



MORNING MANTRA



Daily Derivatives & Market Report

AUG 18, 2022



Indian equity benchmarks ended flat with a positive bias on Thursday. After a cautious start, markets traded lackluster during the entire trading session, as former deputy chairman of the erstwhile Planning Commission Montek Singh Ahluwalia has said it would be unrealistic to assume that India would record a sustained growth of 8 per cent, which is needed to become a 'developed nation' by 2047. He added India's annual per capita income is around \$2,000 and it is unlikely that it would increase to \$12,000 by 2047 to become a high-income country as per the World Bank's definition.

Domestic sentiments remained pessimistic, amid a private report stating that India's economy grew at a slower pace than the monetary policy committee's (MPC's) projection of 16.2 per cent in the first quarter of financial year 2022-23 (Q1FY23). Their projections range between 14.5 per cent and 16 per cent. The street failed to take any sense of relief with reports that the Union Cabinet approved raising the outlay of the Emergency Credit Line Guarantee Scheme (ECGLS) by Rs 50,000 crore to Rs 5 lakh crore and the additional amount will be earmarked for enterprises in the hospitality and related sectors.

In the last hours of the trade, key indices staged sharp recovery and closed the trading day in green terrain. Traders got some support, as the ministry of statistics and programme implementation in its final Annual Survey of Industries (ASI) said manufacturing sector investments grew 20.9% in 2019-20 over the previous fiscal. Continued foreign fund inflows in domestic markets also aided the market sentiments. As per provisional data available on the NSE, foreign institutional investors (FIIs) have net bought shares worth Rs 2,347.22 crore on August 17.

On the global front, European markets were trading mostly in green. Asian markets settled mostly lower on Thursday, even after Hong Kong's unemployment and underemployment decreased in the May to July period. The labor force statistics from the Census and Statistics Department showed that the unemployment rate fell to a seasonally adjusted 4.3 percent in May to July period from 4.7 percent in April to June period. The underemployment rate also decreased in the three months ended July, to 2.2 percent from 3.0 percent during the April-June period.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60298.00	37.87	0.06
NIFTY	17956.50	12.25	0.07
MIDCAP	25286.51	104.51	0.42
SMLCAP	28438.57	95.57	0.34
BSEFMC	15847.34	69.08	0.44
AUTO	30164.84	-116.54	-0.38
POWER	5011.24	47.60	0.96
REALTY	3666.23	63.54	1.76
BSE IT	30514.32	-231.21	-0.75
BANKEX	45468.16	304.90	0.68
OIL GAS	20007.86	-160.10	-0.79
METAL	19236.18	-9.33	-0.05
INDIA VIX	17.35	-0.33	-1.87

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1372	874	62
BSE	1905	1489	146

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	10247	4145	147
NSE CASH	59054	60045	(2)
NSE F&O	150865	124237	21

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.44	4.20	1.38
SENSEX	23.25	3.43	1.19

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7492	7021	471
FII	8397	10103	(1706)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2703.29	4355.32	(1652)
Index Options	2039461.55	2028318.21	11143
Stock Futures	12782.97	14214.44	(1431)
Stock Options	9383.48	9199.96	184

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.24	1.40
BANK NIFTY	1.23	1.19

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.62	106.57	0.05

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.242	7.182	0.84
USA	2.886	2.895	-0.31

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1769.80	5.01	0.28
Silver	19.83	0.01	0.07
Crude-Oil	89.25	1.14	1.29
Brent-Crude	95.03	1.38	1.47

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 AUG -22 USD-INR	79.67	0.14	0.17
26 AUG -22 EUR-INR	81.12	0.19	0.24
26 AUG -22 GBP-INR	96.12	-0.03	-0.03
26 AUG -22 JPY- INR	59.07	0.10	0.17

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17957	17809	17883	17926	17999	18042
SENSEX	60298	59800	60049	60195	60444	60590
NIFTY FUTURES	18001	17809	17905	17955	18051	18101
BANK NIFTY	39656	39138	39397	39550	39810	39963
CNX IT	30019	29706	29862	30014	30171	30323
CNX MIDCAP	31460	31207	31334	31442	31568	31677
CNX SMALLCAP	9574	9522	9548	9576	9603	9631
INDIA VIX	17.35	15.78	16.57	17.50	18.29	19.22

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 19-08-2022

BALRAMCHIN, DELTACORP

TECHNICAL VIEWS



NIFTY

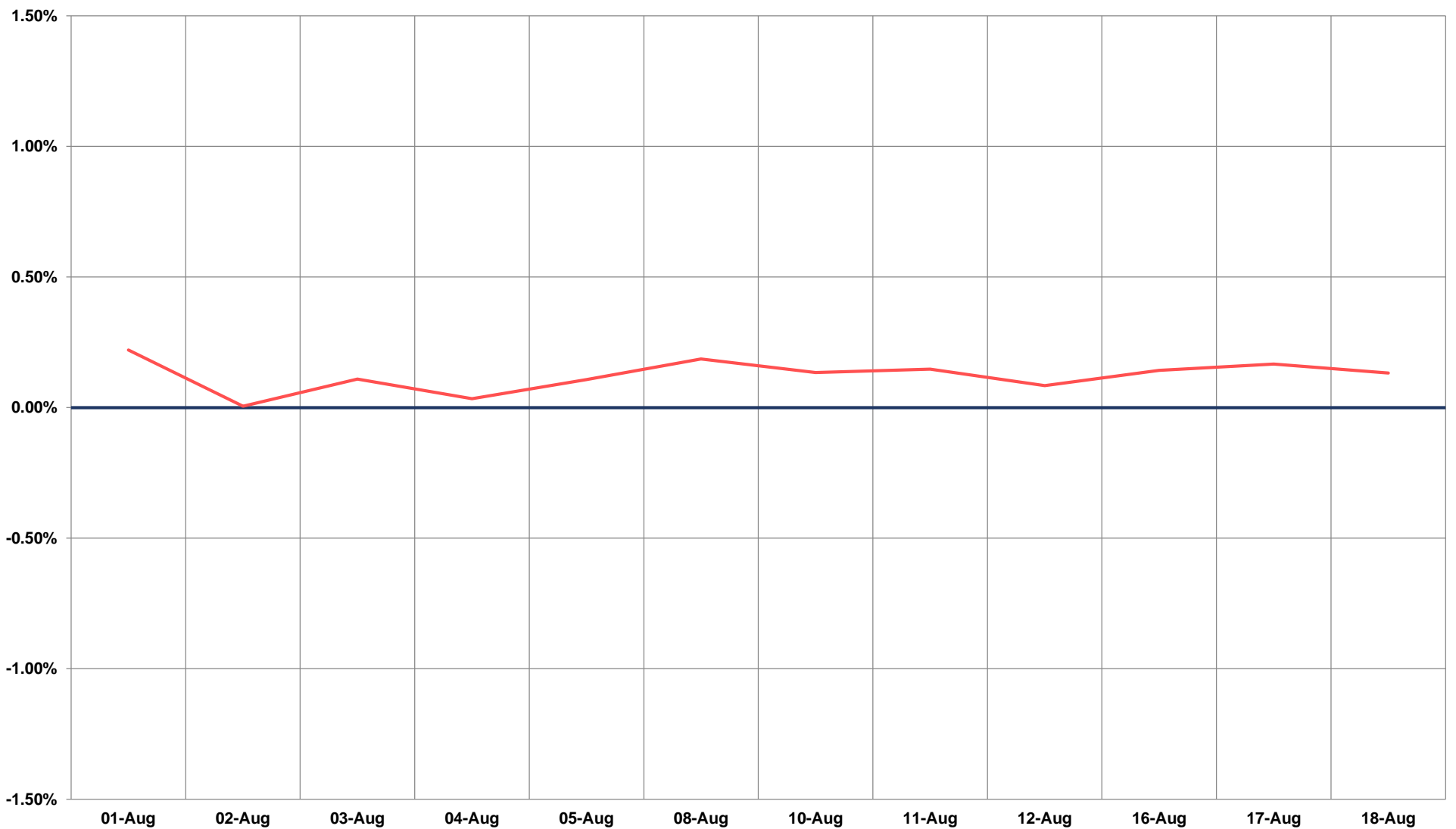
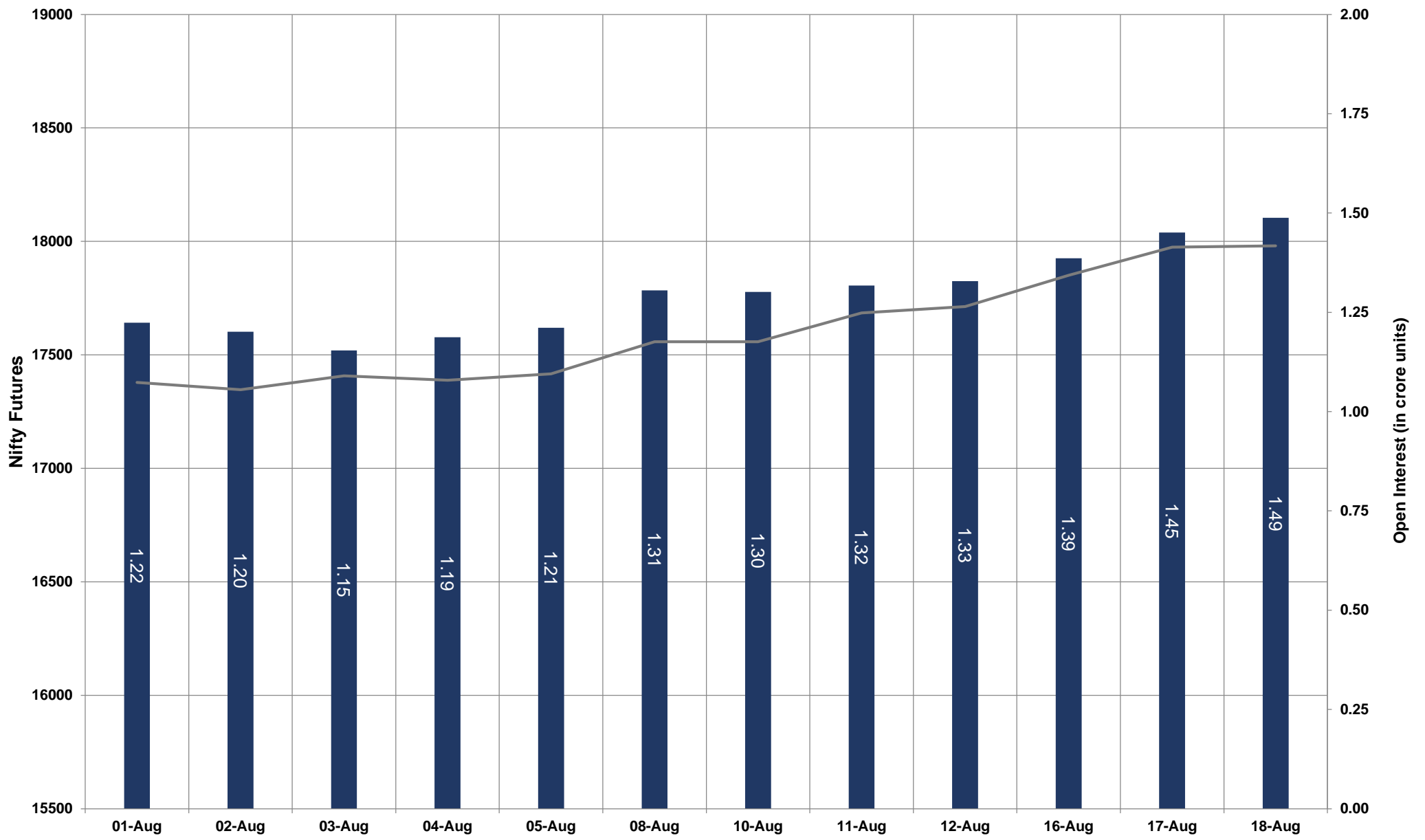


- Nifty Cash = **17956.50 (0.07%)**
- Resistance levels = **18020** and **18100**
- Support levels = **17800** and **17710**

TECHNICAL VIEWS



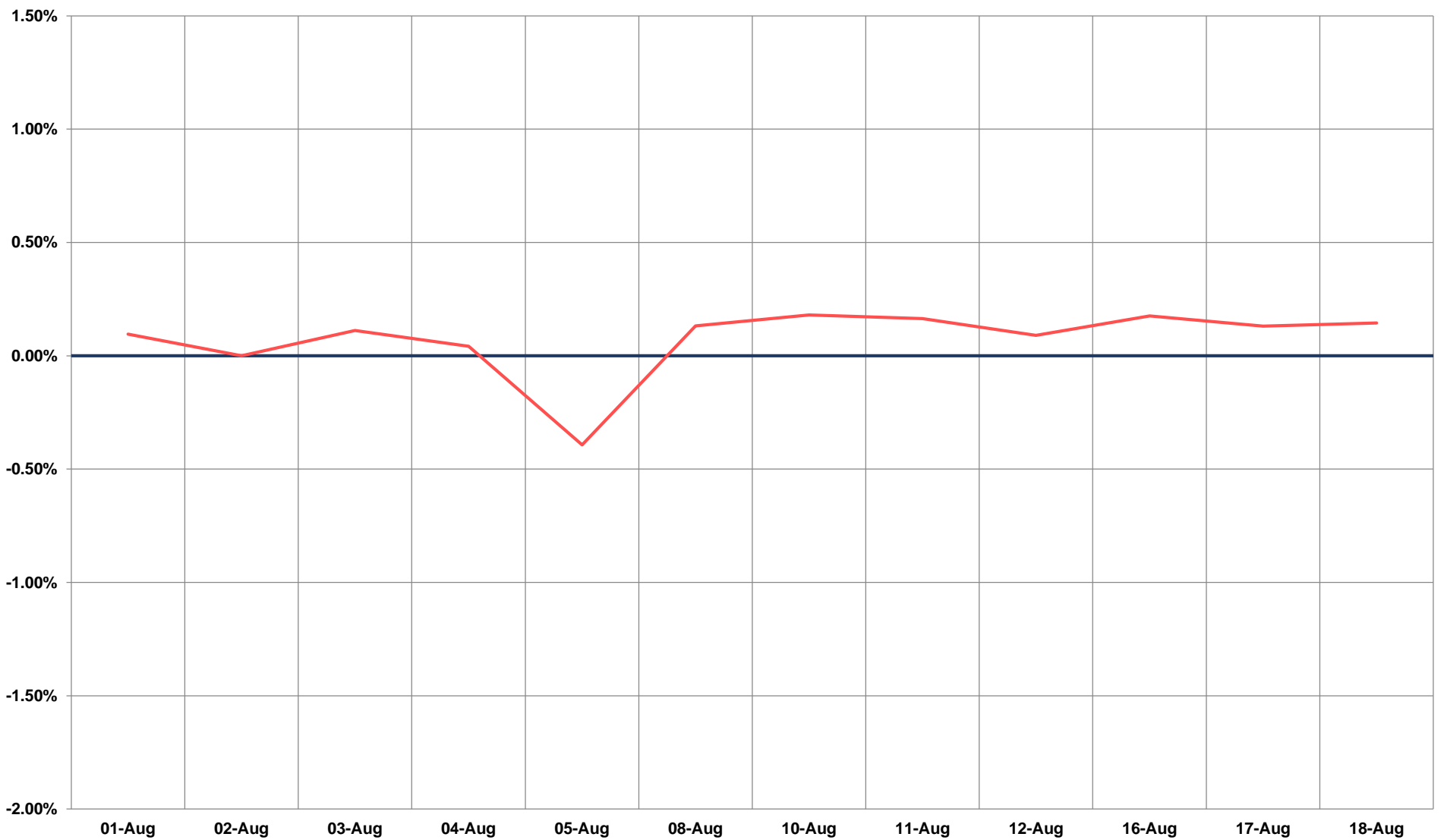
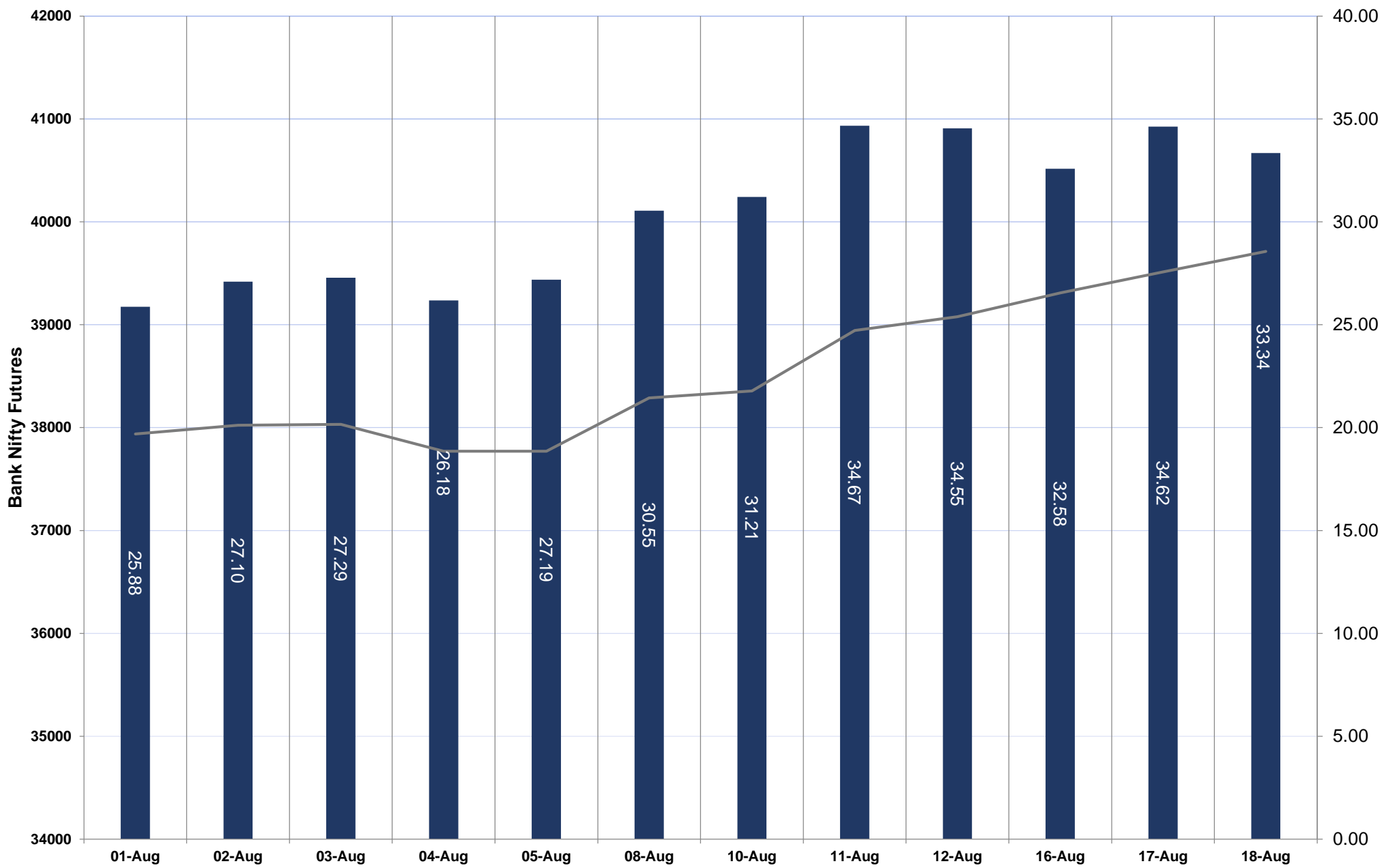
NIFTY FUTURES



TECHNICAL VIEWS



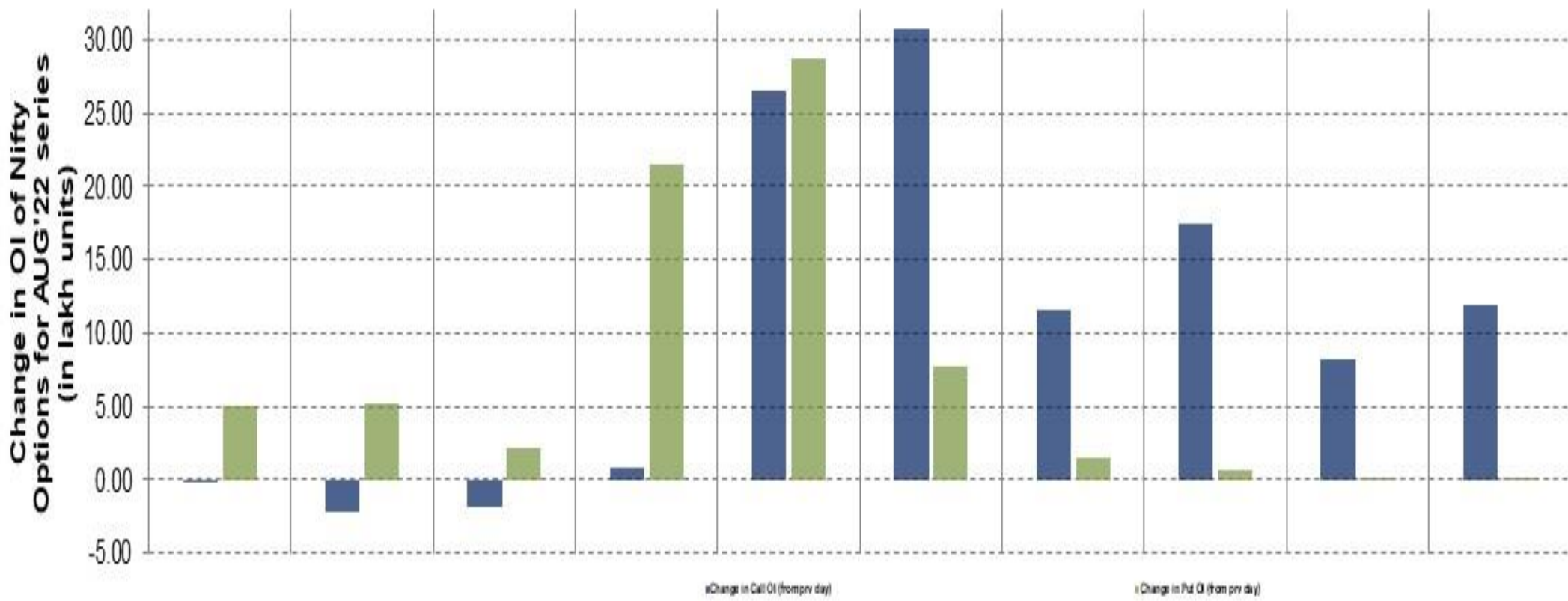
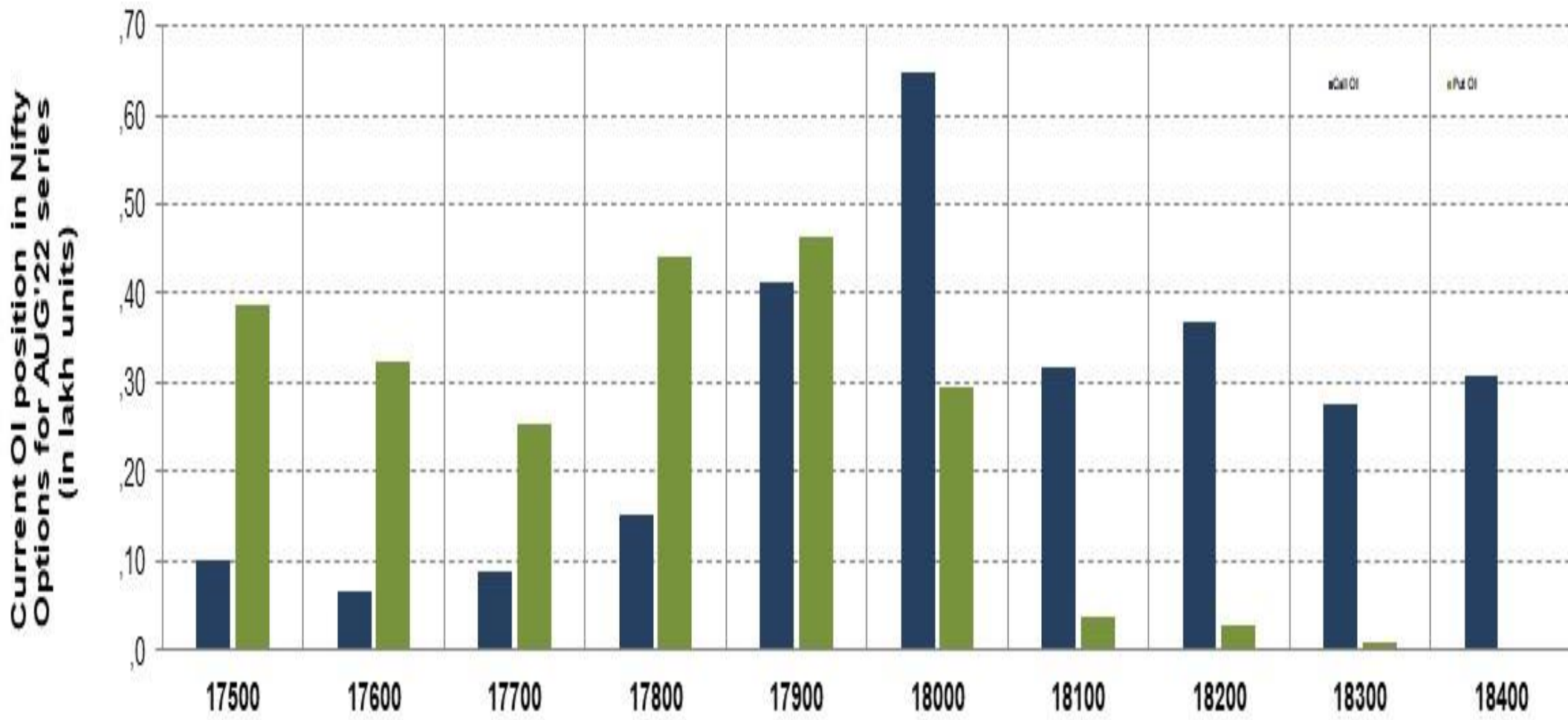
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **3.08 million** in Open Interests is **Strike Price of 18000**
- **Most Active Nifty Put** with an addition of **2.87 millions** in Open Interests is **Strike Price of 17900**
- **Maximum Open Interest an outstanding** was **6.47 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **4.62 millions** for puts at **Strike Price of 17900**

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