



# MORNING MANTRA



Daily Derivatives & Market Report

AUG 17, 2022



Firm trade continued over the Dalal Street on Wednesday, with both Sensex and Nifty ending on a higher note. After an optimistic start, markets remained higher for the entire day. Traders took some encouragement as State Bank of India's (SBI) Chairman Dinesh Khara said that things might get better on the inflation front towards the end of September. He said the supply side constraints getting addressed and crude oil prices trending low will help ease the situation.

Some support also came in as Moody's Analytics in a recent report on the Asia Pacific (APAC) region said global oil prices are expected to fall to almost \$70 per barrel by the end of 2024. Besides, launching the Public Systems Lab (PSL) at IIT Delhi, Union Minister for Commerce & Industry, Consumer Affairs, Food & Public Distribution and Textile Piyush Goyal has said that the government is using innovative solutions to make the public delivery system more effective and efficient.

Indices added more gains in late afternoon session, as domestic sentiments were optimistic, amid a private report stating that companies in India are expected to give a salary hike of 10 per cent in 2023 as they struggle with rising attrition in the tight labour market. Adding more comfort among traders, the UK India Business Council sees opportunities for trade, investment, and collaboration with India across financial technology (fintech), food and beverage, electric vehicle (EV), and other sectors.

On the global front, European markets were trading lower after mixed cue from Wall Street, having struggled to build positive momentum so far this week. Asian markets settled mostly higher, after the total value of core machine orders in Japan was up a seasonally adjusted 0.9 percent on month in July, the Cabinet Office said on Wednesday - coming in at 917.0 billion yen. That missed expectations for an increase of 1.3 percent following the 5.6 percent decline in May.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60260.13	417.92	0.70
NIFTY	17944.25	119.00	0.67
MIDCAP	25182.00	161.08	0.64
SMLCAP	28343.00	148.63	0.53
BSEFMC	15778.26	123.96	0.79
AUTO	30281.38	-98.20	-0.32
POWER	4963.64	33.87	0.69
REALTY	3602.69	0.46	0.01
BSE IT	30745.53	315.86	1.04
BANKEX	45163.26	199.93	0.44
OIL GAS	20167.96	46.94	0.23
METAL	19245.51	38.89	0.20
INDIA VIX	17.68	-0.01	-0.06

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1553	727	45
BSE	2017	1405	134

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4145	15570	(73)
NSE CASH	60045	58148	3
NSE F&O	124237	122131	2

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.42	4.20	1.33
SENSEX	23.39	3.45	1.19

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5730	6240	(510)
FII	8666	6319	2347

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	2319.45	2312.33	7
Index Options	631752.90	626315.78	5437
Stock Futures	12455.44	13485.89	(1030)
Stock Options	10380.23	10411.96	(32)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.40	1.25
BANK NIFTY	1.19	1.08

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.54	106.50	0.04

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.187	7.289	-1.40
USA	2.869	2.824	1.61

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1772.99	-2.60	-0.15
Silver	19.93	-0.19	-0.98
Crude-Oil	87.37	0.84	0.97
Brent-Crude	93.09	0.75	0.81

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 AUG -22 USD-INR	79.53	-0.28	-0.35
26 AUG -22 EUR-INR	80.90	-1.23	-1.50
26 AUG -22 GBP-INR	96.10	-0.74	-0.76
26 AUG -22 JPY- INR	58.93	-0.81	-1.36

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17825	17734	17780	17809	17855	17885
SENSEX	59842	59564	56703	59813	59952	60062
NIFTY FUTURES	17859	17730	17795	17845	17909	17960
BANK NIFTY	39240	38943	39092	39268	39416	39593
CNX IT	29909	29644	29776	29959	30091	30274
CNX MIDCAP	31255	30805	31030	31151	31376	31497
CNX SMALLCAP	9512	9432	9472	9499	9539	9566
INDIA VIX	17.68	16.32	17.00	17.68	18.36	19.04

## 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 18-08-2022

BALRAMCHIN, DELTACORP, TATACHEM

# TECHNICAL VIEWS



## NIFTY

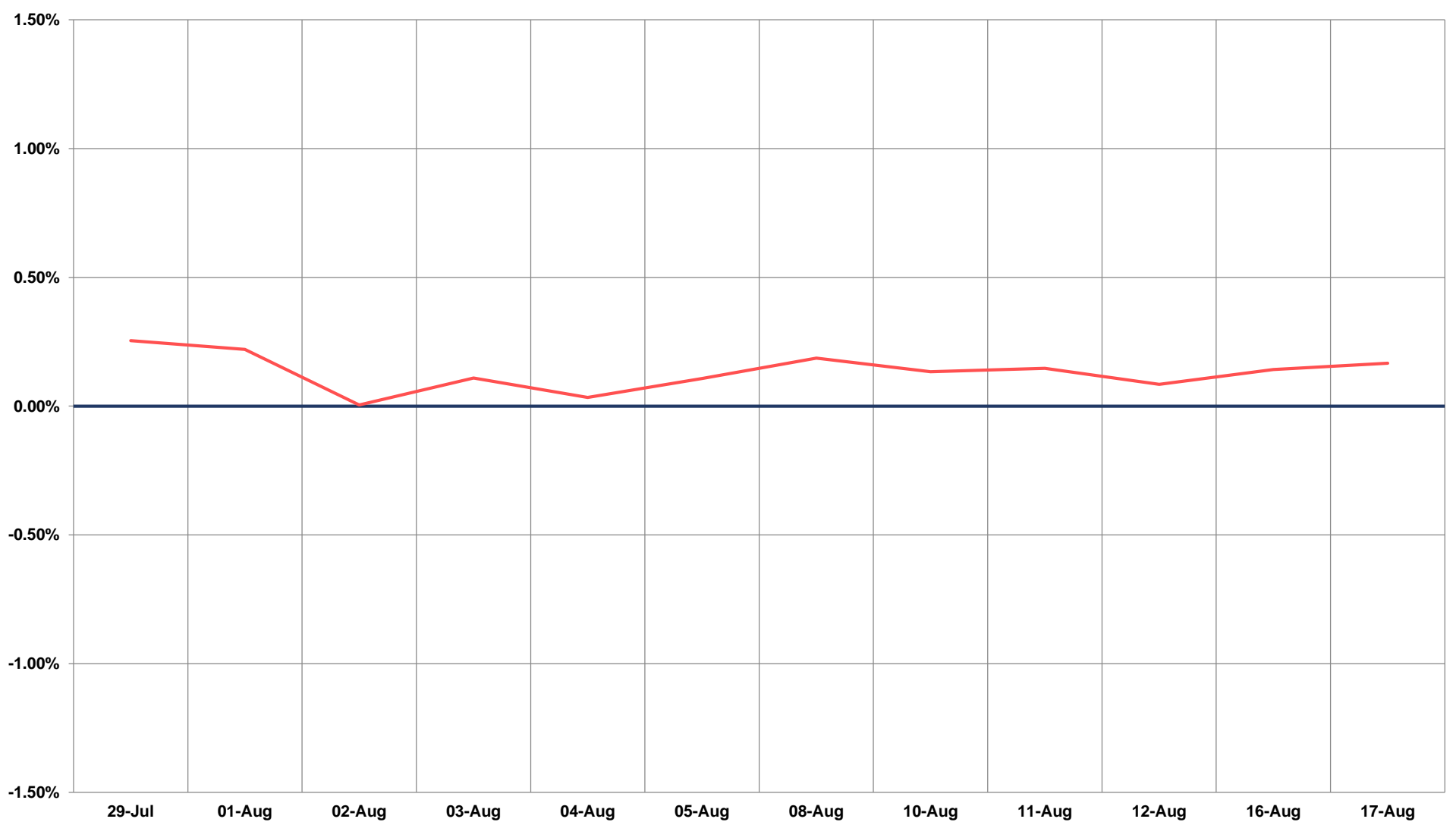
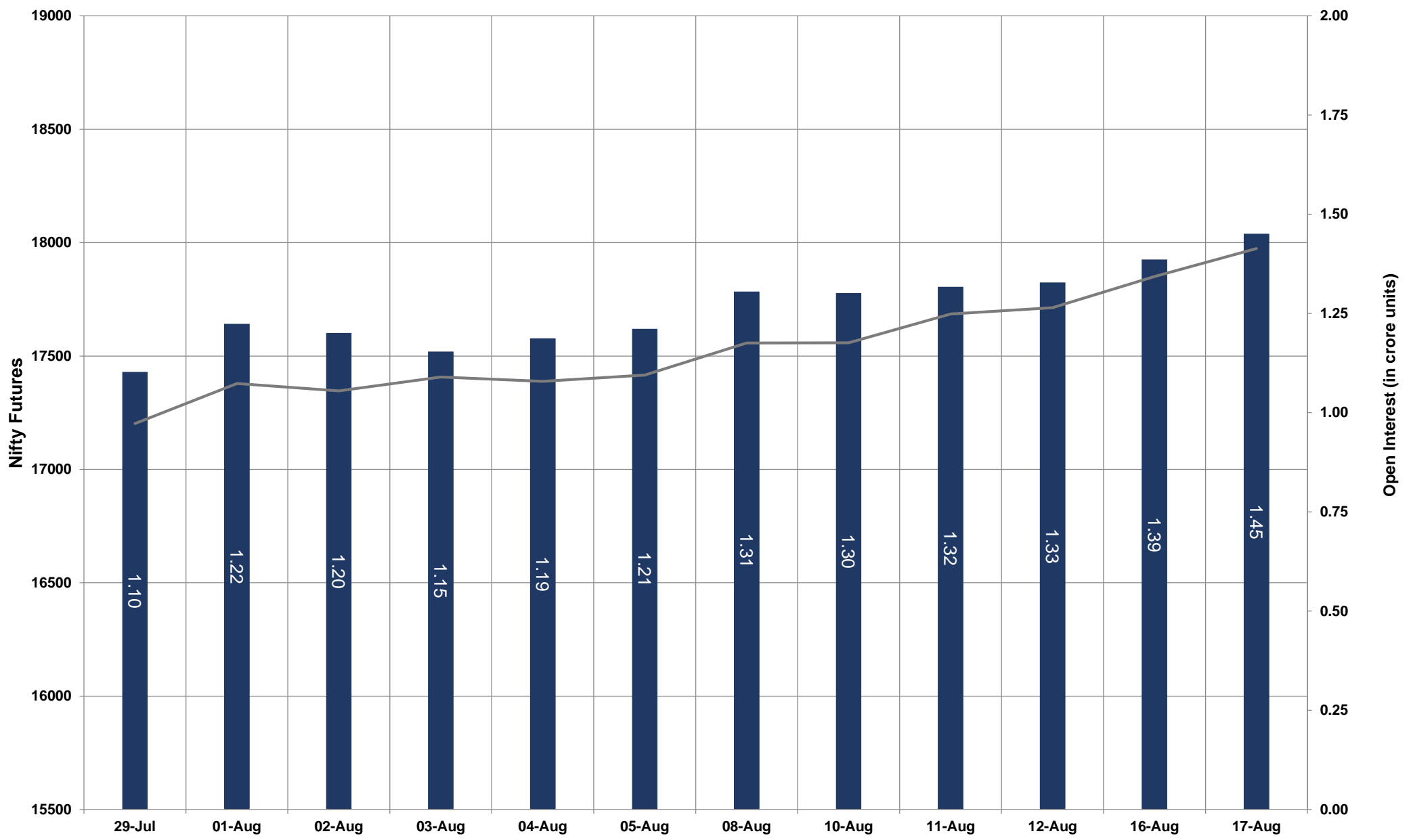


- Nifty Cash = **17944.25 (0.67%)**
- Resistance levels = **18020** and **18100**
- Support levels = **17800** and **17710**

# TECHNICAL VIEWS



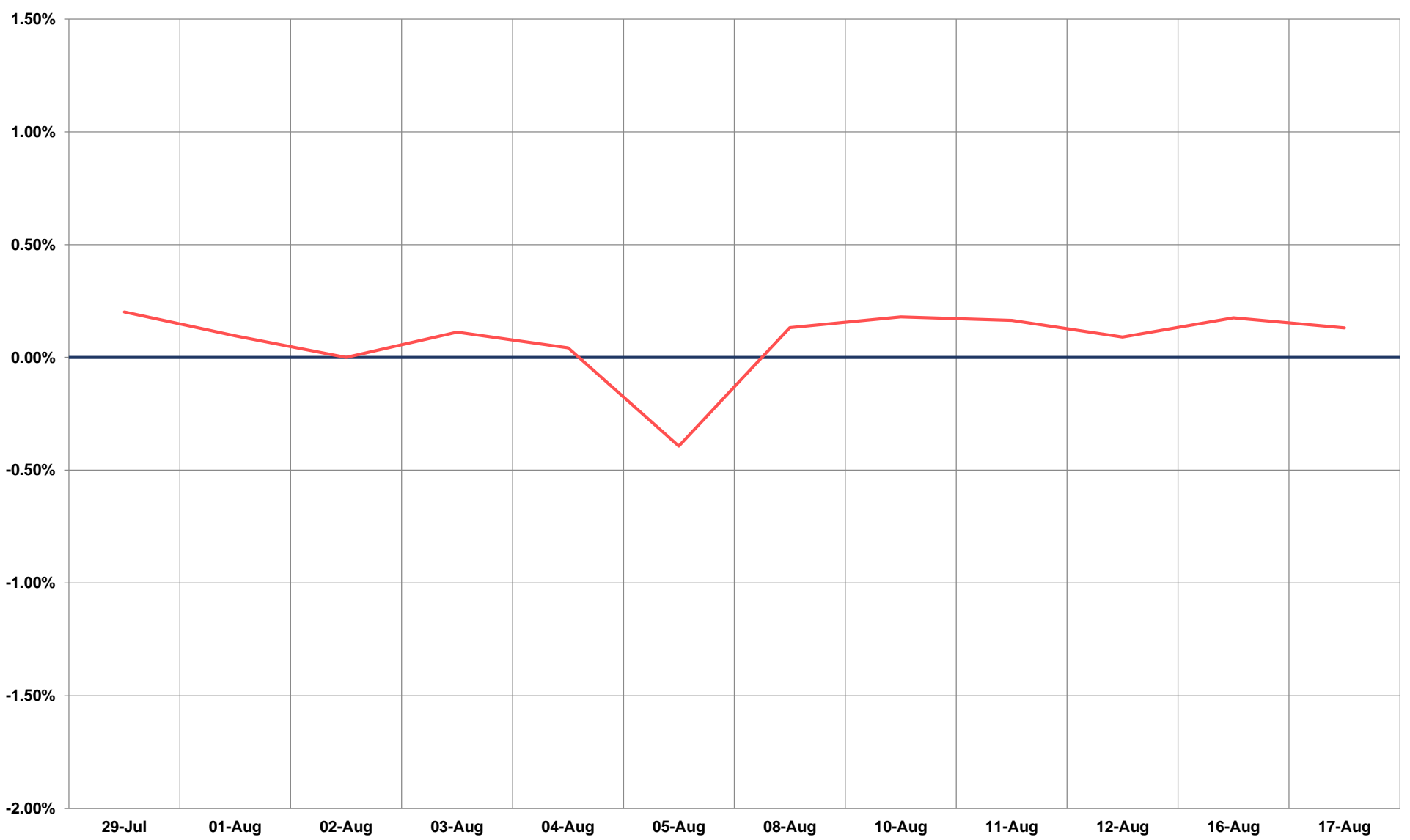
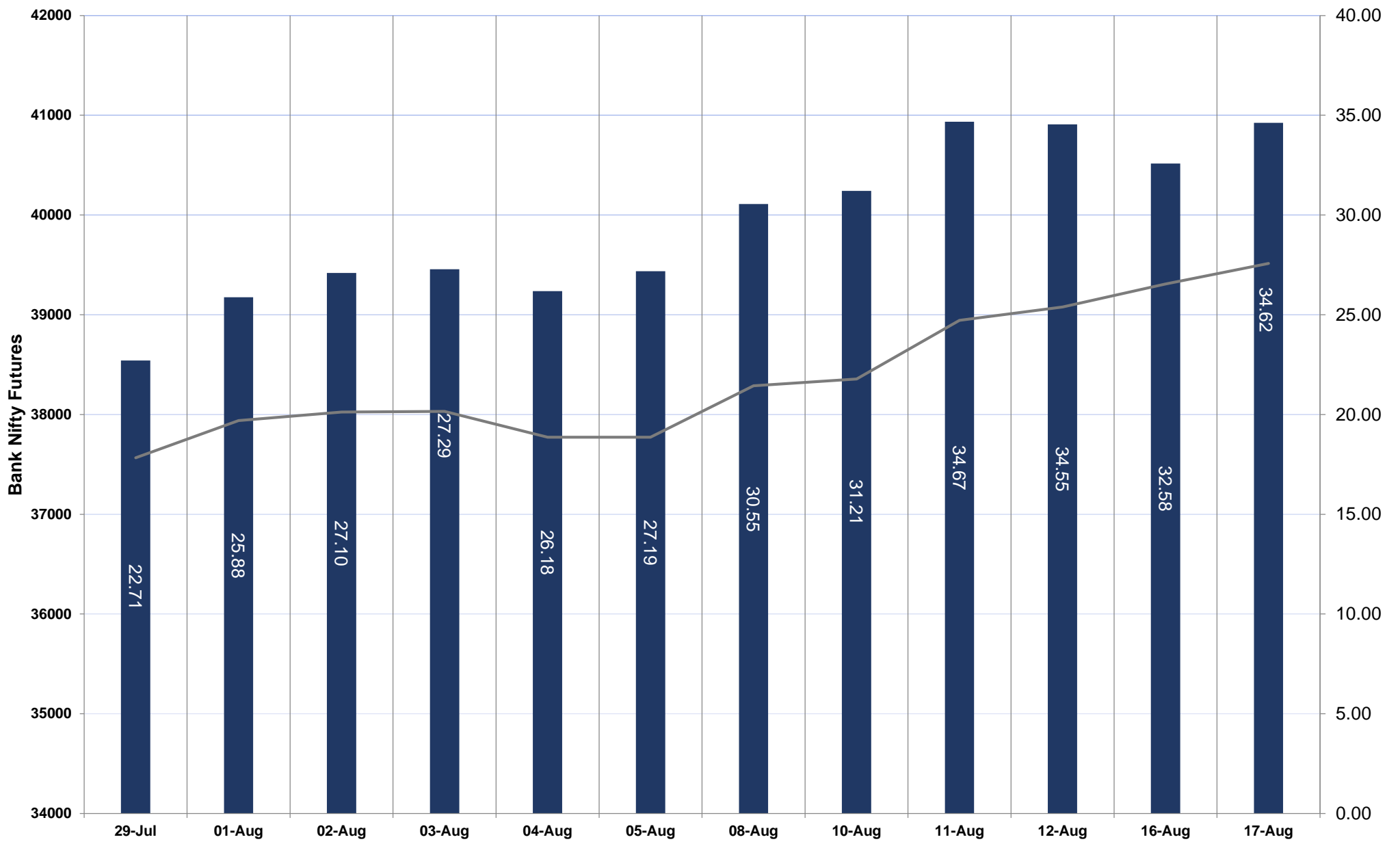
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

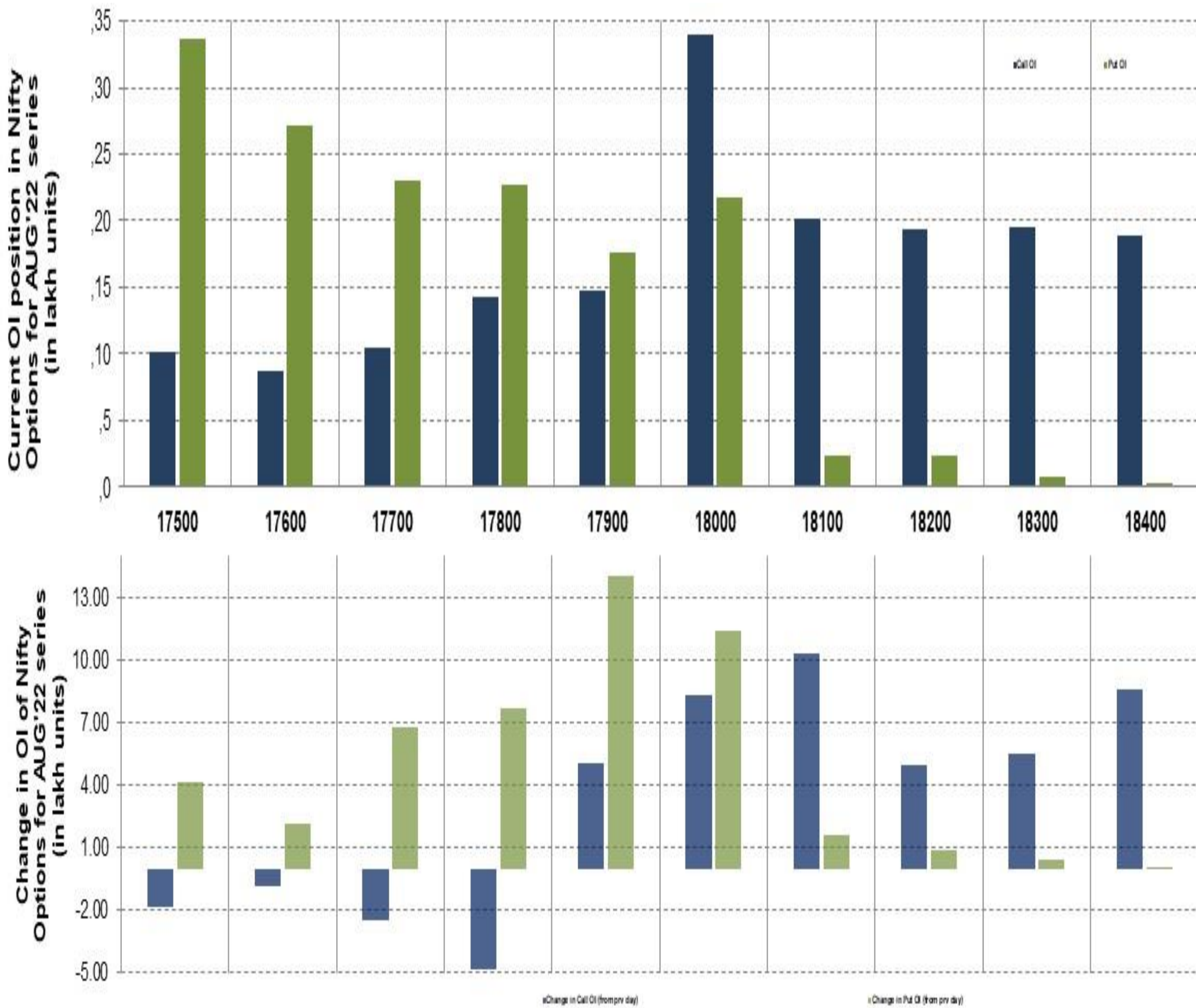




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 1.03 million in Open Interests is **Strike Price of 18100**
- **Most Active Nifty Put** with an addition of 1.40 millions in Open Interests is **Strike Price of 17900**
- **Maximum Open Interest an outstanding** was 3.39 millions for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was 3.37 millions for puts at **Strike Price of 17500**

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