



# MORNING MANTRA



Daily Derivatives & Market Report

AUG 04, 2022



Indian equity benchmarks ended on a flat note on Thursday. The start of the day was in green terrain, as the finance ministry has released the fifth instalment of revenue deficit grant of Rs 7,183 crore to 14 states for the current fiscal (FY23). The states for which Post Devolution Revenue Deficit (PDRD) Grant has been recommended by the 15th Finance Commission during 2022-23 are -- Andhra Pradesh, Assam, Himachal Pradesh, Kerala, Manipur, Meghalaya, Mizoram, Nagaland, Punjab, Rajasthan, Sikkim, Tripura, Uttarakhand and West Bengal.

In late morning deals, markets cut all of their gains and turned negative, as the government data showed that India's foreign direct investment to gross domestic product ratio eased to 2.7% in fiscal year ending March. 31, 2022 from 3.1% in the previous financial year. Sentiments remained negative, as road Transport and Highways Minister Nitin Gadkari has said that the total outstanding debt of state-owned National Highways Authority of India (NHAI) stood at around Rs 3.49 lakh crore as of March 31, 2022. He noted that the fund required by NHAI for debt servicing in 2022-23, 2023-24 and 2024-25 will be Rs 31,282 crore, Rs 31,909 crore and Rs 30,552 crore, respectively.

Markets remained under pressure ahead of the weekly futures & options expiry. Traders remained cautious as the Reserve Bank of India (RBI) could push the policy rate to pre-pandemic levels tomorrow with street expecting the Monetary Policy Committee (MPC) to hike rates by 50 basis points once again. The MPC will end its three-day deliberations tomorrow and eyes will be on RBI Governor Shaktikanta Das for guidance on inflation and further rate hikes. Besides, The Central Consumer Protection Authority (CCPA) has issued 24 notices for unfair trade practices against e-commerce companies.

Despite volatility, key indices managed to stage recovery in the last hours of the trade, on the back of positive cues from the global markets. Some support came amid report that with an aim to spur economic activities, the Confederation of Indian Industry (CII) president Sanjiv Bajaj has asked the Central government to contemplate reducing the personal income tax rates. He also said the country's underlying growth drivers are strong and the economy would grow in the range of 7.4 per cent to 8.2 per cent in the next fiscal. He noted that 'putting more money in the pockets of the consumers is of vital importance to revive consumption demand in the economy.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58298.80	-51.73	-0.09
NIFTY	17382.00	-6.15	-0.04
MIDCAP	24458.22	70.10	0.29
SMLCAP	27541.52	69.73	0.25
BSEFMC	15609.12	60.55	0.39
AUTO	29697.67	89.83	0.30
POWER	4762.78	-30.53	-0.64
REALTY	3477.84	-38.97	-1.11
BSE IT	30169.25	367.86	1.23
BANKEX	43346.93	-311.92	-0.71
OIL GAS	19371.06	33.18	0.17
METAL	18410.54	183.94	1.01
INDIA VIX	19.26	0.81	4.39

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1187	1043	52
BSE	1553	1792	132

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4170	6932	(40)
NSE CASH	61607	57721	7
NSE F&O	171021	136440	25

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.85	4.18	1.30
SENSEX	22.45	3.31	1.24

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5255	5302	(47)
FII	8705	7230	1475

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	3421.67	4251.52	(830)
Index Options	2495243.95	2494114.63	1129
Stock Futures	12647.40	11945.70	702
Stock Options	9113.12	8949.30	164

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.03	1.27
BANK NIFTY	0.83	1.05

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.27	106.50	-0.21

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.159	7.242	-1.15
USA	2.723	2.748	-0.92

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1782.10	18.52	1.05
Silver	20.27	0.27	1.39
Crude-Oil	90.97	0.31	0.34
Brent-Crude	96.65	-0.13	-0.13

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 AUG -22 USD-INR	79.51	0.14	0.17
26 AUG -22 EUR-INR	81.13	0.07	0.08
26 AUG -22 GBP-INR	96.38	-0.42	-0.43
26 AUG -22 JPY- INR	59.34	-0.30	-0.51

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17382	17015	17199	17345	17528	17674
SENSEX	58299	57061	57680	58196	58815	59332
NIFTY FUTURES	17370	17024	17197	17351	17524	17678
BANK NIFTY	37756	36763	37259	37746	38242	38728
CNX IT	29783	28984	29383	29678	30077	30372
CNX MIDCAP	30191	29417	29804	30046	30433	30675
CNX SMALLCAP	9323	9064	9194	9323	9453	9582
INDIA VIX	19.26	15.89	17.57	19.32	21.00	22.75

## 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 04-08-2022

ESCORTS

# TECHNICAL VIEWS



## NIFTY

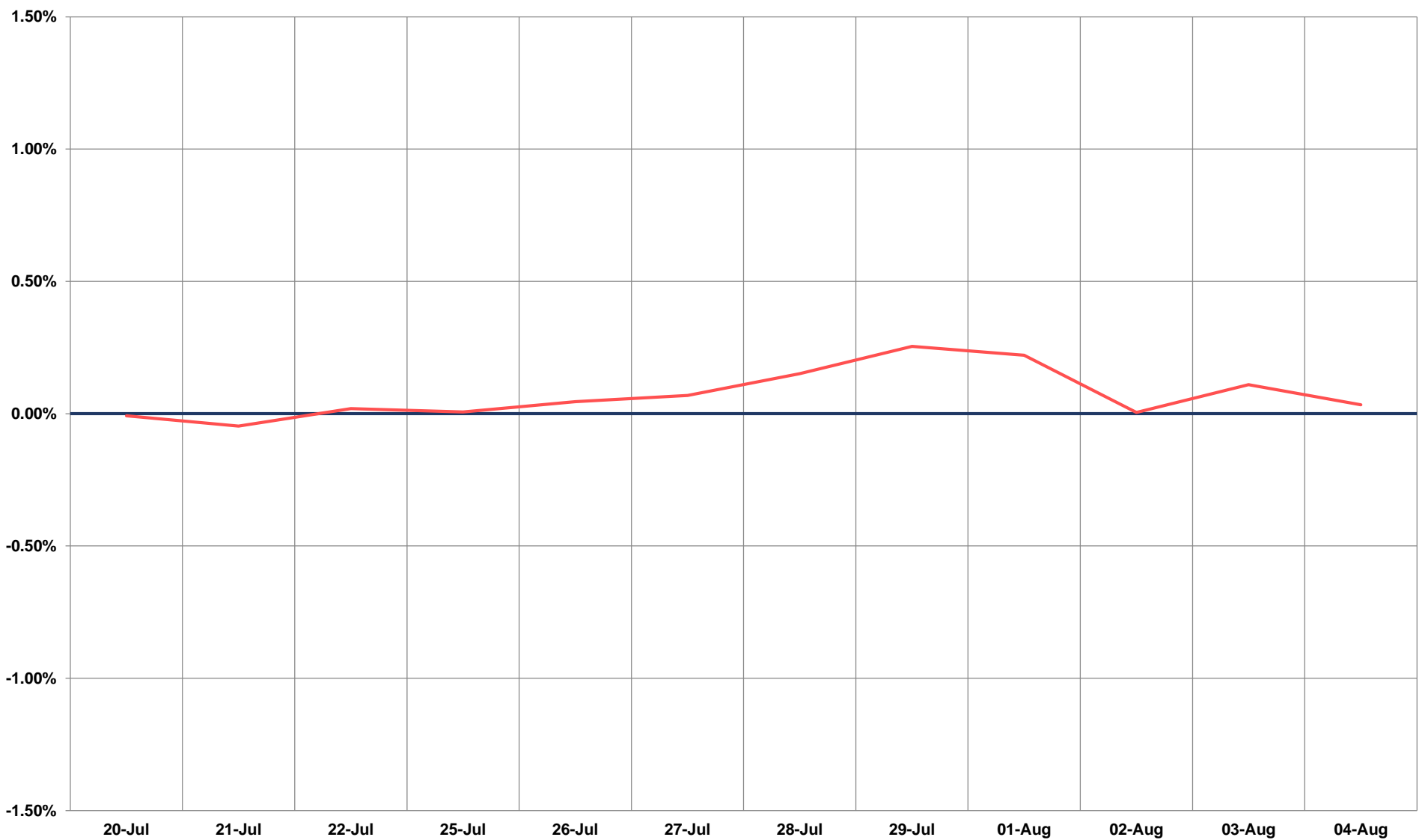
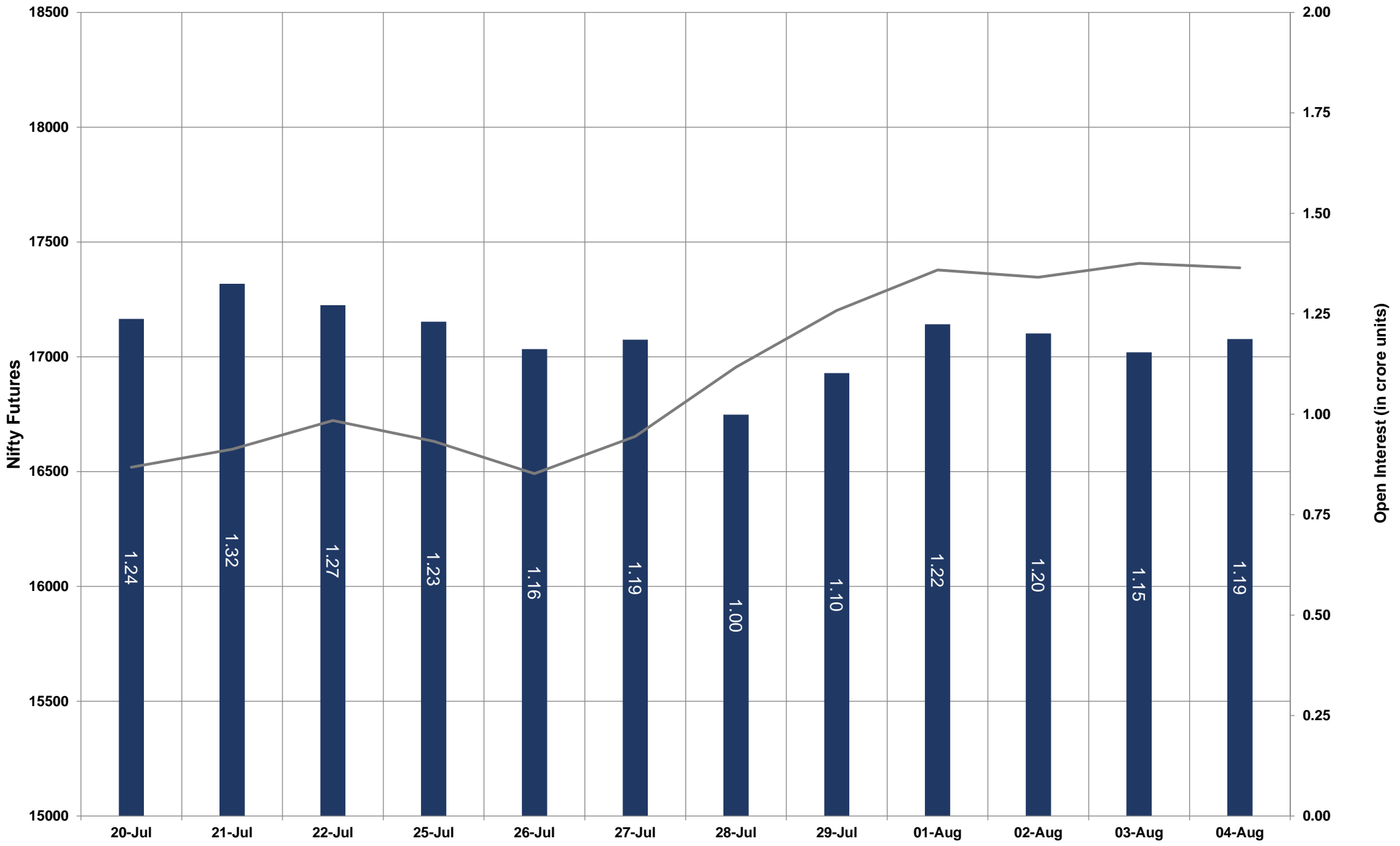


- Nifty Cash = **17382.00 (0.25%)**
- Resistance levels = **17460** and **17550**
- Support levels = **17250** and **17110**

# TECHNICAL VIEWS



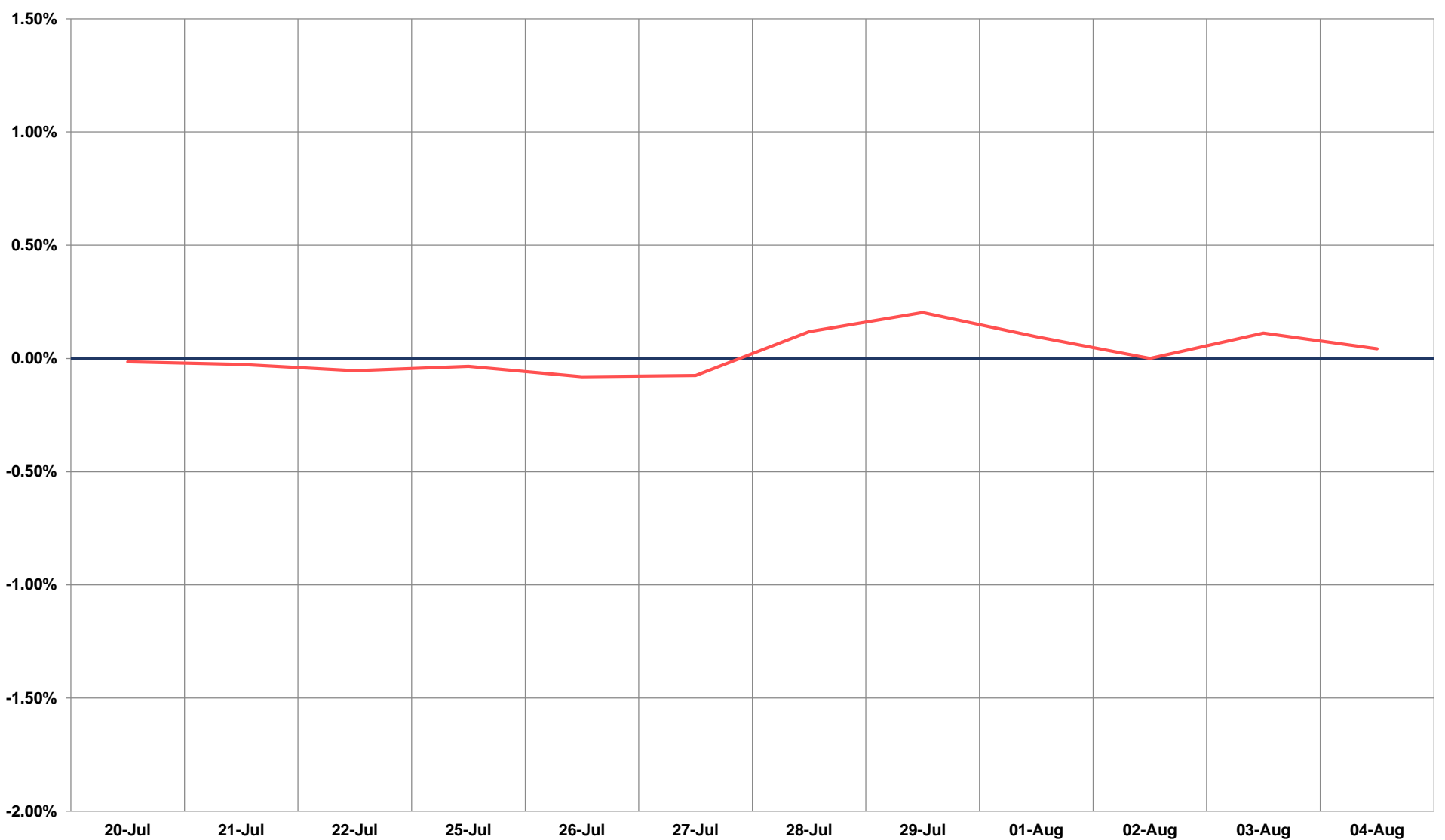
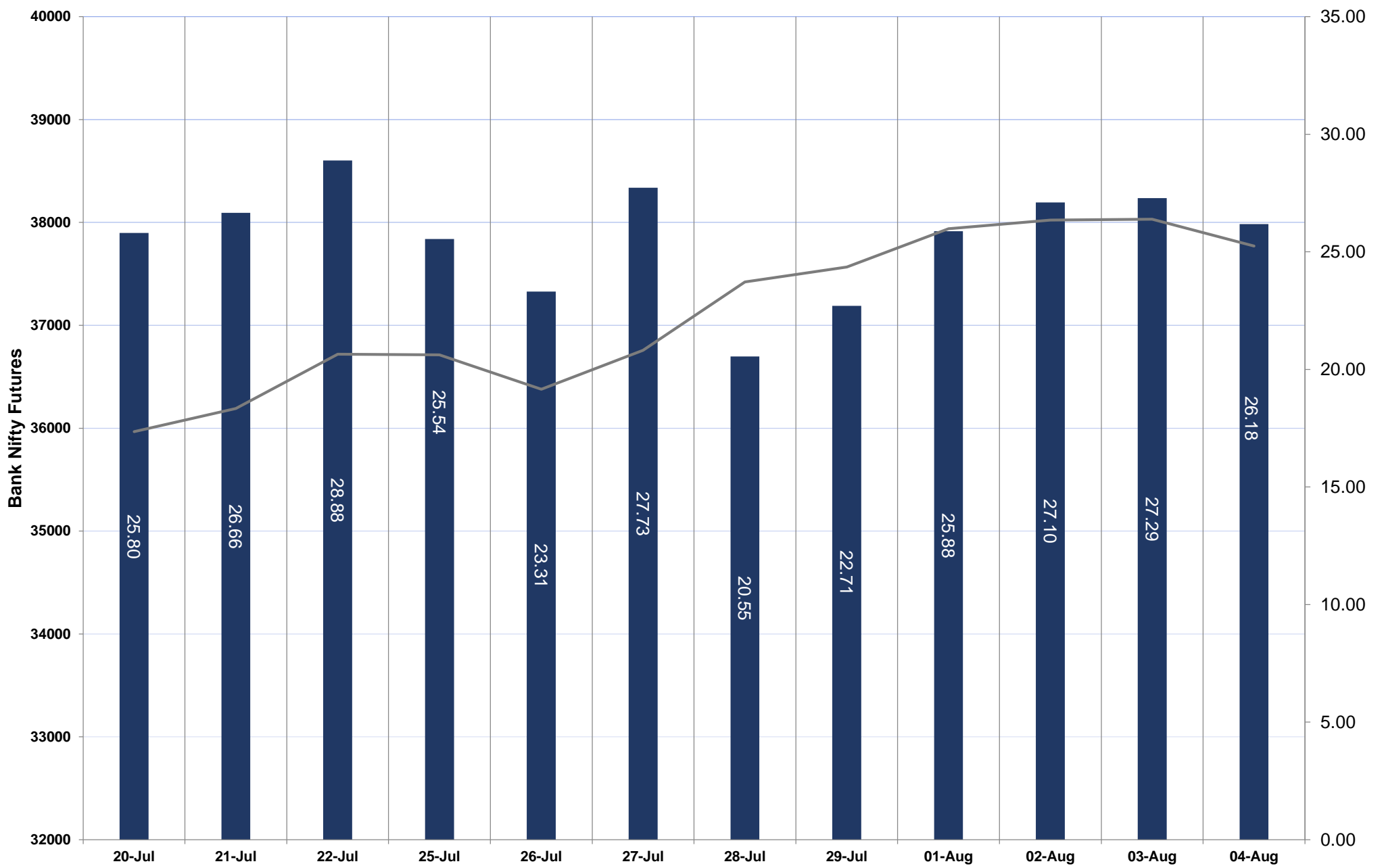
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

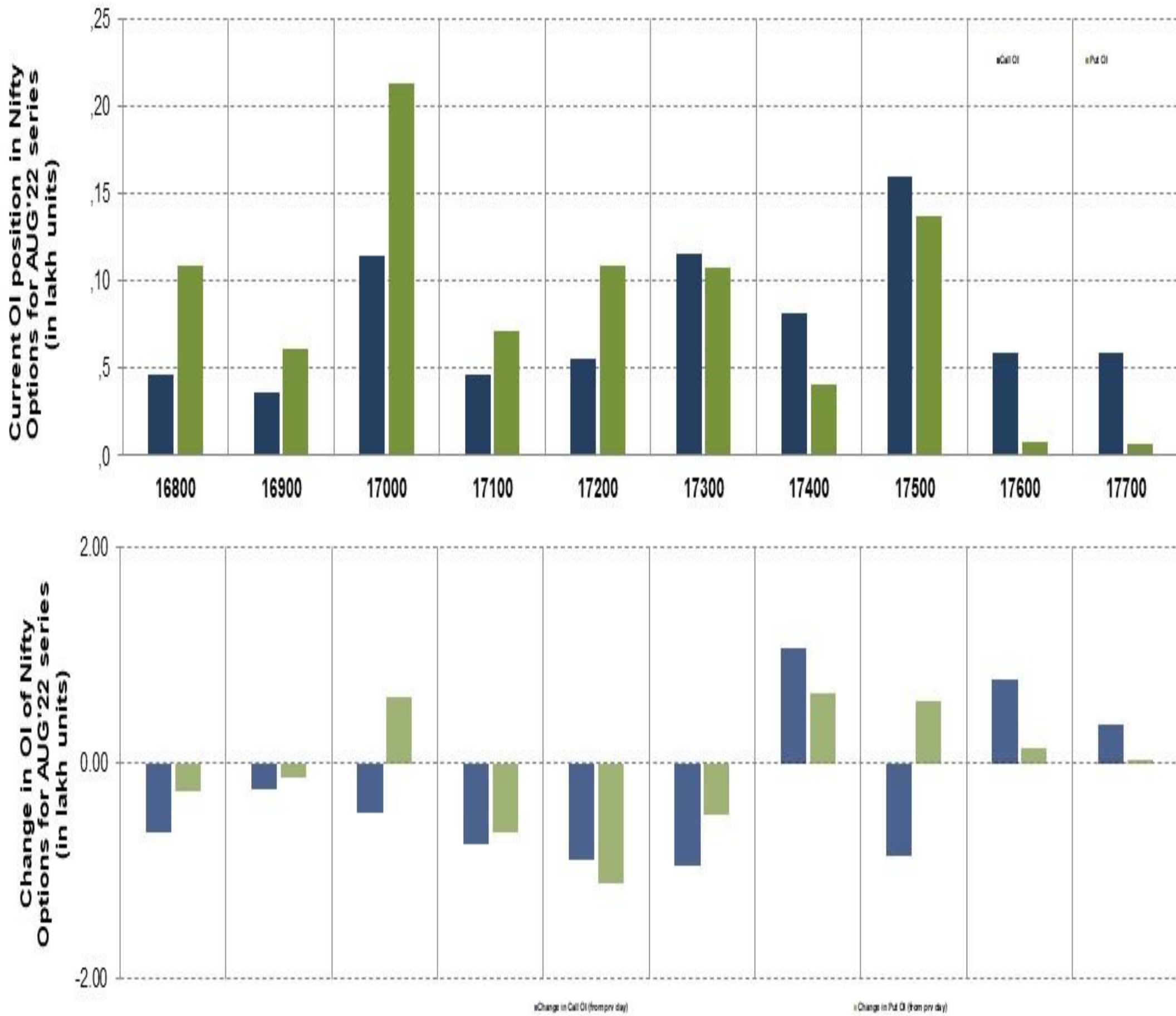




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.10 million in Open Interests is **Strike Price of 17400**
- **Most Active Nifty Put** with a reduction of 0.11 millions in Open Interests is **Strike Price of 17200**
- **Maximum Open Interest** an outstanding was 1.59 millions for Calls at **Strike Price of 17500**
- **Maximum Open Interest** an outstanding was 2.13 millions for puts at **Strike Price of 17000**

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