



MORNING MANTRA



Daily Derivatives & Market Report

SEP 06, 2022



Indian equity benchmarks ended slightly lower on Tuesday's trading session. After a positive start, markets cut gains and traded volatile during the trading session, as Finance Ministry in its report on 'India's external debt' has said that India's external debt rose by 8.2 per cent year-on-year to USD 620.7 billion as of March 2022. It stated while 53.2 per cent of it was denominated in the US dollar, Indian rupee-denominated debt, estimated at 31.2 per cent, was the second largest. Some concerns also came after the exchange data showed foreign institutional investors (FIIs) offloaded shares worth Rs 811.75 crore on Monday.

Despite volatility, indices managed to trade in green for the most part of the session, as Finance Minister Nirmala Sitharaman said that while the necessary stimulus for growth would continue, her ministry and the Reserve Bank of India (RBI) would work on a pathway to maintain the growth momentum for the next 25 years in order to make India an advanced economy. Some relief came after Governor Shaktikanta Das said that the Reserve Bank of India's (RBI's) interventions in the foreign exchange market are not just aimed at preventing excessive volatility in the rupee but also to anchor expectations around the depreciation of the domestic currency.

At the end, markets ended in red but losses remained limited, as union Commerce and Industry Minister Piyush Goyal highlighted India's stable economic conditions during COVID-19 pandemic and said that the country has emerged as the trusted partner of the world. Besides, traders got support after credit rating agency Moody's has allotted a Baa3 rating for the Government of India with a stable outlook. India's credit profile reflects key strengths including its large and diversified economy with high growth potential, a relatively strong external position, and a stable domestic financing base for government debt.

On the global front, European markets were trading mostly in green. Asian markets ended mostly higher on Tuesday, after China's services companies continued to recover in August from the recent wave of the pandemic underpinned by strong sales. The survey results from S&P Global showed that the Caixin services Purchasing Managers' Index came in at 55.0, down from 55.5 in July. A score above 50.0 indicates expansion. Moreover, the rate of expansion was the second-quickest recorded since May 2021.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59196.99	-48.99	-0.08
NIFTY	17655.60	-10.20	-0.06
MIDCAP	25702.14	120.94	0.47
SMLCAP	29086.44	29.70	0.10
BSEFMC	15879.13	-73.08	-0.46
AUTO	30308.41	-30.66	-0.10
POWER	5239.10	97.59	1.90
REALTY	3768.74	18.43	0.49
BSE IT	28328.87	-83.51	-0.29
BANKEX	45413.92	-187.44	-0.41
OIL GAS	19936.86	266.41	1.35
METAL	19240.68	166.20	0.87
INDIA VIX	19.53	-0.13	-0.66

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1276	1031	49
BSE	1789	1665	134

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6108	4942	24
NSE CASH	56203	52460	7
NSE F&O	140610	87625	60

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.08	4.10	1.41
SENSEX	22.91	3.38	1.21

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7709	7076	633
FII	6467	5323	1145

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2667.76	3673.10	(1005)
Index Options	842190.92	839151.16	3040
Stock Futures	9240.21	9728.64	(488)
Stock Options	6145.01	6048.93	96

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.06	1.21
BANK NIFTY	0.94	1.17

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	109.76	109.53	0.21

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.181	7.218	-0.51
USA	3.242	3.191	1.61

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1711.54	-2.32	-0.14
Silver	18.28	0.07	0.42
Crude-Oil	86.36	-2.92	-3.27
Brent-Crude	92.72	-3.02	-3.15

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 SEP -22 USD-INR	79.96	0.01	0.01
28 SEP -22 EUR-INR	79.59	0.07	0.08
28 SEP -22 GBP-INR	92.70	0.62	0.67
28 SEP -22 JPY- INR	56.47	-0.60	-1.05

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17656	17492	17574	17669	17751	17846
SENSEX	59197	58654	58925	59246	59518	59838
NIFTY FUTURES	17684	17502	17593	17691	17782	17879
BANK NIFTY	39667	39259	39463	39768	39972	40278
CNX IT	27743	27377	27560	27763	27946	28150
CNX MIDCAP	31706	31445	31576	31655	31786	31865
CNX SMALLCAP	9760	9629	9694	9760	9825	9890
INDIA VIX	19.52	18.03	18.77	19.39	20.13	20.75

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

SECURITIES BAN IN F&O TRADES FOR 07-09-2022

DELTACORP

TECHNICAL VIEWS



NIFTY

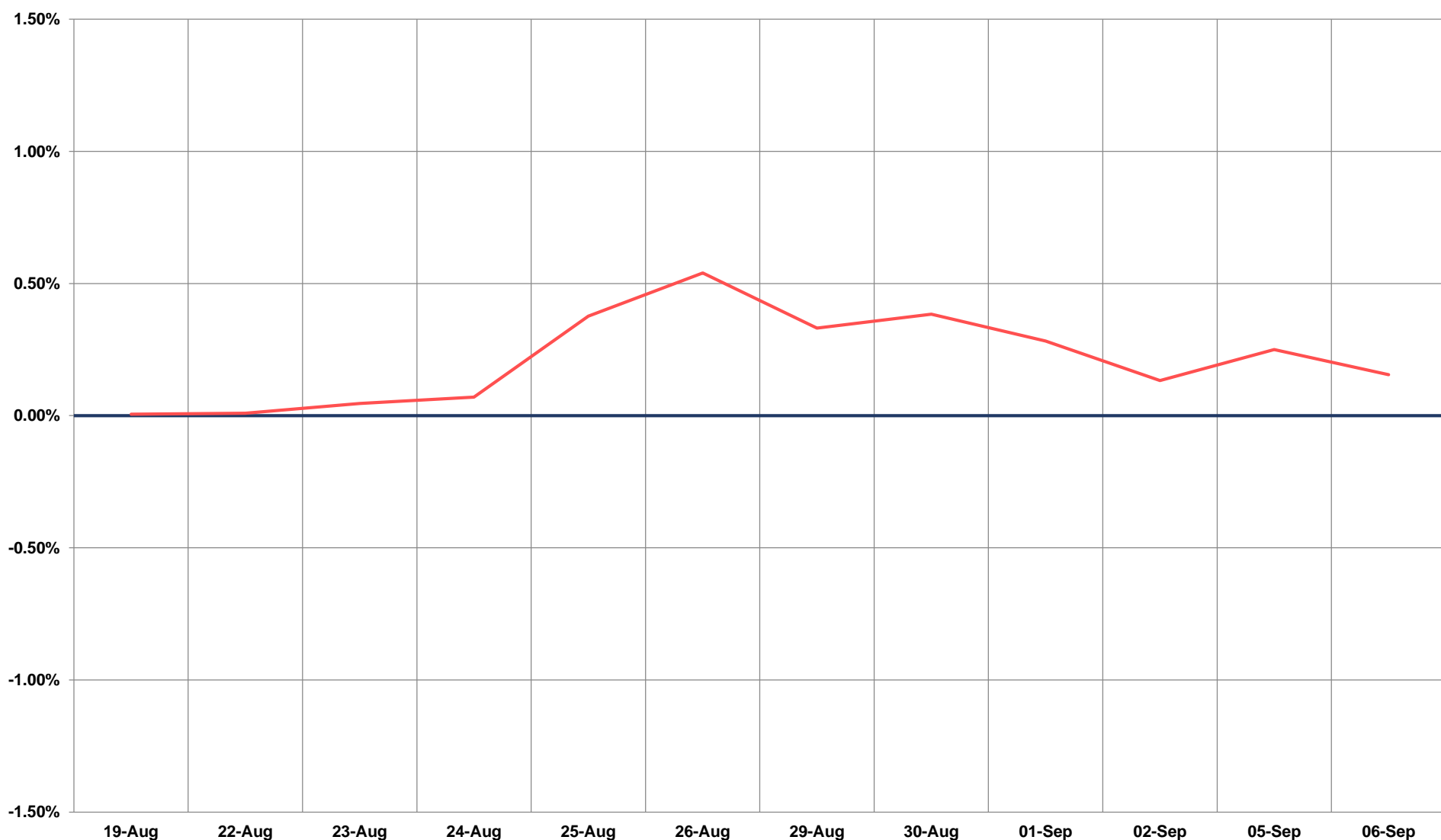
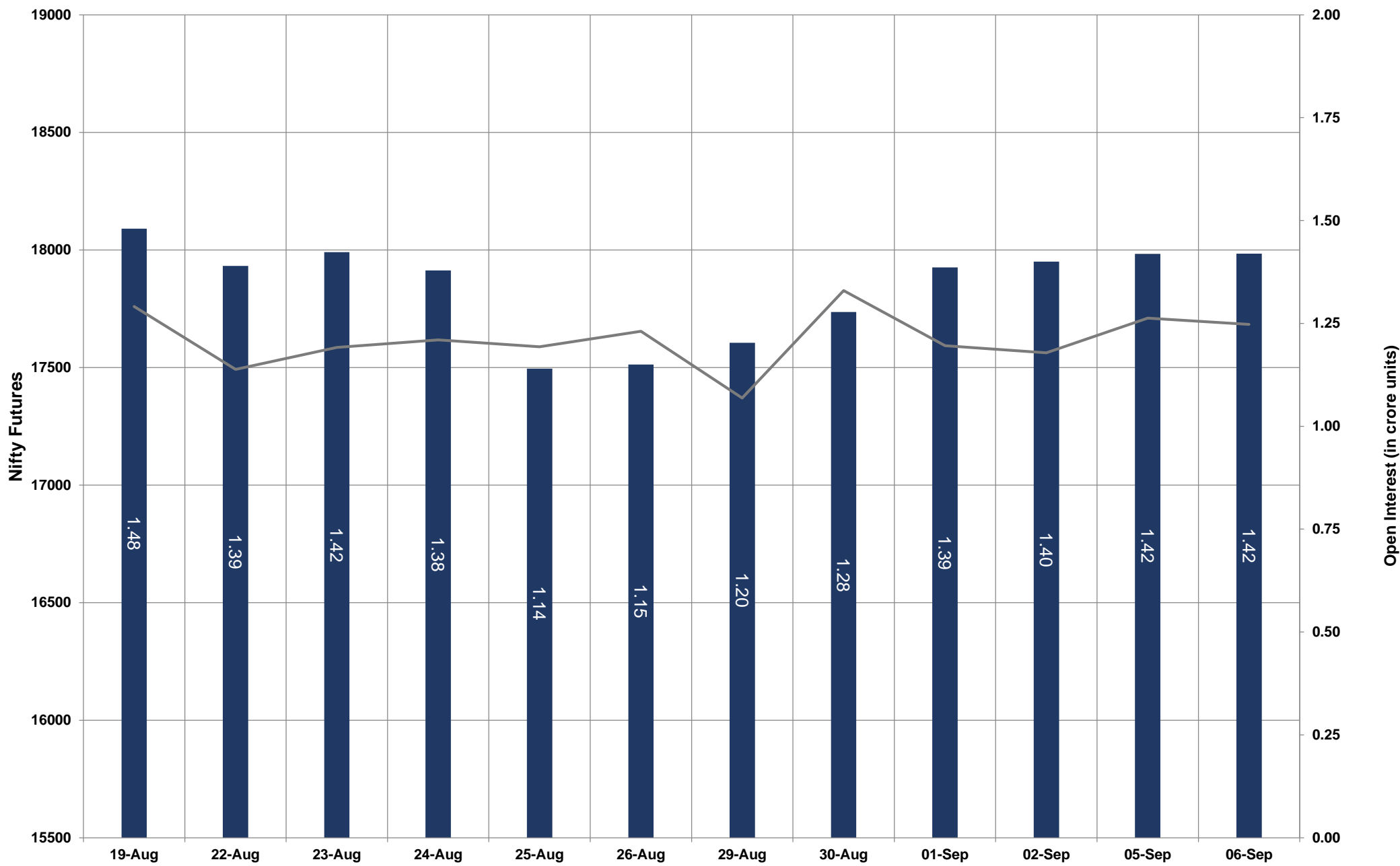


- Nifty Cash = **17655.60 (-0.06%)**
- Resistance levels = **17770** and **17850**
- Support levels = **17480** and **17370**

TECHNICAL VIEWS



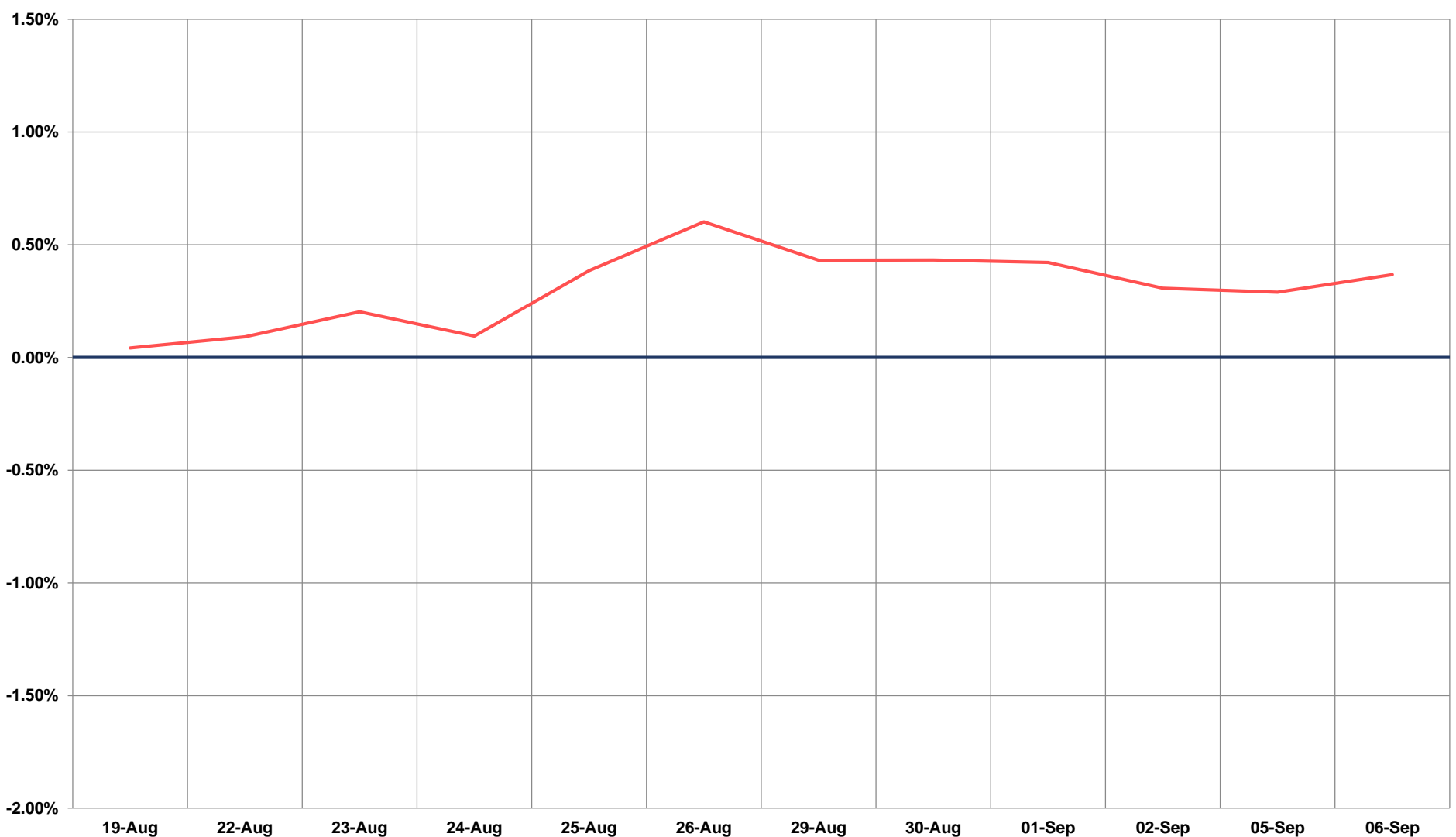
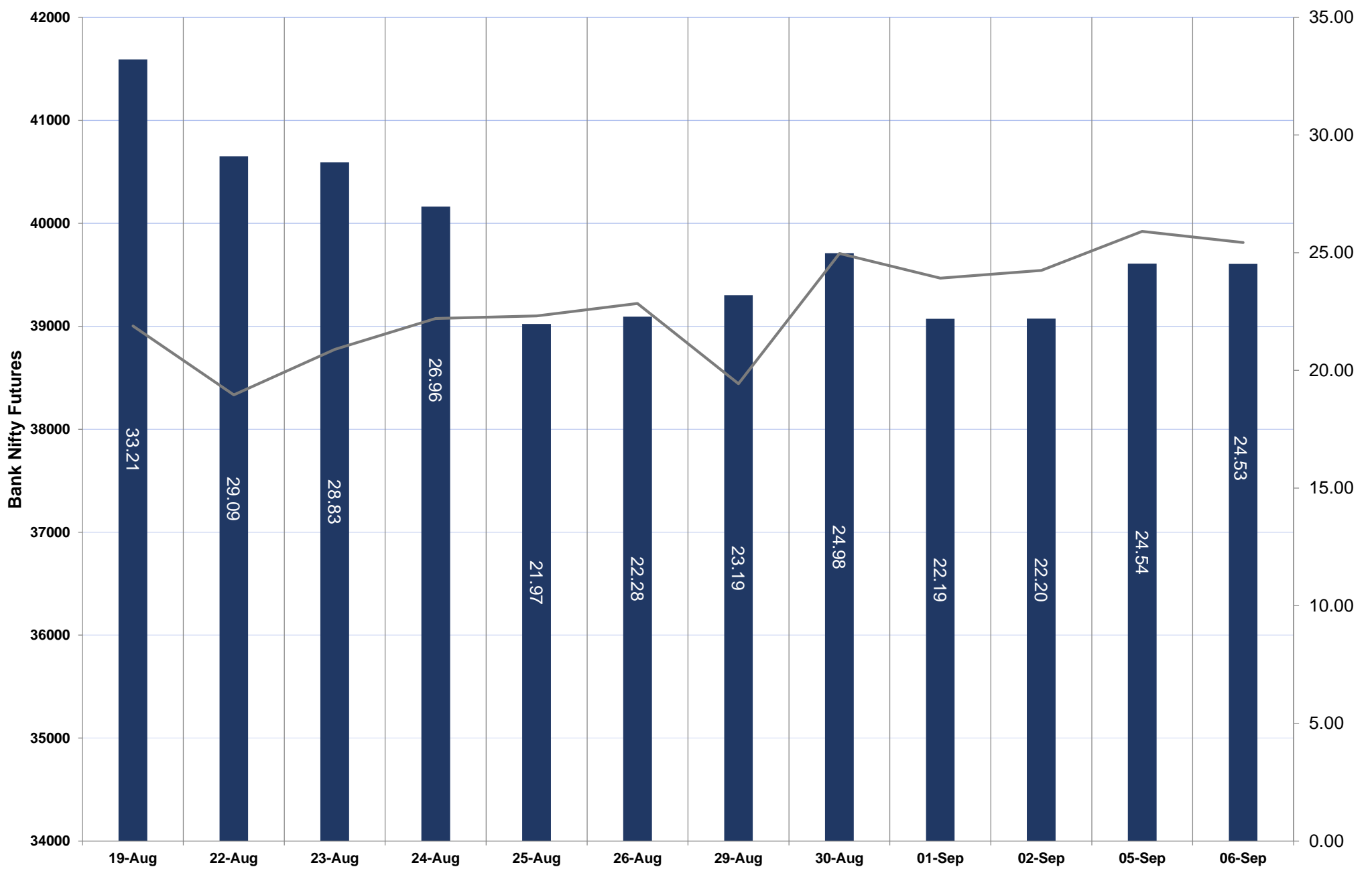
NIFTY FUTURES



TECHNICAL VIEWS



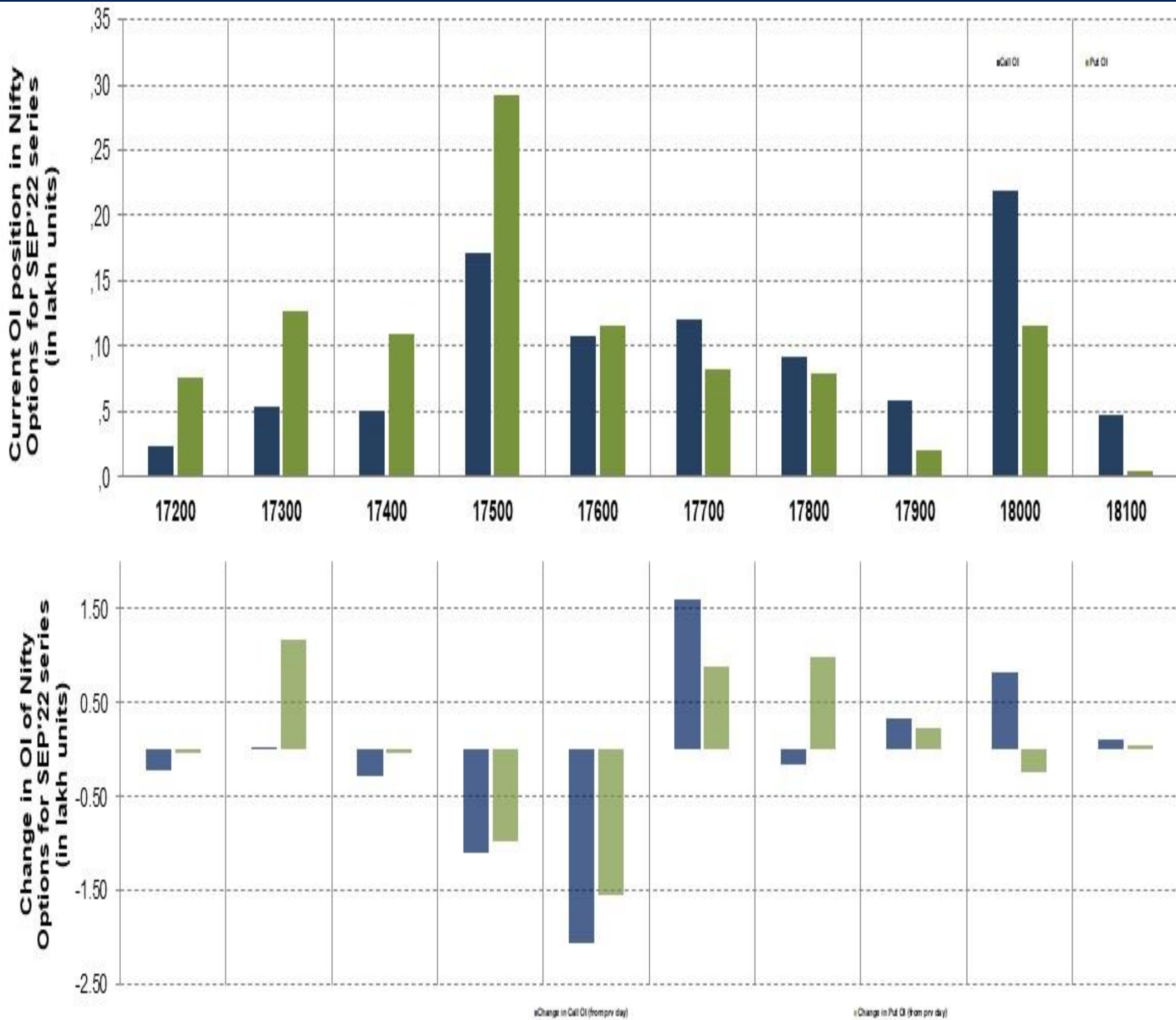
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of 0.20 million in Open Interests is **Strike Price of 17600**
- **Most Active Nifty Put** with a reduction of 0.15 millions in Open Interests is **Strike Price of 17600**
- **Maximum Open Interest an outstanding** was **2.19 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **2.92 millions** for puts at **Strike Price of 17500**

Disclaimer



The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.