



# MORNING MANTRA



Daily Derivatives & Market Report

AUG 05, 2022



Last trading day of the week ended in green, with both Sensex and Nifty ending marginally higher. Indices made slightly positive start of the day, as foreign fund inflows aided the sentiments. Foreign institutional investors (FIIs) net bought shares worth Rs 1,474.77 crore on August 4, as per provisional data available on the NSE. Traders were seen taking a note of report that to maintain external sector balance at a comfortable level over the medium term, the International Monetary Fund (IMF) has recommended that India should gradually withdraw its fiscal and monetary policy stimulus, develop export infrastructure, and negotiate free-trade agreements with key trading partners to provide a sustainable boost to exports.

During the day, key indices were volatile but remained higher for the most part of the trading session, after the Reserve Bank of India (RBI) raised the benchmark lending rate by 50 basis points to 5.40 per cent to tame inflation. It has also retained its FY23 gross domestic product (GDP) growth forecast at 7.2%. RBI Governor said that FPIs after remaining in exit mode in first quarter have turned positive in July. Besides, the RBI retained its retail inflation forecast for current fiscal year at 6.7 per cent amid geopolitical developments and higher global commodity prices, hoping inflationary pressures to ease further. Some support also came with private report stated that upgrading labour laws, simplifying taxation and creating a stable tariff environment are imperatives to facilitate a larger trade between India and the world.

On the global front, European markets were trading lower as crude prices continued to weigh on energy stocks, with all eyes on U.S. jobs data expected later in the day. Asian markets settled mostly higher on Friday, after Indonesia's economic growth accelerated more-than-expected in the three months ended June. The Statistics Indonesia reported that gross domestic product advanced 5.44 percent year-over-year in the second quarter, faster than the 5.01 percent rise in the previous quarter. Back home, telecom industry stocks were in focus with report that within days of conducting 5G auctions, Telecom Minister Ashwini Vaishnaw stated the government has completed the spectrum harmonisation process, paving the way for players' holdings to be streamlined within a particular band for greater efficiency.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58387.93	89.13	0.15
NIFTY	17397.50	15.50	0.09
MIDCAP	24479.05	20.83	0.09
SMLCAP	27605.08	63.56	0.23
BSEFMC	15638.95	29.83	0.19
AUTO	29365.58	-332.09	-1.12
POWER	4687.23	-75.55	-1.59
REALTY	3485.95	8.11	0.23
BSE IT	30386.31	217.06	0.72
BANKEX	43550.81	203.88	0.47
OIL GAS	19336.58	-34.48	-0.18
METAL	18354.26	-56.28	-0.31
INDIA VIX	18.92	-0.34	-1.77

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1341	881	58
BSE	1866	1482	161

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3647	4170	(13)
NSE CASH	59293	61607	(4)
NSE F&O	135683	171021	(21)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.86	4.18	1.29
SENSEX	22.71	3.35	1.23

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7261	7757	(496)
FII	8349	6743	1606

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	3643.03	2741.09	902
Index Options	583811.67	586113.29	(2302)
Stock Futures	12299.14	11448.46	851
Stock Options	7186.46	7253.78	(67)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.06	1.03
BANK NIFTY	0.92	0.83

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.57	105.69	0.84

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.297	7.157	1.96
USA	2.827	2.676	-0.46

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1774.10	-19.25	-1.07
Silver	19.85	-0.34	-1.70
Crude-Oil	88.64	0.10	0.11
Brent-Crude	94.66	0.54	0.57

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 AUG -22 USD-INR	79.40	-0.13	-0.16
26 AUG -22 EUR-INR	81.33	0.20	0.25
26 AUG -22 GBP-INR	96.42	-0.13	-0.14
26 AUG -22 JPY- INR	59.72	0.35	0.59

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17398	17281	17339	17407	17465	17533
SENSEX	58388	58023	58205	58427	58610	58832
NIFTY FUTURES	17415	17281	17348	17431	17498	17582
BANK NIFTY	37921	37580	37750	37950	38121	38321
CNX IT	29974	29670	29822	29951	30103	30232
CNX MIDCAP	30258	30073	30166	30260	30353	30447
CNX SMALLCAP	9318	9248	9283	9339	9374	9430
INDIA VIX	18.92	17.39	18.16	18.77	19.54	20.15

## INDEX TREND ANALYSIS

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

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

BALRAMCHIN, DELTACORP, ESCORTS

# TECHNICAL VIEWS



## NIFTY

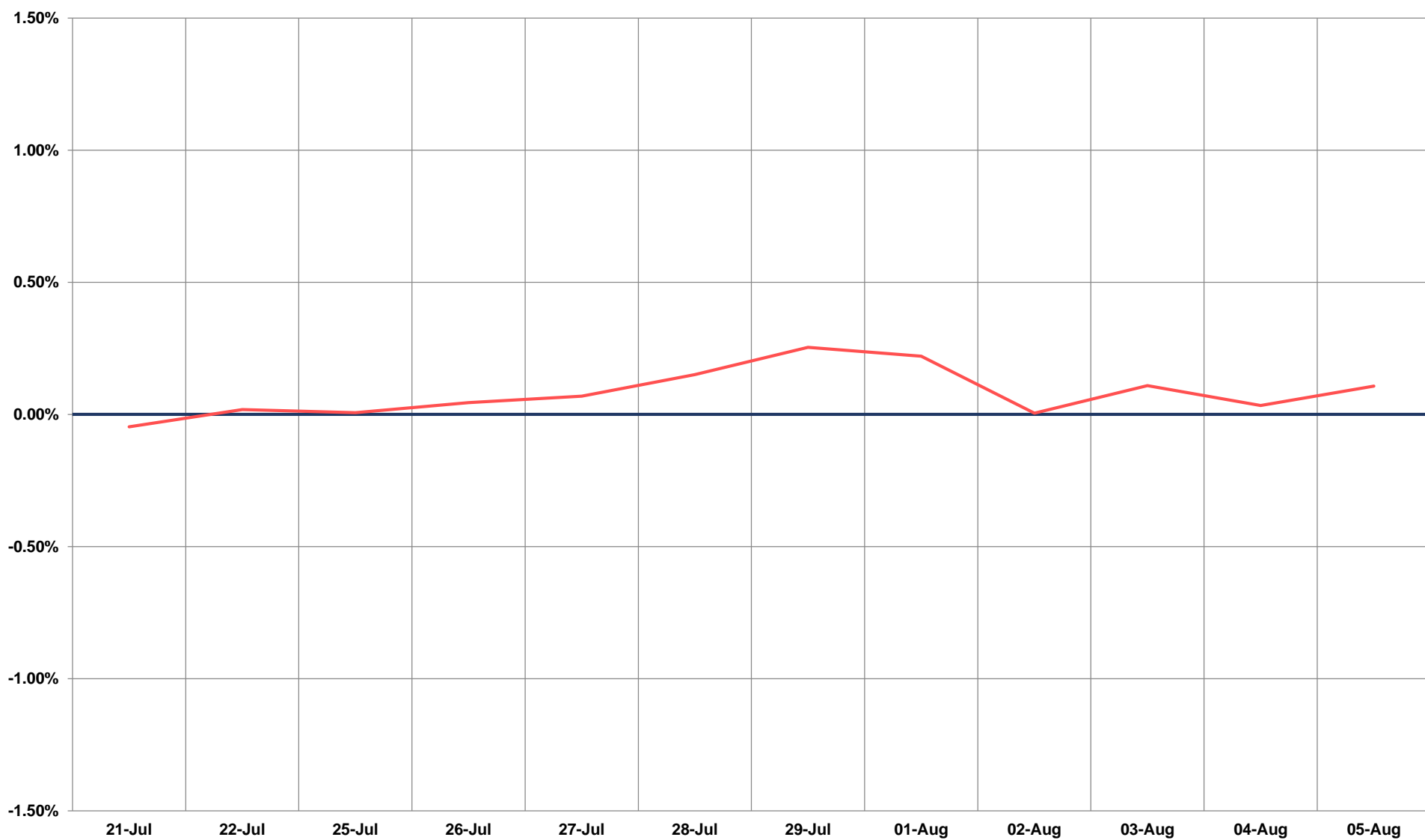
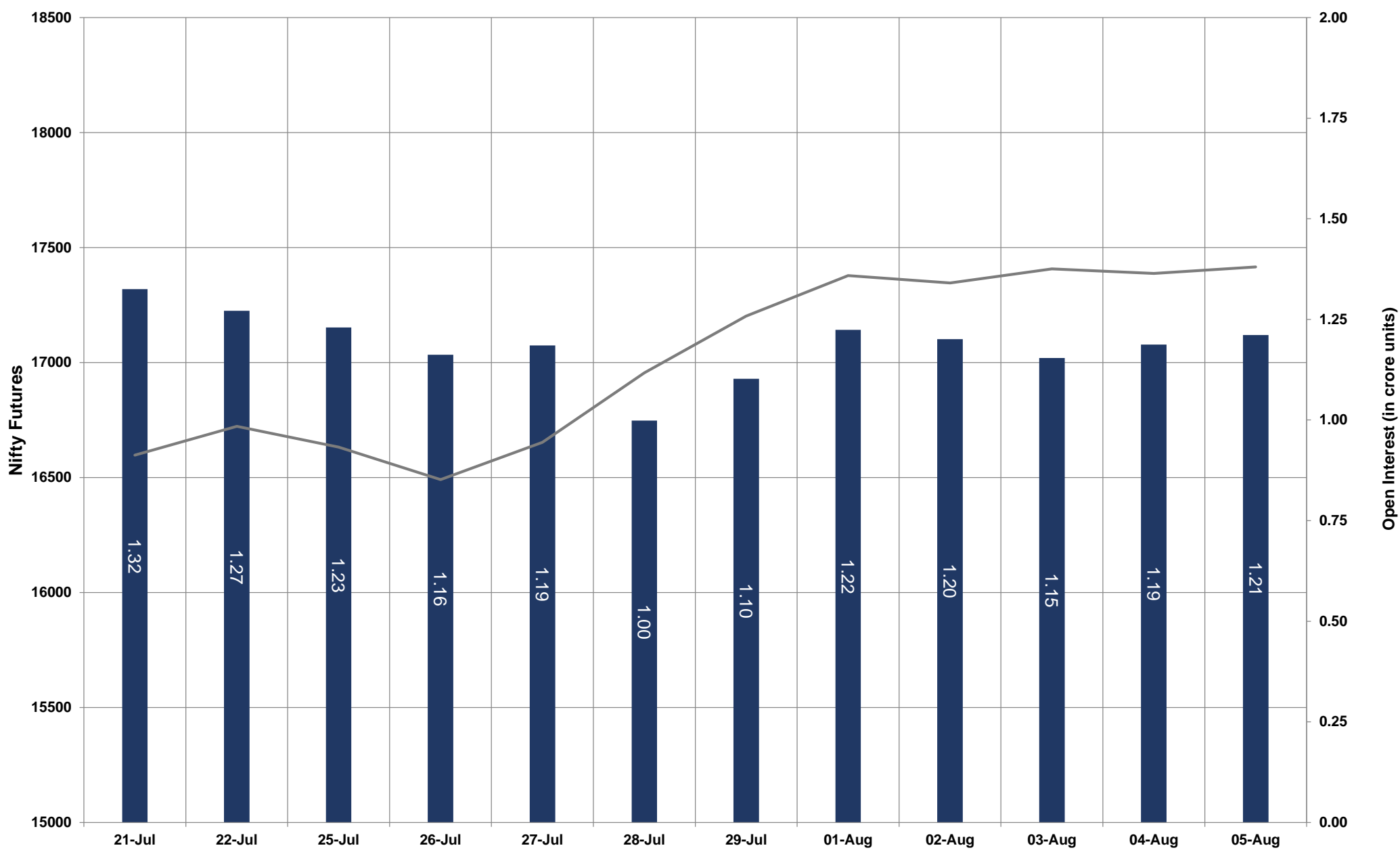


- Nifty Cash = **17397.50 (0.09%)**
- Resistance levels = **17460** and **17550**
- Support levels = **17250** and **17110**

# TECHNICAL VIEWS



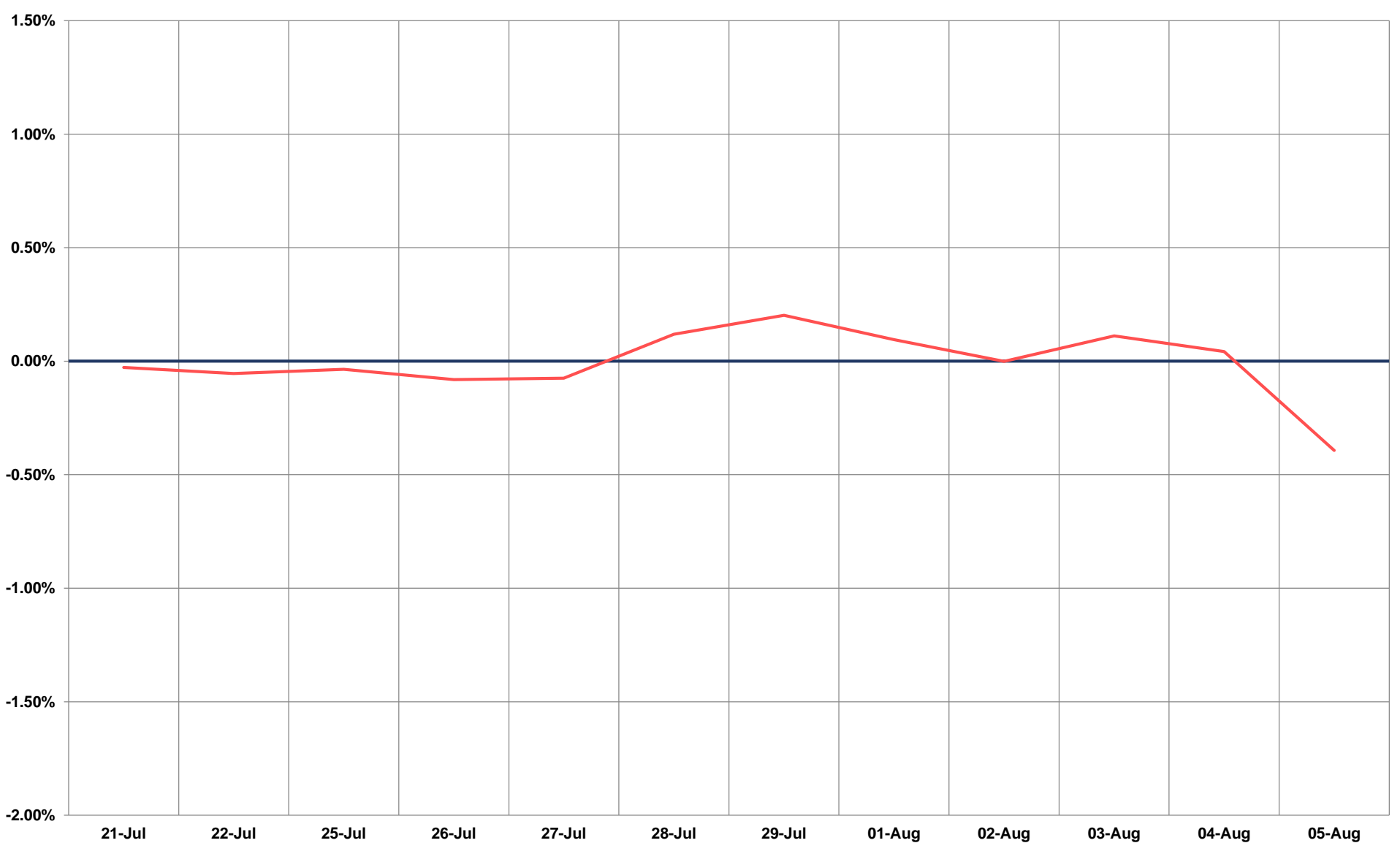
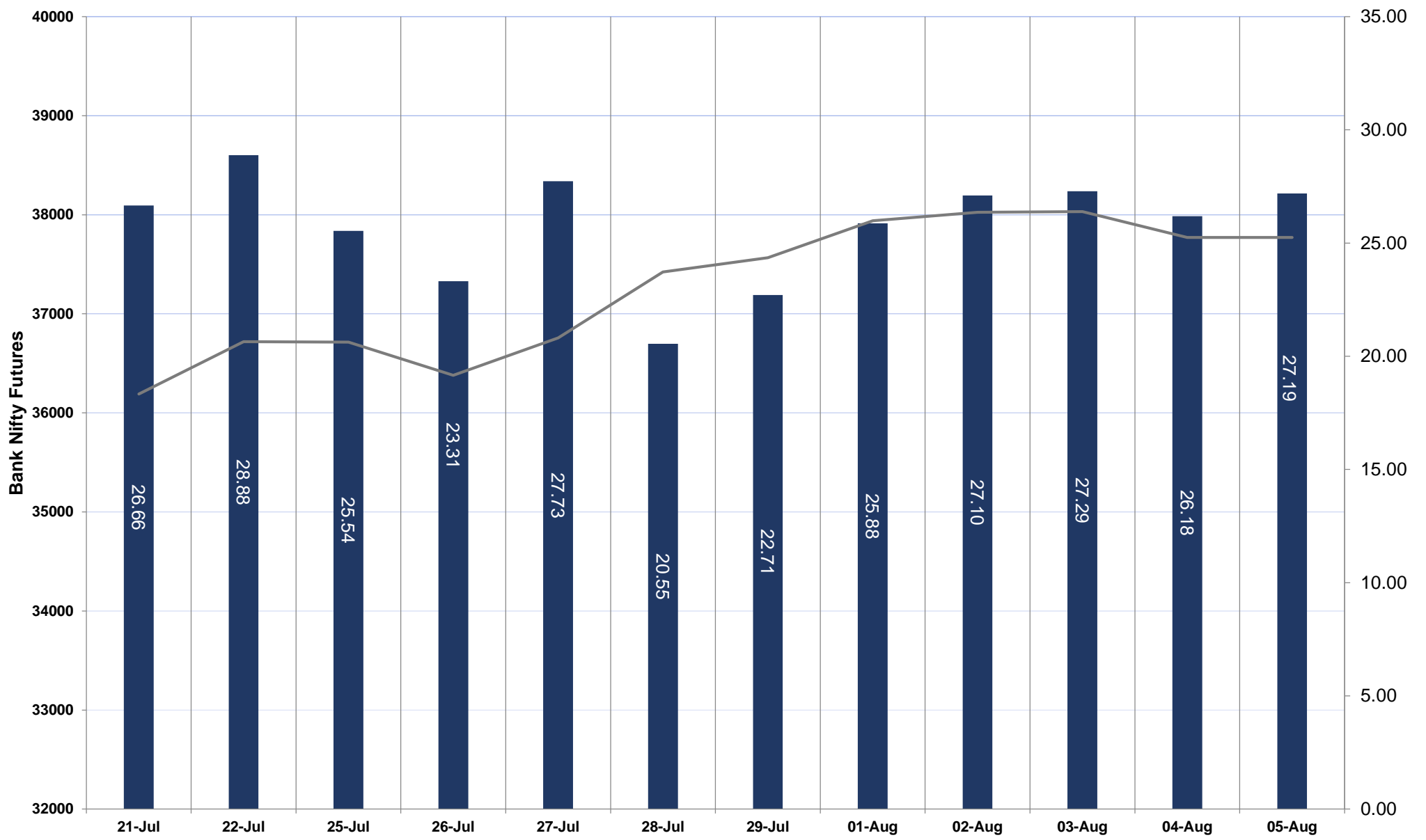
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

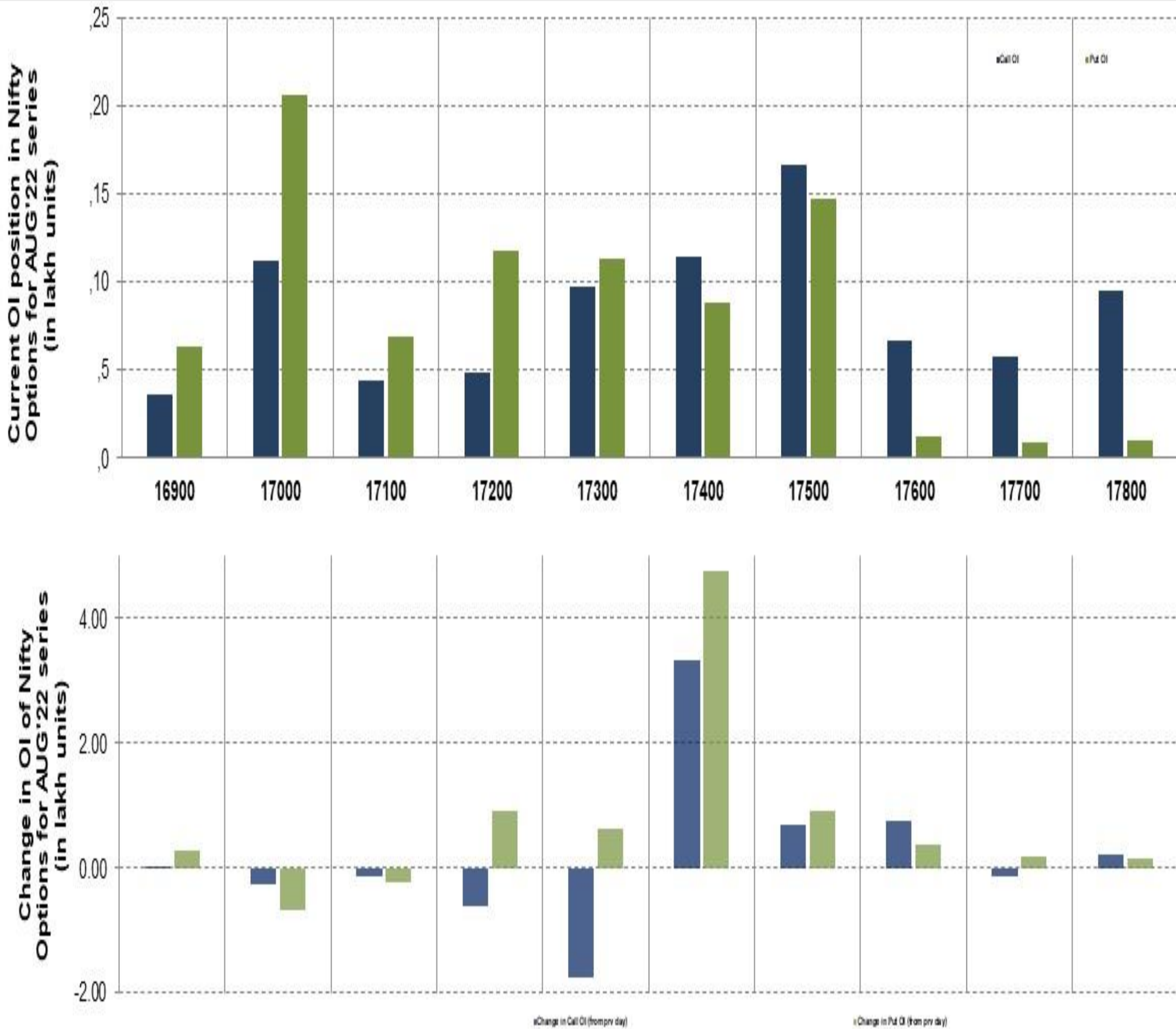




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.33 million in Open Interests is **Strike Price of 17400**
- **Most Active Nifty Put** with an addition of 0.47 millions in Open Interests is **Strike Price of 17400**
- **Maximum Open Interest an outstanding** was 1.66 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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