



MORNING MANTRA



Daily Derivatives & Market Report

AUG 10, 2022



Indian equity benchmarks ended volatile session on a flat note on Wednesday. The start of the day was in green, as a private report stated that the Indian economy is likely to grow by 7.1% in the current fiscal on the back of steady performance by services, manufacturing and the farm sector. It added that the government investment will play a crucial role in boosting the growth rate. Some support also came in as finance minister Nirmala Sitharaman said the Reserve Bank of India (RBI) has initiated measures to promote the rupee as a preferred currency for international trade settlement, which will boost exports.

But soon, markets turned volatile, as sentiments got impacted, after the latest Union Health Ministry data showed that India Wednesday recorded 16,047 new coronavirus cases and 54 fatalities including six reconciled by Kerala. With these additions, the country's overall Covid figures rose to 4,41,90,697 cases and 5,26,826 deaths. Traders were seen taking a note of Chief Economic Advisor V Anantha Nageswaran's statement that the private sector needs to invest more in technology and research and development, and pay the MSME suppliers on time to help the economy.

Volatility remained over the Dalal Street till the end, with both Sensex and Nifty ending near their neutral lines. Traders remained cautious with data released by Association of Mutual Funds in India (Amfi) showing that equity mutual funds attracted Rs 8,898 crore in July, a 43 per cent decline compared to the preceding month as markets continued to remain volatile amid concerns over inflation and rate hike expectations. Some concern came with a private report stated that growth in job postings remained flat at 1 per cent in July amidst fears of global recession and inflation, several sectors saw improvement due to digitisation and changing consumer sentiments.

On the global front, European markets were trading higher amid the European Central Bank is expected to raise rates by 50 bps in September. Asian markets settled mostly lower on Wednesday, after China consumer price inflation accelerated to the highest in two years in July driven by pork prices, while factory gate inflation continued to ease. The National Bureau of Statistics reported that consumer price inflation rose to a two-year high of 2.7 percent in July from 2.5 percent in June.

MARKET SELFIE



MARKET SUMMARY

| Domestic Indices | Close | Points | % Change |
|------------------|----------|---------|----------|
| SENSEX | 58817.29 | -35.78 | -0.06 |
| NIFTY | 17534.75 | 9.65 | 0.06 |
| MIDCAP | 24524.14 | -31.84 | -0.13 |
| SMLCAP | 27655.27 | -27.17 | -0.10 |
| BSEFMC | 15597.02 | -70.29 | -0.45 |
| AUTO | 29694.04 | 19.82 | 0.07 |
| POWER | 4773.27 | -3.89 | -0.08 |
| REALTY | 3461.94 | -27.63 | -0.79 |
| BSE IT | 30097.87 | -295.37 | -0.97 |
| BANKEX | 43855.51 | 3.47 | 0.01 |
| OIL GAS | 19296.50 | -33.81 | -0.17 |
| METAL | 18935.64 | 347.58 | 1.87 |
| INDIA VIX | 19.59 | 0.29 | 1.50 |

ADVANCE - DECLINE

| Index | Advance | Decline | Unchanged |
|-------|---------|---------|-----------|
| NSE | 1133 | 1133 | 45 |
| BSE | 1536 | 1867 | 122 |

MARKET TURNOVER (₹ in Crs)

| Segment | Current | Previous | Net % |
|----------|---------|----------|-------|
| BSE CASH | 4284 | 3407 | 26 |
| NSE CASH | 55856 | 57593 | (3) |
| NSE F&O | 120441 | 121112 | (1) |

KEY INDICES RATIOS

| INDEX | P/E | P/B | Dividend Yield |
|--------|-------|------|----------------|
| NIFTY | 21.11 | 4.21 | 1.34 |
| SENSEX | 22.84 | 3.37 | 1.22 |

KEY NUMBERS TRACKER



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

| FII-DII* | Buy | Sell | Net |
|----------|------|------|-------|
| DII | 5466 | 6235 | (768) |
| FII | 9358 | 8296 | 1062 |

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

| FII | Buy | Sell | Net |
|---------------|-----------|-----------|-------|
| Index Futures | 1951.76 | 2828.49 | (877) |
| Index Options | 825889.24 | 825098.32 | 791 |
| Stock Futures | 10395.31 | 10856.08 | (461) |
| Stock Options | 7566.93 | 7467.06 | 100 |

PUT-CALL RATIO

| Index | Current | Previous |
|------------|---------|----------|
| NIFTY | 1.23 | 1.30 |
| BANK NIFTY | 1.10 | 1.22 |

DOLLAR INDEX

| Dollar Index | Current | Previous | % Change |
|--------------|---------|----------|----------|
| DXY | 106.16 | 106.37 | -0.20 |

10-YEARS G-SEC YIELD

| Country | Current | Previous | % Change |
|---------|---------|----------|----------|
| INDIA | 7.312 | 7.348 | -0.49 |
| USA | 2.783 | 2.797 | -0.51 |

KEY COMMODITIES TRACKER (in \$)

| Commodity | Current | Change Points | % Change |
|-------------|---------|---------------|----------|
| Gold | 1794.15 | 0.03 | 0.00 |
| Silver | 20.47 | -0.03 | -0.18 |
| Crude-Oil | 89.50 | -1.00 | -1.10 |
| Brent-Crude | 95.34 | -0.97 | -1.01 |

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

| Expiry | Close | Change Points | % Change |
|---------------------|-------|---------------|----------|
| 26 AUG -22 USD-INR | 79.63 | -0.11 | -0.13 |
| 26 AUG -22 EUR-INR | 81.67 | 0.28 | 0.34 |
| 26 AUG -22 GBP-INR | 96.41 | -0.13 | -0.13 |
| 26 AUG -22 JPY- INR | 59.08 | -0.18 | -0.31 |

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

| Index | Close | S2 | S1 | Pivot | R1 | R2 |
|---------------|-------|-------|-------|-------|-------|-------|
| NIFTY | 17535 | 17391 | 17463 | 17515 | 17586 | 17638 |
| SENSEX | 58817 | 58394 | 58606 | 58795 | 59007 | 59196 |
| NIFTY FUTURES | 17552 | 17401 | 17476 | 17531 | 17606 | 17661 |
| BANK NIFTY | 38288 | 38034 | 38161 | 38282 | 38409 | 38530 |
| CNX IT | 29701 | 29167 | 29434 | 29724 | 29991 | 30280 |
| CNX MIDCAP | 30319 | 30030 | 30175 | 30335 | 30479 | 30639 |
| CNX SMALLCAP | 9317 | 9236 | 9276 | 9335 | 9375 | 9434 |
| INDIA VIX | 19.59 | 17.83 | 18.71 | 19.74 | 20.62 | 21.65 |

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 11-08-2022

BALRAMCHIN, DELTACORP

TECHNICAL VIEWS



NIFTY

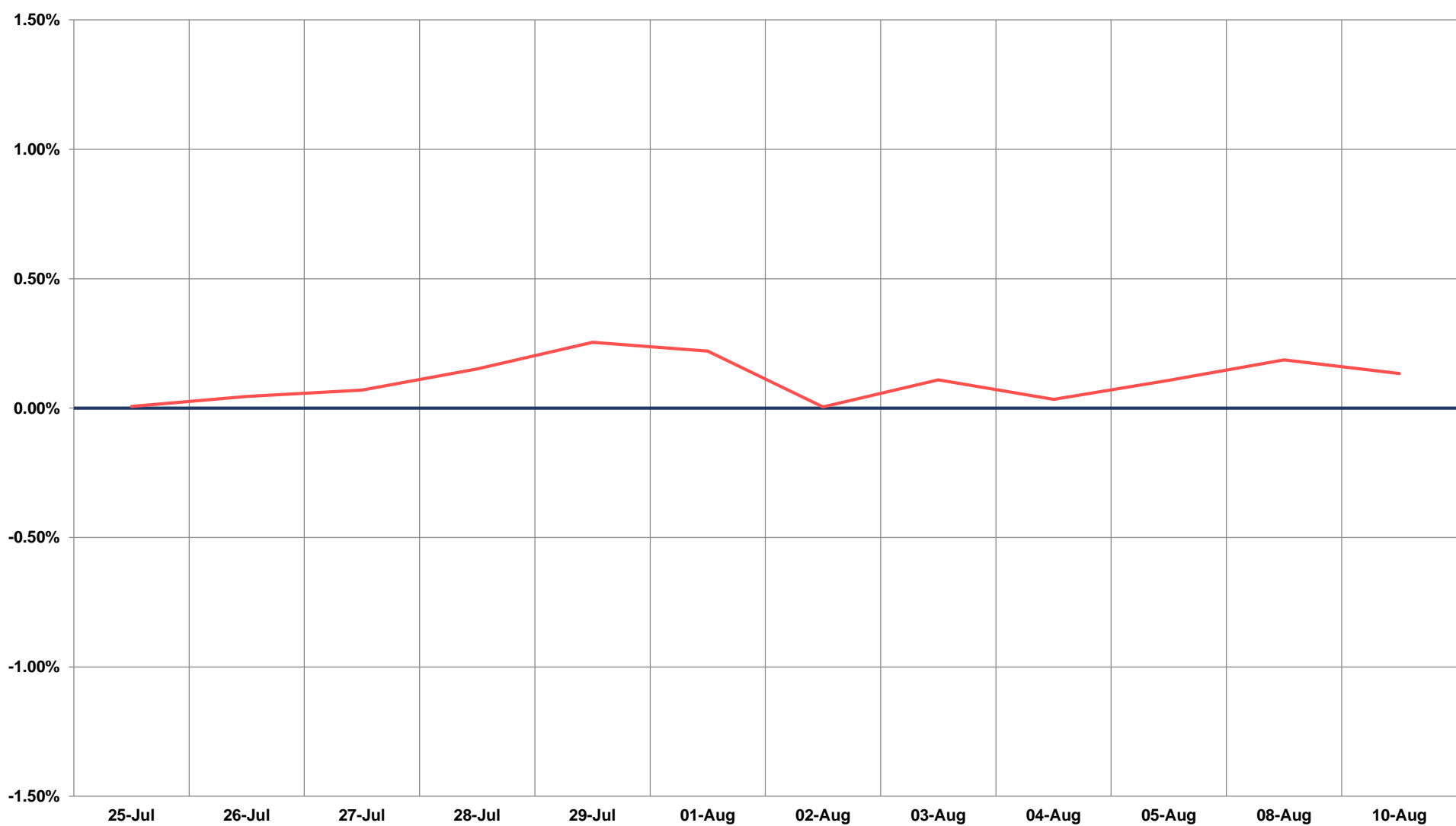
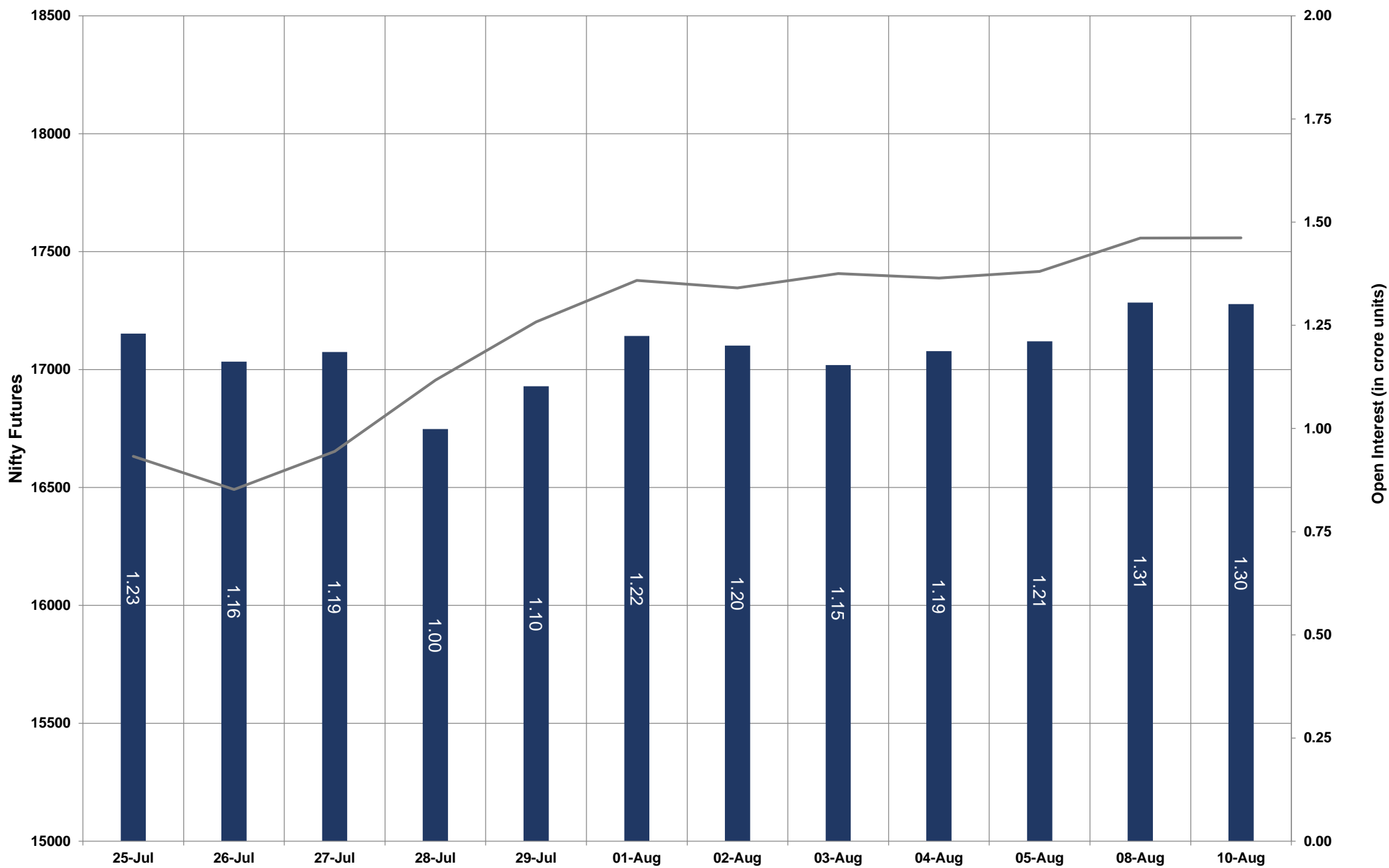


- Nifty Cash = 17534.75 (0.06%)
- Resistance levels = 17680 and 17750
- Support levels = 17420 and 17300

TECHNICAL VIEWS



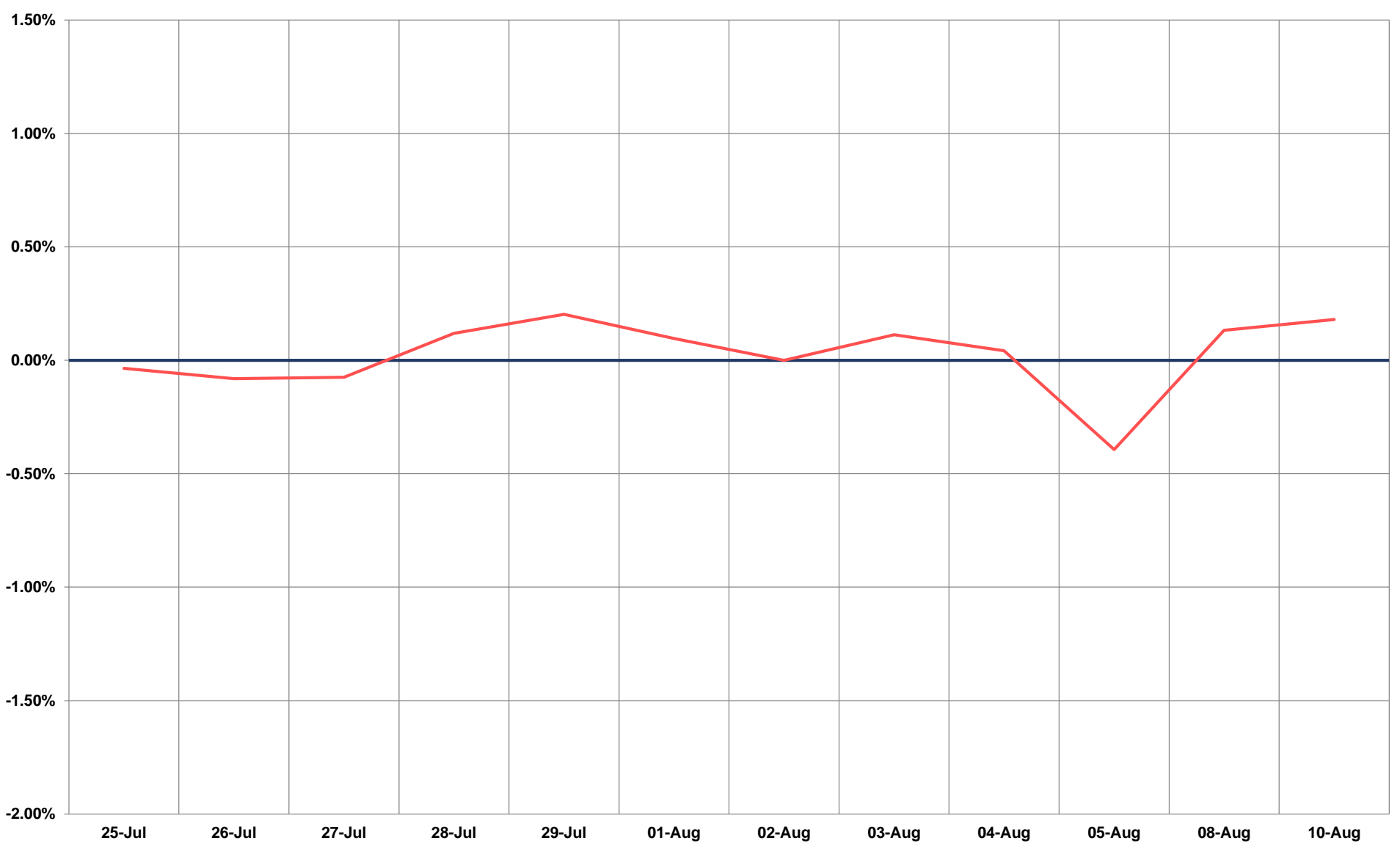
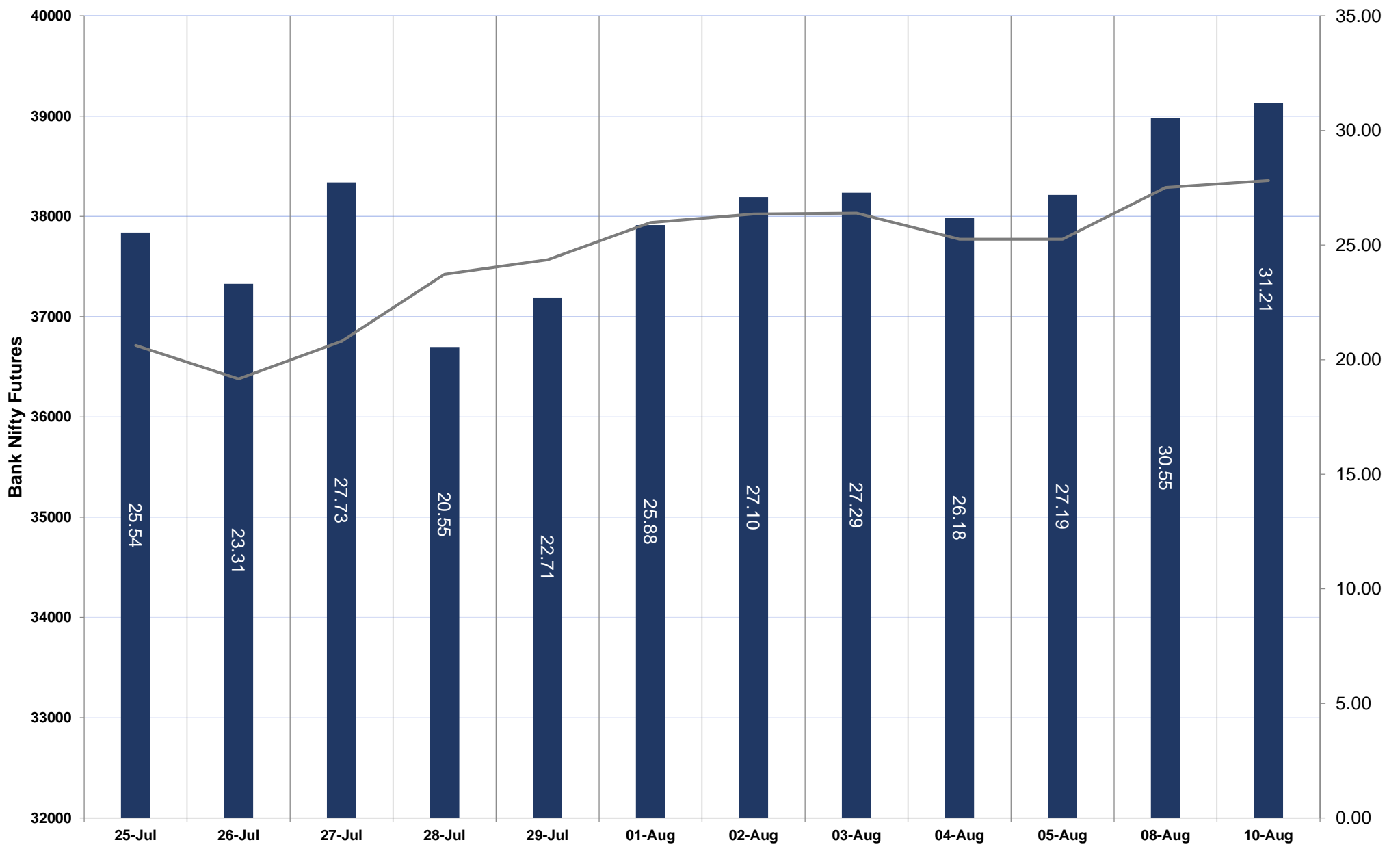
NIFTY FUTURES



TECHNICAL VIEWS



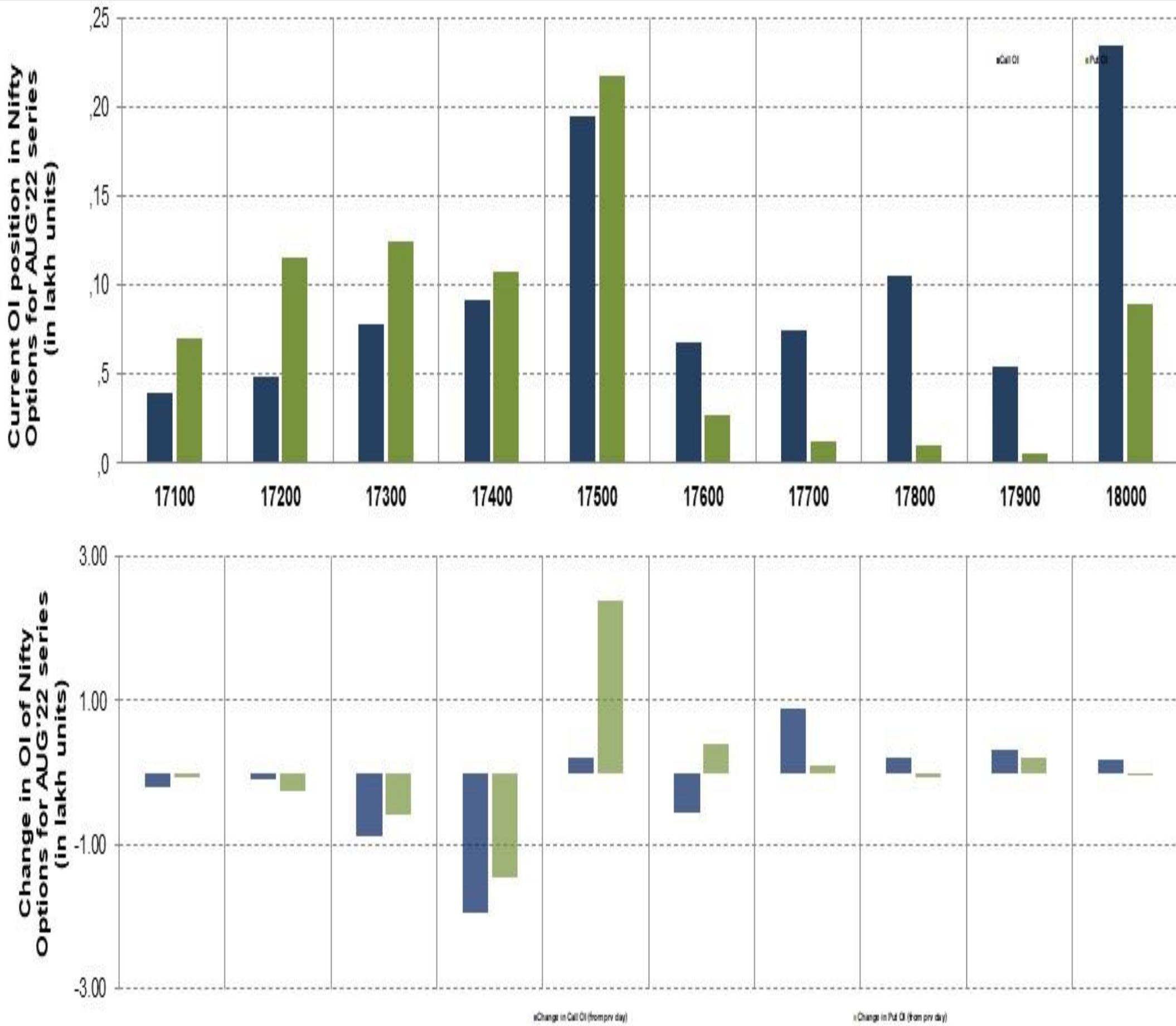
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of 0.19 million in Open Interests is **Strike Price of 17400**
- **Most Active Nifty Put** with an addition of 0.23 millions in Open Interests is **Strike Price of 17500**
- **Maximum Open Interest** an outstanding was **2.34 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest** an outstanding was **2.18 millions** for puts at **Strike Price of 17500**

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