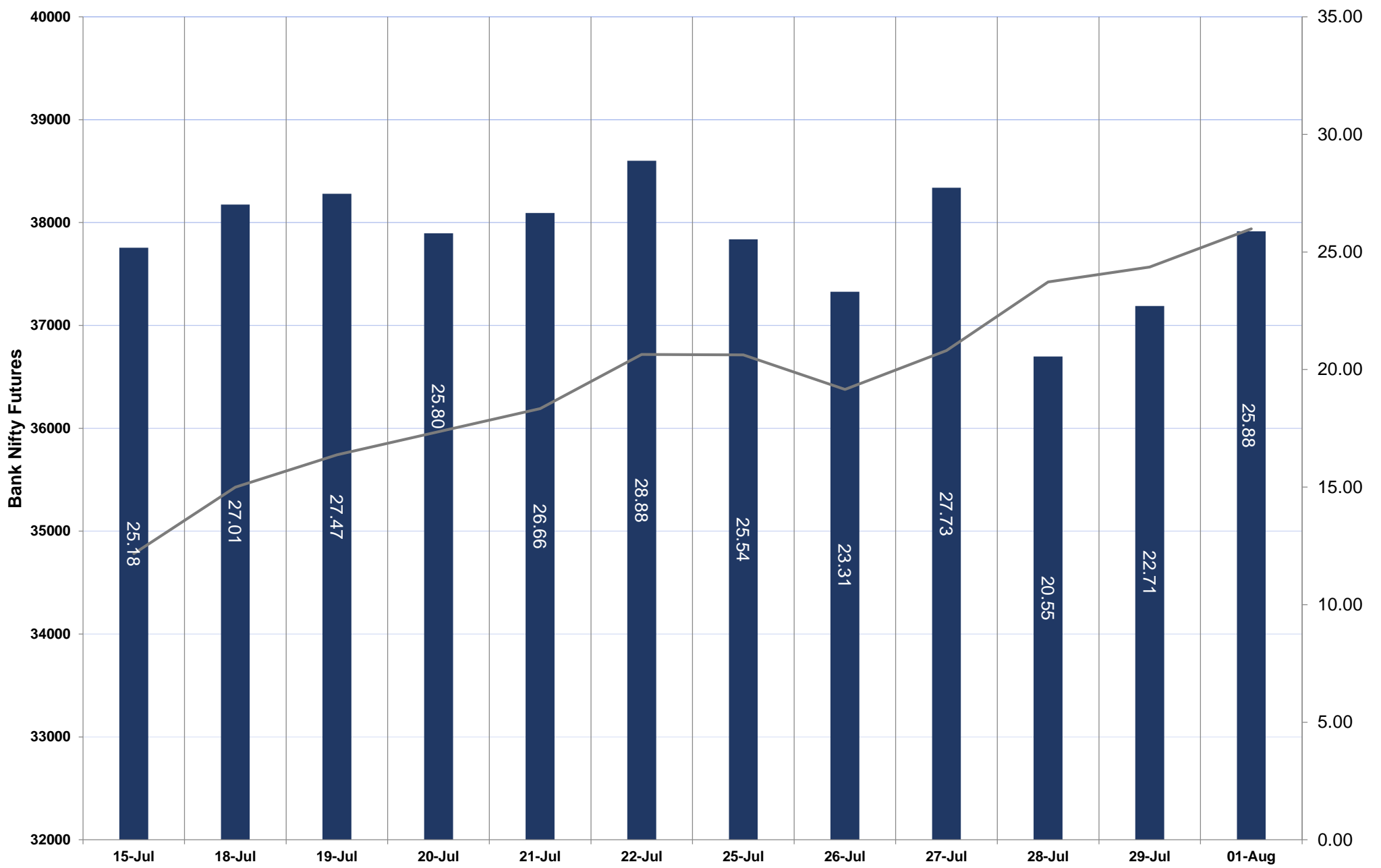
NIFTY FUTURES



TECHNICAL VIEWS



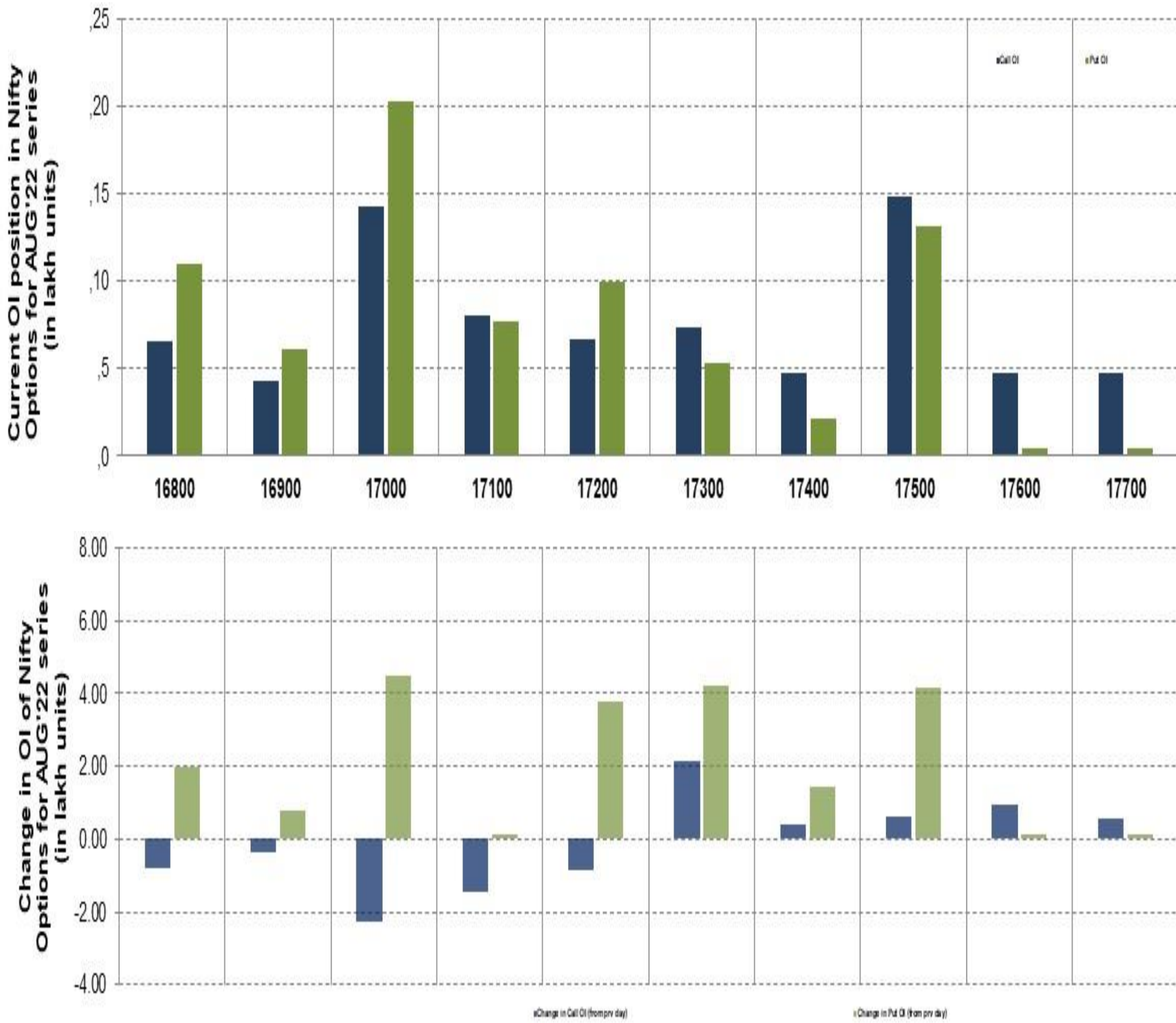
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.21 million in Open Interests is **Strike Price of 17300**
- **Most Active Nifty Put** with an addition of 0.44 millions in Open Interests is **Strike Price of 17000**
- **Maximum Open Interest an outstanding** was 1.49 millions for Calls at **Strike Price of 17500**
- **Maximum Open Interest an outstanding** was 2.02 millions for puts at **Strike Price of 17000**

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