



# MORNING MANTRA



Daily Derivatives & Market Report

AUG 02, 2022



Indian equity benchmarks ended flat with a positive bias on Tuesday. Markets made a negative start of the day, amid a private report stating that the Reserve Bank of India will deliver two more rate increases with the first of 25-30 bps later this week. Volatility witnessed over the Dalal Street during the entire day, as some worries came, after Crisil Research pegged the headline consumer price inflation to come at 6.8 per cent in FY23 - marginally higher than the Reserve Bank's 6.7 per cent estimate - because of the pressures on the food front, where the increase in prices has been double that of FY22.

In the last hour of the trade, markets staged recovery to end near neutral lines, as finance minister Nirmala Sitharaman said India's macroeconomic fundamentals are intact and there is no risk of the economy entering into recession or stagflation. She said the government is trying to keep inflation below 7%. Traders got some relief, after Union Minister of State for Finance Pankaj Chaudhary said that as per provisional estimates released by National Statistical Office (NSO), Indian economy in 2021-22 has fully recovered the pre-pandemic real GDP level of 2019-20.

On the global front, European markets were trading mostly in red as jitters about an escalation in Sino-U.S. tension with U.S. House of Representatives Speaker Nancy Pelosi set to begin a trip to Taiwan, adding to fears about the risk of global recession. Asian markets settled mostly lower, as consumer prices in South Korea were up 6.3 percent on year in July, Statistics Korea said on Tuesday - in line with expectations and accelerating from 6.0 percent in June. On a monthly basis, inflation rose 0.5 percent - exceeding forecasts for 0.4 percent but slowing from 0.6 percent in the previous month.

Back home, power stocks remained in watch as power ministry data has showed that India's power consumption grew marginally by 3.8 per cent year-on-year to 128.38 billion units (BU) in July 2022 amid widespread rains across the country in July with the onset of the Monsoon. Further, pharma stocks were also in watch, after credit rating agency, India Ratings and Research (Ind-Ra) in its latest report has showed that the Indian pharmaceutical market (IPM) grew strongly at 16.6% year on year (yoy) in June 2022, supported by growth across therapies both in terms of volume and value.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58136.36	20.86	0.04
NIFTY	17345.45	5.40	0.03
MIDCAP	24535.78	122.33	0.50
SMLCAP	27549.73	94.35	0.34
BSEFMC	15613.99	101.56	0.65
AUTO	29841.25	185.16	0.62
POWER	4807.02	94.45	2.00
REALTY	3542.53	-62.84	-1.74
BSE IT	29425.51	-153.79	-0.52
BANKEX	43176.70	142.92	0.33
OIL GAS	19365.64	-23.32	-0.12
METAL	18325.61	-68.12	-0.37
INDIA VIX	18.53	1.04	5.95

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1408	836	44
BSE	1890	1481	123

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4684	13591	(66)
NSE CASH	62147	58790	6
NSE F&O	150040	128478	17

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.86	4.17	1.29
SENSEX	22.90	3.37	1.22

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6209	6091	118
FII	7526	6701	825

Note: FPI & DII Figures are provisional

## FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2596.82	5323.97	(2727)
Index Options	898823.73	893479.59	5344
Stock Futures	11969.32	11895.03	74
Stock Options	7485.50	7661.39	(176)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.38	1.48
BANK NIFTY	1.26	1.27

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	105.55	105.45	0.10

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.196	7.240	-0.61
USA	2.536	2.605	-2.66

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1775.18	2.84	0.16
Silver	20.28	-0.05	-0.26
Crude-Oil	93.01	-0.88	-0.94
Brent-Crude	98.85	-1.18	-1.18

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 AUG -22 USD-INR	78.80	-0.47	-0.59
26 AUG -22 EUR-INR	80.87	-0.53	-0.65
26 AUG -22 GBP-INR	96.36	-0.67	-0.69
26 AUG -22 JPY- INR	60.30	0.26	0.44

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17345	17143	17244	17317	17418	17491
SENSEX	58136	57486	57811	58070	58395	58654
NIFTY FUTURES	17316	17147	17231	17326	17410	17504
BANK NIFTY	38024	37398	37711	37945	38258	38493
CNX IT	29025	28734	28880	29016	29161	29298
CNX MIDCAP	30228	29807	30018	30153	30363	30499
CNX SMALLCAP	9403	9247	9325	9374	9452	9501
INDIA VIX	18.53	16.98	17.75	18.26	19.03	19.54

## 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 03-08-2022

ESCORTS

# TECHNICAL VIEWS



## NIFTY

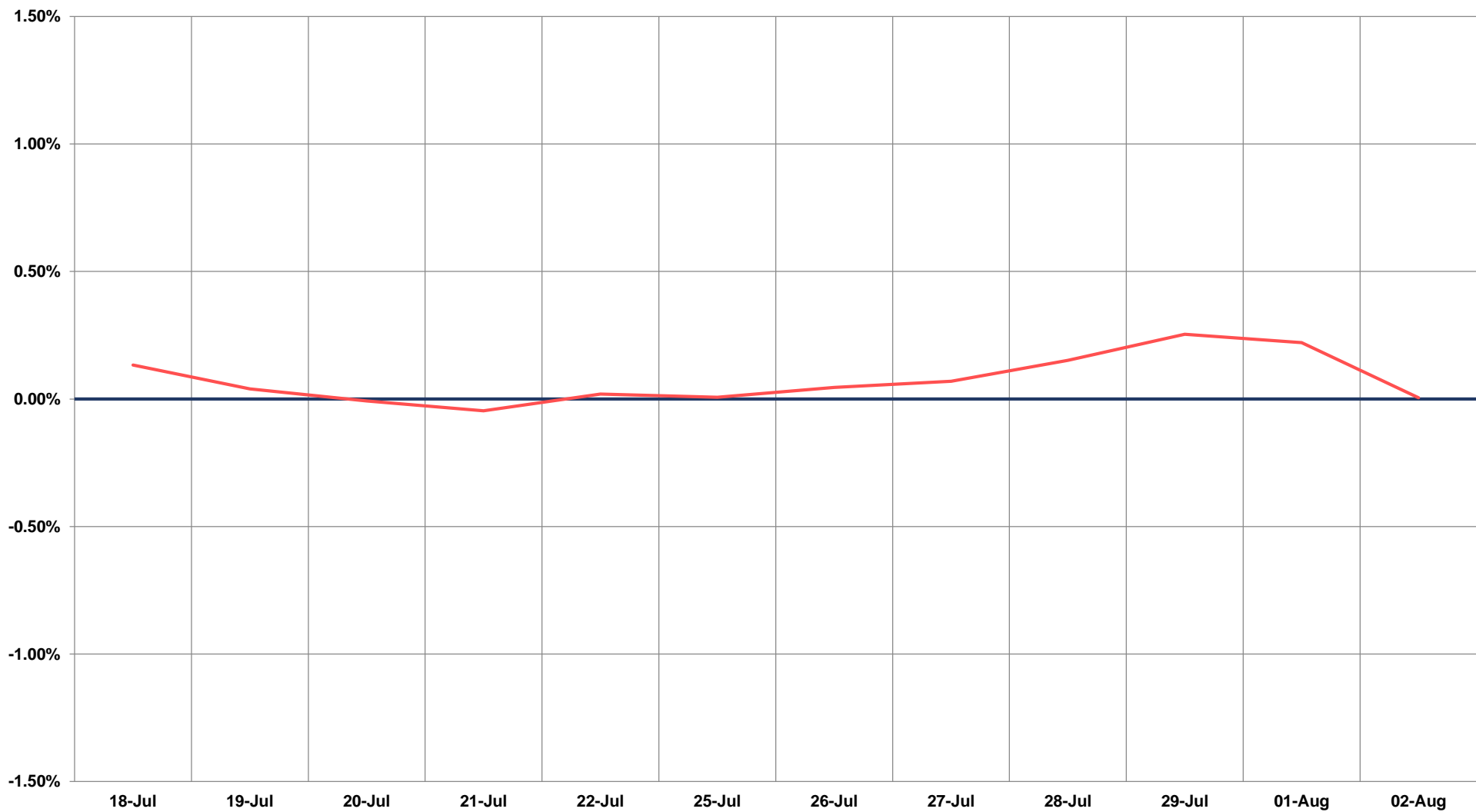
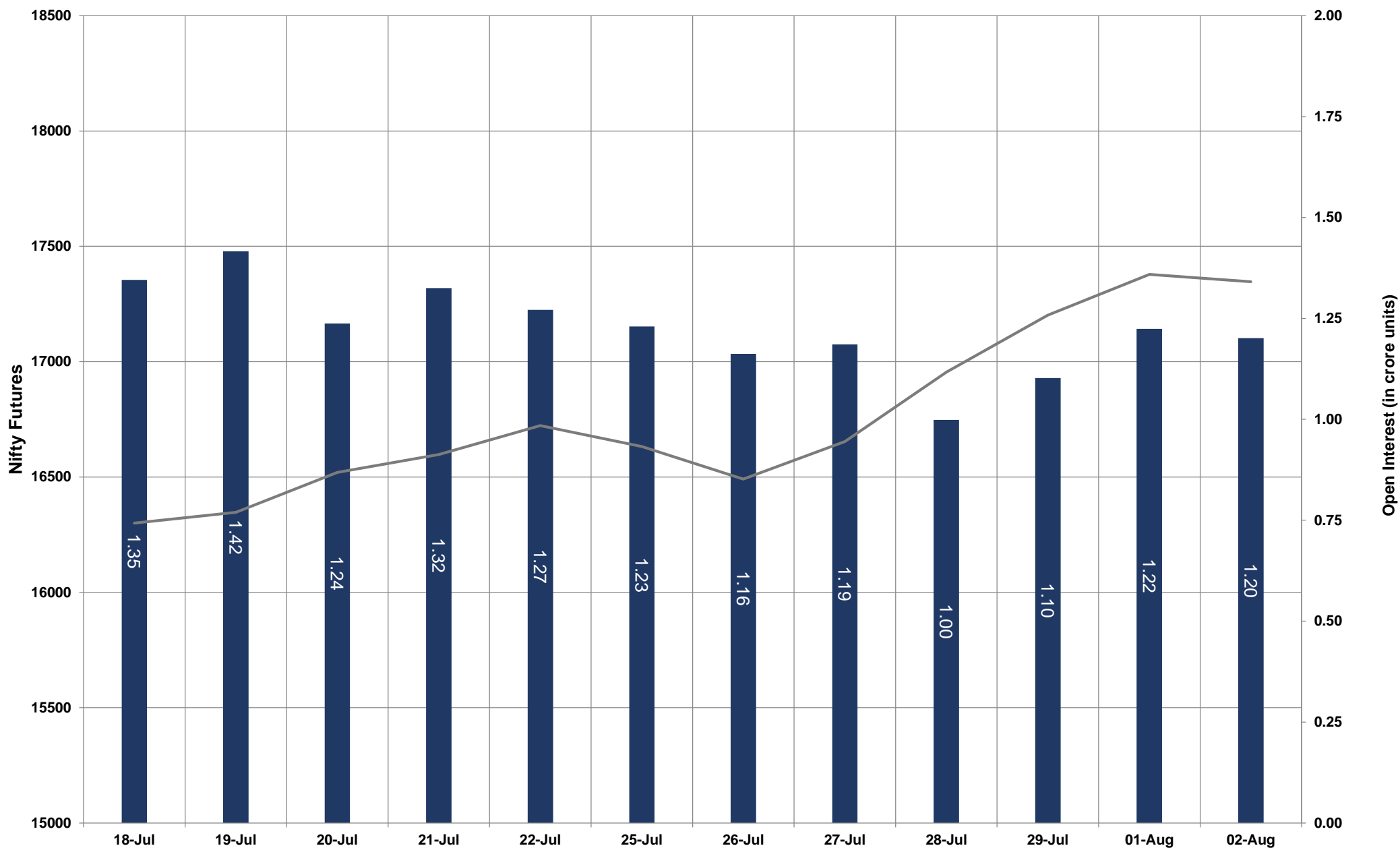


- Nifty Cash = **17345.45 (0.03%)**
- Resistance levels = **17460** and **17550**
- Support levels = **17250** and **17110**

# TECHNICAL VIEWS



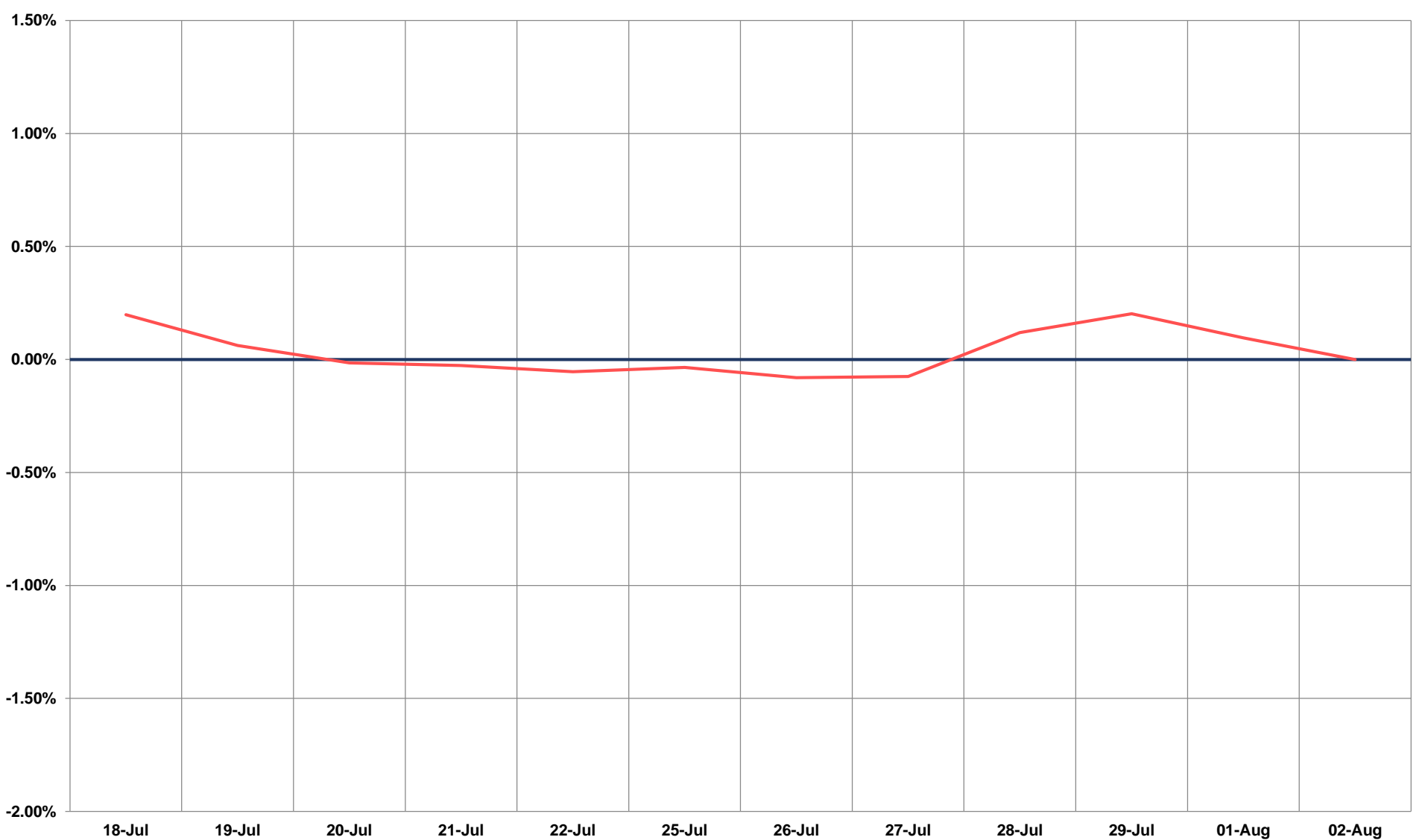
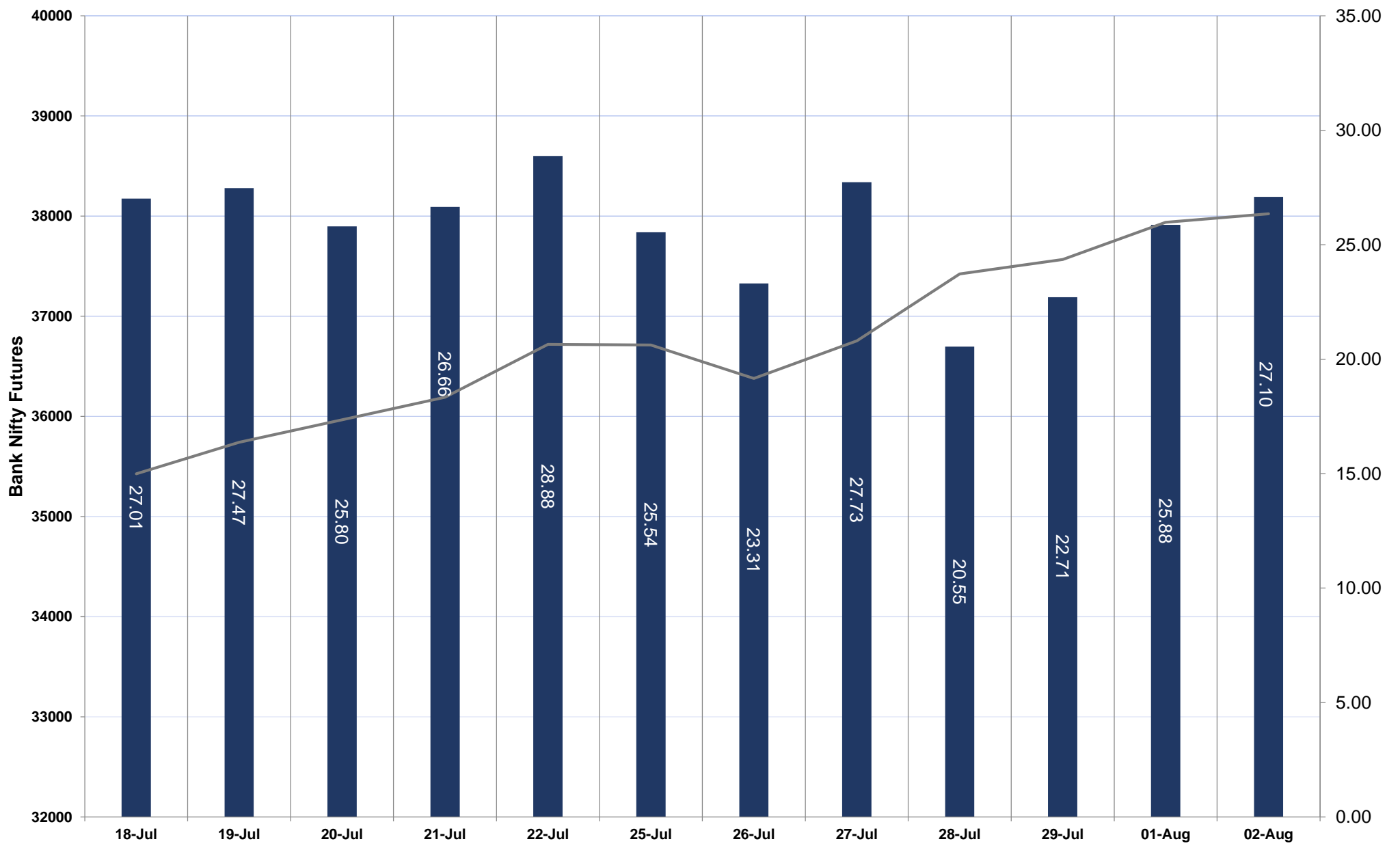
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

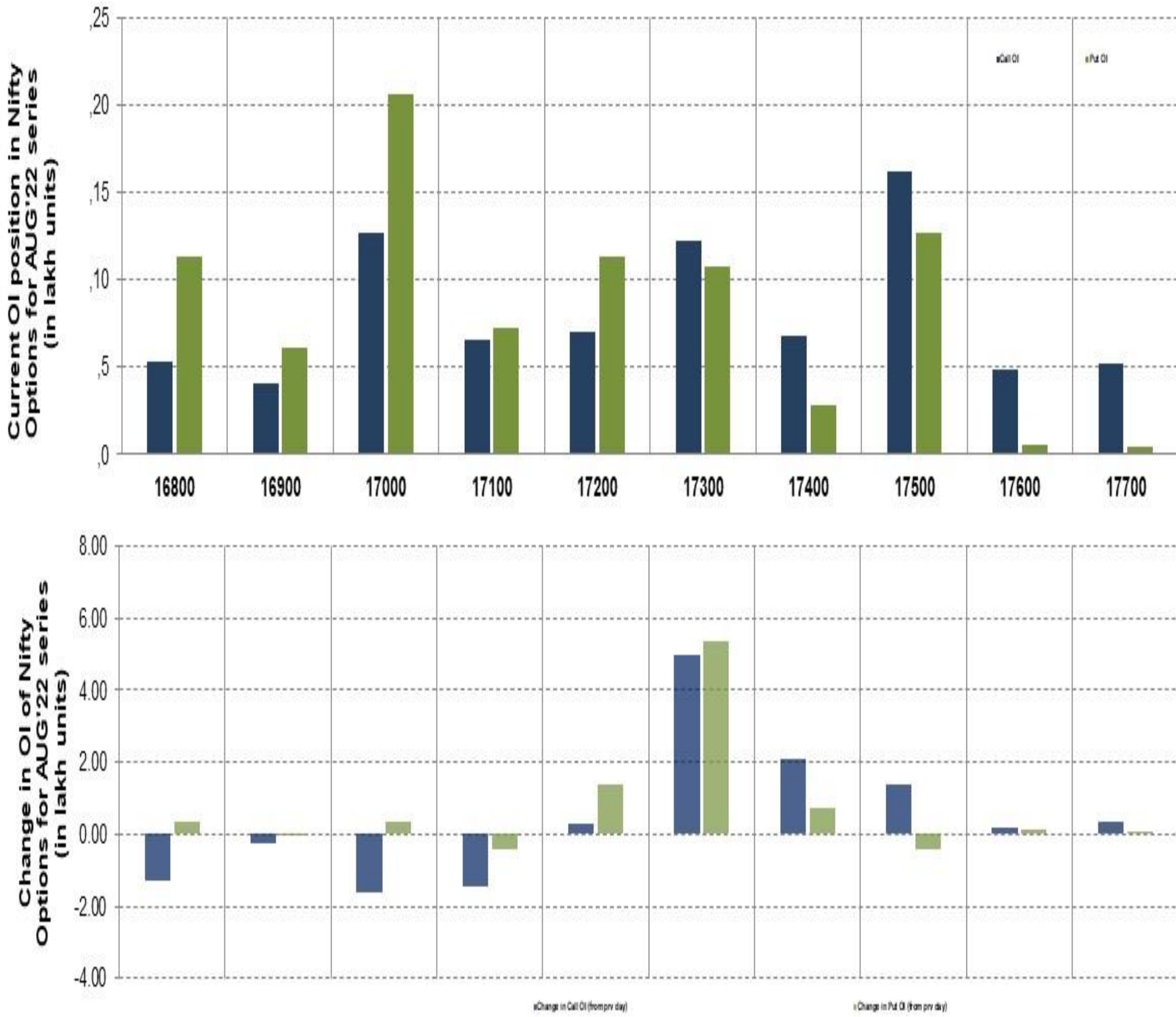




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.49 million in Open Interests is **Strike Price of 17300**
- **Most Active Nifty Put** with an addition of 0.53 millions in Open Interests is **Strike Price of 17300**
- **Maximum Open Interest an outstanding** was 1.62 millions for Calls at **Strike Price of 17500**
- **Maximum Open Interest an outstanding** was 2.06 millions for puts at **Strike Price of 17000**

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