



# MORNING MANTRA



Daily Derivatives & Market Report

SEP 09, 2022



Last trading day of the week ended on a higher note, with both Sensex and Nifty closing in green terrain. After a strong start, markets remained higher for the most part of the session, taking support with Finance Minister Nirmala Sitharaman's statement that India has ramped up the import of crude oil from Russia at discounted prices amid sanctions on Moscow as part of the country's inflation management. Adding more optimism, foreign institutional investors (FIIs) have net bought shares worth Rs 2,913.09 crore on September 8, as per provisional data available on the NSE.

Sentiments were positive, after Prime Minister Narendra Modi highlighted the efforts of the Central government for the welfare of the citizens, including the ones toward agriculture and rural households and said that it is the government's priority to support crores of farmers all across the nation at every step. Besides, the joint study conducted by both countries for the proposed Comprehensive Economic Partnership Agreement (CEPA) said that India's exports to Bangladesh may increase by additional \$10 billion in a time span of five years if both countries sign a free trade agreement (FTA).

However, in the second half of the trading session, markets cut gains, as the Centre for Monitoring Indian Economy said consumer sentiments in India deteriorated in August 2022 and in the first week of September, after having improved substantially in the previous month, with significant dip in urban sentiments. According to CMIE, the Index of Consumer Sentiments (ICS) shrunk by 0.5% in August, after having risen by an impressive 6.7% in July, and further by a 3.1% in the first week of September. Besides, India Ratings in its latest report has said that falling wage growth is emerging as a bigger worry in India as it leads to tepid demand and results in under-utilisation of capacity, further widening the output gap.

On the global front, European markets were trading higher, as investors digest the European Central Bank's jumbo rate hike ahead of a key EU meeting to discuss plans to tackle the region's energy crisis. Asian markets settled higher on Friday, after consumer prices in China were up 2.5 percent on year in August. That was shy of forecasts for 2.8 percent and down from 2.7 percent in July. On a monthly basis, inflation fell 0.1 percent versus expectations for an increase of 0.2 percent and slowing from a 0.5 percent gain in the previous month.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59793.14	104.92	0.18
NIFTY	17833.35	34.60	0.19
MIDCAP	25937.22	41.99	0.16
SMLCAP	29528.74	54.11	0.18
BSEFMC	16013.94	15.90	0.10
AUTO	30289.44	132.98	0.44
POWER	5157.60	-25.17	-0.49
REALTY	3743.15	-18.32	-0.49
BSE IT	29285.35	592.15	2.06
BANKEX	46288.97	232.60	0.51
OIL GAS	20034.31	1.91	0.01
METAL	19134.59	94.80	0.50
INDIA VIX	17.72	-0.59	-3.22

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1189	1107	50
BSE	1687	1756	128

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4693	4720	(1)
NSE CASH	58345	59198	(1)
NSE F&O	136520	143323	(5)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.29	4.14	1.35
SENSEX	23.19	3.42	1.19

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5606	6774	(1168)
FII	6853	4721	2132

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	2118.10	2243.46	(125)
Index Options	497944.30	489038.80	8906
Stock Futures	11986.76	12232.47	(246)
Stock Options	7803.00	8040.49	(237)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.11	1.26
BANK NIFTY	0.99	1.30

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	108.97	109.70	-0.67

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.169	7.135	0.48
USA	3.260	3.292	-0.97

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1714.62	3.97	0.23
Silver	18.78	0.22	1.20
Crude-Oil	86.15	2.61	3.12
Brent-Crude	92.42	3.27	3.67

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 SEP -22 USD-INR	79.70	-0.11	-0.13
28 SEP -22 EUR-INR	80.26	0.25	0.31
28 SEP -22 GBP-INR	92.42	0.23	0.25
28 SEP -22 JPY- INR	56.22	0.53	0.95

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17833	17708	17771	17848	17911	17988
SENSEX	59793	59364	59578	59849	60044	60335
NIFTY FUTURES	17860	17727	17793	17871	17938	18016
BANK NIFTY	40416	40055	40235	40461	40641	40866
CNX IT	28724	27846	28285	28567	29006	29288
CNX MIDCAP	32036	31772	31904	32059	32191	32345
CNX SMALLCAP	9936	9830	9883	9948	10001	10065
INDIA VIX	17.72	15.63	16.68	17.59	18.64	19.55

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

## SECURITIES BAN IN F&O TRADES FOR 12-09-2022

DELTACORP, AMBUJACEM

# TECHNICAL VIEWS



## NIFTY

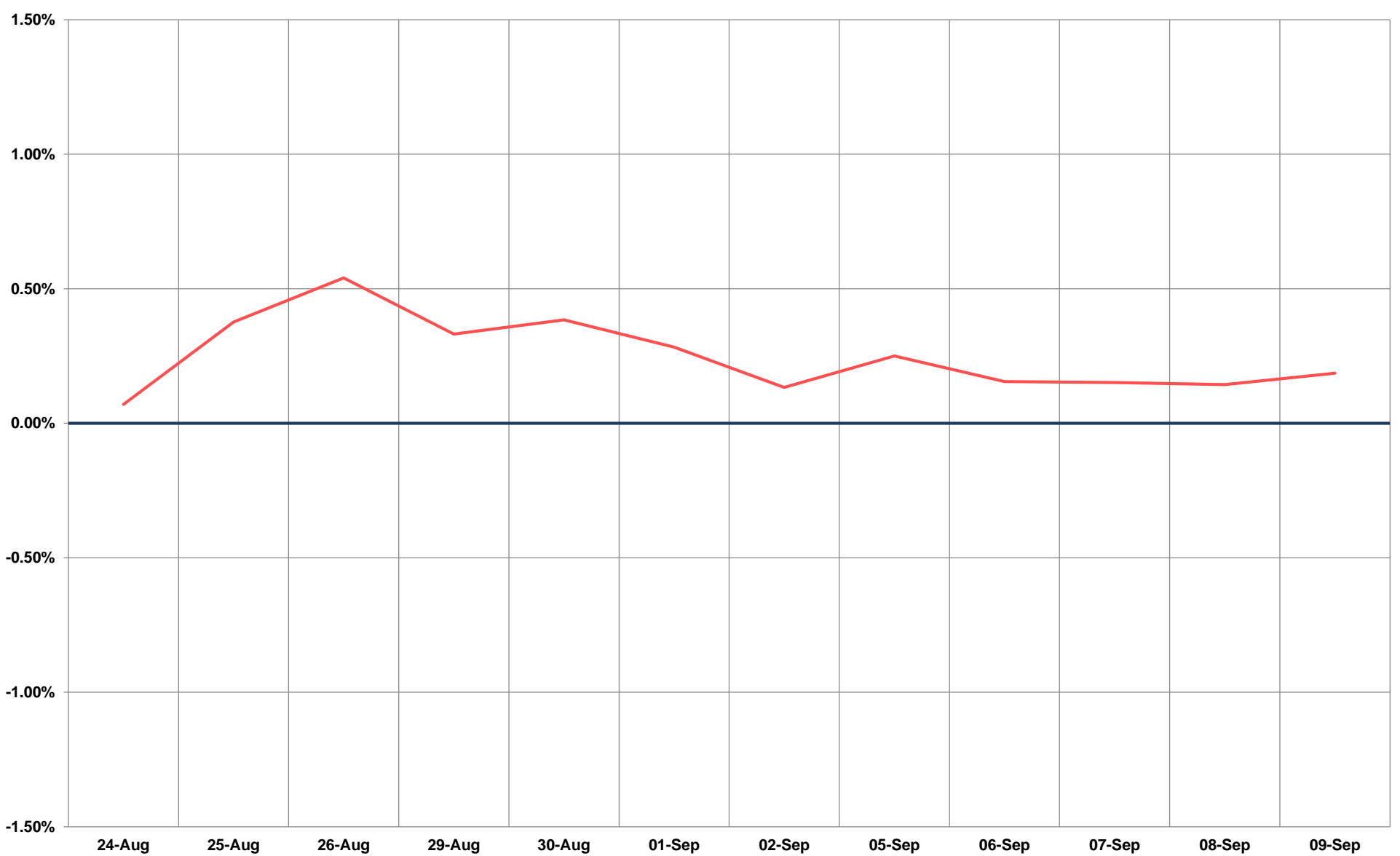
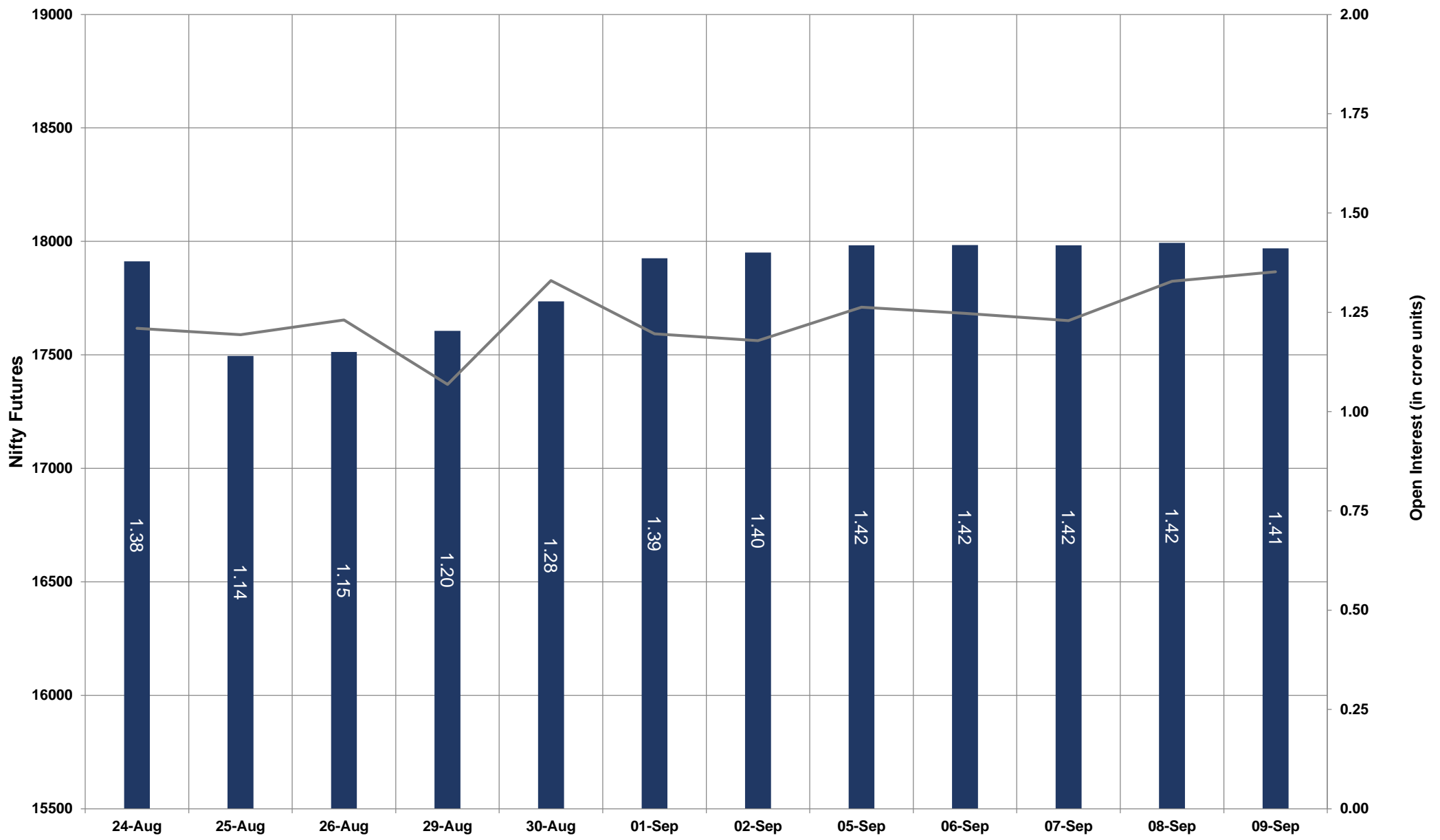


- Nifty Cash = **17833.35 (0.19%)**
- Resistance levels = **17850** and **17940**
- Support levels = **17680** and **17590**

# TECHNICAL VIEWS



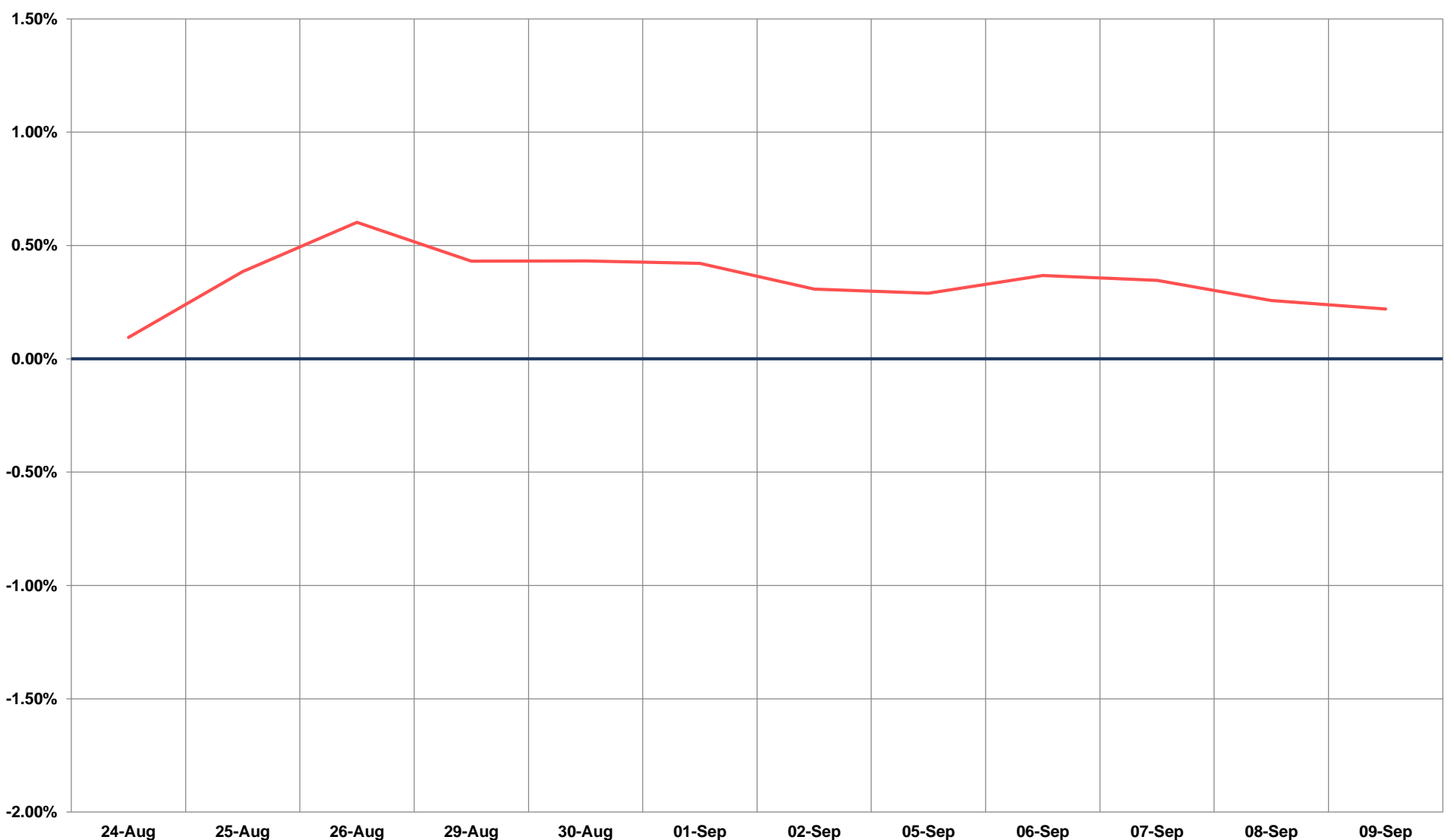
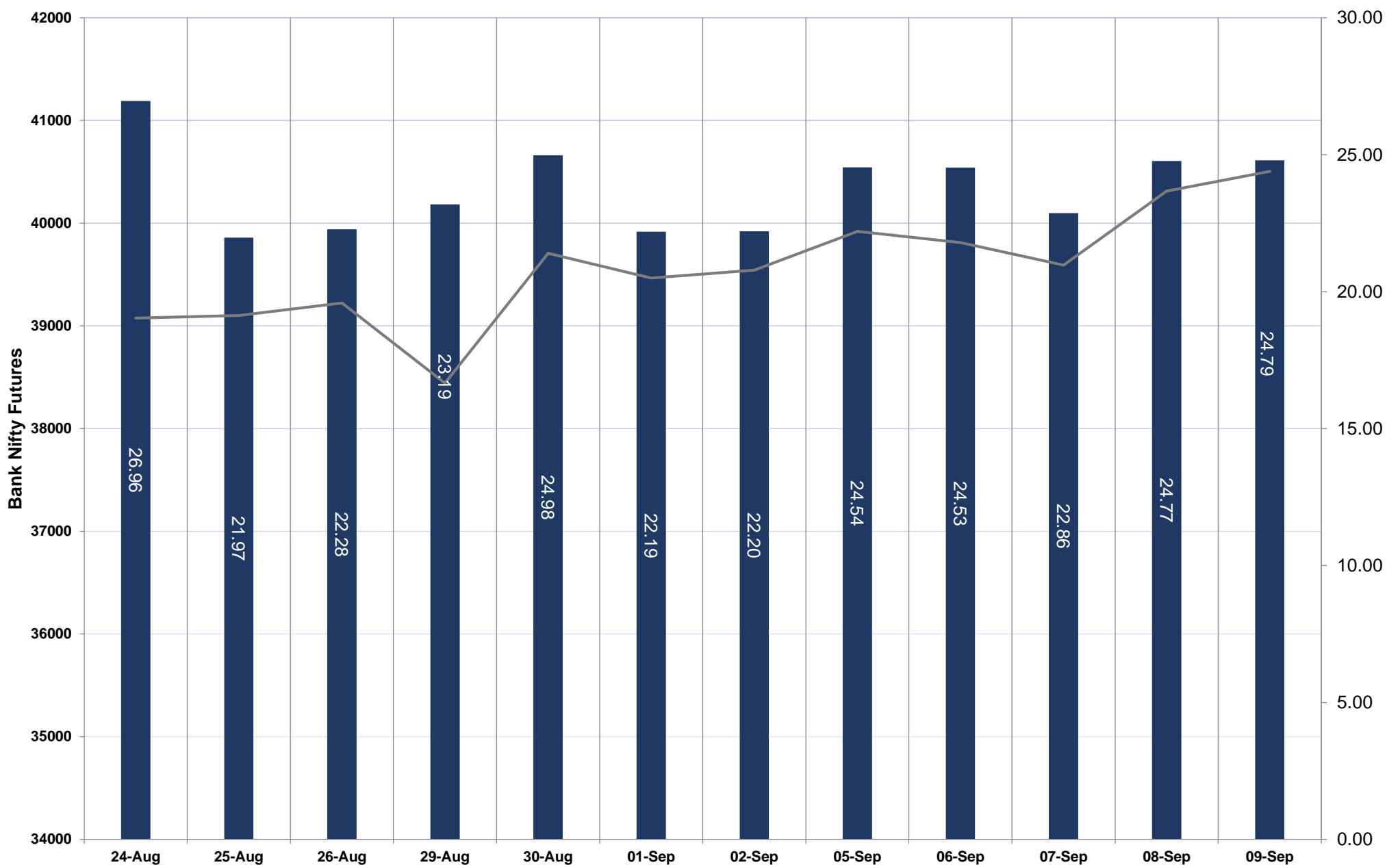
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

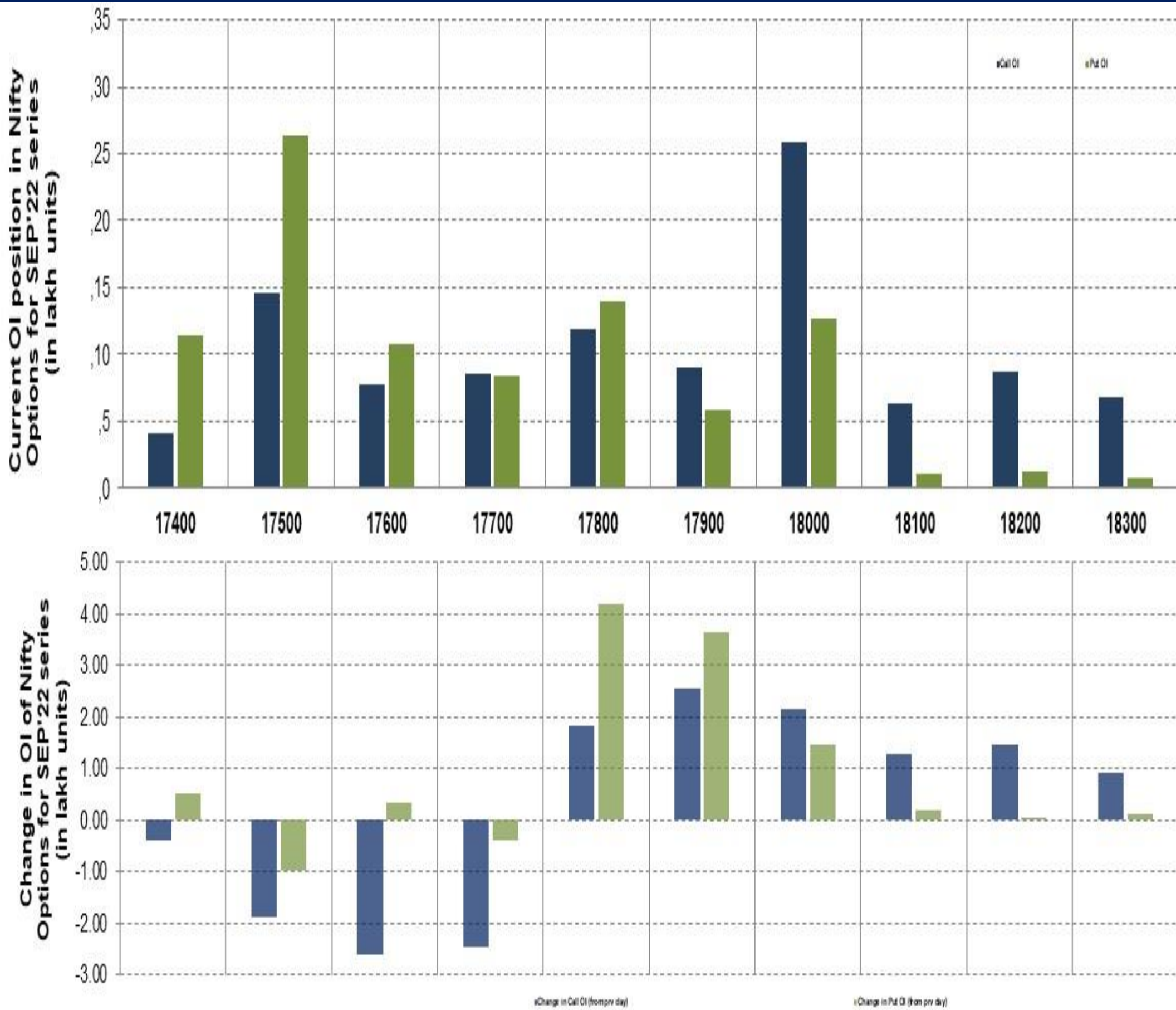




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of 0.25 million in Open Interests is **Strike Price of 17900**
- **Most Active Nifty Put** with an addition of 0.41 millions in Open Interests is **Strike Price of 17800**
- **Maximum Open Interest an outstanding** was **2.58 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **2.63 millions** for puts at **Strike Price of 17500**

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