



MORNING MANTRA

WHAT'S RISING

BULLS

BEARS

WHAT'S FALLING

Daily Derivatives & Market Report

SEP 08, 2022



Bulls made a strong comeback over Dalal Street on Thursday, with both Sensex and Nifty ending with strong gains. After an optimistic start, key indices remained higher till the end of the trading day, as International Monetary Fund's (IMF) Managing Director Kristalina Georgieva said that despite global uncertainty and headwinds, India continues to be a bright spot in the global economy. Adding more optimism among traders, Sanjiv Bajaj, President of industry body CII said India is in a much better position to deal with the challenges related to growth and inflation.

In the second half of the trade, markets extended their gains to end near their intraday high points. Buying by foreign investors in domestic markets also aided sentiments. Foreign institutional investors (FIIs) have net-bought shares worth Rs 758.37 crore on September 7, as per provisional data available on the NSE. Traders got support, amid a private report stating that the Indian market has chartered a divergent path with most world markets over the past three months. To illustrate, the benchmark Sensex is up 7 per cent over the past three months even as the MSCI World index has declined 7 per cent.

On the global front, European markets were trading mostly in green following a rebound on Wall Street that lifted global sentiment. Asian markets ended mostly higher, after Japan posted a current account surplus of 229.0 billion yen in July, the Ministry of Finance said on Thursday - down 86.6 percent from a year ago. That was week shy of expectations for a surplus of 713.5 billion yen following the 132.4 billion yen deficit in June. Imports jumped 47.6 percent on year to 9.795 trillion yen, while exports rose an annual 18.5 percent to 8.583 trillion yen - resulting in a trade deficit of 1.212 trillion yen.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59688.22	659.31	1.12
NIFTY	17798.75	174.35	0.99
MIDCAP	25895.23	75.57	0.29
SMLCAP	29474.63	175.96	0.60
BSEFMC	15998.04	75.53	0.47
AUTO	30156.46	186.56	0.62
POWER	5182.77	-8.51	-0.16
REALTY	3761.47	-12.70	-0.34
BSE IT	28693.20	289.36	1.02
BANKEX	46056.37	875.32	1.94
OIL GAS	20032.40	77.97	0.39
METAL	19039.79	-226.43	-1.18
INDIA VIX	18.31	-1.06	-5.47

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1549	752	48
BSE	2042	1437	110

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4720	5073	(7)
NSE CASH	59198	62996	(6)
NSE F&O	143323	133978	7

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.25	4.13	1.36
SENSEX	23.17	3.42	1.20

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6304	6516	(213)
FII	8592	5679	2913

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4077.49	3224.21	853
Index Options	1768521.66	1772664.41	(4143)
Stock Futures	10035.22	11754.42	(1719)
Stock Options	6641.95	6686.05	(44)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.26	1.07
BANK NIFTY	1.30	0.81

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	109.68	109.84	-0.14

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.137	7.185	-0.67
USA	3.245	3.265	-0.62

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1721.47	4.86	0.28
Silver	18.59	0.15	0.83
Crude-Oil	81.52	-0.39	-0.48
Brent-Crude	87.61	-0.39	-0.44

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 SEP -22 USD-INR	79.80	-0.27	-0.34
28 SEP -22 EUR-INR	80.03	0.62	0.79
28 SEP -22 GBP-INR	92.13	0.44	0.48
28 SEP -22 JPY- INR	55.71	0.22	0.40

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17799	17650	17725	17766	17840	17882
SENSEX	59688	59176	59432	59572	59828	59968
NIFTY FUTURES	17832	17646	17739	17788	17882	17931
BANK NIFTY	40209	39501	39855	40060	40414	40620
CNX IT	28102	27843	27973	28090	28219	28337
CNX MIDCAP	31923	31676	31800	31979	32103	32282
CNX SMALLCAP	9930	9851	9891	9925	9965	9999
INDIA VIX	18.30	16.25	17.28	18.32	19.35	20.39

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

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

DELTACORP

TECHNICAL VIEWS



NIFTY

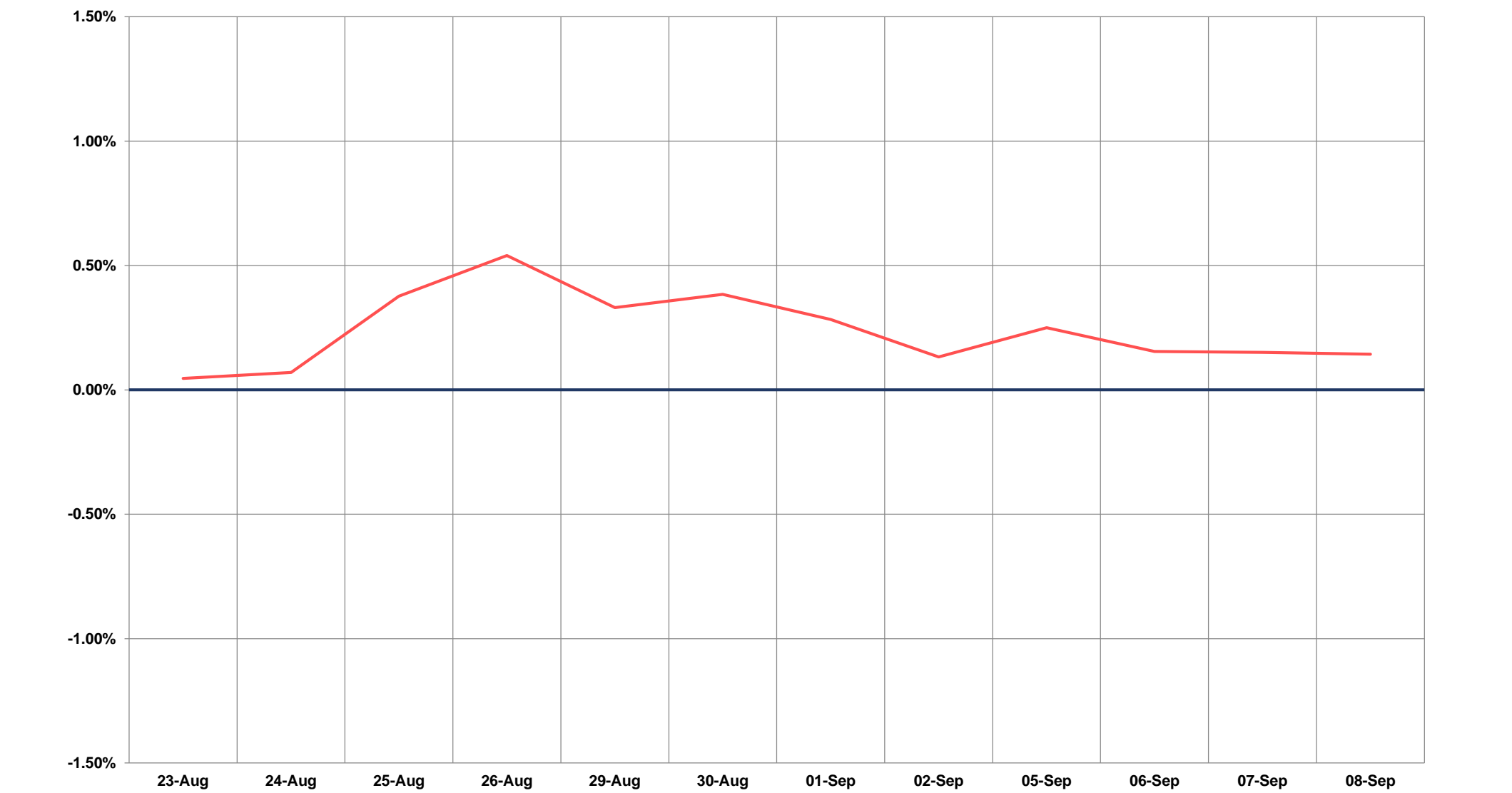
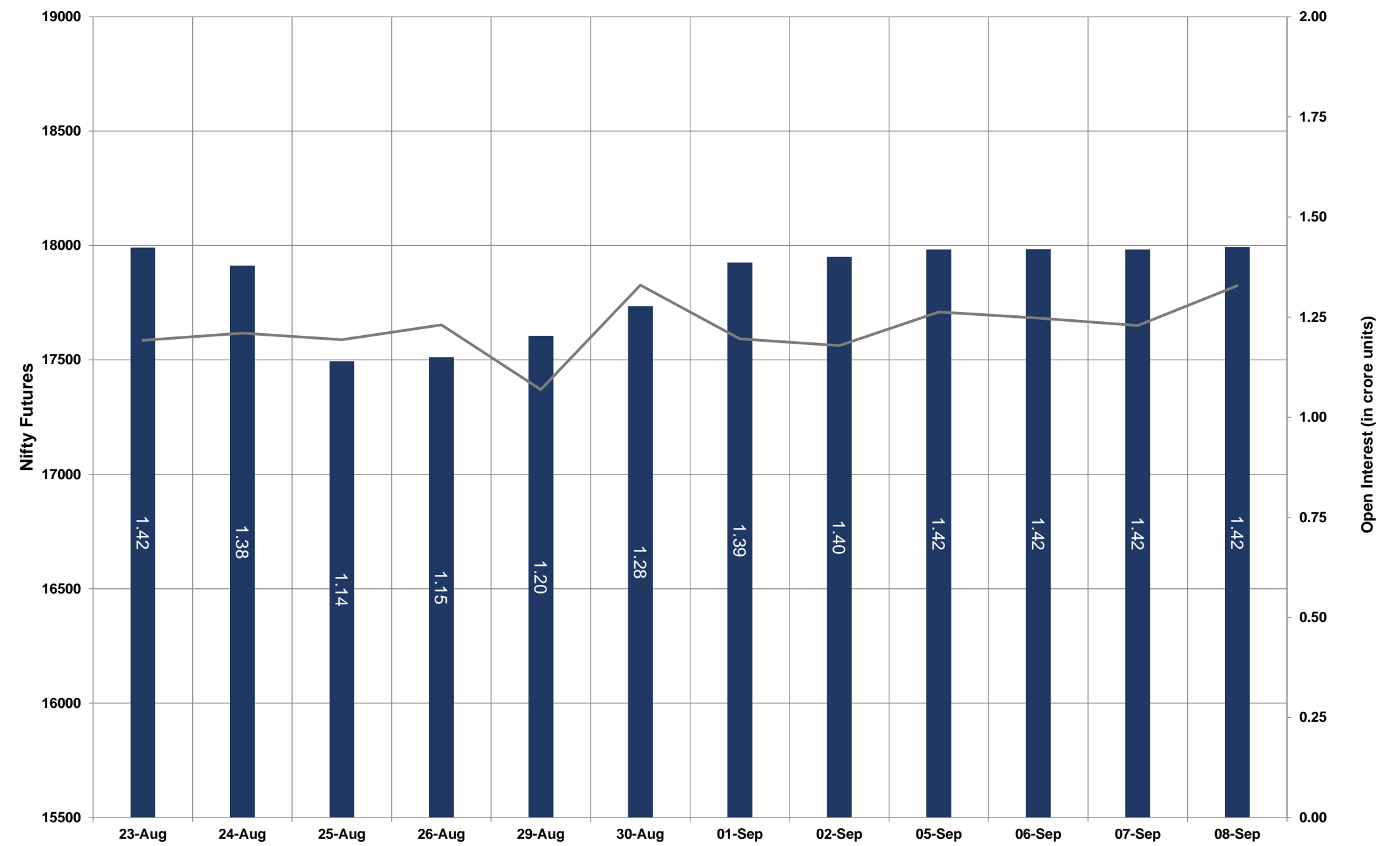


- Nifty Cash = **17798.75 (0.99%)**
- Resistance levels = **17850** and **17940**
- Support levels = **17680** and **17590**

TECHNICAL VIEWS



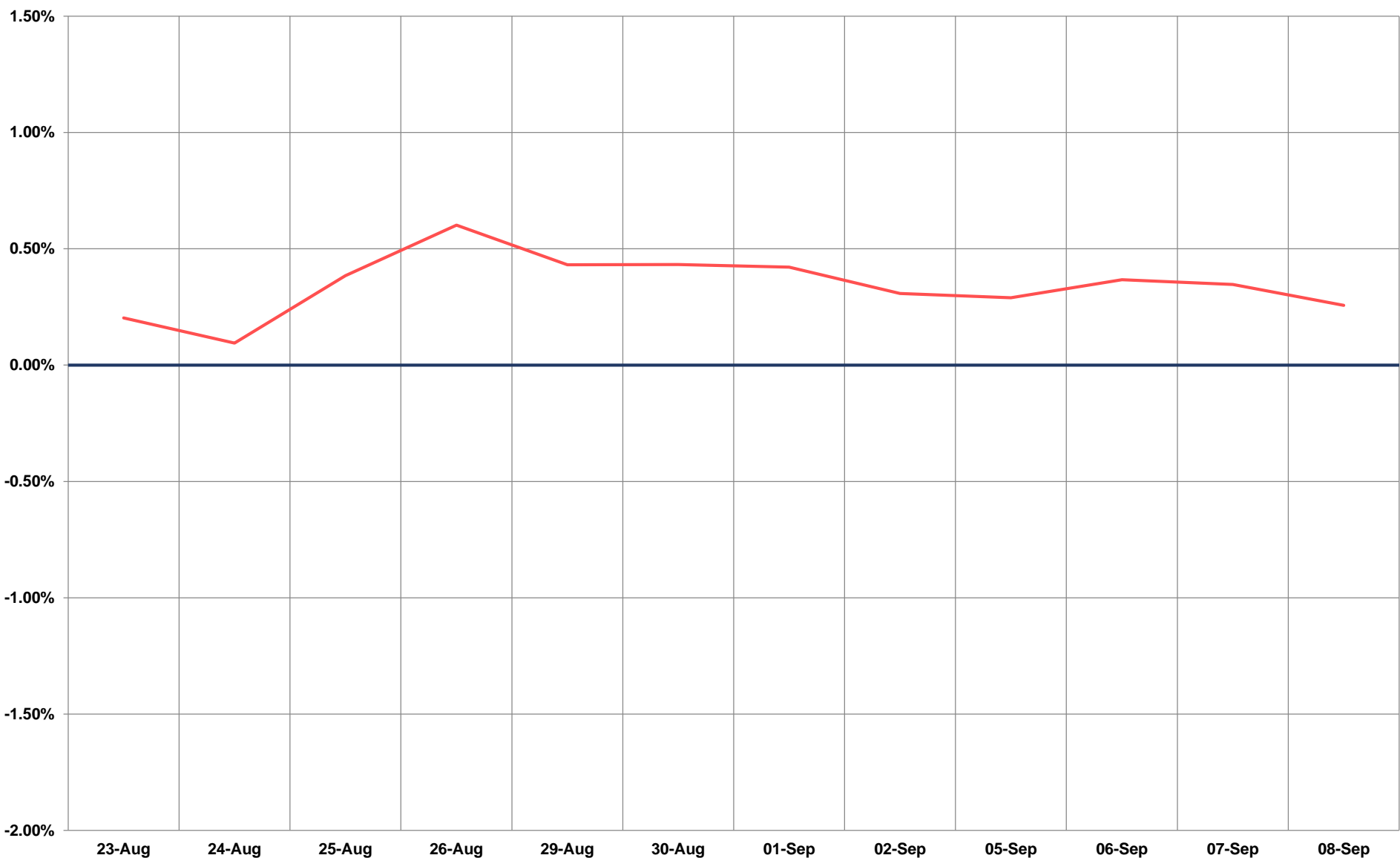
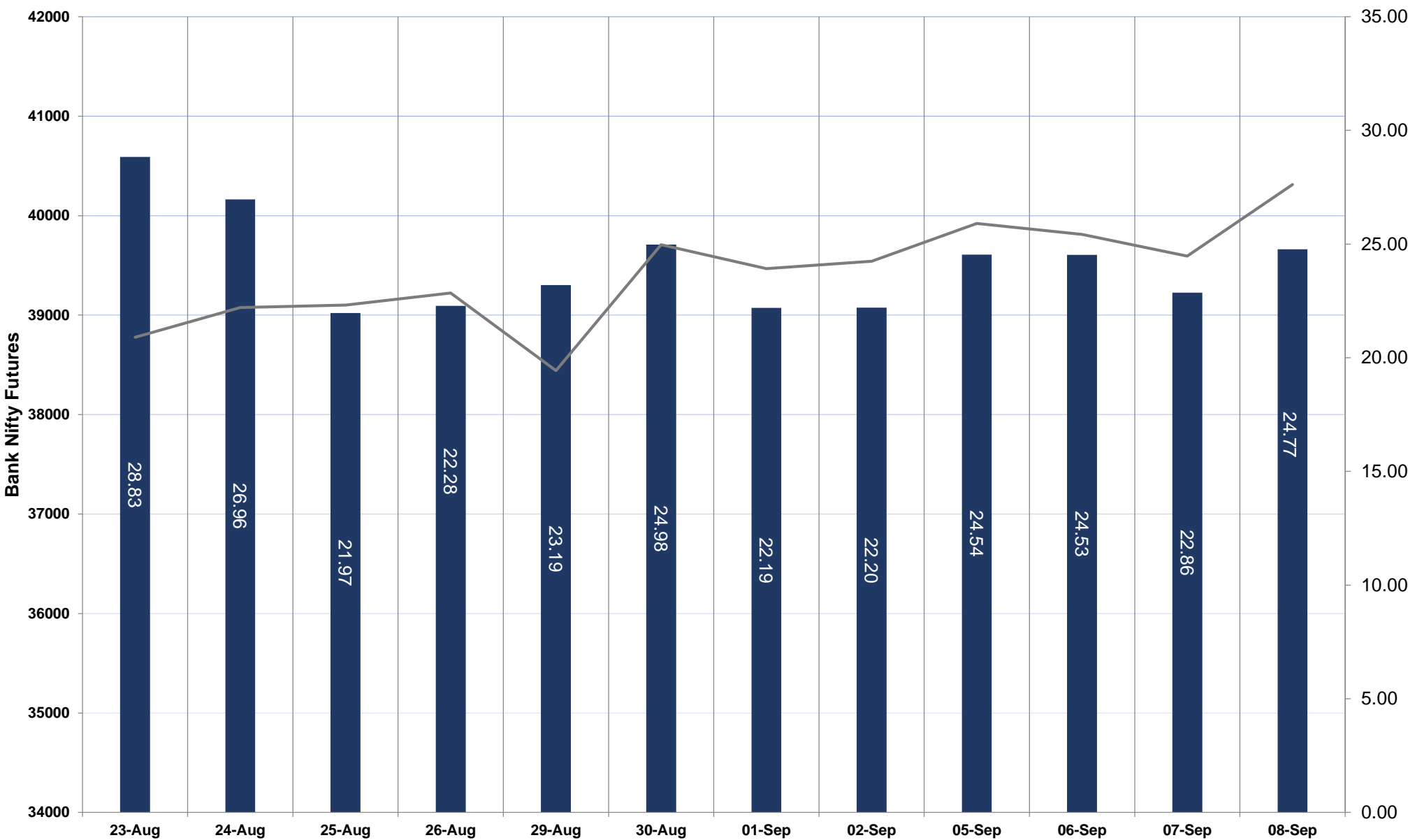
NIFTY FUTURES



TECHNICAL VIEWS



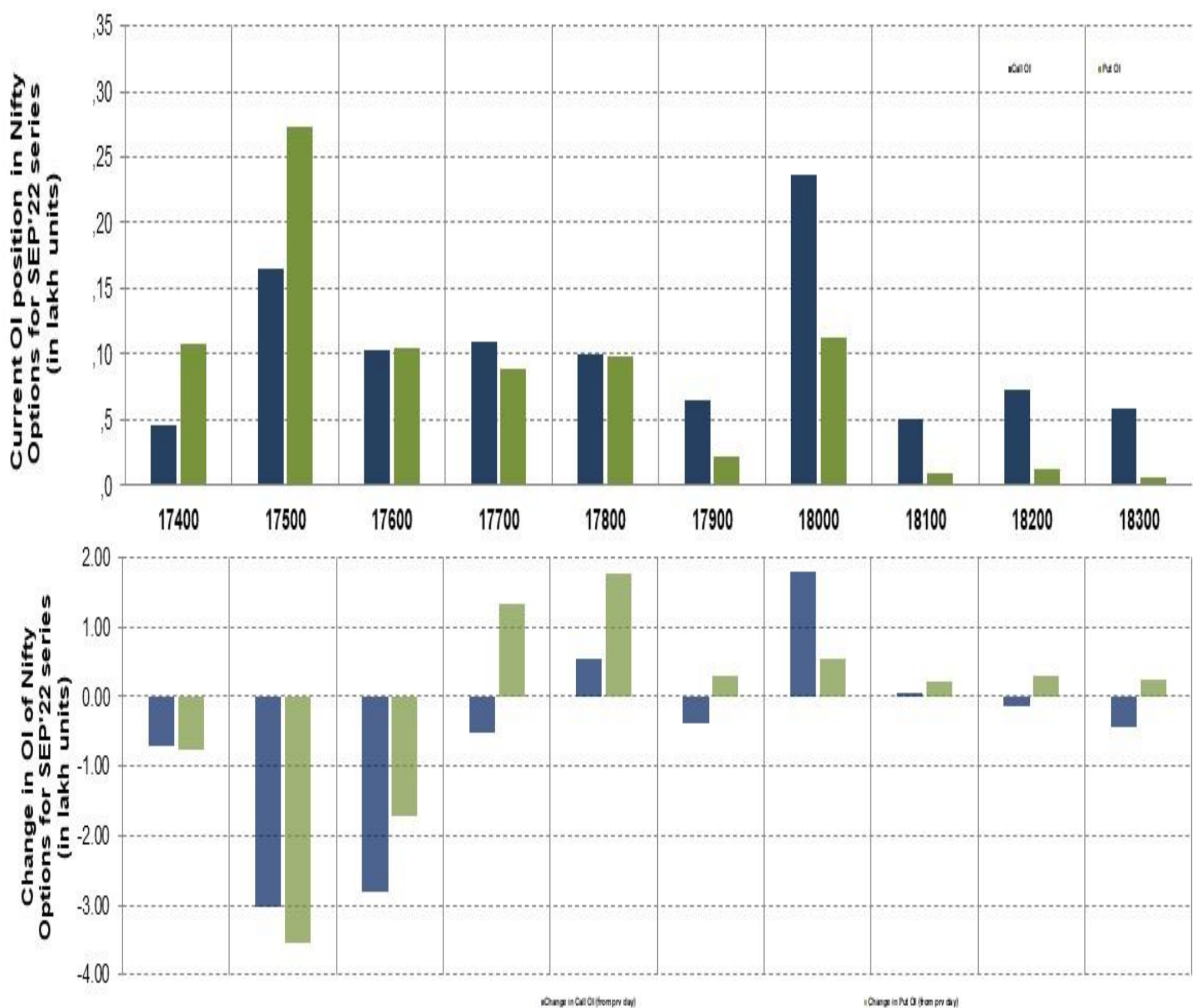
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of 0.28 million in Open Interests is **Strike Price of 17600**
- **Most Active Nifty Put** with an addition of 0.18 millions in Open Interests is **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **2.37 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **2.73 millions** for puts at **Strike Price of 17500**

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