



# MORNING MANTRA



Daily Derivatives & Market Report

AUG 08, 2022



Reaching their respective levels of 58,800 and 17,500, Indian equity benchmarks -- Sensex and Nifty – ended with strong gains on Monday. After a cautious start, markets remained higher for the entire day, as Reserve Bank Governor Shaktikanta Das said that India is unlikely to be impacted by any adverse developments in Taiwan. The Governor said Taiwan accounts for only 0.7 per cent of India's overall trade and the capital flows from the island are also not very high. The street took note of report that SEBI constituted an expert group of foreign portfolio investors (FPIs) to boost overseas flows into the country.

Traders took some support with industry body FICCI stating that the Reserve Bank of India has maintained consistency in the recent monetary policy statement by focusing on the 'withdrawal of accommodation' as its stance to contain inflation. It said inflation has been over the comfort range of the Central Bank, however, the recent moderation in global commodity prices should hopefully offer some respite going ahead. Some relief also came after a private report stated that the public sector banks (PSBs) since FY2014-15 have recovered Rs 6.42 trillion of non-performing loans and written-off loans and have filed suits against 98.5 per cent of wilful defaulters.

Markets added more gains in afternoon deals and finally ended higher. Sentiments remained positive, as the Reserve Bank of India (RBI) data showed that India's foreign exchange (forex) reserves rose by \$2.315 billion to \$573.875 billion for the week ended July 29 on the back of robust capital inflows in the equities markets and strengthening of rupee from the record low. Some support also came as data with depositories showed after turning net buyers last month, foreign investors continued their positive stance on Indian equities and invested over Rs 14,000 crore in the first week of August amid softening of the dollar index. This was way higher than the net investment of nearly Rs 5,000 crore by Foreign Portfolio Investors (FPIs) in entire July.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58853.07	465.14	0.80
NIFTY	17525.10	127.60	0.73
MIDCAP	24555.98	76.93	0.31
SMLCAP	27682.44	77.36	0.28
BSEFMC	15667.31	28.36	0.18
AUTO	29674.22	308.64	1.05
POWER	4777.16	89.93	1.92
REALTY	3489.57	3.62	0.10
BSE IT	30393.24	6.93	0.02
BANKEX	43852.04	301.23	0.69
OIL GAS	19330.31	-6.27	-0.03
METAL	18588.06	233.80	1.27
INDIA VIX	19.30	0.38	2.01

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1418	866	50
BSE	1939	1557	174

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3407	3647	(7)
NSE CASH	57593	59293	(3)
NSE F&O	121112	135683	(11)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.02	4.21	1.33
SENSEX	22.71	3.35	1.23

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5126	5267	(141)
FII	15835	14385	1450

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	2566.95	2429.15	138
Index Options	698027.34	692697.28	5330
Stock Futures	9758.31	9321.56	437
Stock Options	7610.02	7768.78	(159)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.30	1.06
BANK NIFTY	1.22	0.92

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.49	106.66	-0.16

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.349	7.300	0.67
USA	2.797	2.840	-1.50

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1778.45	4.27	0.24
Silver	20.14	0.28	1.43
Crude-Oil	87.90	-1.11	-1.25
Brent-Crude	93.74	-1.19	-1.25

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 AUG -22 USD-INR	79.73	0.35	0.44
26 AUG -22 EUR-INR	81.37	0.04	0.05
26 AUG -22 GBP-INR	96.51	0.11	0.11
26 AUG -22 JPY- INR	59.25	-0.45	-0.75

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17525	17289	17407	17478	17596	17667
SENSEX	58853	28017	58435	58685	59103	59353
NIFTY FUTURES	17560	17300	17430	17507	17637	17714
BANK NIFTY	38237	37453	37845	38074	38466	38695
CNX IT	29968	29557	29762	29900	30105	30242
CNX MIDCAP	30366	30009	30187	30334	30513	30660
CNX SMALLCAP	9350	9246	9298	9328	9380	9410
INDIA VIX	19.30	16.69	17.99	19.09	20.39	21.49

## 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 10-08-2022

BALRAMCHIN, DELTACORP, ESCORTS

# TECHNICAL VIEWS



## NIFTY

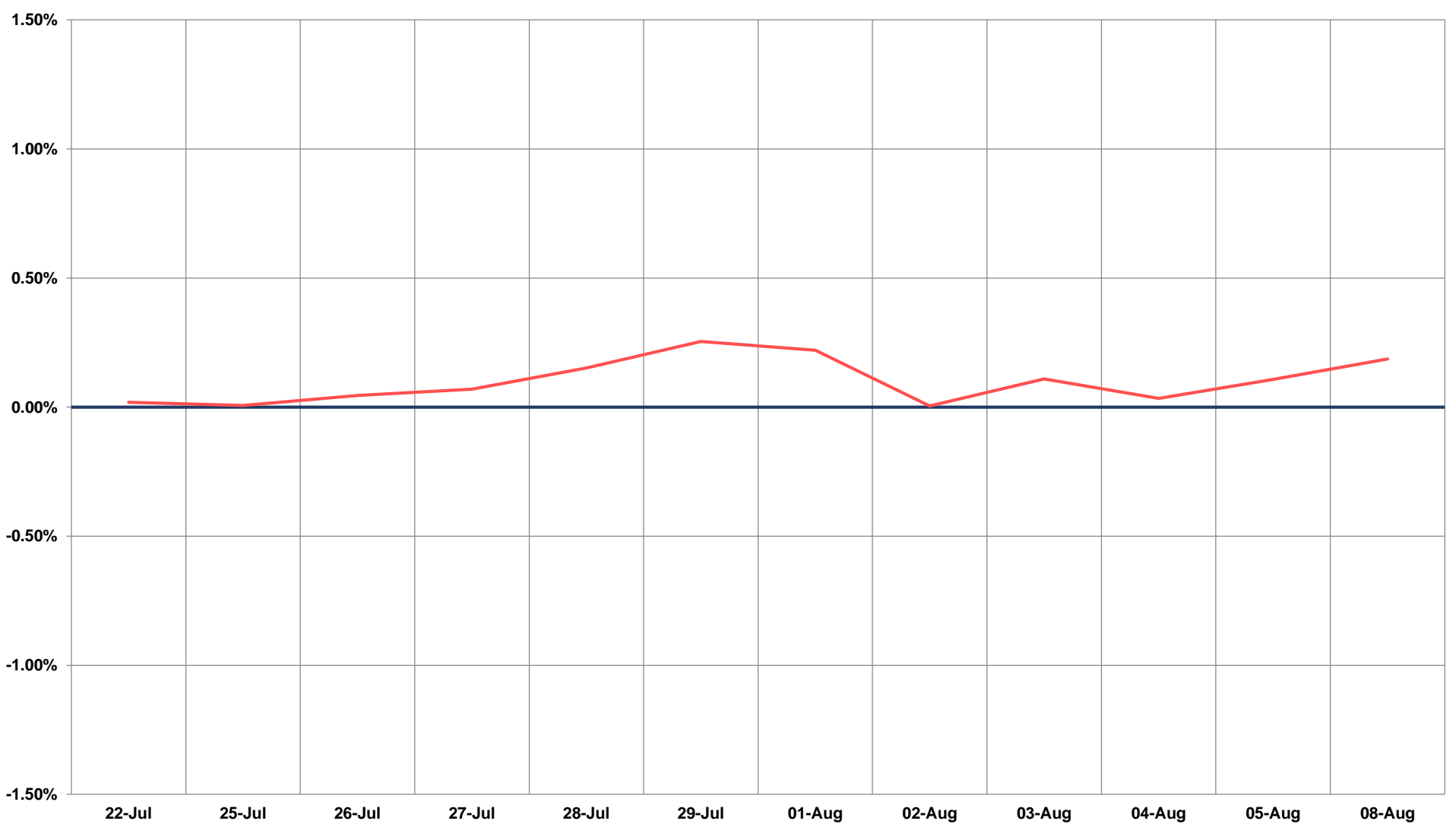
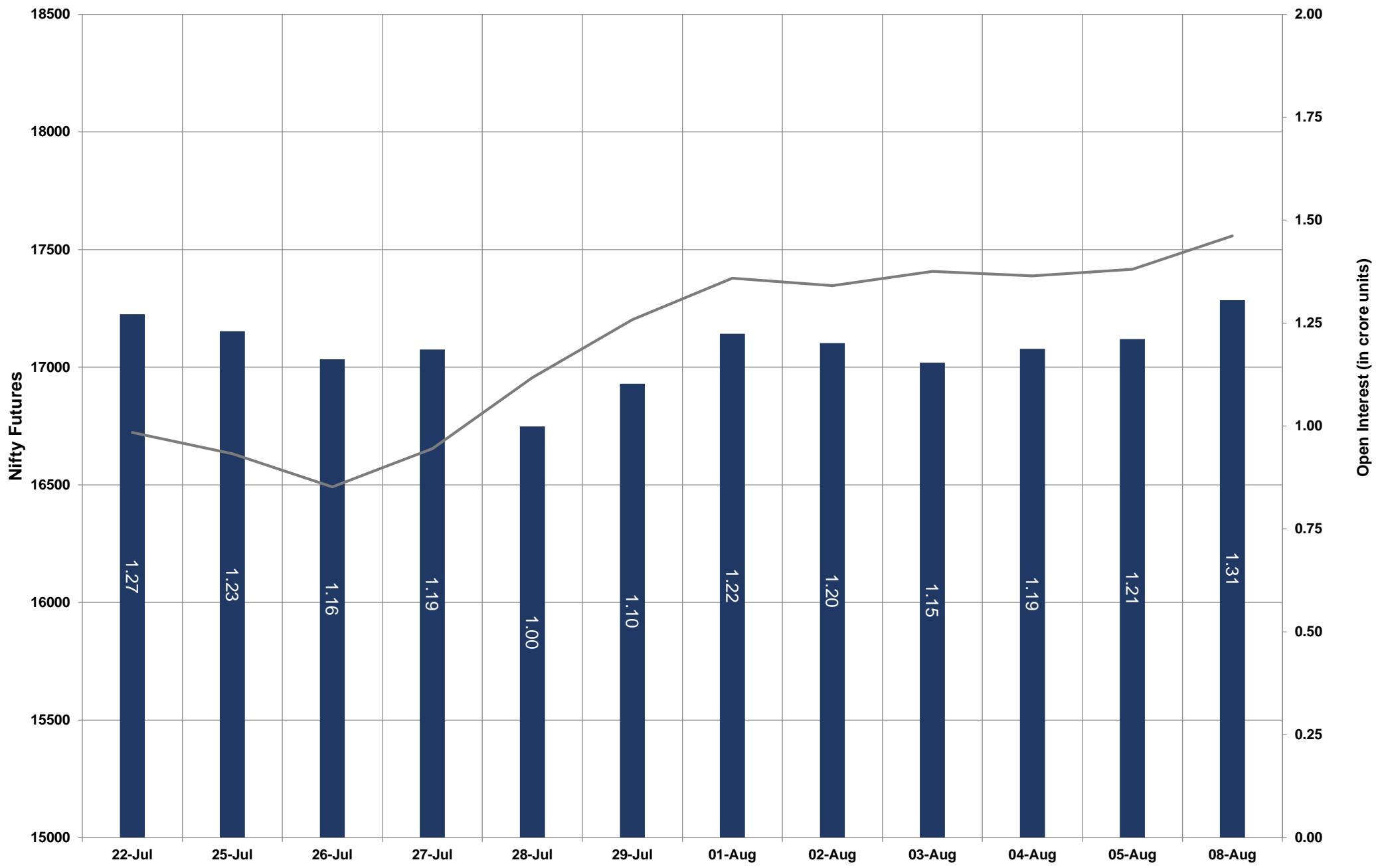


- Nifty Cash = **17525.10 (0.73%)**
- Resistance levels = **17680** and **17750**
- Support levels = **17420** and **17300**

# TECHNICAL VIEWS



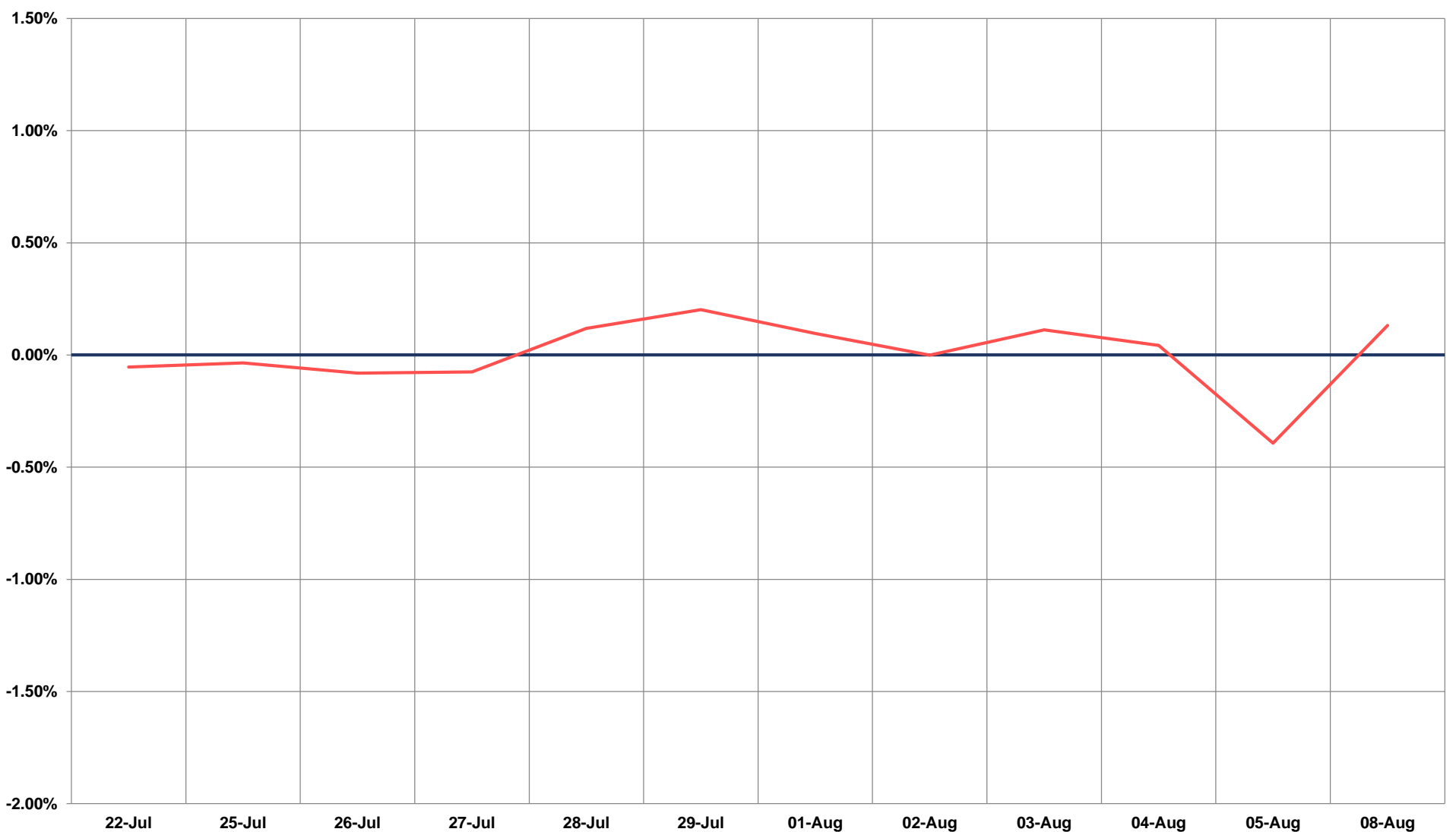
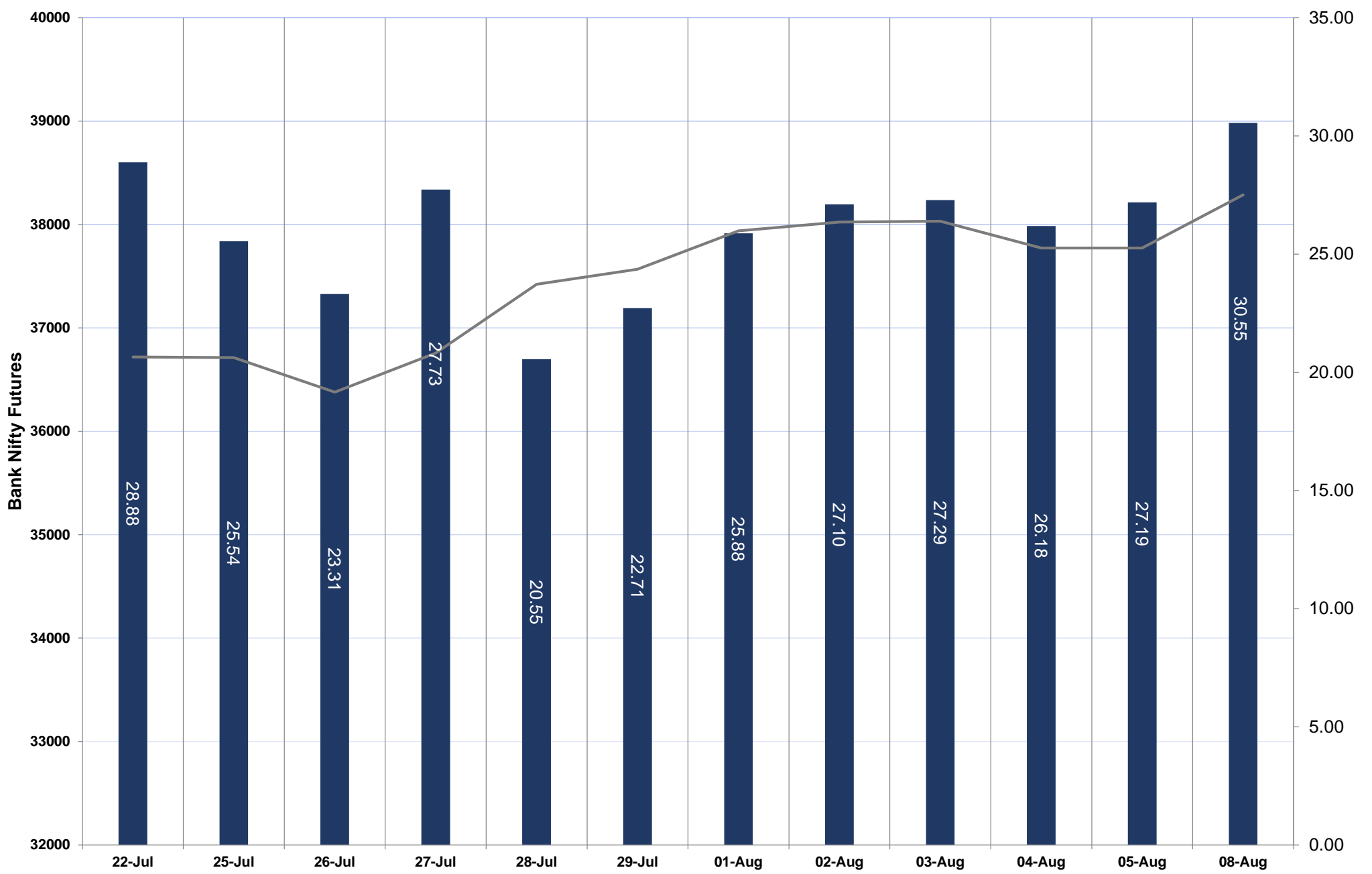
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

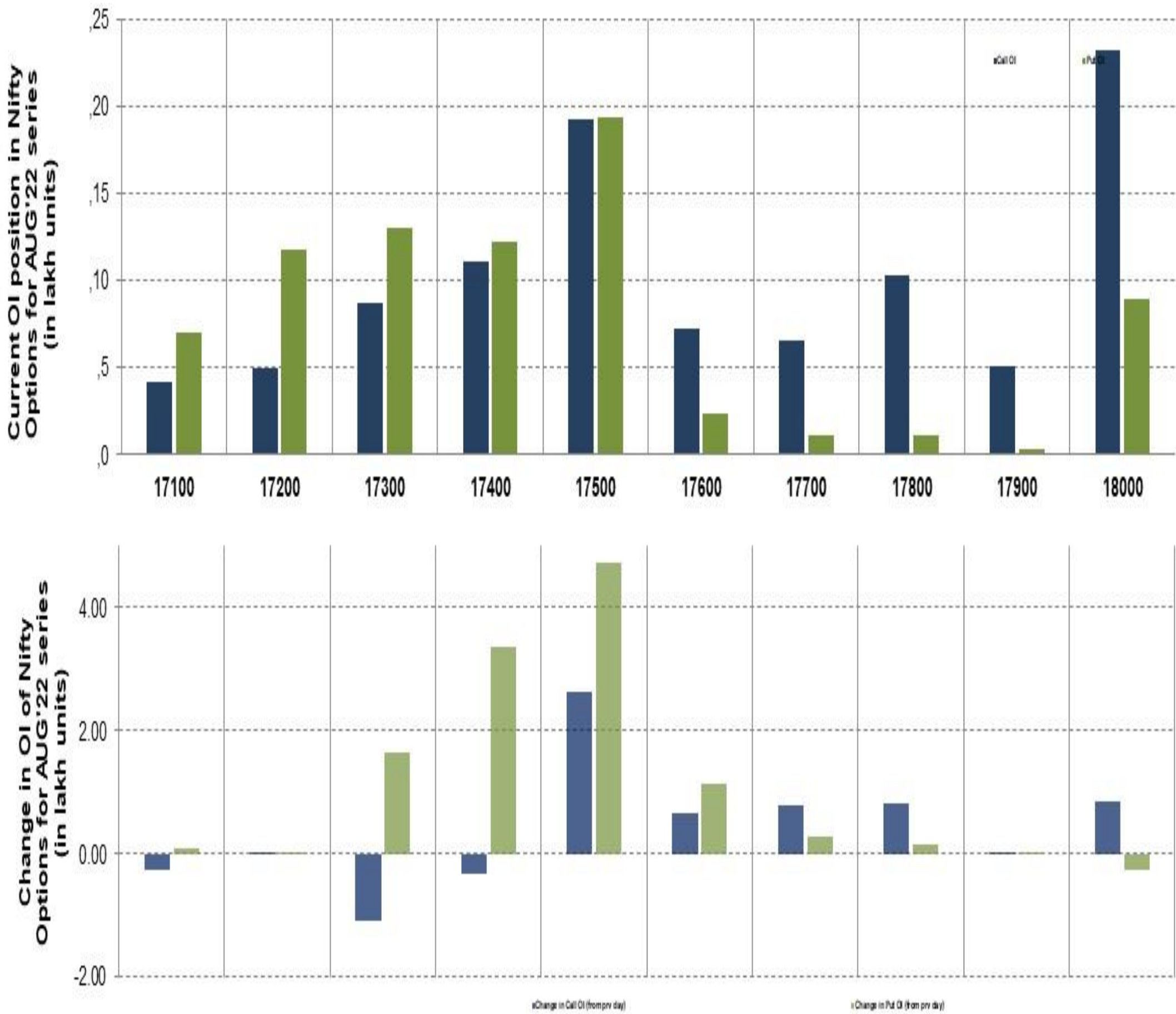




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.26 million in Open Interests is **Strike Price of 17500**
- **Most Active Nifty Put** with an addition of 0.47 millions in Open Interests is **Strike Price of 17500**
- **Maximum Open Interest an outstanding** was **2.32 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **1.94 millions** for puts at **Strike Price of 17500**

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