



MORNING MANTRA



Daily Derivatives & Market Report

AUG 29, 2022



Indian equity benchmarks witnessed bloodbath on Monday, with both Sensex and Nifty ending in deep red. Market made a negative start, as the Reserve Bank of India (RBI) data showed that the country's foreign exchange reserves fell \$6.687 billion to \$564.053 billion in the week ended August 19. In the previous week ended August 12, the reserves declined \$2.238 billion to \$570.74 billion. Sentiments got hit as US Federal Reserve Chair Jerome Powell's signal that the central bank will raise interest rates further to battle inflation.

Selling pressure continued over the Dalal Street during the entire trading session, on the back of negative cues from the global markets. Sentiments remained pessimistic, as Reserve Bank of India (RBI) Deputy Governor Michael Debabrata Patra has said that in the near-term, inflation trajectory continues to be 'heavily contingent' upon the evolving geopolitical developments, international commodity prices and global financial sector developments.

Adding more worries among traders, the Ministry of Statistics and Programme Implementation in its latest report for July 2022 has said that as many as 386 infrastructure projects, each entailing an investment of Rs 150 crore or more, have been hit by cost overruns of more than Rs 4.7 lakh crore. According to the Ministry, which monitors infrastructure projects of Rs 150 crore and above, out of 1,505 projects, 386 reported cost overruns and as many as 661 projects were delayed.

On the global front, European markets were trading lower as comments from central bank policymakers heightened fears of aggressive measures to stamp out inflation amid rising risks of a recession. Asian markets settled mostly lower, even after Japan's leading index declined less than initially estimated in June. The final data from the Cabinet Office showed that the leading index, which measures future economic activity, fell to 100.9 in June from 101.2 in May.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57972.62	-861.25	-1.46
NIFTY	17312.90	-246.00	-1.40
MIDCAP	24917.29	-201.71	-0.80
SMLCAP	28254.99	-160.90	-0.57
BSEFMC	15637.27	53.92	0.35
AUTO	29572.14	-105.00	-0.35
POWER	5084.69	-12.28	-0.24
REALTY	3565.75	-47.09	-1.30
BSE IT	28269.14	-975.72	-3.34
BANKEX	43836.83	-837.56	-1.87
OIL GAS	19766.28	38.28	0.19
METAL	18763.60	-322.70	-1.69
INDIA VIX	19.82	1.60	8.78

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	603	1575	51
BSE	1453	2048	202

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4313	3868	12
NSE CASH	53867	54542	(1)
NSE F&O	136170	122678	11

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.67	4.05	1.45
SENSEX	22.46	3.32	1.24

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6371	6227	144
FII	5253	5814	(561)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2982.56	4104.66	(1122)
Index Options	570683.86	573720.55	(3037)
Stock Futures	10416.66	11948.94	(1532)
Stock Options	7678.18	7490.42	188

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.98	0.95
BANK NIFTY	0.77	0.75

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	108.89	109.00	-0.10

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.253	7.217	0.50
USA	3.108	3.035	2.41

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1727.25	-8.55	-0.49
Silver	18.62	-0.23	-1.23
Crude-Oil	93.52	0.46	0.49
Brent-Crude	101.26	0.27	0.27

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 SEP -22 USD-INR	80.14	0.05	0.06
28 SEP -22 EUR-INR	80.14	-0.19	-0.24
28 SEP -22 GBP-INR	93.77	-1.07	-1.13
28 SEP -22 JPY- INR	58.01	-0.67	-1.14

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17313	17072	17193	17286	17407	17500
SENSEX	57973	57009	57491	57849	58331	58690
NIFTY FUTURES	17384	17168	17276	17358	17466	17548
BANK NIFTY	38277	37753	38015	38206	38468	38659
CNX IT	27679	27155	27417	27595	27857	28035
CNX MIDCAP	30854	30018	30436	30665	31083	31311
CNX SMALLCAP	9502	9226	9364	9442	9580	9657
INDIA VIX	19.82	16.76	18.29	19.75	21.28	22.74

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	Buy	Neutral	Sell

SECURITIES BAN IN F&O TRADES FOR 30-08-2022

NIL

TECHNICAL VIEWS



NIFTY

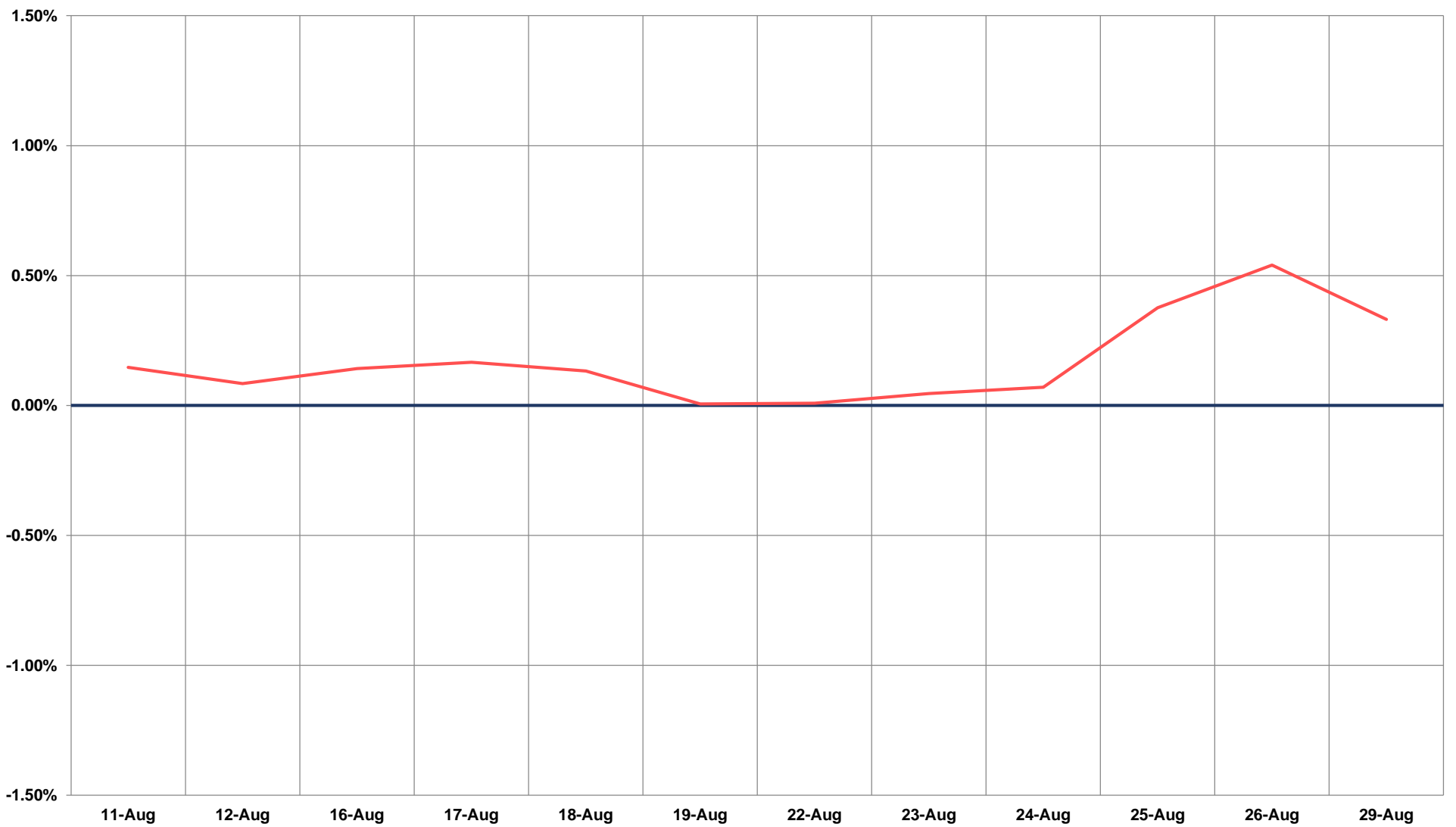
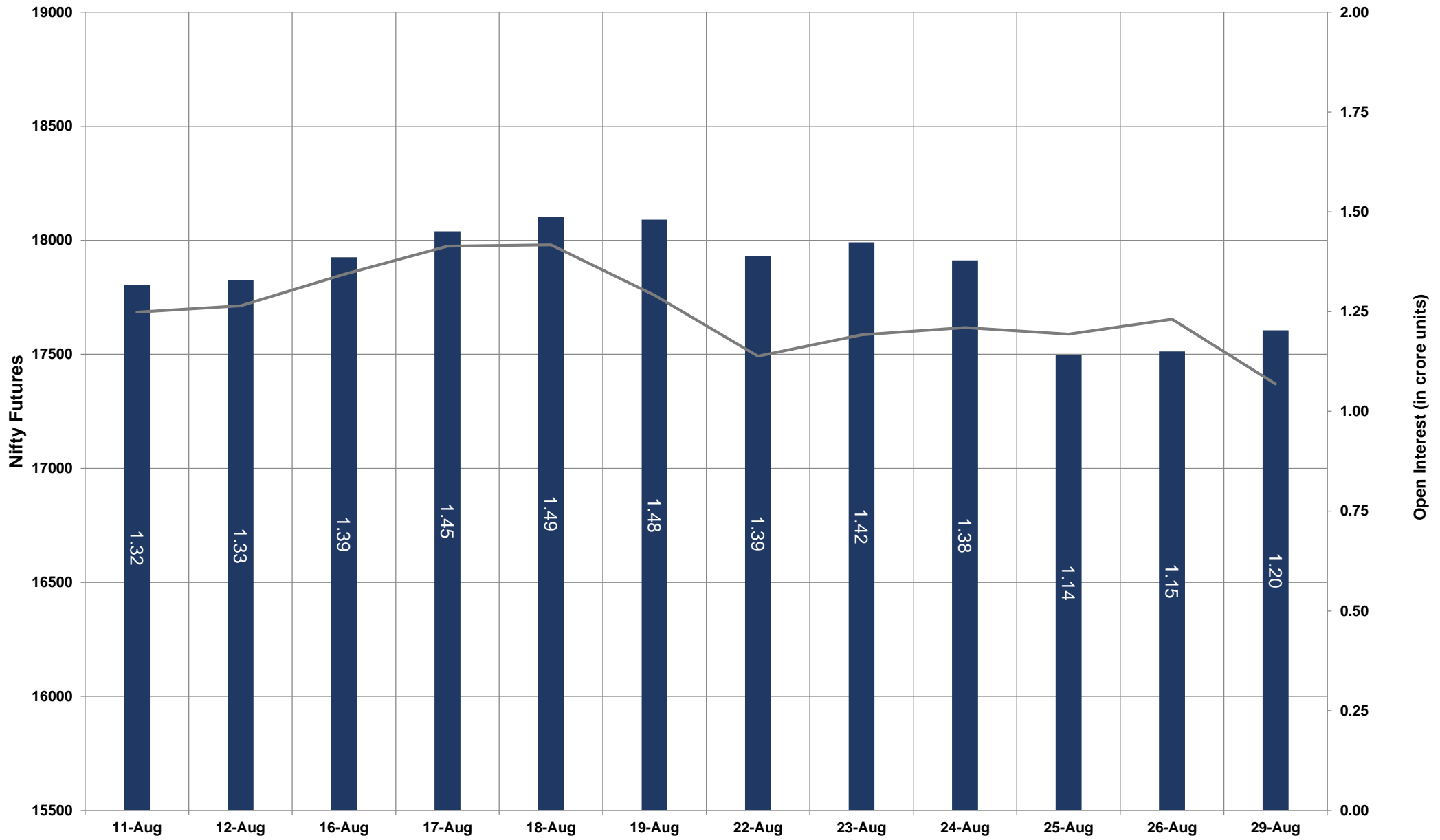


- Nifty Cash = 17312.90 (-1.40%)
- Resistance levels = 17510 and 17590
- Support levels = 17200 and 17050

TECHNICAL VIEWS



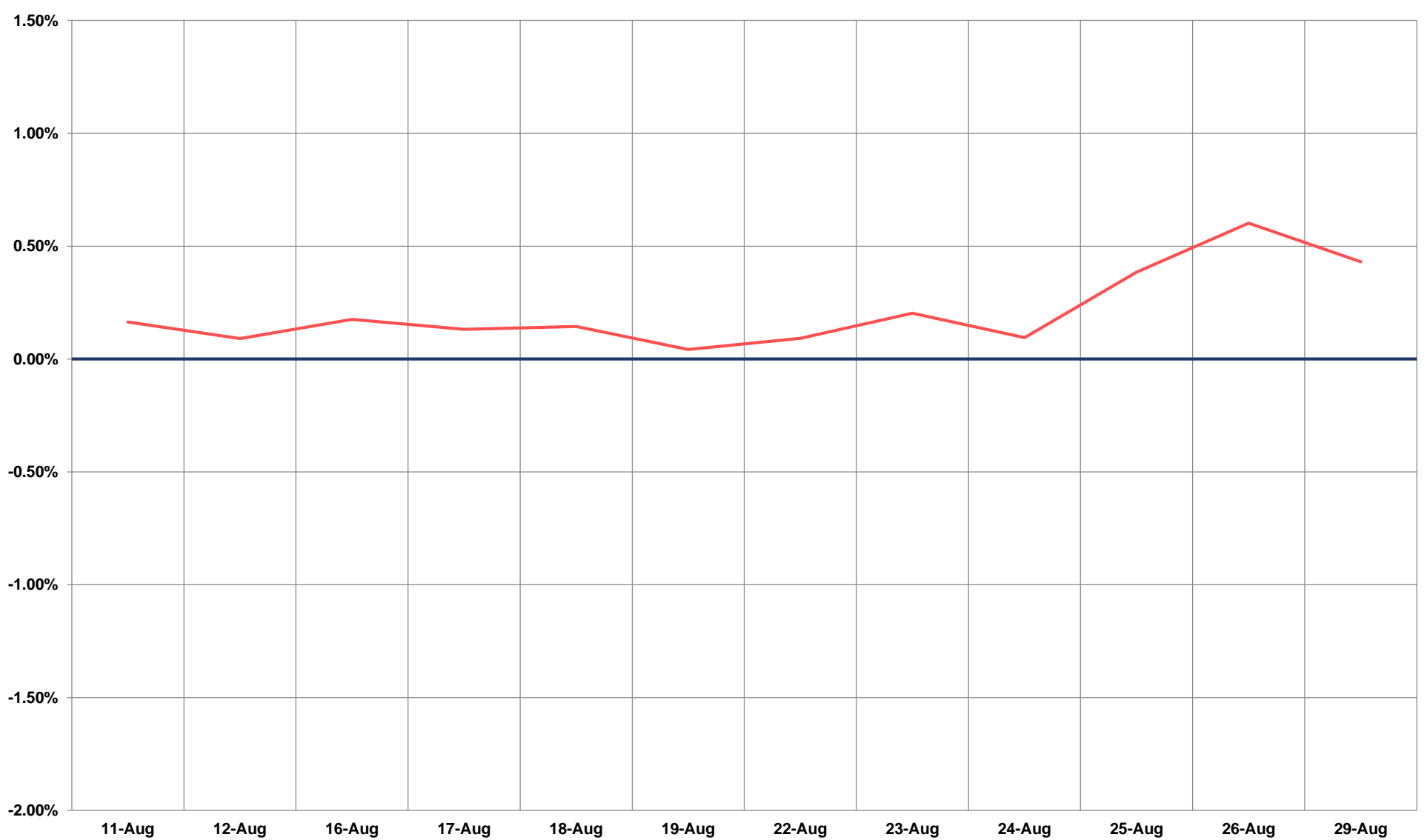
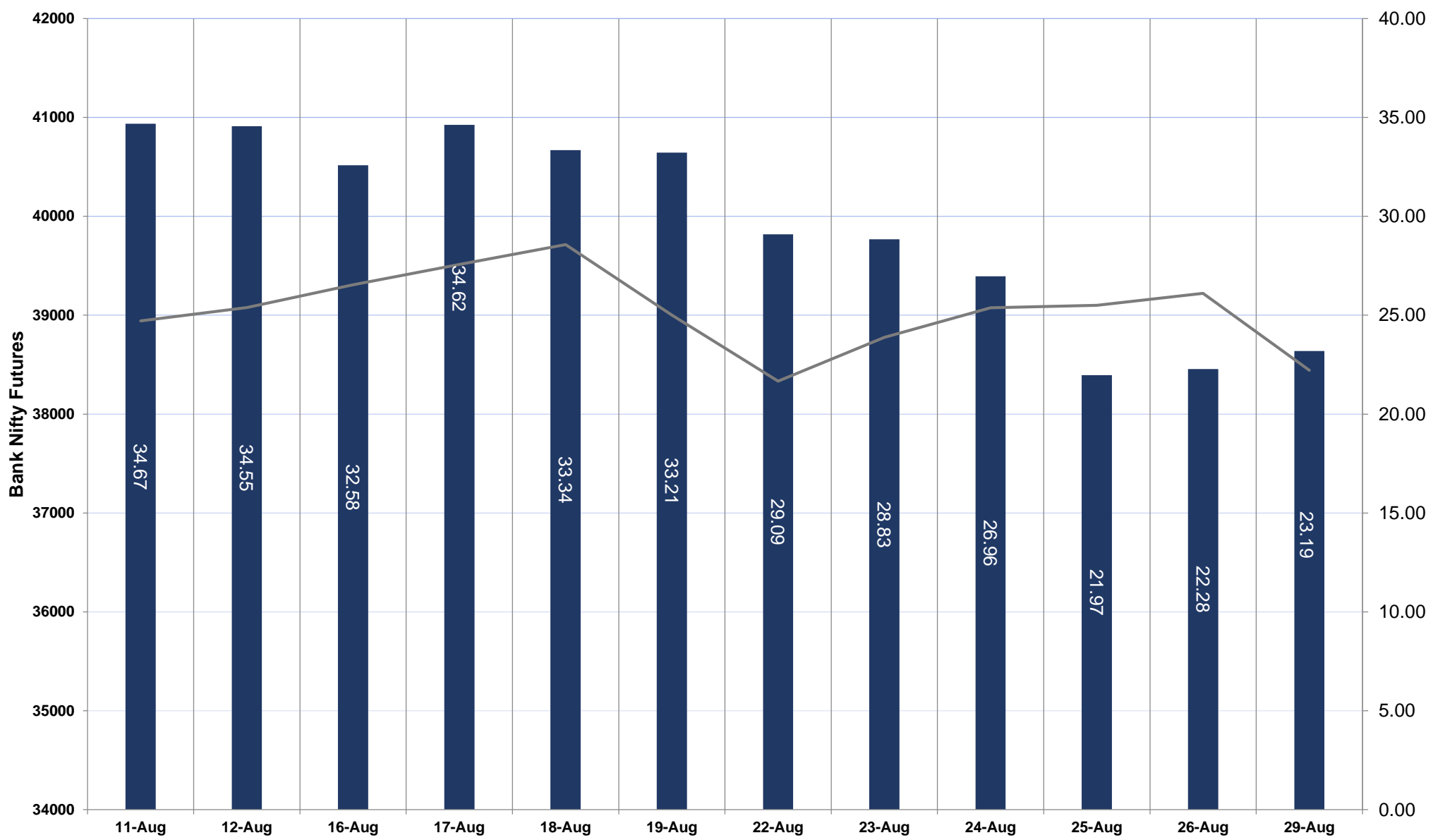
NIFTY FUTURES



TECHNICAL VIEWS



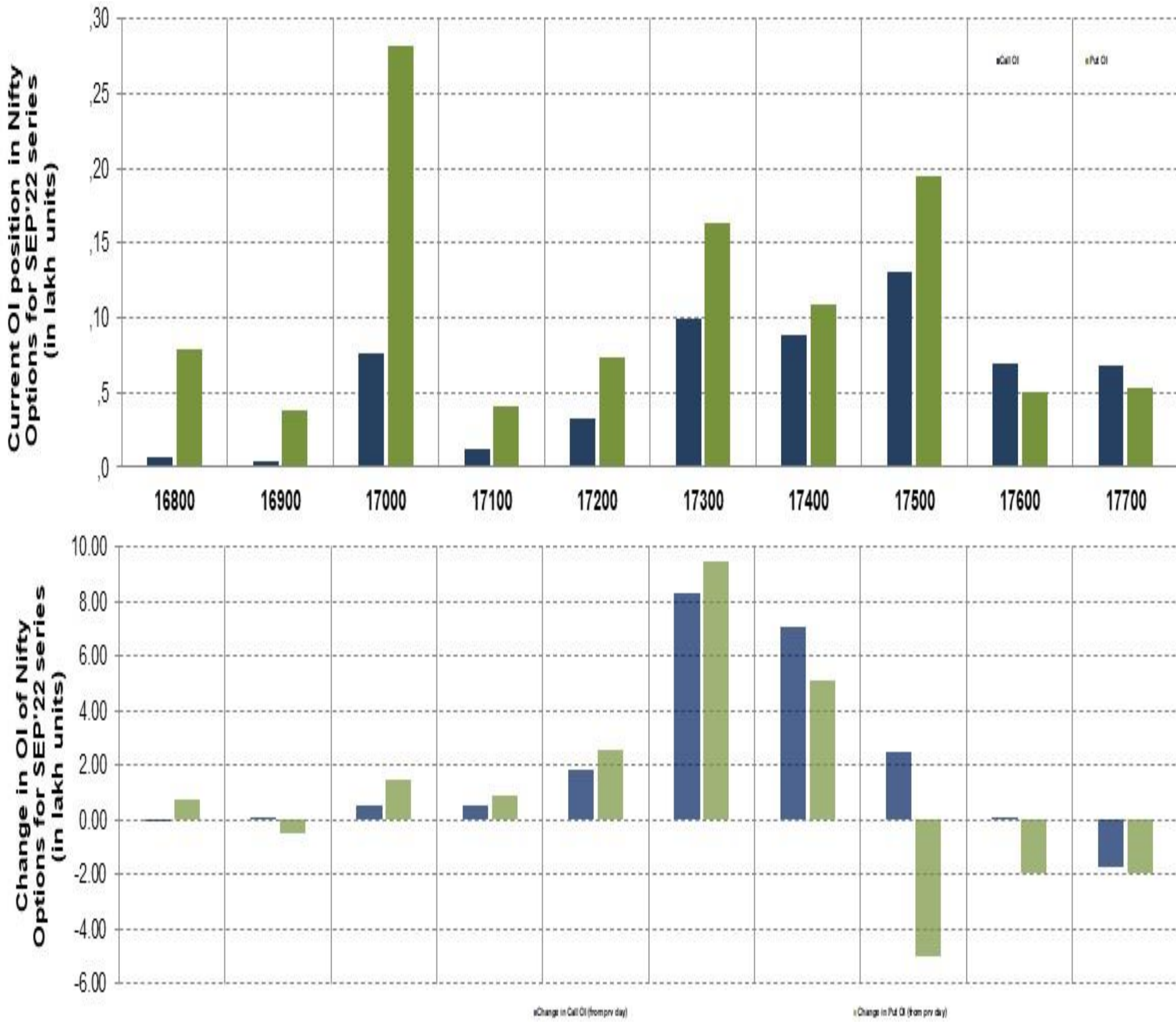
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.83 million in Open Interests is **Strike Price of 17300**
- **Most Active Nifty Put** with an addition of 0.94 millions in Open Interests is **Strike Price of 17300**
- **Maximum Open Interest an outstanding** was 1.30 millions for Calls at **Strike Price of 17500**
- **Maximum Open Interest an outstanding** was 2.81 millions for puts at **Strike Price of 17000**

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