



# MORNING MANTRA



Daily Derivatives & Market Report

AUG 30, 2022



Tuesday turned out to be a wonderful day for Indian equity benchmarks, with both Sensex and Nifty ending near their intraday high points. After a positive start, markets remained under a grip of bulls for the entire trading session, as Commerce and Industry Minister Piyush Goyal has said that India is looking at getting duty-free access for different products identified under One District One Product (ODOP) initiative, to promote their exports. The Minister said that these products, which include gold jewellery, toys, handicrafts and handlooms, hold huge opportunities.

Sentiments were on upbeat mood with a joint survey conducted by industry body FICCI and Indian Banks' Association revealing that the economic activity in India is in recovery mode as growth seen broad basing with most sectors operating at pre-pandemic levels. The uptick in growth was despite a muted start to this year due to emergence of Omicron variant. Besides, as part of its efforts to strengthen customer protection, Reserve Bank is considering setting up a fraud registry to create a database of fraudulent websites, phones and various modus operandi used for digital fraud.

In the second half of the trading session, key indices extended their gaining rally to end on a strong note. Market participants remained optimistic, as credit rating agency Icra in its a note based on the analysis of 620 listed companies, excluding financial sector entities, has said that India Inc saw a 39 per cent jump in top lines during April-June quarter. However, it said their operating margins declined 213 basis points to 17.7 per cent due to input cost inflation.

On the global front, European markets were trading higher. Asian markets settled mostly higher on Tuesday, after Singapore's producer price inflation eased for the first time in three months in July to the lowest level in ten months. The data from the Department of Statistics showed that the manufacturing producer price index climbed 16.2 percent year-on-year in July, slower than the 20.2 percent surge in June. Further, this was the slowest rate of increase since September last year, when prices had risen 14.4 percent.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59537.07	1564.45	2.70
NIFTY	17759.30	446.40	2.58
MIDCAP	25408.49	491.20	1.97
SMLCAP	28650.88	395.89	1.40
BSEFMC	15954.27	317.00	2.03
AUTO	30334.18	762.04	2.58
POWER	5227.96	143.27	2.82
REALTY	3690.82	125.07	3.51
BSE IT	28914.80	645.66	2.28
BANKEX	45295.67	1458.84	3.33
OIL GAS	20289.83	523.55	2.65
METAL	19166.08	402.48	2.15
INDIA VIX	18.70	-1.12	-5.65

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1831	449	59
BSE	2397	1028	127

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4268	4313	(1)
NSE CASH	67580	53867	25
NSE F&O	159011	136170	17

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.20	4.12	1.41
SENSEX	23.21	3.43	1.20

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6520	7176	(657)
FII	16145	11979	4166

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	4965.35	3182.92	1782
Index Options	825839.99	817508.39	8332
Stock Futures	12514.75	11217.12	1298
Stock Options	8069.22	8017.17	52

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.39	0.98
BANK NIFTY	1.41	0.77

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	108.35	108.84	-0.45

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.189	7.253	-0.88
USA	3.065	3.110	-1.44

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1734.29	-5.17	-0.29
Silver	18.70	-0.08	-0.45
Crude-Oil	95.45	-1.56	-1.61
Brent-Crude	102.53	-2.56	-2.44

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 SEP -22 USD-INR	79.73	-0.40	-0.49
28 SEP -22 EUR-INR	80.12	-0.03	-0.04
28 SEP -22 GBP-INR	93.55	-0.24	-0.26
28 SEP -22 JPY- INR	57.90	-0.11	-0.19

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17759	17270	17515	17646	17891	18022
SENSEX	59537	57773	58655	59127	60009	60482
NIFTY FUTURES	17823	17301	17562	17703	17964	18106
BANK NIFTY	39537	38071	38804	39205	39938	40339
CNX IT	28408	27600	28004	28235	28639	28871
CNX MIDCAP	31482	30917	31199	31359	31642	31802
CNX SMALLCAP	9622	9548	9585	9609	9646	9669
INDIA VIX	18.70	16.03	17.37	18.59	19.93	21.15

## 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	Sell	Neutral	Neutral
CNX MIDCAP	Buy	Buy	Buy
CNX SMALLCAP	Buy	Neutral	Buy
INDIA VIX	Neutral	Neutral	Sell

## SECURITIES BAN IN F&O TRADES FOR 01-09-2022

NIL

# TECHNICAL VIEWS



## NIFTY

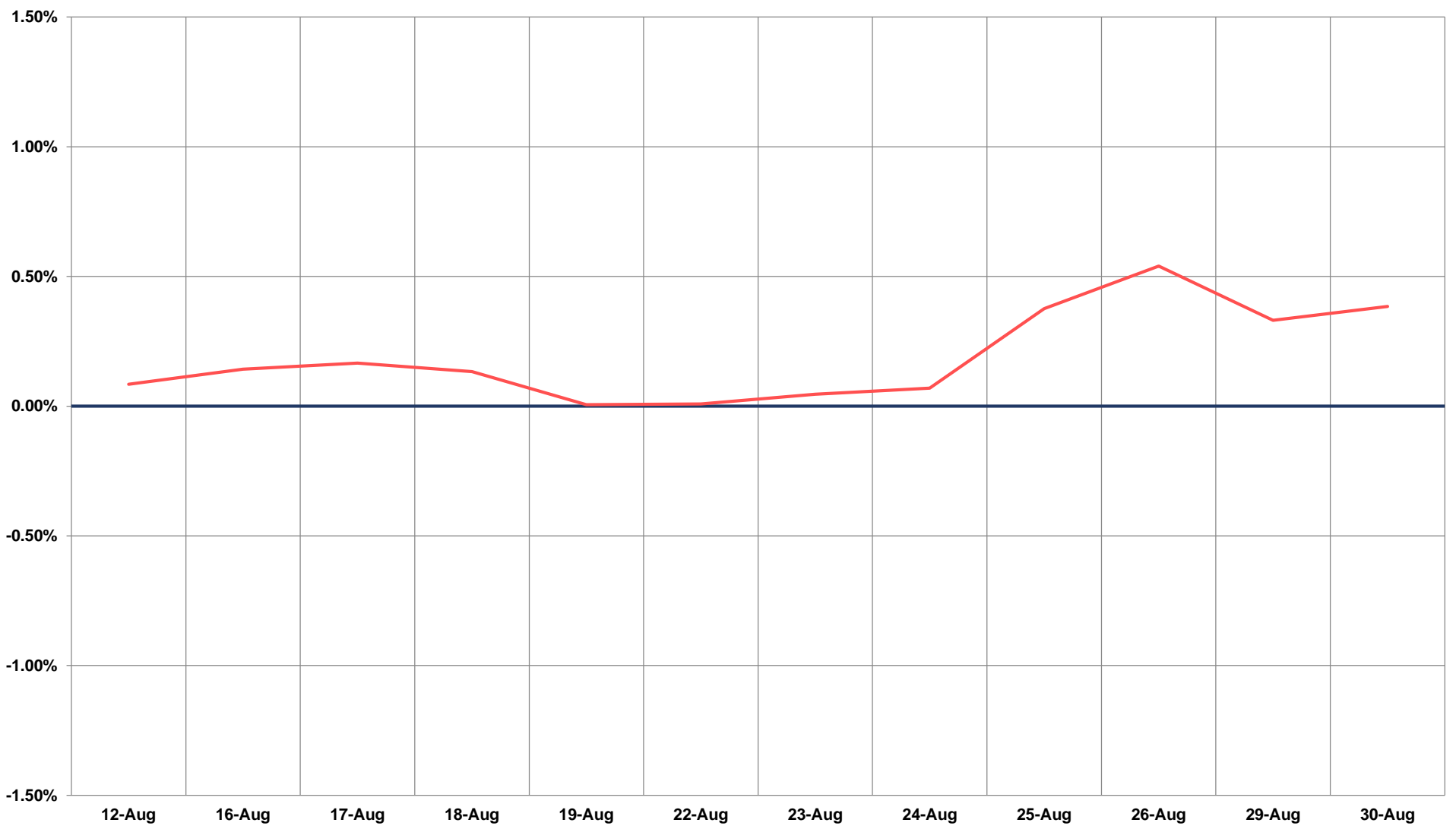
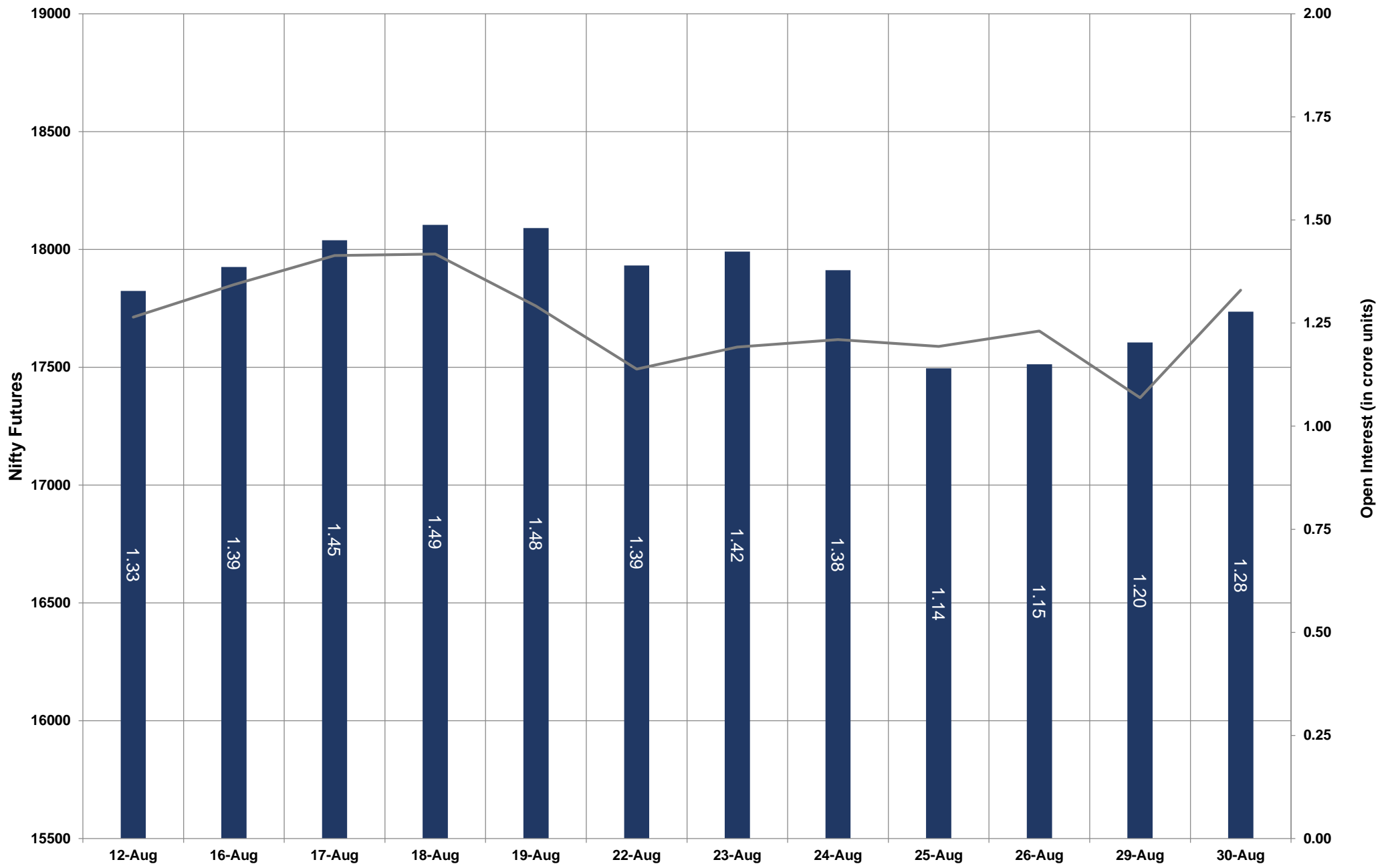


- Nifty Cash = **17759.30 (2.58%)**
- Resistance levels = **17810** and **17950**
- Support levels = **17620** and **17500**

# TECHNICAL VIEWS



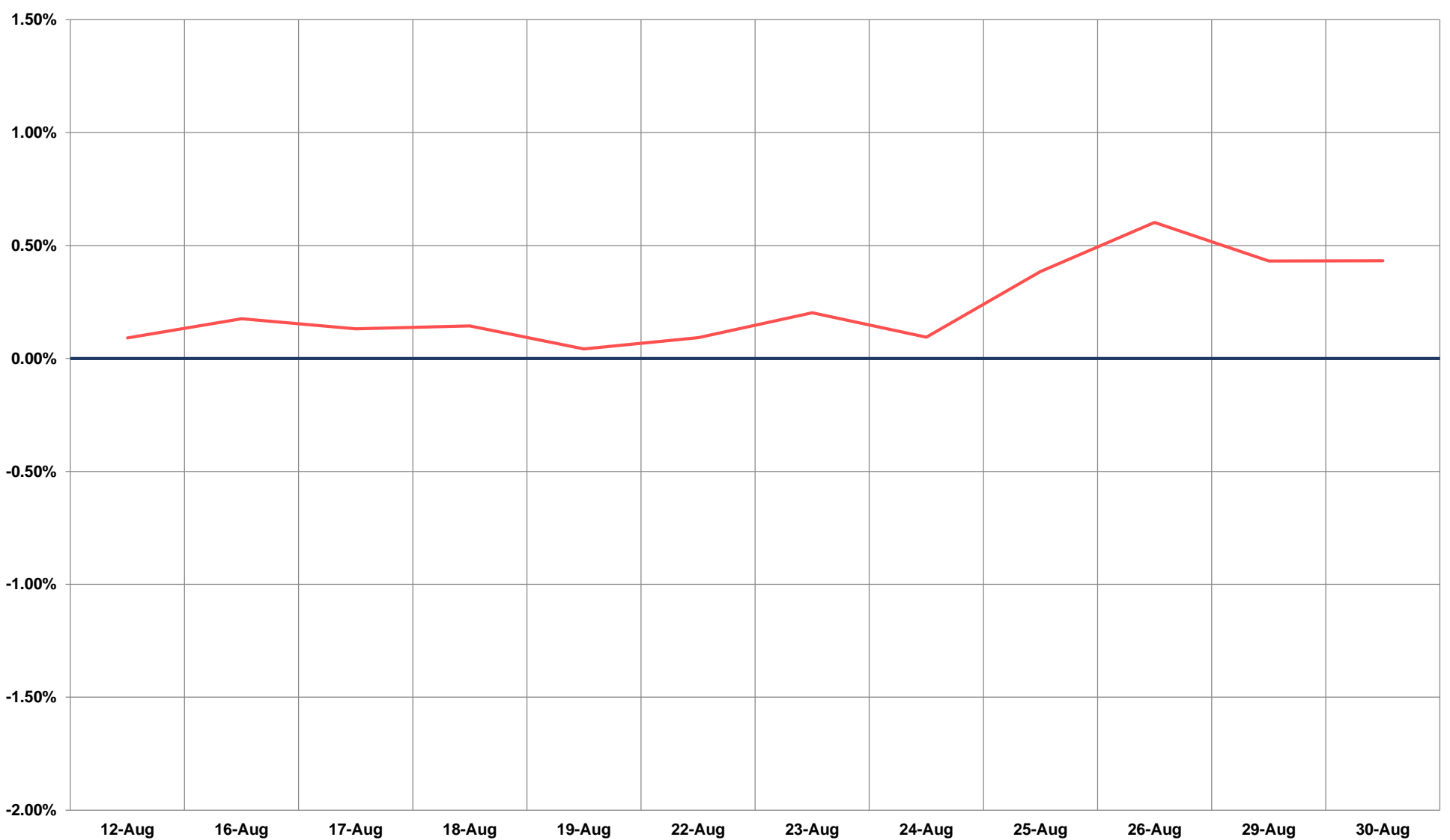
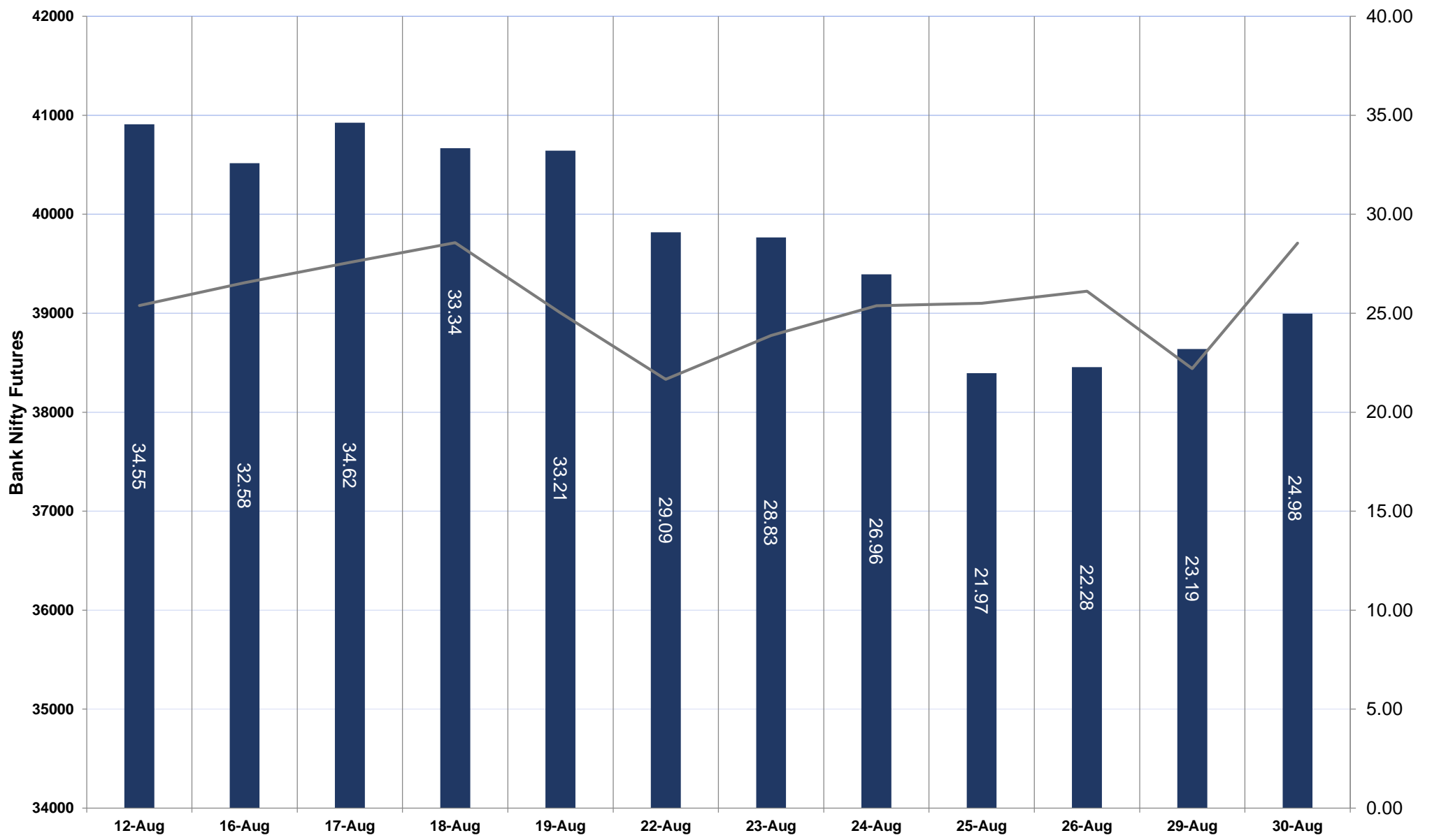
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

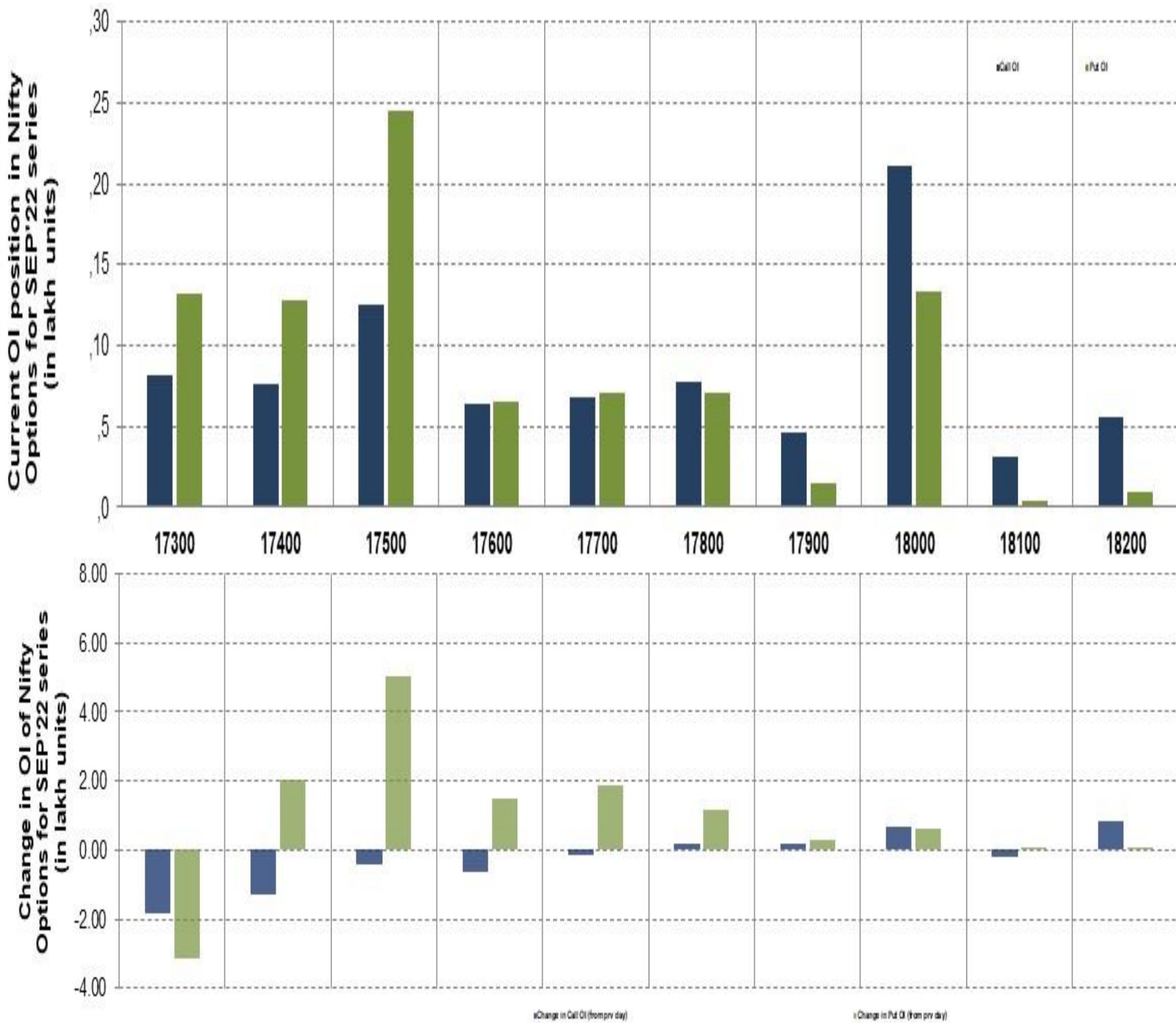




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.06 million in Open Interests is **Strike Price of 18000**
- **Most Active Nifty Put** with an addition of 0.50 millions in Open Interests is **Strike Price of 17500**
- **Maximum Open Interest** an outstanding was **2.13 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest** an outstanding was **2.44 millions** for puts at **Strike Price of 17500**

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