



MORNING MANTRA



Daily Derivatives & Market Report

SEP 07, 2022



Indian equity benchmarks ended Wednesday's trading session in red. The start of the day was on a lower note, as domestic ratings agency Icria said India's current account deficit (CAD) will widen to 5 per cent of the GDP in the September quarter due to higher merchandise trade deficit. The trade deficit has doubled to \$28.7 billion for August due to a 36.8 per cent expansion in imports and a 1.2 per cent decline in export earnings. Markets remained lower for the entire trading session, as domestic sentiments remained pessimistic, amid a private report estimating that India's consumer price index (CPI) firmed to 6.9% year-on-year in August, while core inflation likely stood at 6%.

However, in the afternoon deals, key indices staged some recovery, as some losses got trimmed, amid reports that India's urban unemployment rate improved remarkably in the April-June quarter. The National Statistical Office revealed that it dipped to 7.6 per cent during the April-June quarter from 12.6 per cent during the corresponding quarter a year ago. It is a clear indication that the country's economy is coming out the grip of Covid-induced slowdown. Sentiments got some support with Finance Minister Nirmala Sitharaman's statement that the country's economic growth remains a priority for the government, as inflation has come down to a manageable level. She stated Job creation and equitable distribution of wealth remain the other focus areas

On the global front, European markets were trading in red as investors continued to dwell on the recessionary outlook in the region and as inflationary pressures continue to grow. Asian markets were trading in red, as China's exports grew less than expected in August. The figures published by the General Administration of Customs revealed that Exports increased 7.1 percent on a yearly basis in August. At the same time, the annual increase in imports slowed to 0.3 percent from 2.3 percent in July. Imports were forecast to grow 1.1 percent. Back home, traders overlooked Commerce and Industry Minister Piyush Goyal's statement that India's goods and services exports have already crossed \$675 billion in the last fiscal year and the country is now aspiring to take international trade to \$ 2 trillion by 2030.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59028.91	-168.08	-0.28
NIFTY	17624.40	-31.20	-0.18
MIDCAP	25819.66	117.52	0.46
SMLCAP	29298.67	212.23	0.73
BSEFMC	15922.51	43.38	0.27
AUTO	29969.90	-338.51	-1.12
POWER	5191.28	-47.82	-0.91
REALTY	3774.17	5.43	0.14
BSE IT	28403.84	74.97	0.26
BANKEX	45181.05	-232.87	-0.51
OIL GAS	19954.43	17.57	0.09
METAL	19266.22	25.54	0.13
INDIA VIX	19.37	-0.16	-0.82

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1509	779	47
BSE	2133	1322	125

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5073	6108	(17)
NSE CASH	62996	56203	12
NSE F&O	133978	140610	(5)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.04	4.09	1.41
SENSEX	22.84	3.37	1.22

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5879	6017	(139)
FII	6646	5887	758

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2514.38	2585.63	(71)
Index Options	810860.46	808832.68	2028
Stock Futures	9897.31	13013.74	(3116)
Stock Options	6268.68	6095.48	173

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.07	1.06
BANK NIFTY	0.81	0.94

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	110.44	110.21	0.20

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.184	7.179	0.07
USA	3.328	3.340	-0.35

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1704.01	0.47	0.03
Silver	18.17	0.19	1.06
Crude-Oil	87.42	0.54	0.62
Brent-Crude	93.41	0.58	0.62

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 SEP -22 USD-INR	80.07	0.12	0.15
28 SEP -22 EUR-INR	79.43	-0.14	-0.17
28 SEP -22 GBP-INR	91.70	-0.97	-1.04
28 SEP -22 JPY- INR	55.46	-1.06	-1.87

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17624	17420	17522	17586	17689	17753
SENSEX	59029	585829	58779	58973	59223	59415
NIFTY FUTURES	17655	17460	17558	17619	17716	17778
BANK NIFTY	39456	39115	39285	39429	39599	39743
CNX IT	27832	27316	27574	27746	28004	28176
CNX MIDCAP	31866	31445	31655	31775	31985	32104
CNX SMALLCAP	9836	9656	9746	9798	9888	9940
INDIA VIX	19.37	17.38	18.37	19.28	20.27	21.18

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 08-09-2022

DELTACORP

TECHNICAL VIEWS



NIFTY

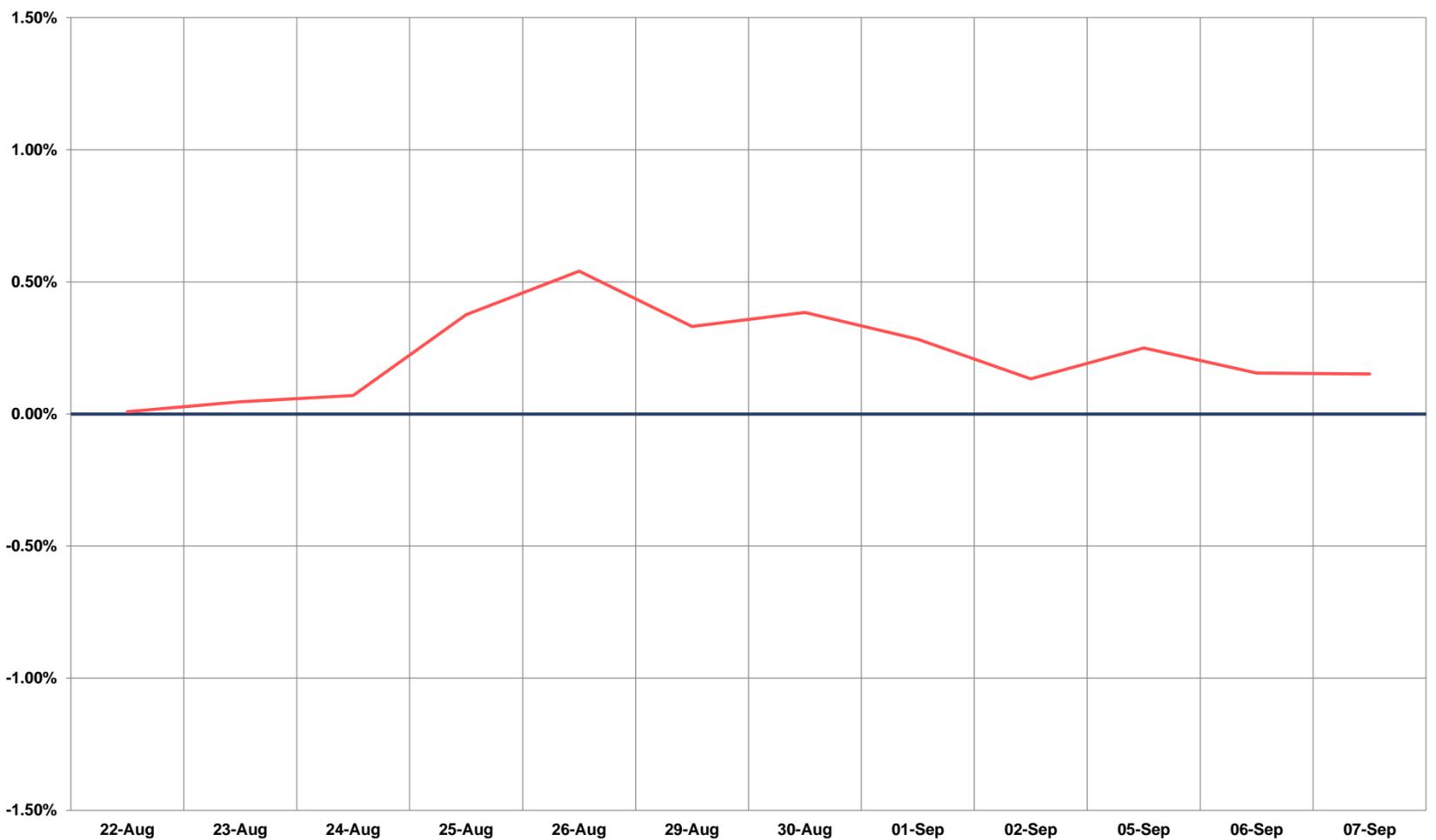
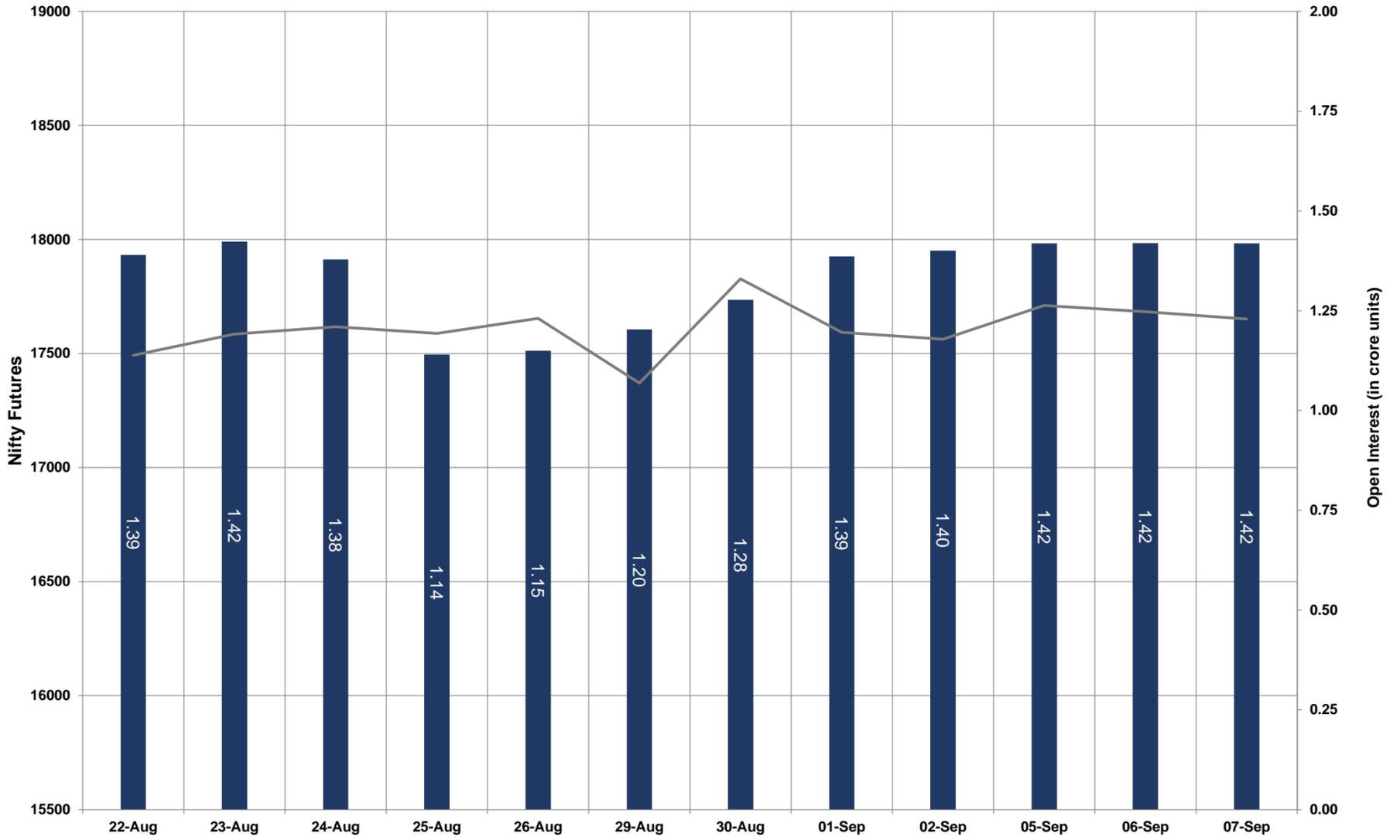


- Nifty Cash = 17624.40 (-0.18%)
- Resistance levels = 17770 and 17850
- Support levels = 17480 and 17370

TECHNICAL VIEWS



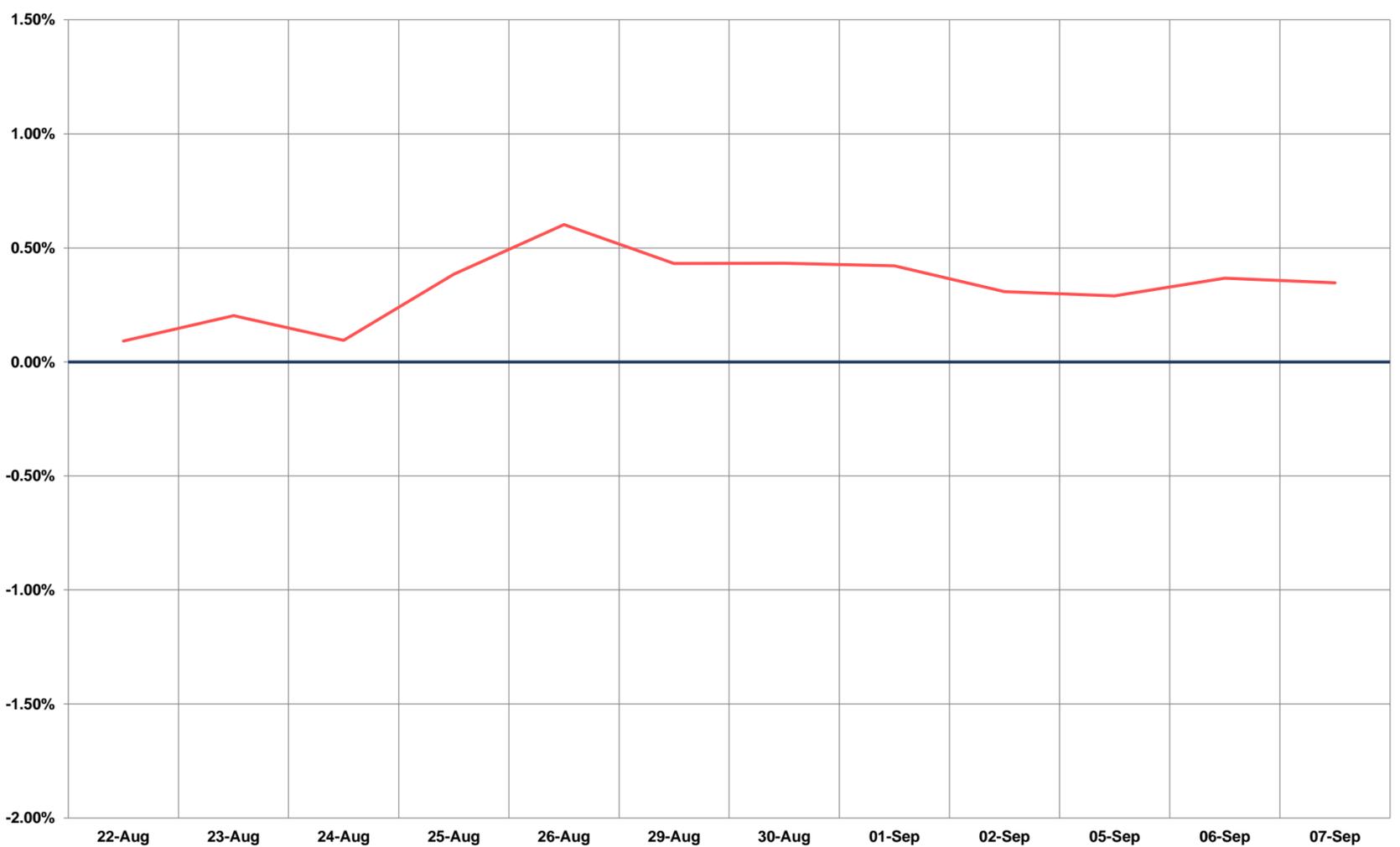
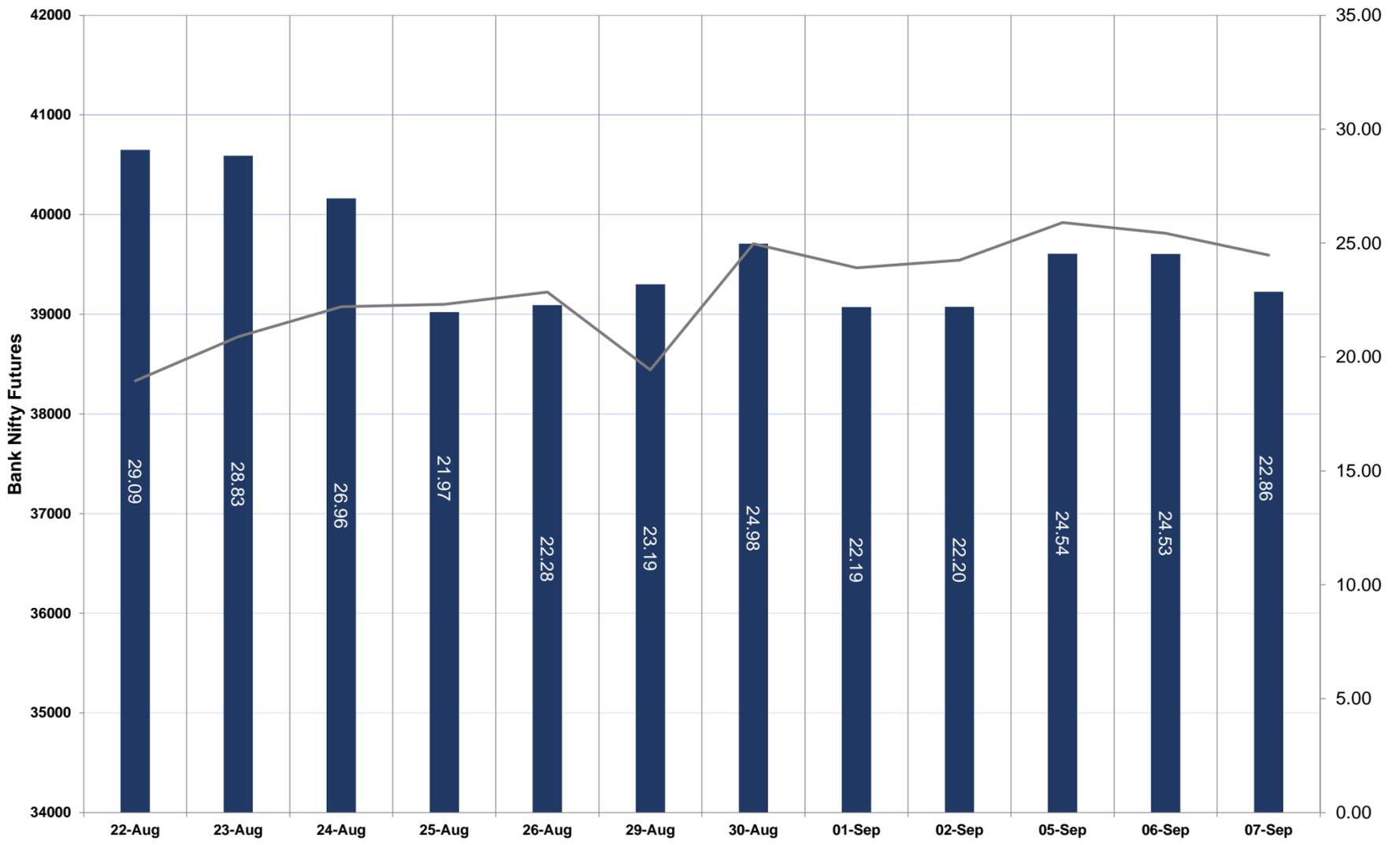
NIFTY FUTURES



TECHNICAL VIEWS



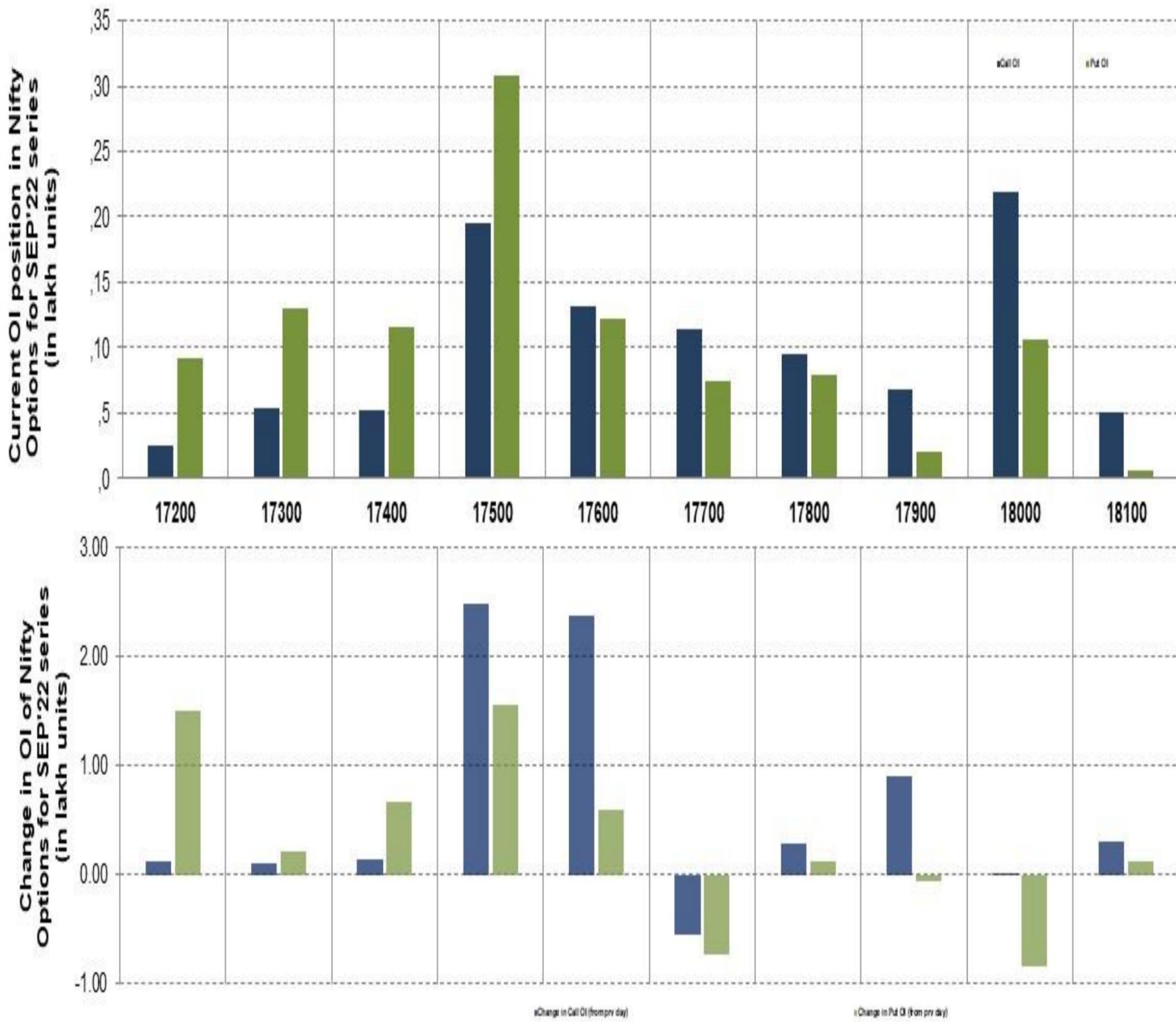
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.24 million in Open Interests is **Strike Price of 17500**
- **Most Active Nifty Put** with an addition of 0.15 millions in Open Interests is **Strike Price of 17500**
- **Maximum Open Interest an outstanding** was **2.19 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **3.08 millions** for puts at **Strike Price of 17500**

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