



MORNING MANTRA



Daily Derivatives & Market Report

AUG 25, 2022



Indian equity benchmarks failed to hold gains on Thursday, with both Sensex and Nifty ending in red terrain. The start of the trading day was in green, as domestic sentiments remained optimistic, after RBI Monetary Policy Committee (MPC) Member Ashima Goyal has said that eight years of systemic economic reforms under the Modi government have increased India's macroeconomic stability and its capacity to withstand any external shocks.

Traders took note of Reserve Bank of India (RBI) Monetary Policy Committee (MPC) member Jayanth R Varma's statement that inflation must be brought down to the medium-term target of 4 percent as quickly as possible while ensuring rate increases do not hurt the economy drastically. Besides, Commerce and industry minister Piyush Goyal said that India should aim at \$20 billion of marine export in the next five years.

Positive trade continued over the Dalal Street for the most part of the session. Traders remained positive, as per the latest ASSOCHAM- D&B Small Business Confidence Index, with pick-up in demand, as many as 80 per cent of the Small and Medium Enterprises (SMEs) anticipate increase in their domestic order book in third quarter of calendar year, sequential improvement of five percentage points from the second quarter, leading to rise in the sales revenue.

However, markets witnessed fall in the last hour of the trade. The street got cautious amid reports that India's business and consumption activity showed conflicting signs of recovery in July as elevated inflation, rising borrowing costs and fears of a global slowdown weighed on Asia's third-largest economy. Some concerns acme with Crisil's report that States' revenue growth will slide to 7-9 per cent in FY23 even as handsome GST collections will help in the accretion.

On the global front, European markets were trading higher. Asian markets ended mostly in green, even after producer prices in South Korea were up 0.3 percent on month in July. That was down from the upwardly revised 0.6 percent increase in June (originally 0.5 percent). Individually, prices for agricultural, forestry & marine products rose 4.1 percent on month; manufacturing products fell 0.6 percent; utilities advanced 3.9 percent; and services rose 0.6 percent.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58774.72	-310.71	-0.53
NIFTY	17522.45	-82.50	-0.47
MIDCAP	25019.90	50.56	0.20
SMLCAP	28315.61	48.97	0.17
BSEFMC	15606.45	-70.33	-0.45
AUTO	29594.60	-34.92	-0.12
POWER	5037.67	-3.12	-0.06
REALTY	3627.51	54.41	1.52
BSE IT	29193.39	-258.69	-0.88
BANKEX	44558.34	-120.88	-0.27
OIL GAS	19560.03	-77.67	-0.40
METAL	18781.43	12.29	0.07
INDIA VIX	19.57	1.14	6.19

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1311	950	46
BSE	1905	1517	132

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3979	3702	7
NSE CASH	55127	51828	6
NSE F&O	220216	240974	(9)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.92	4.09	1.43
SENSEX	22.77	3.36	1.22

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5678	6013	(334)
FII	6814	6445	369

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5180.90	7191.88	(2011)
Index Options	2166103.36	2152985.01	13118
Stock Futures	24573.79	26353.72	(1780)
Stock Options	6011.31	5975.63	36

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.93	1.00
BANK NIFTY	0.82	1.01

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	108.38	108.67	-0.26

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.295	7.286	0.12
USA	3.085	3.106	-0.67

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1762.14	11.16	0.64
Silver	19.29	0.18	0.94
Crude-Oil	94.81	-0.08	-0.08
Brent-Crude	101.29	0.07	0.07

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 AUG -22 USD-INR	79.91	0.01	0.01
26 AUG -22 EUR-INR	79.84	0.44	0.55
26 AUG -22 GBP-INR	94.70	0.48	0.51
26 AUG -22 JPY- INR	58.63	0.13	0.23

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17522	17340	17431	17579	17670	17818
SENSEX	58775	58157	58466	58975	59284	59793
NIFTY FUTURES	17521	17349	17435	17587	17673	17825
BANK NIFTY	38951	38407	38679	39075	39347	39743
CNX IT	28609	28231	28420	28751	28940	29271
CNX MIDCAP	30943	30699	30821	31018	31140	31337
CNX SMALLCAP	9530	9465	9497	9547	9580	9630
INDIA VIX	19.57	16.08	17.83	19.02	20.77	21.96

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 26-08-2022

NIL

TECHNICAL VIEWS



NIFTY

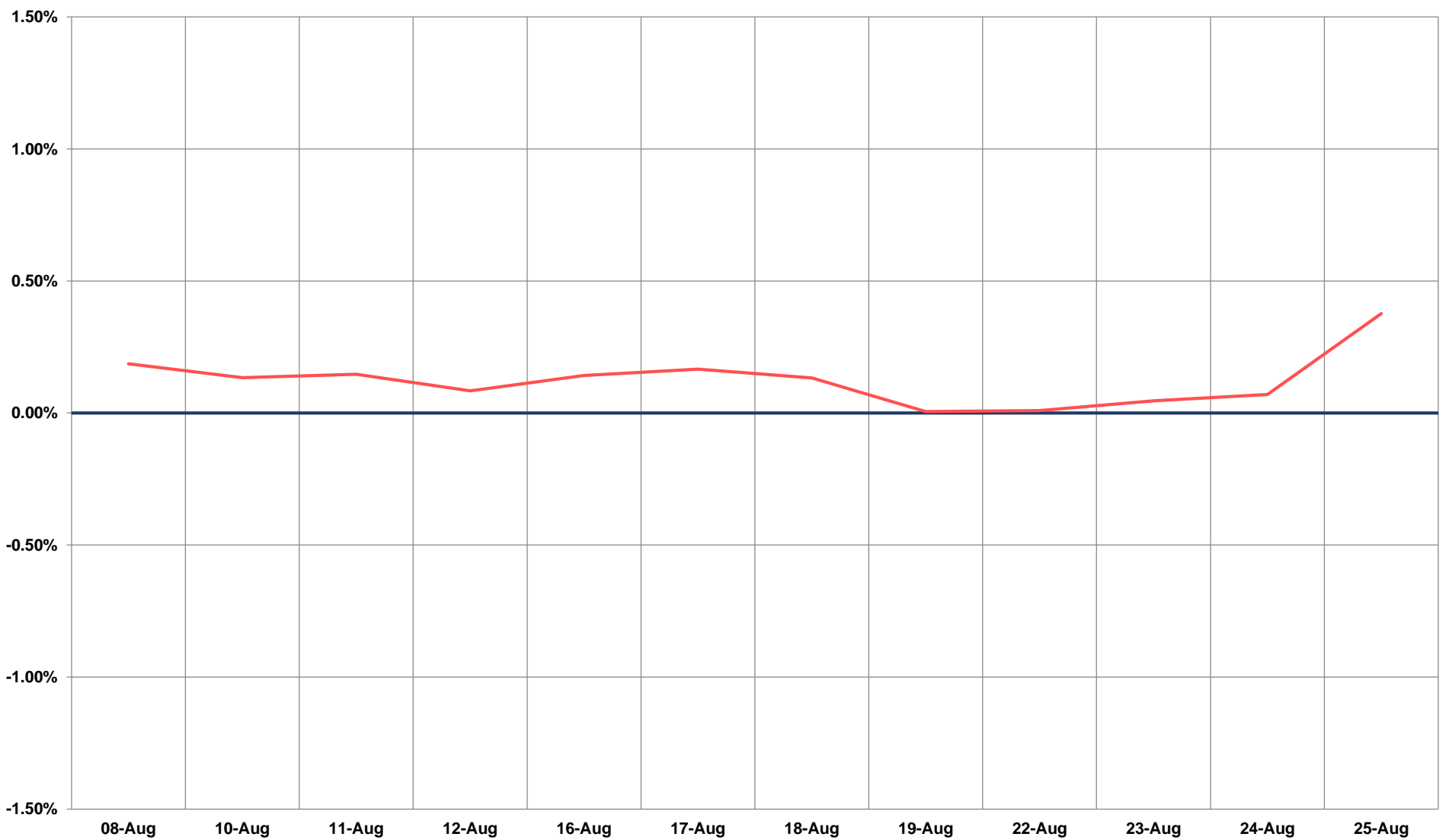
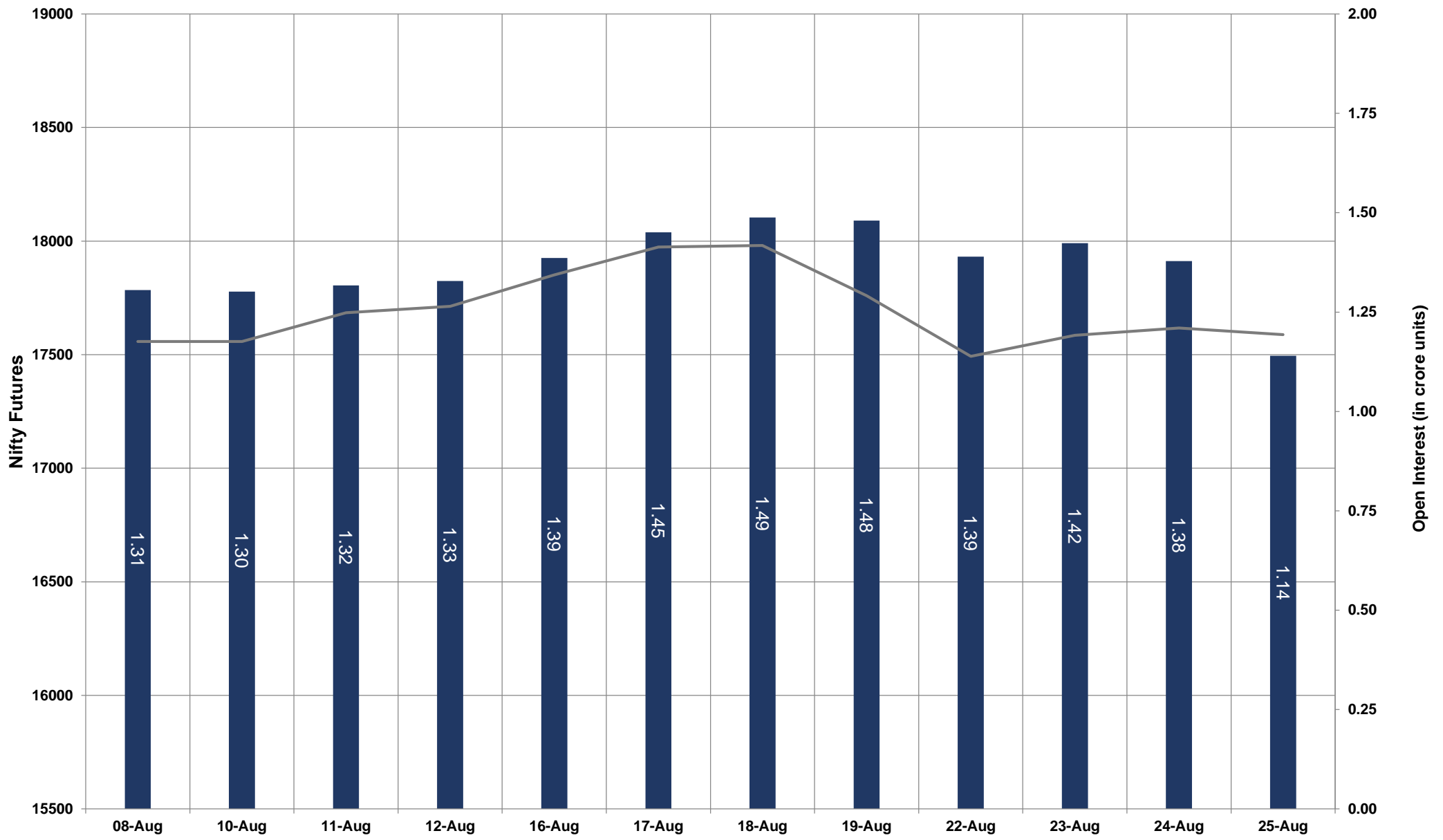


- Nifty Cash = **17522.45 (-0.47%)**
- Resistance levels = **17660** and **17750**
- Support levels = **17420** and **17340**

TECHNICAL VIEWS



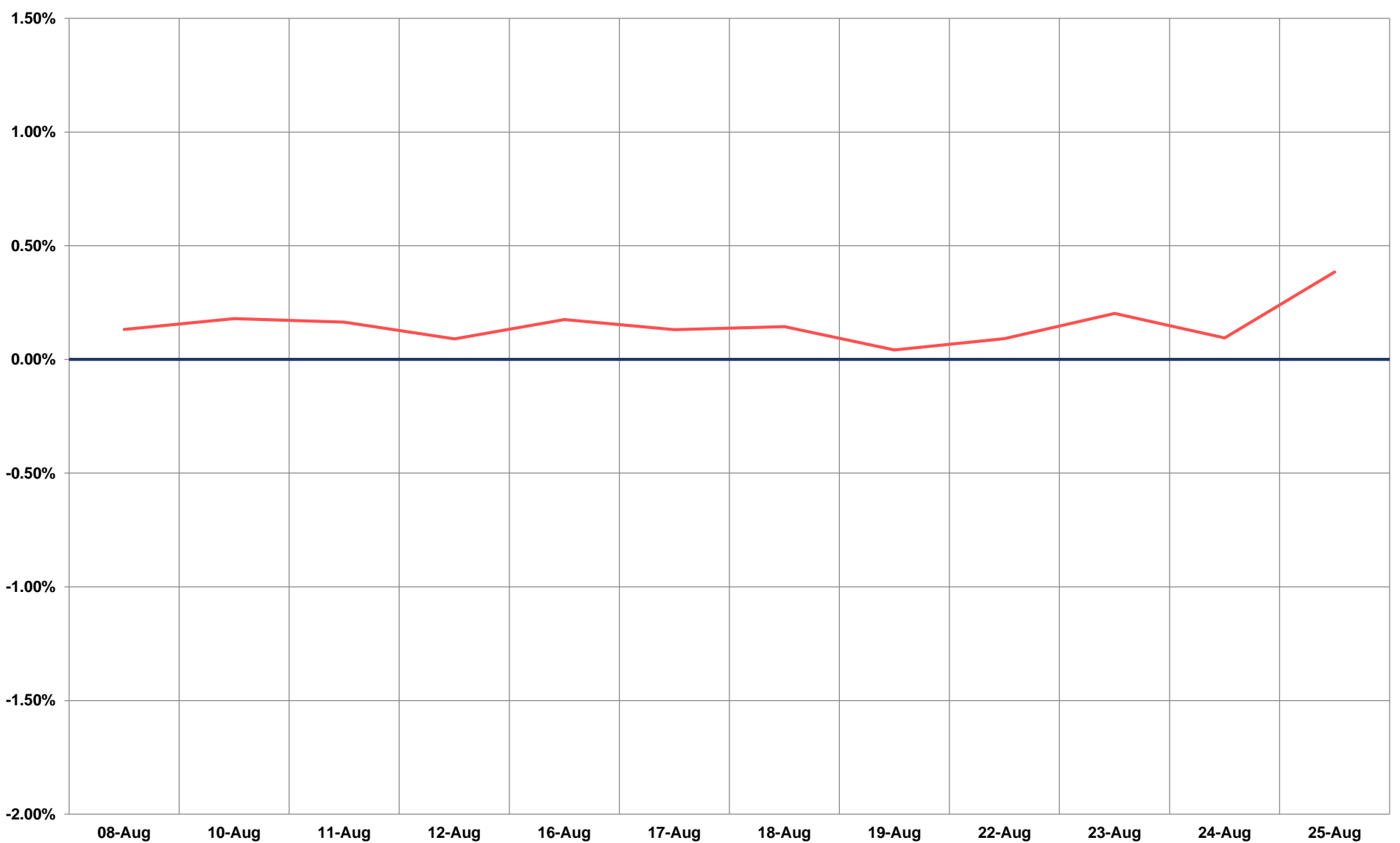
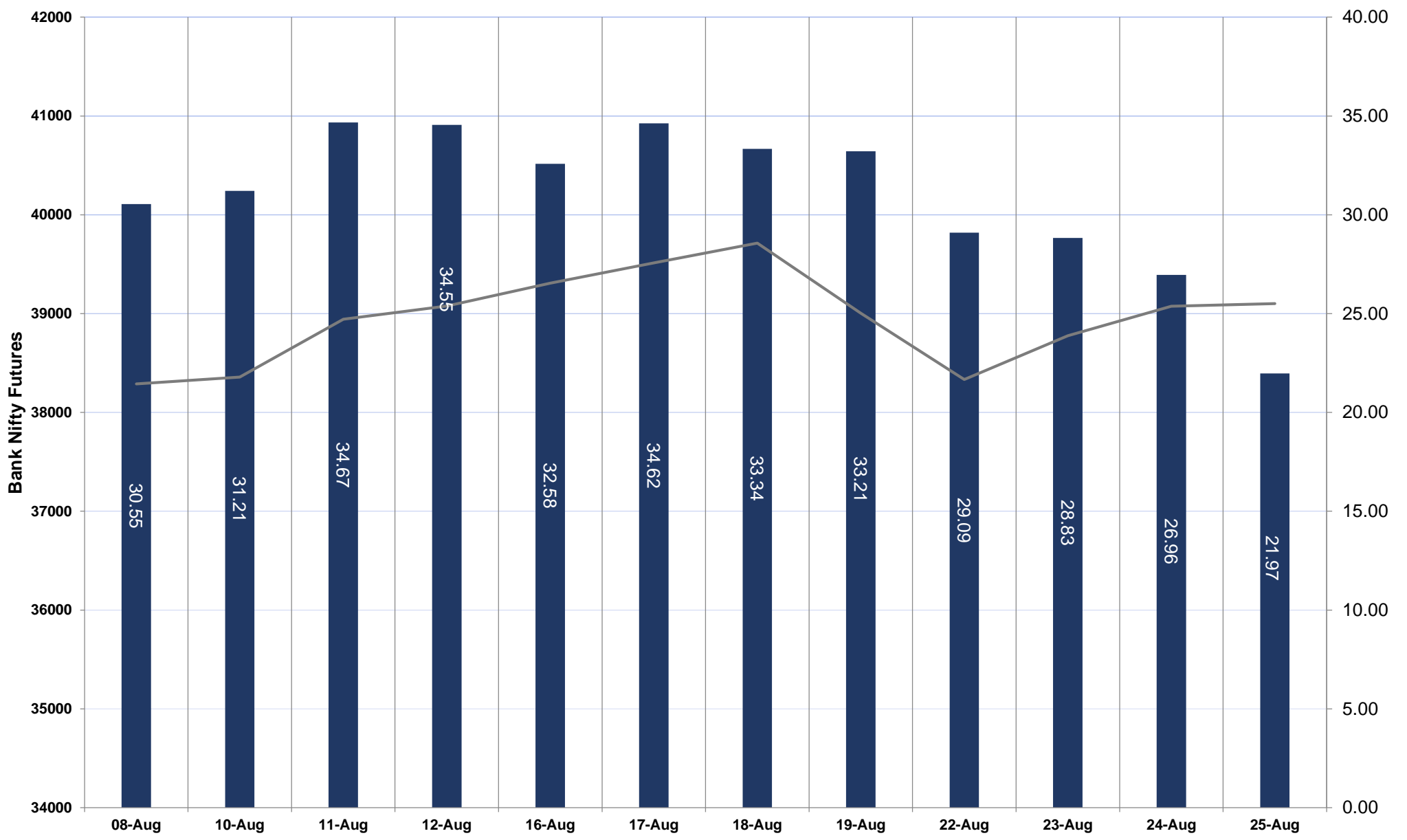
NIFTY FUTURES



TECHNICAL VIEWS



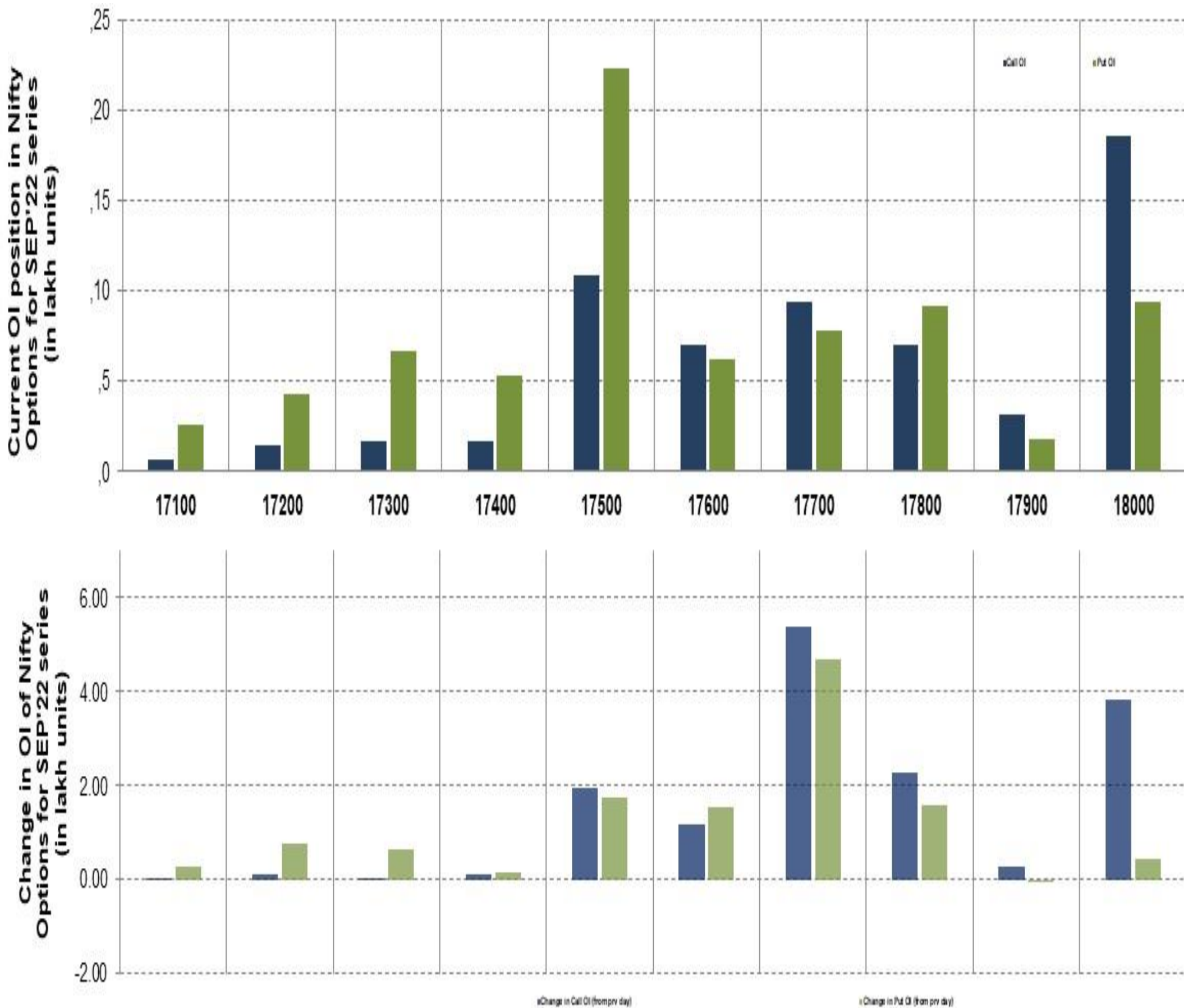
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.53 million in Open Interests is **Strike Price of 17700**
- **Most Active Nifty Put** with an addition of 0.47 millions in Open Interests is **Strike Price of 17700**
- **Maximum Open Interest an outstanding** was 1.85 millions for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was 2.23 millions for puts at **Strike Price of 17500**

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