



MORNING MANTRA



Daily Derivatives & Market Report

AUG 22, 2022



Monday turned out to be a lackluster day for Indian equity benchmarks, as bears pulled both Sensex and Nifty lower to end near their intraday low points. After a negative start, markets remained under pressure during the entire trading session, as the Reserve Bank of India (RBI) data showed that the country's foreign exchange reserves fell \$2.238 billion to \$570.74 billion in the week ended August 12. Some cautiousness also came in as retail inflation for farm and rural workers increased to 6.60 per cent and 6.82 per cent, respectively, in July mainly due to higher prices of certain food items. In June retail inflation for farm and rural workers stood at 6.43 per cent and 6.76 per cent respectively.

Indices extended their losses in the second half of the trading session, as traders remained cautious with External Affairs Minister S Jaishankar's statement that India faces a challenge to ensure that its economic interests are well protected and its consumers are shielded to the extent possible from the enormous jump in the oil prices in the wake of the Ukraine conflict. Sentiments remained pessimistic, amid reports that with the price situation remaining at 'unacceptably and uncomfortably' high level, members of the RBI's Monetary Policy Committee underlined the need for preventing upward drift of inflation and bringing it down to the target band, as per minutes of its recent policy meeting.

The street paid no heed towards a report stating that labour ministry has said that retirement fund body -- Employee Provident Fund Organization (EPFO) added 18.36 lakh new subscribers in June 2022, registering 43 per cent rise as compared to the year-ago period. EPFO had added 12.83 lakh net new subscribers in June 2021. Market participants also overlooked the finance ministry's monthly economic review stating that India is better placed on the growth-inflation-external balance triangle for 2022-23 than it was two months ago, on the back of government policy response and the RBI's monetary policy actions.

On the global front, European markets were trading lower as fears of more aggressive interest rate hikes from the Federal Reserve and the European Central Bank returned to the fore. Asian markets settled mostly lower on Monday, after Malaysia's trade surplus rose less than expected in July, as exports and imports rose at a softer pace. The data from the statistical office showed that the trade balance logged a surplus of MYR 15.5 billion in July. The trade surplus grew 14.3 percent from the same month last year. Exports increased 38.0 percent yearly in July, after a 38.8 percent growth in June.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58773.87	-872.28	-1.46
NIFTY	17490.70	-267.75	-1.51
MIDCAP	24516.88	-448.69	-1.80
SMLCAP	27844.73	-330.65	-1.17
BSEFMC	15622.35	-28.52	-0.18
AUTO	29161.85	-571.63	-1.92
POWER	5015.44	-22.61	-0.45
REALTY	3499.20	-88.46	-2.47
BSE IT	30006.31	-503.72	-1.65
BANKEX	43899.50	-838.85	-1.88
OIL GAS	19433.17	-249.77	-1.27
METAL	18373.90	-508.49	-2.69
INDIA VIX	19.04	0.75	4.10

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	818	1476	51
BSE	1246	2296	164

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4232	5301	(20)
NSE CASH	55287	68060	(19)
NSE F&O	237052	201791	17

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.88	4.09	1.44
SENSEX	22.79	3.37	1.22

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6534	6619	(85)
FII	6625	7079	(454)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5787.86	5245.40	542
Index Options	621962.19	618969.96	2992
Stock Futures	55219.46	55433.02	(214)
Stock Options	13253.10	13254.83	(2)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.79	0.89
BANK NIFTY	0.64	0.71

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	108.35	108.11	0.22

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.267	7.264	0.04
USA	2.981	2.989	-0.26

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1735.09	-9.30	-0.53
Silver	18.91	-0.07	-0.39
Crude-Oil	90.86	0.42	0.46
Brent-Crude	96.98	0.26	0.27

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 AUG -22 USD-INR	79.86	-0.07	-0.09
26 AUG -22 EUR-INR	79.97	-0.46	-0.58
26 AUG -22 GBP-INR	94.31	-0.41	-0.43
26 AUG -22 JPY- INR	58.41	-0.08	-0.14

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17491	17327	17409	17549	17631	17772
SENSEX	58774	58263	58518	58960	59216	59658
NIFTY FUTURES	17499	17335	17417	17553	17636	17772
BANK NIFTY	38298	37940	38119	38426	38605	38912
CNX IT	29479	29146	29313	29597	29763	30048
CNX MIDCAP	30380	29944	30162	30534	30752	31124
CNX SMALLCAP	9304	9202	9253	9343	9394	9484
INDIA VIX	19.04	16.41	17.73	18.51	19.83	20.61

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 23-08-2022

TATACHEM

TECHNICAL VIEWS



NIFTY

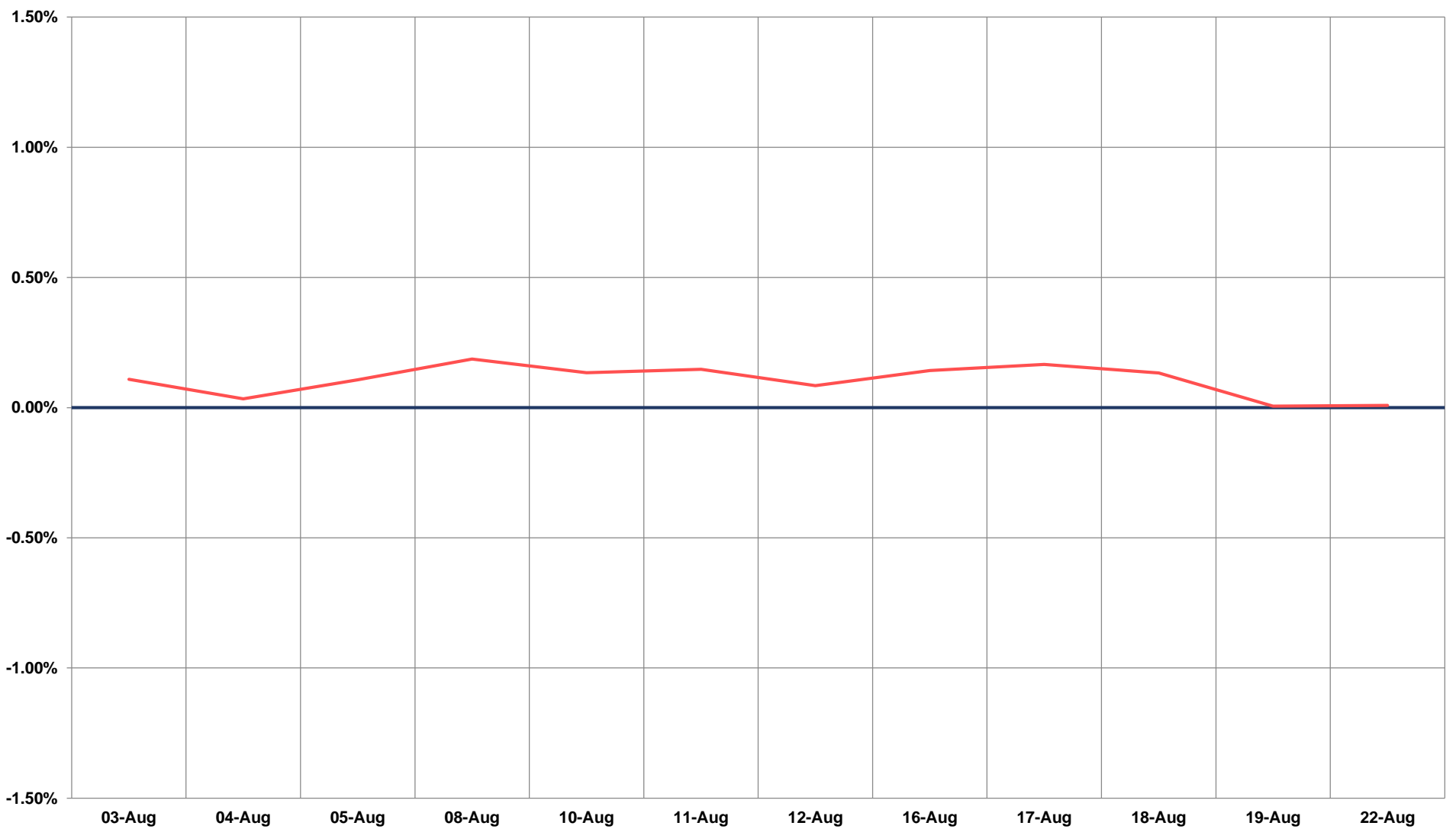
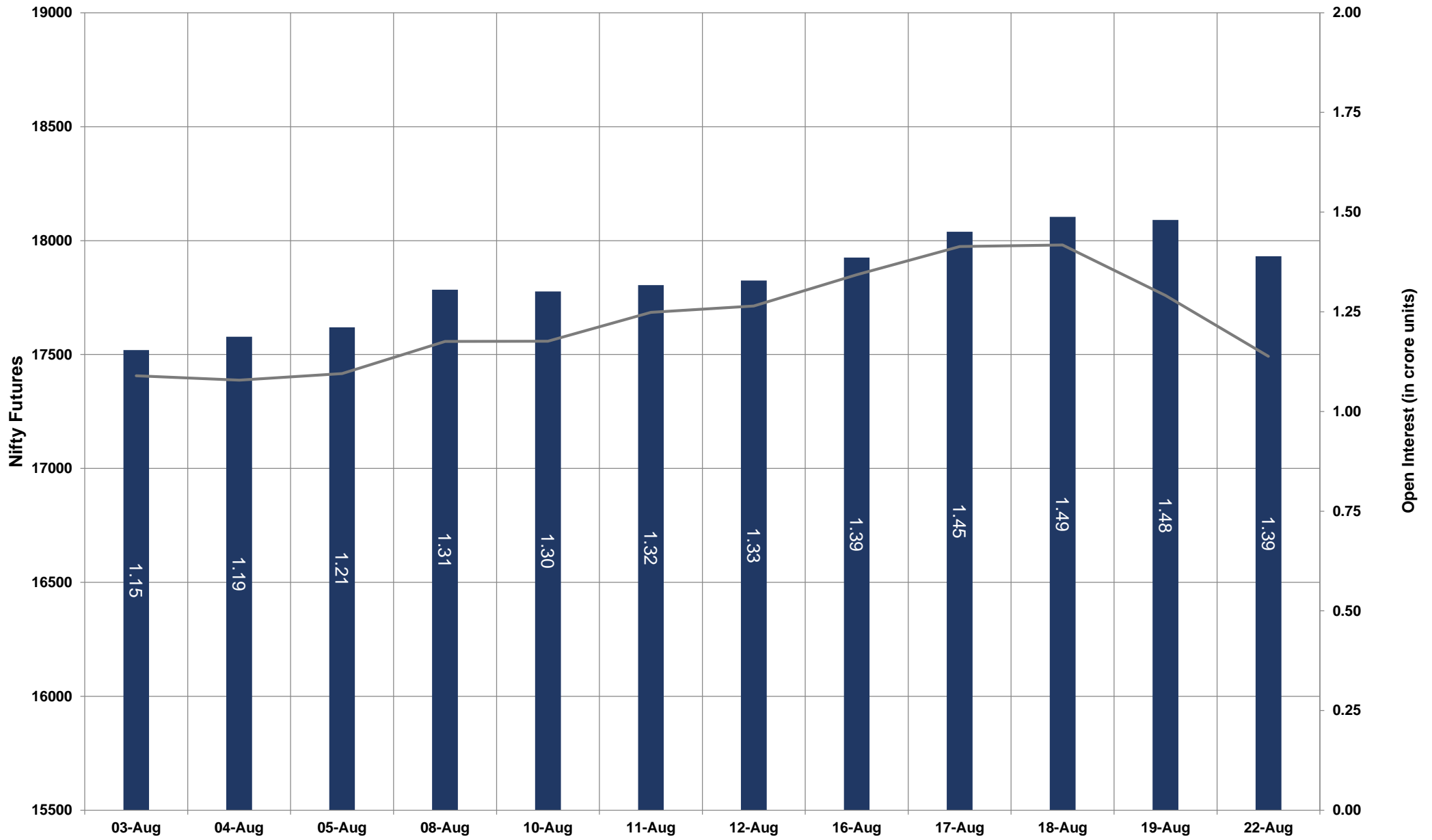


- Nifty Cash = 17490.70 (-1.51%)
- Resistance levels = 17660 and 17750
- Support levels = 17340 and 17220

TECHNICAL VIEWS



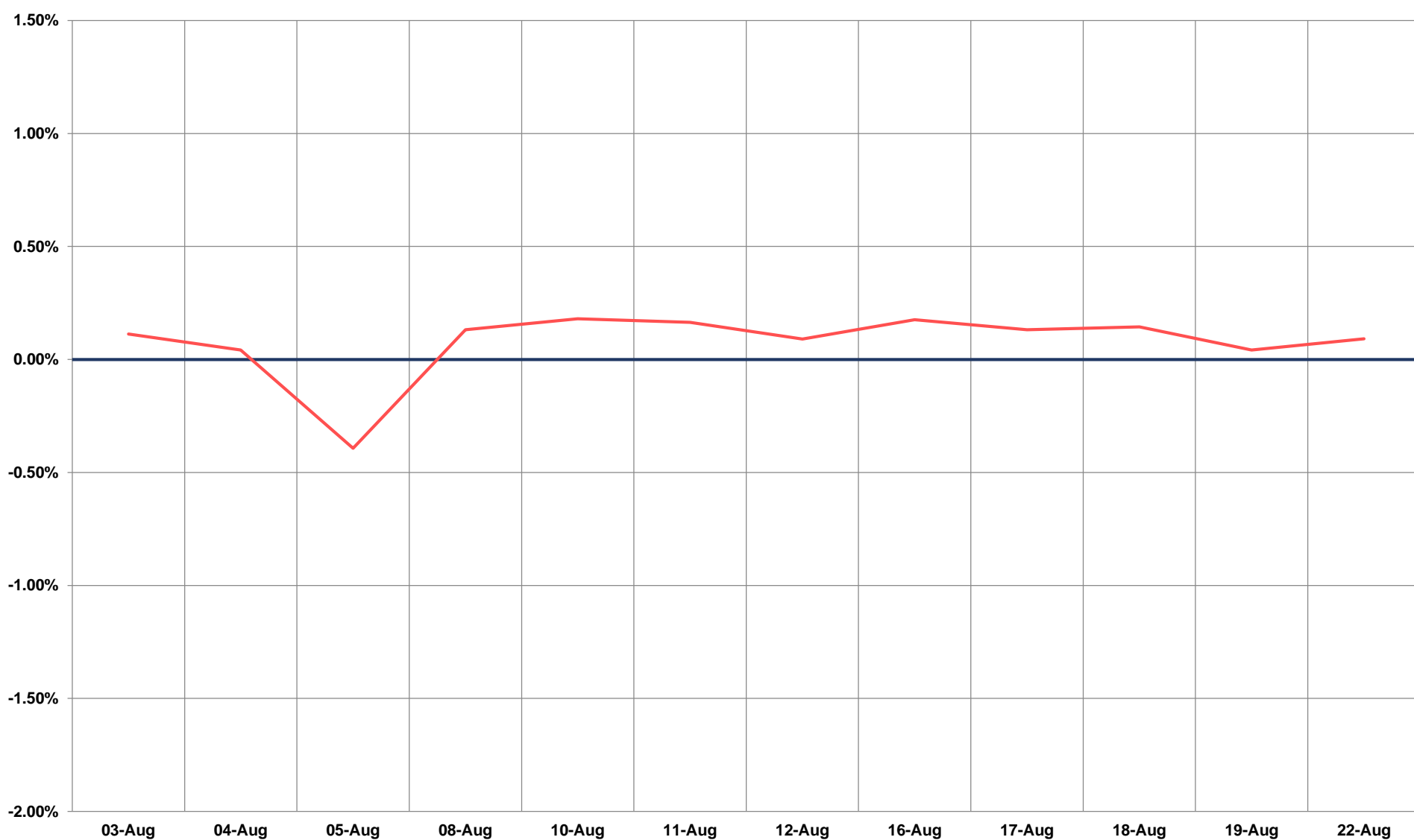
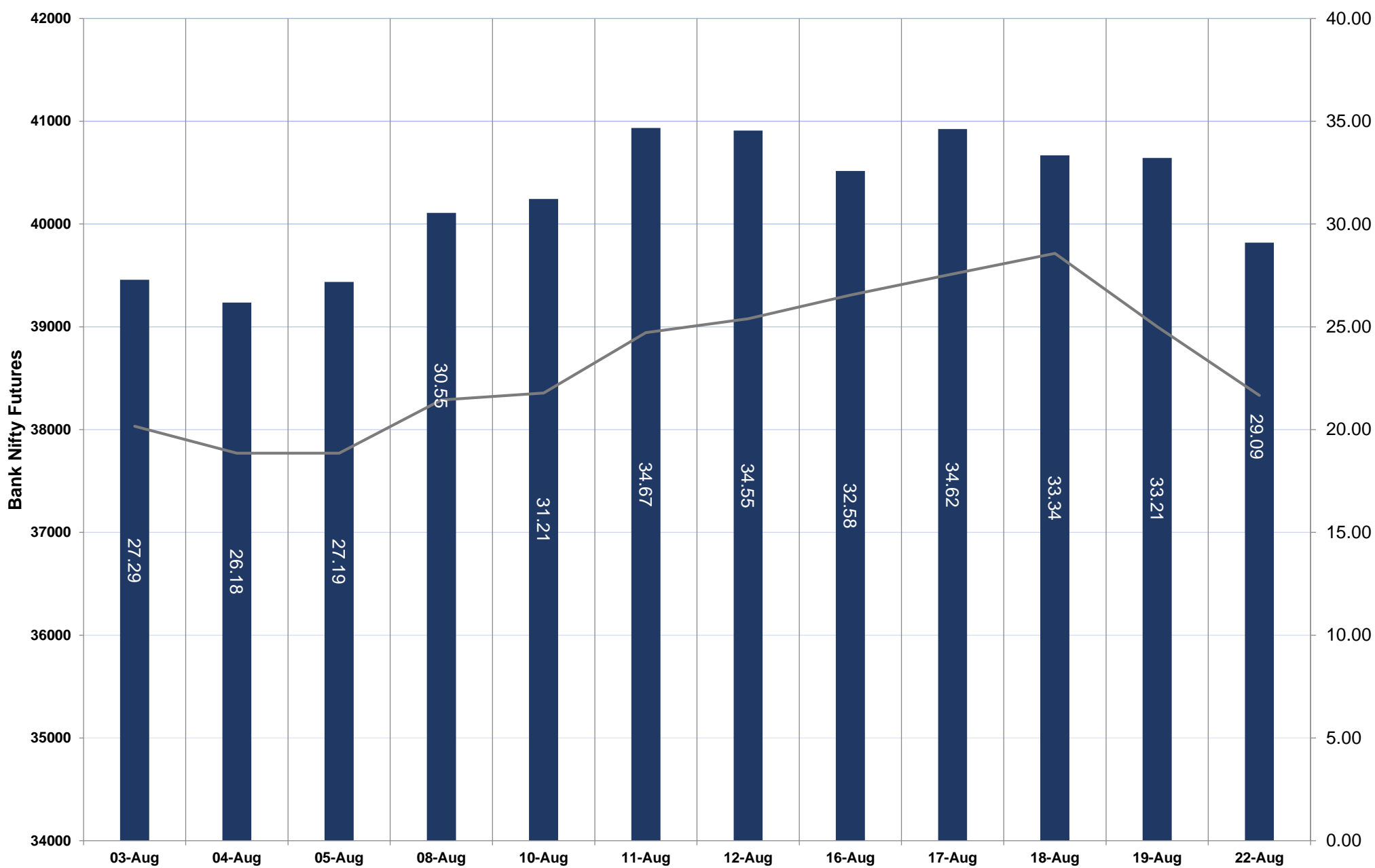
NIFTY FUTURES



TECHNICAL VIEWS



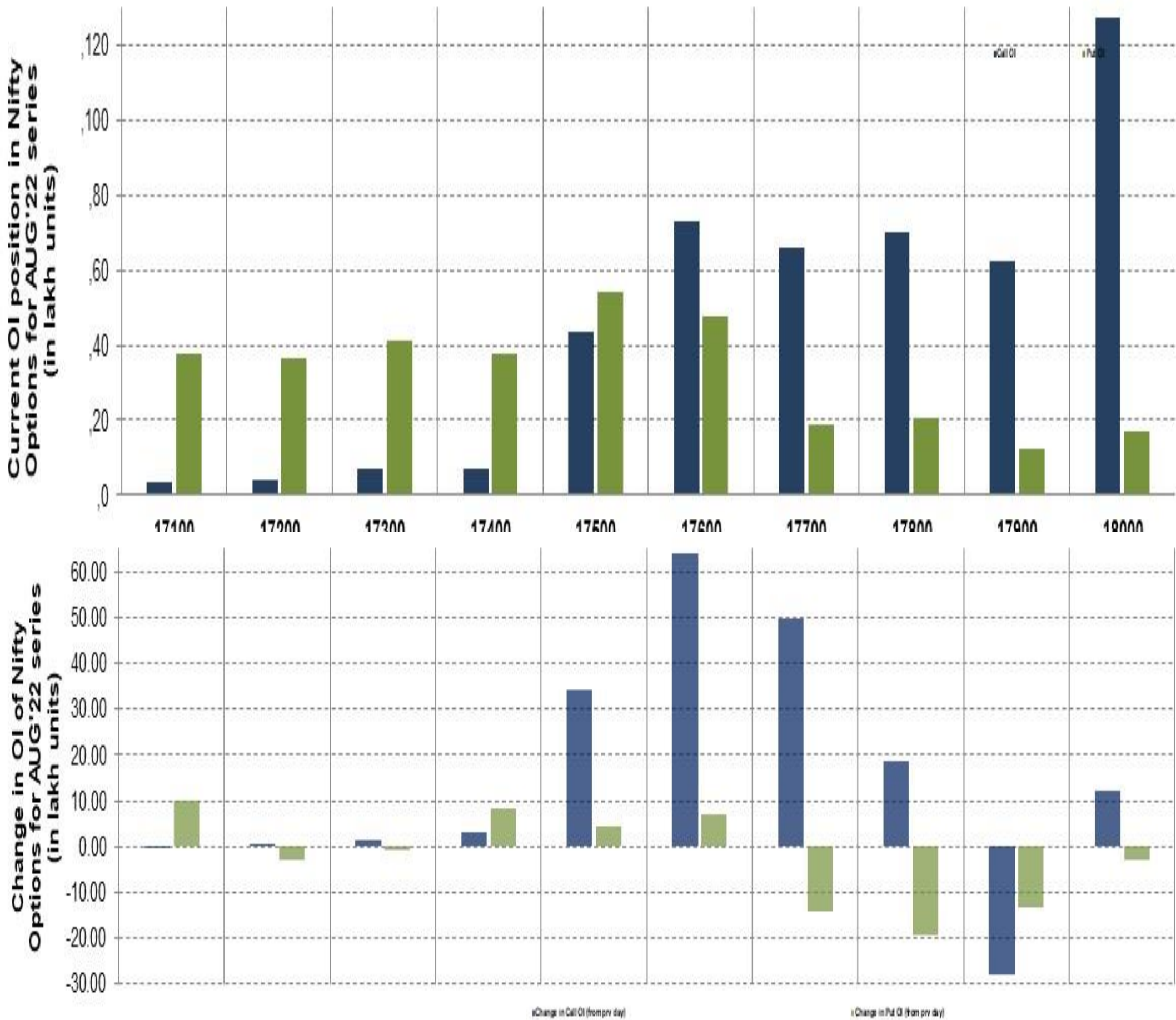
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **6.39 million** in Open Interests is **Strike Price of 17600**
- **Most Active Nifty Put** with an addition of **0.83 millions** in Open Interests is **Strike Price of 17400**
- **Maximum Open Interest an outstanding** was **12.73 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **5.43 millions** for puts at **Strike Price of 17500**

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