



MORNING MANTRA



Daily Derivatives & Market Report

AUG 12, 2022



Indian equity benchmarks ended higher on Friday. After a cautious start, markets traded volatile, as Credit rating agency ICRA noted that risks have emerged on account of the flagging external demand and rising uncertainty amidst a global slowdown, which could curtail India's exports and defer the anticipated broad-basing of private capex activity. Given the MPC's focus on anchoring inflation expectations and the RBI Governor's statement on ensuring that inflation moving closer to the target of 4.0% over the medium term, the agency expects another rate hike of around 10-35 bps in the September 2022 Policy meeting, albeit lower than the newly coined 'new normal' of 50 bps. After that, ICRA believes the MPC is likely to turn extremely data dependent.

Despite volatility, key indices remained in green terrain for the most part of the trading session, taking support with a private report that India will be the fastest growing major economy this year and the next despite headwinds from rising inflation, widening trade deficit and a declining rupee. It added that the 7 per cent decline in rupee value against the US dollar this year was not worrisome, and the government and RBI are confident of managing the situation. Also, S&P Global Ratings said the Indian economy can handle some erosion of its foreign exchange reserves as its external position is very strong. Traders took note of commerce and industry ministry's statement that India and the UK aim to conclude the free trade agreement by the end of October this year.

Finally, a day ended on a positive note with notable gains, as traders got support amid reports that start-ups have been the buzzword in India for the last several years. India is powering its growth with innovation and entrepreneurship. Currently, there are 75,000 start-ups in the country, which coincides with the 75th year of independence. Some support came as State Bank of India in a report said India's inflation trajectory going forward is expected to be benign with headline retail inflation potentially printing at less than 5 per cent in March 2023. It added that CPI (consumer price index) numbers for March 23 could be even lower than 5 per cent, if July CPI numbers are closer to 6.5-6.6 per cent, a likely possibility.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59462.78	130.18	0.22
NIFTY	17698.15	39.15	0.22
MIDCAP	24765.05	37.67	0.15
SMLCAP	27905.91	107.89	0.39
BSEFMC	15471.79	-12.19	-0.08
AUTO	29617.70	-67.06	-0.23
POWER	4858.04	72.81	1.52
REALTY	3530.69	22.48	0.64
BSE IT	30350.80	-231.04	-0.76
BANKEX	44758.13	182.20	0.41
OIL GAS	19772.86	476.07	2.47
METAL	19239.98	333.90	1.77
INDIA VIX	17.61	-0.75	-4.08

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1314	952	47
BSE	1811	1579	153

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4349	3543	23
NSE CASH	55885	53806	4
NSE F&O	117895	124969	(6)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.18	4.15	1.35
SENSEX	22.89	3.38	1.21

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5752	6592	(839)
FII	8260	5220	3040

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3207.66	2286.29	921
Index Options	388010.20	384586.24	3424
Stock Futures	10626.29	10506.98	119
Stock Options	8525.65	8626.16	(101)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.25	1.27
BANK NIFTY	1.22	1.23

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	105.56	105.09	0.46

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.289	7.267	0.30
USA	2.878	2.888	-0.33

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1786.79	-2.19	-0.12
Silver	20.30	0.03	0.17
Crude-Oil	92.94	-1.40	-1.48
Brent-Crude	98.47	-1.11	-1.11

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 AUG -22 USD-INR	79.83	0.09	0.11
26 AUG -22 EUR-INR	82.13	-0.26	-0.31
26 AUG -22 GBP-INR	96.87	-0.37	-0.38
26 AUG -22 JPY- INR	59.73	-0.40	-0.66

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17698	17547	17622	17674	17749	17800
SENSEX	59463	58946	59205	59371	59630	59796
NIFTY FUTURES	17717	17565	17641	17697	17773	17830
BANK NIFTY	39042	38608	38825	38957	39174	39306
CNX IT	29886	29591	29738	29967	30114	30343
CNX MIDCAP	30806	30450	30628	30739	30917	31028
CNX SMALLCAP	9422	9374	9398	9428	9452	9482
INDIA VIX	17.61	16.73	17.17	17.85	18.29	18.97

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 16-08-2022

BALRAMCHIN, DELTACORP, TATACHEM

TECHNICAL VIEWS



NIFTY

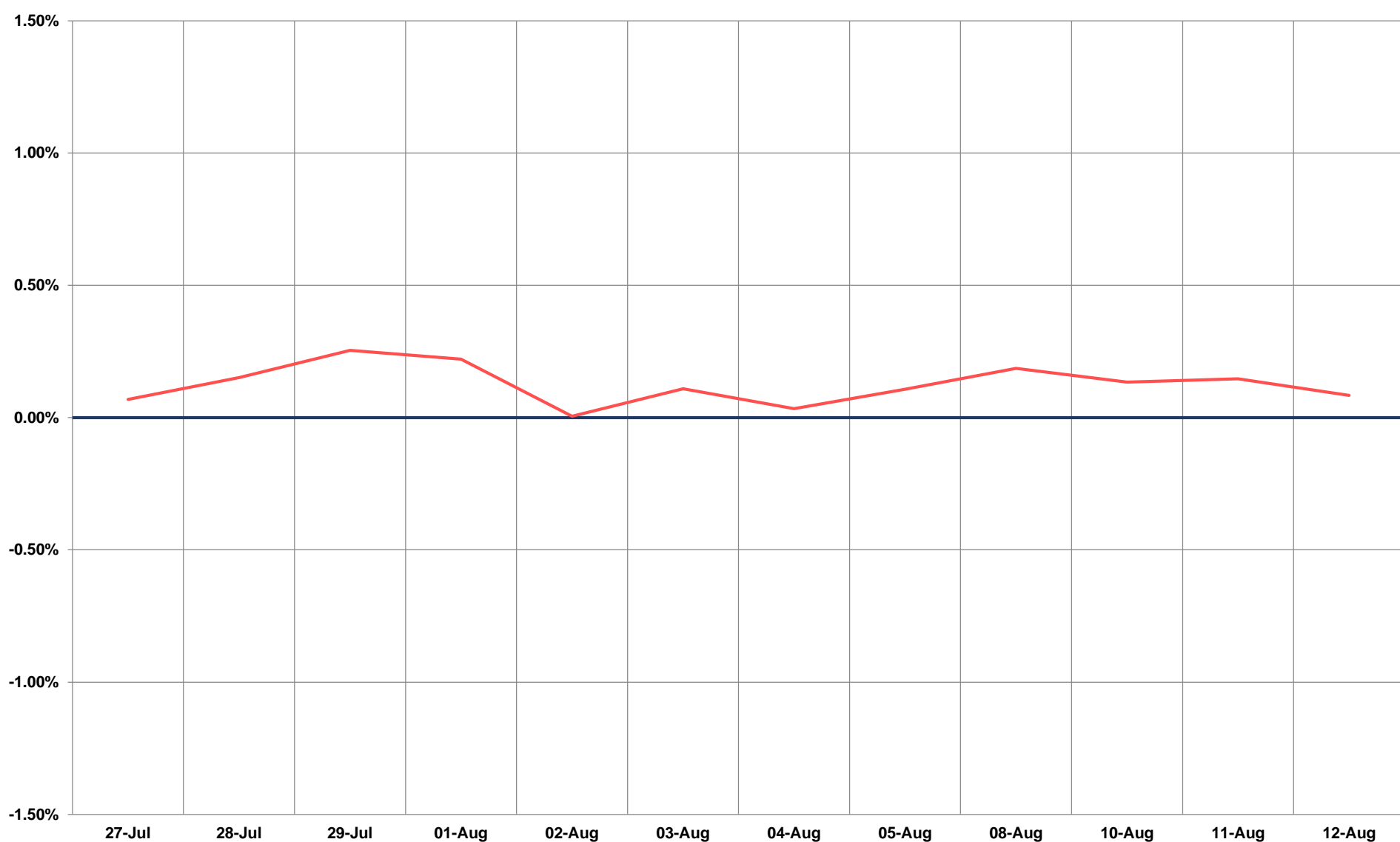
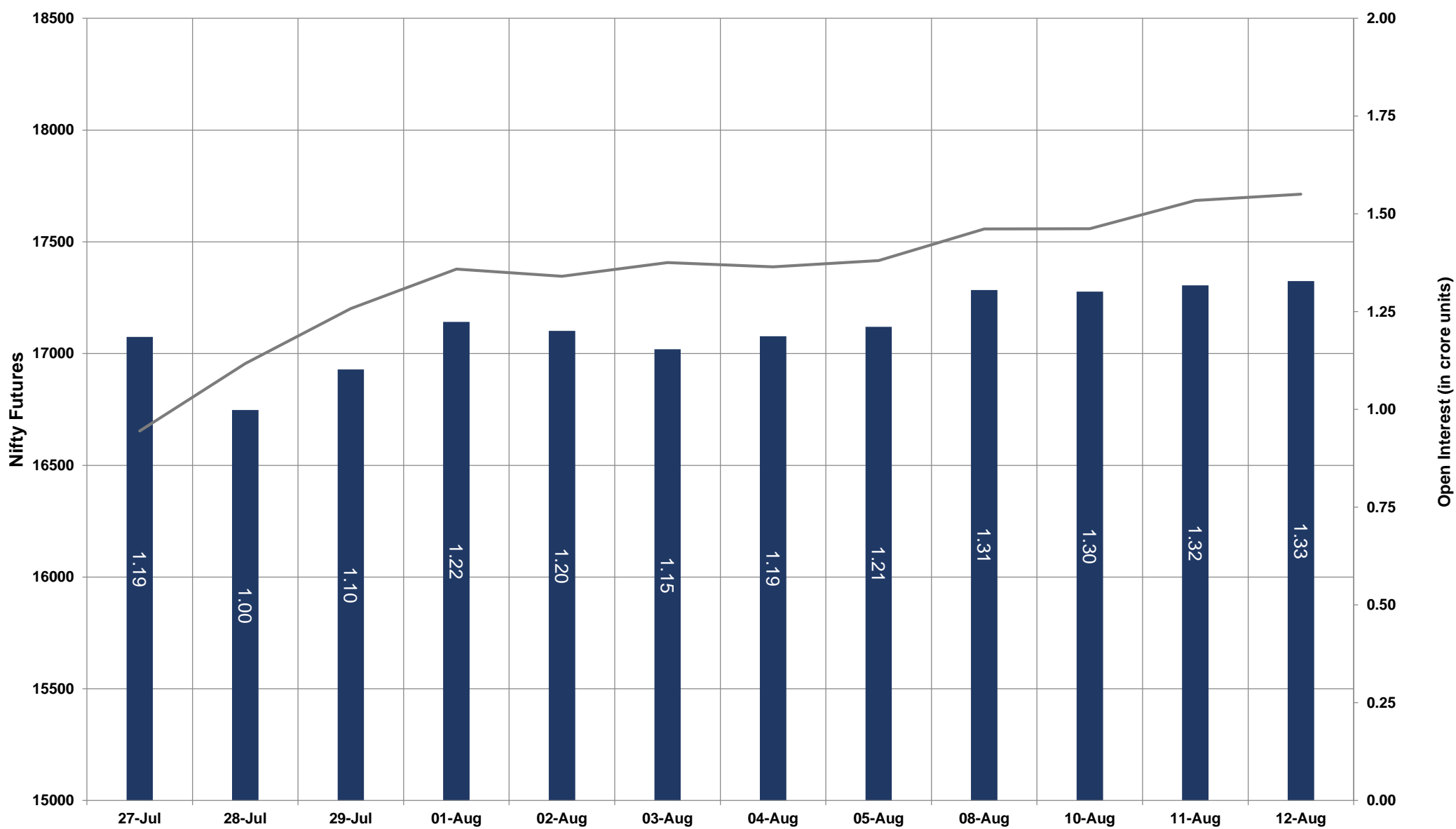


- Nifty Cash = **17698.15 (0.22%)**
- Resistance levels = **17750** and **17800**
- Support levels = **17500** and **17420**

TECHNICAL VIEWS



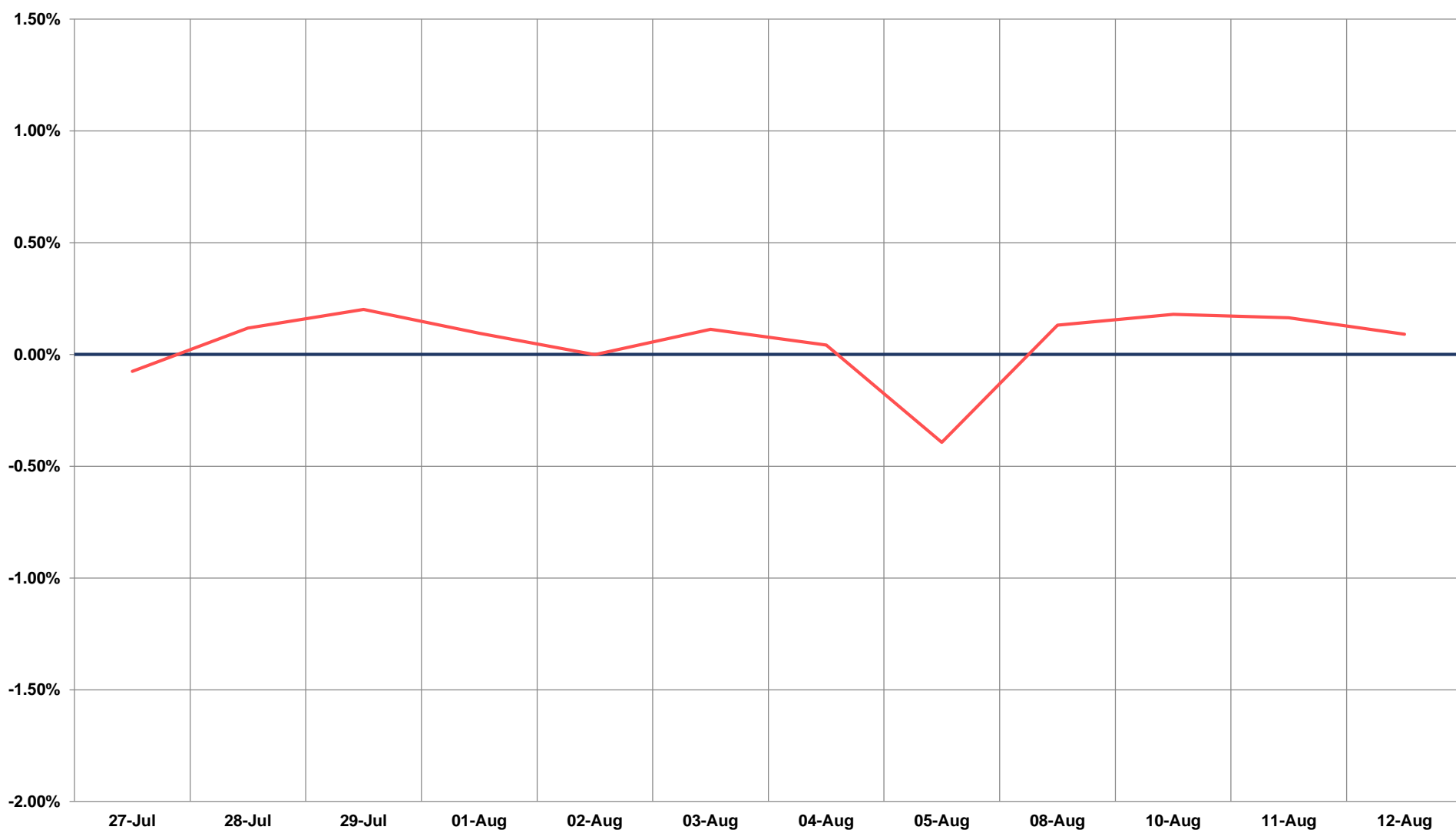
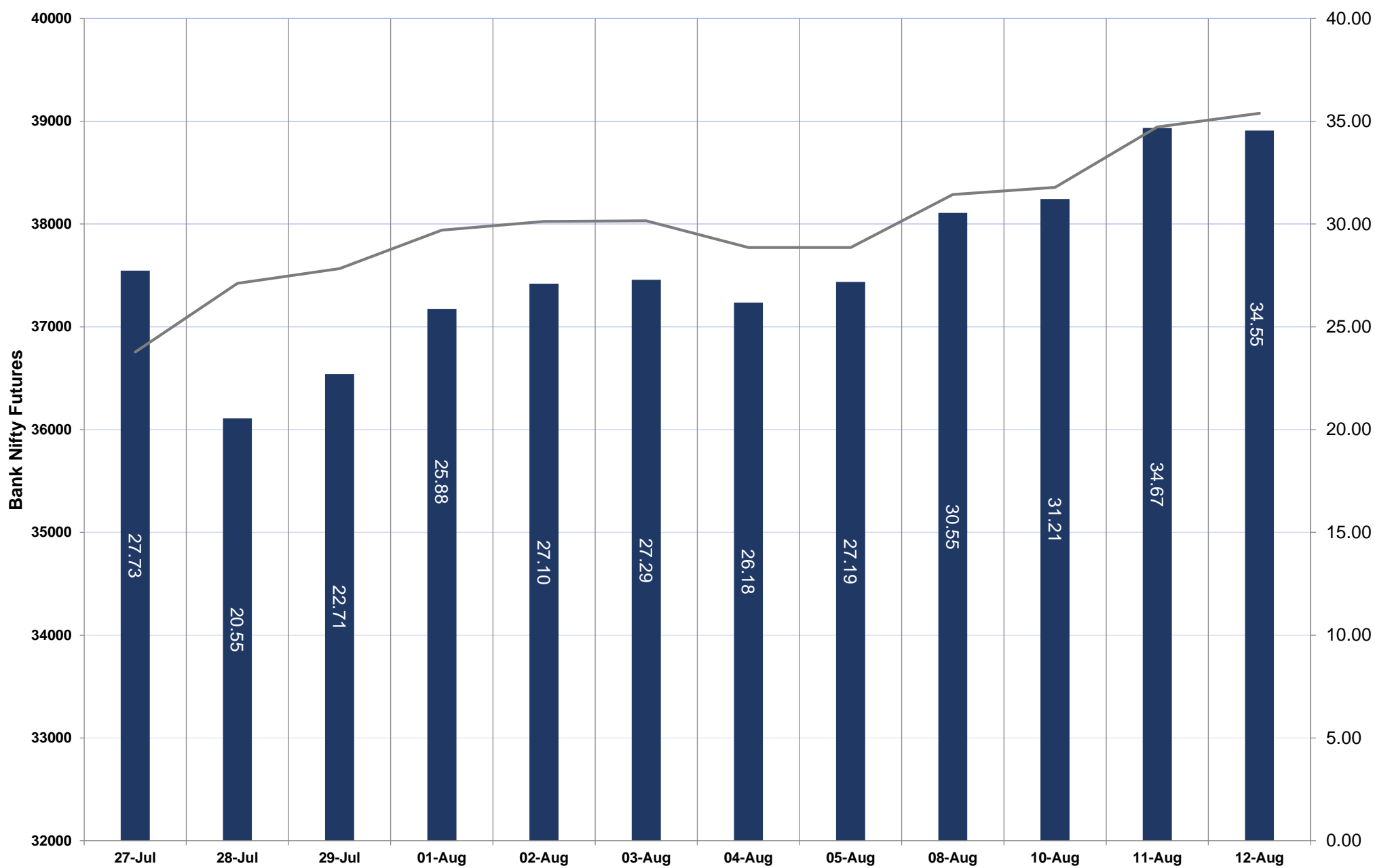
NIFTY FUTURES



TECHNICAL VIEWS



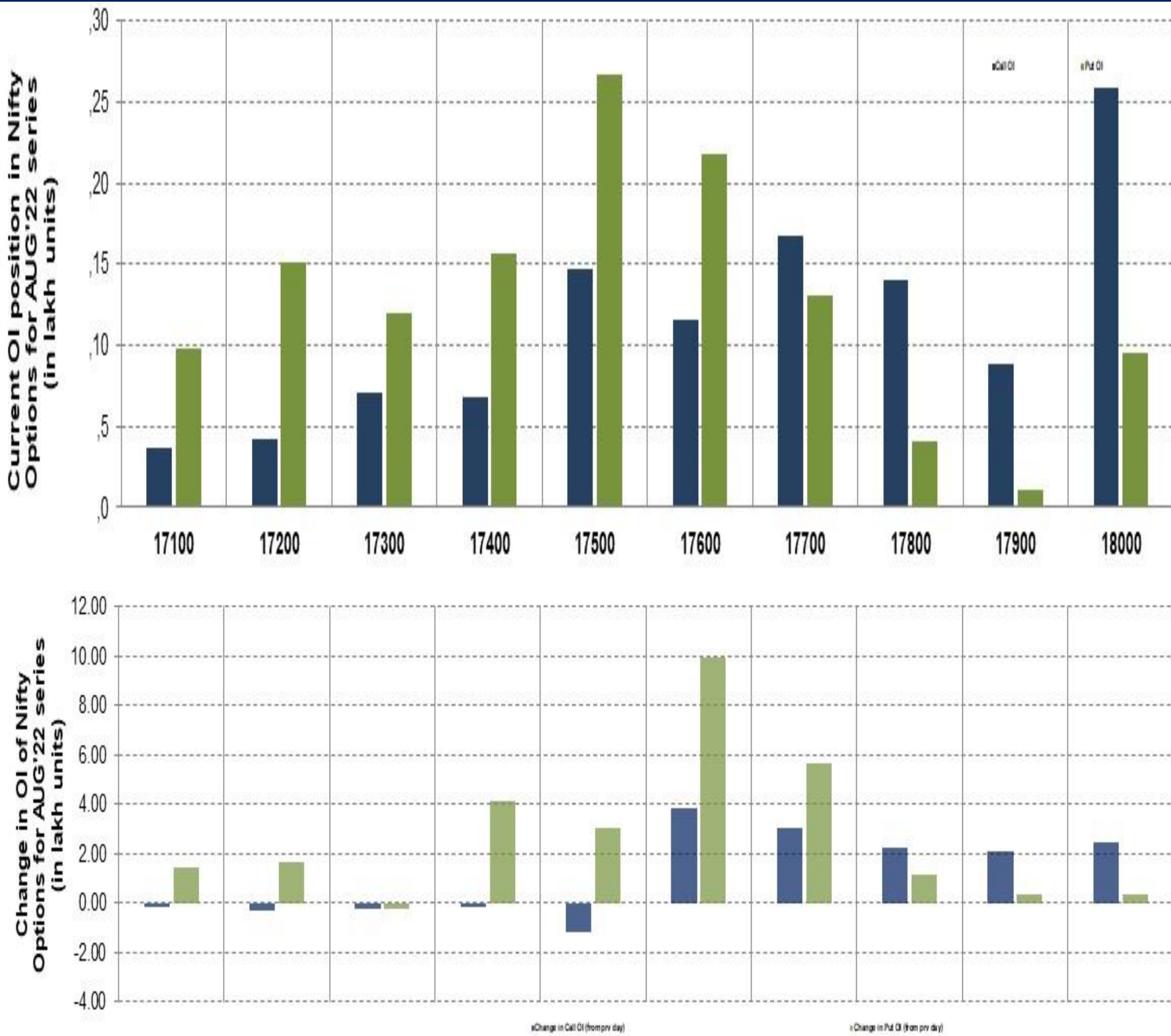
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.38 million in Open Interests is **Strike Price of 17600**
- **Most Active Nifty Put** with an addition of 0.99 millions in Open Interests is **Strike Price of 17600**
- **Maximum Open Interest** an outstanding was **2.58 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest** an outstanding was **2.67 millions** for puts at **Strike Price of 17500**

Disclaimer



The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.