



MORNING MANTRA



Daily Derivatives & Market Report

AUG 11, 2022



It turned out to be a fabulous day of trade for Indian equity benchmarks with frontline gauges garnering around a percent on Thursday as softer than expected US inflation data eased worries over aggressive interest rate hike by the Federal Reserve. Markets made an optimistic start as traders took encouragement with a private report that India is likely to be the fastest-growing Asian economy in 2022-23. The report expects India's gross domestic product growth to average 7 per cent during this period - the strongest among the largest economies - and contributing 28 per cent and 22 per cent to Asian and global growth, respectively. Foreign fund inflows also aided the domestic sentiments. Traders took note of report that the Centre has released two instalments of tax devolution totalling Rs 1.16 lakh crore to states. Meanwhile, India will start supplying petrol with 20 per cent ethanol at select petrol pumps from April next year and will ramp up supplies thereafter as it looks to cut oil import dependence and address environmental issues.

Markets traded in very tight band and ended with a significant gains as traders continued to buy fundamentally strong stocks. Sentiments remained upbeat with report that Reserve Bank of India (RBI) in its latest data has showing that bank credit rose 14.52 per cent to Rs 123.69 lakh crore and deposits increased 9.14 per cent to Rs 169.72 lakh crore in the fortnight ended July 29. Traders overlooked private report stated that Investments by private equity and venture capital funds into Indian entities fell by 69 per cent to \$3 billion during July. The investments in July are the lowest for any month in a year, and lower than the \$4.9 billion recorded across 118 deals in the preceding month of June.

On the global front, Asian markets ended higher after a report showed US inflation cooled more than expected in July, reflecting lower energy prices. However, European markets were trading in red as investors assessed their monetary policy expectations after a cooler-than-expected US inflation print, and digested a raft of corporate earnings. Back home, aviation industry stocks were in focus as the Union Aviation Ministry said limits imposed on domestic airfares will be removed from August 31, after a span of approximately 27 months.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59332.60	515.31	0.88
NIFTY	17659.00	124.25	0.71
MIDCAP	24727.38	203.24	0.83
SMLCAP	27798.02	142.75	0.52
BSEFMC	15483.98	-113.04	-0.72
AUTO	29684.76	-9.28	-0.03
POWER	4785.23	11.96	0.25
REALTY	3508.21	46.27	1.34
BSE IT	30581.84	483.97	1.61
BANKEX	44575.93	720.42	1.64
OIL GAS	19296.79	0.29	0.00
METAL	18906.08	-29.56	-0.16
INDIA VIX	18.36	-1.23	-6.28

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1068	893	45
BSE	1792	1596	149

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3543	4284	(17)
NSE CASH	53806	55856	(4)
NSE F&O	124969	120441	4

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.29	4.18	1.36
SENSEX	23.00	3.40	1.21

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5758	6488	(730)
FII	9031	6733	2298

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3666.09	2744.29	922
Index Options	1390196.27	1389073.65	1123
Stock Futures	11273.00	10289.96	983
Stock Options	7735.37	7909.08	(174)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.27	1.23
BANK NIFTY	1.23	1.10

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	105.16	105.19	-0.03

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.267	7.310	-0.59
USA	2.902	2.781	4.36

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1787.53	-4.15	-0.23
Silver	20.28	-0.30	-1.50
Crude-Oil	94.37	2.44	2.65
Brent-Crude	99.59	2.19	2.25

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 AUG -22 USD-INR	79.71	0.08	0.10
26 AUG -22 EUR-INR	82.40	0.78	0.95
26 AUG -22 GBP-INR	97.24	0.86	0.89
26 AUG -22 JPY- INR	60.10	1.03	1.74

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17659	17583	17621	17670	17708	17757
SENSEX	59333	59122	59228	59356	59461	59590
NIFTY FUTURES	17676	17611	17644	17690	17722	17769
BANK NIFTY	38880	38537	38708	38820	38992	39103
CNX IT	30234	29917	30075	30232	30390	30547
CNX MIDCAP	30584	30459	30522	30581	30644	30703
CNX SMALLCAP	9398	9347	9373	9392	9417	9436
INDIA VIX	18.36	17.33	17.84	18.72	19.23	20.11

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 12-08-2022

BALRAMCHIN, DELTACORP

TECHNICAL VIEWS



NIFTY

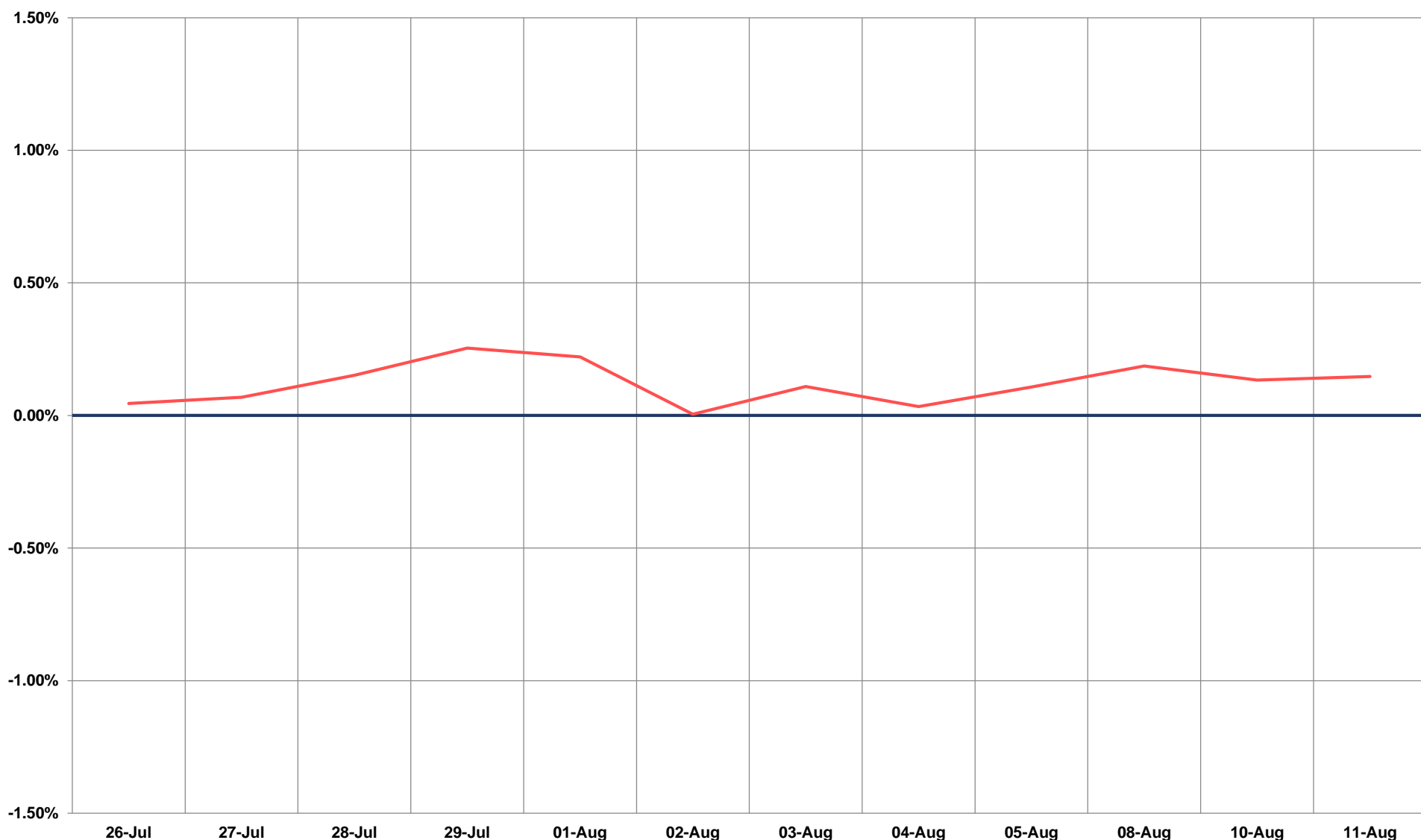
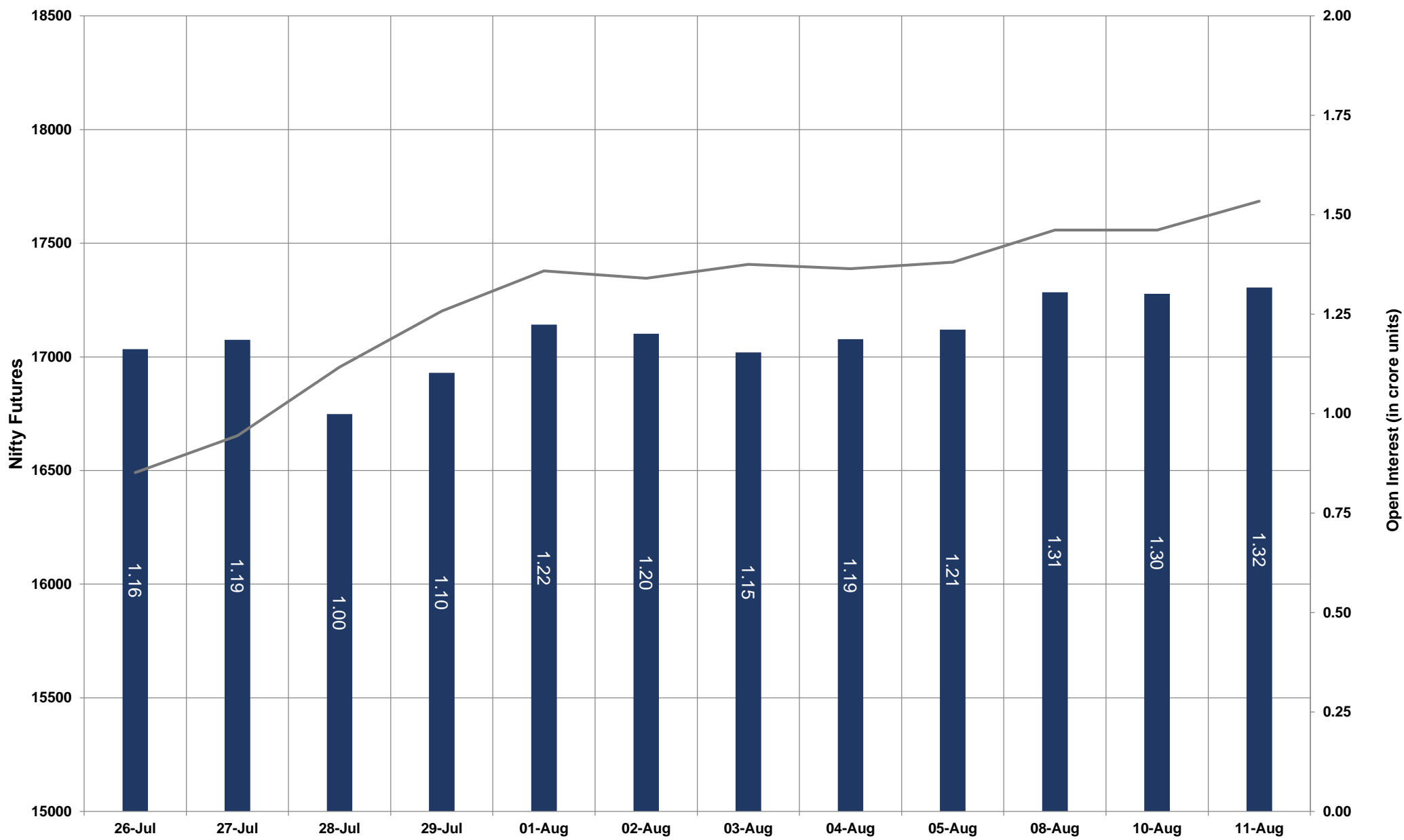


- Nifty Cash = **17659.00 (0.71%)**
- Resistance levels = **17750** and **17800**
- Support levels = **17500** and **17420**

TECHNICAL VIEWS



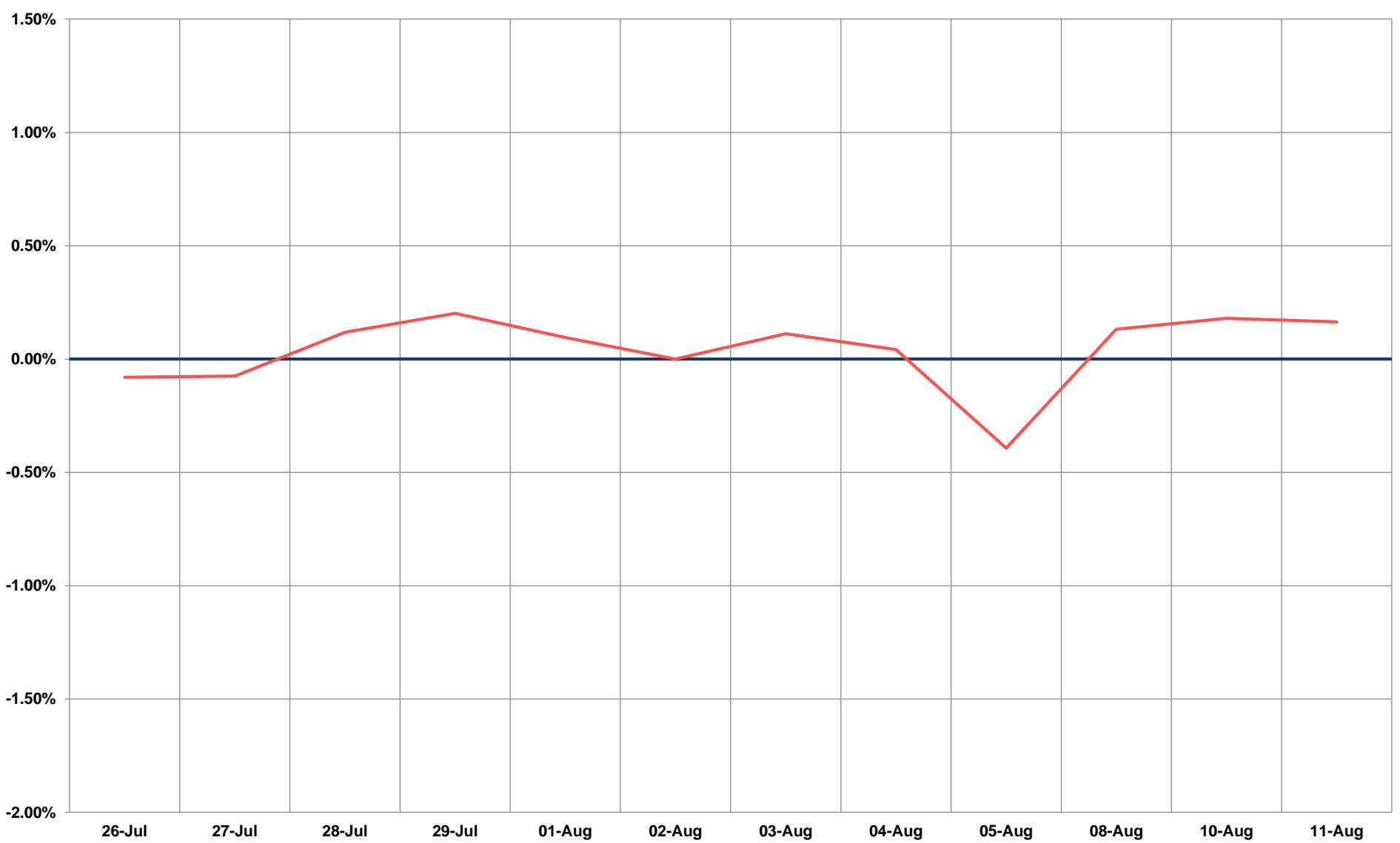
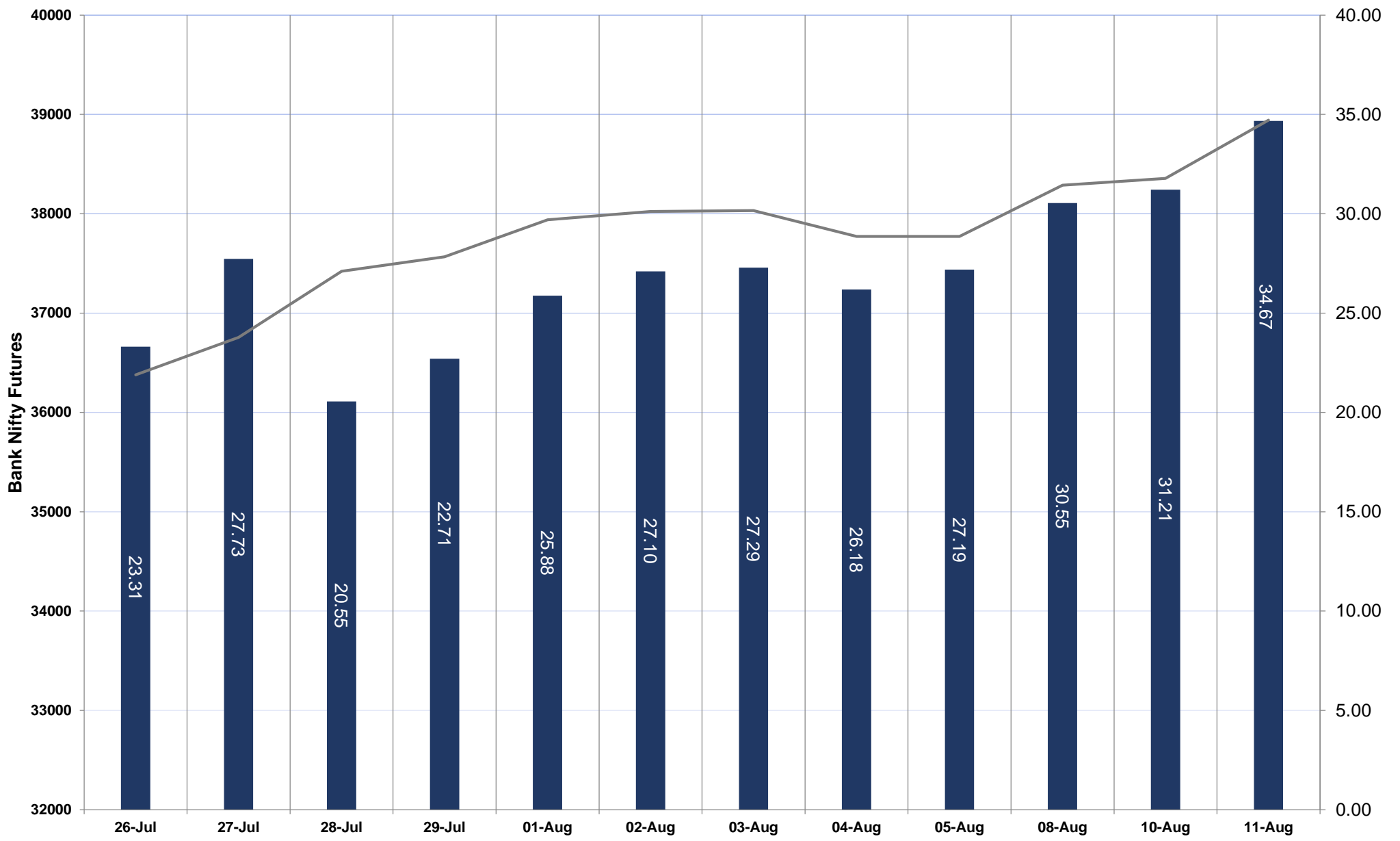
NIFTY FUTURES



TECHNICAL VIEWS



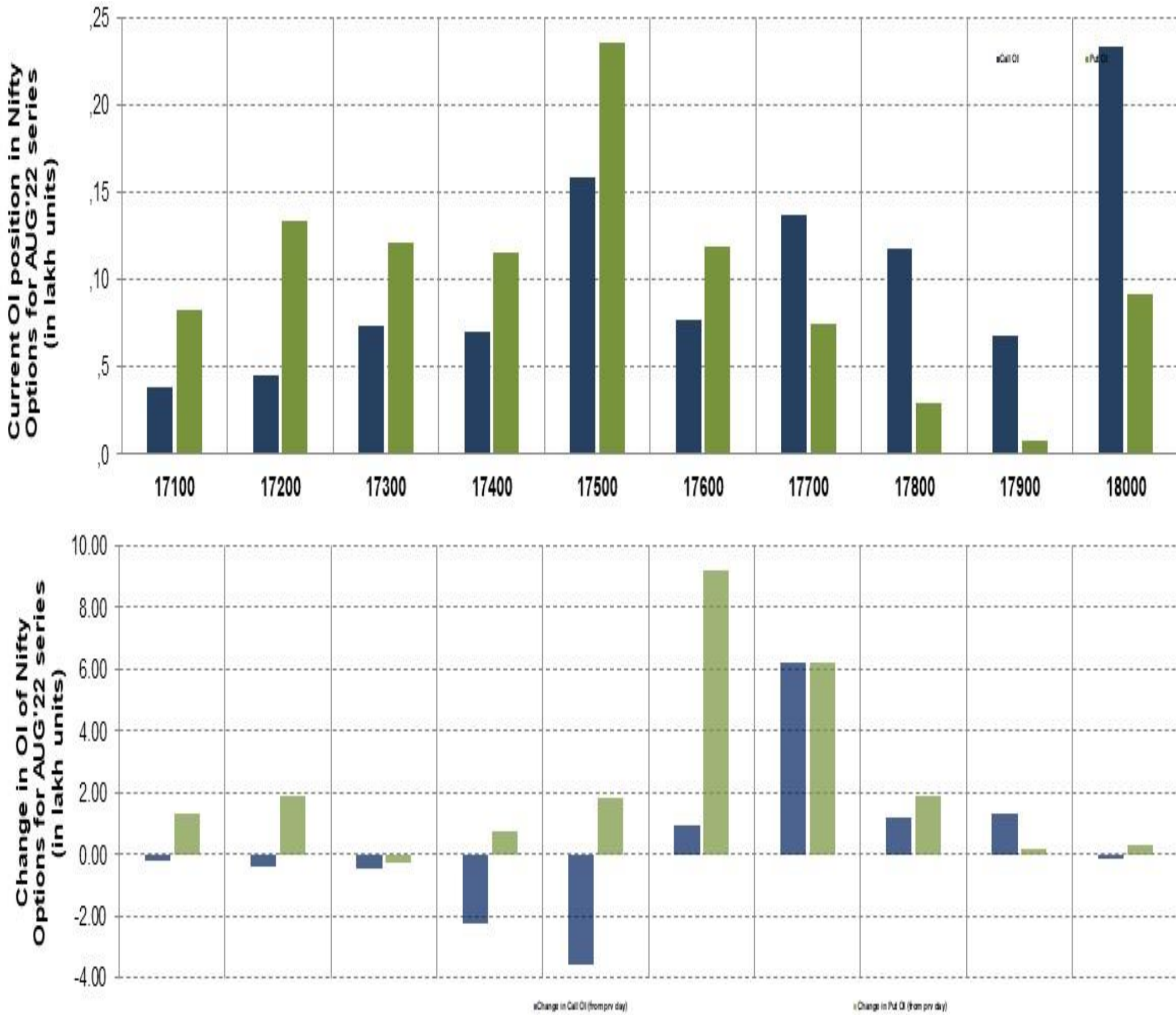
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.62 million in Open Interests is **Strike Price of 17700**
- **Most Active Nifty Put** with an addition of 0.91 millions in Open Interests is **Strike Price of 17600**
- **Maximum Open Interest** an outstanding was **2.33 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest** an outstanding was **2.36 millions** for puts at **Strike Price of 17500**

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