



MORNING MANTRA



Daily Derivatives & Market Report

SEP 12, 2022



Indian equity benchmarks ended with notable gains on Monday. After a strong start, markets remained under a grip of bulls, as the data from Exim Bank showed that India's merchandise exports are expected to grow by 11.4 per cent to hit \$114.4 billion during the July-September quarter of the current financial year. Also, strong FIIs' flow supported the Indian markets. Foreign institutional investors (FIIs) have net-bought shares worth Rs 2,132.42 crore on September 9.

Adding more optimism, the Finance Ministry said the provisional gross direct tax collections for FY23 till September 8 stood at Rs 6.48 trillion, which is 35.5 per cent higher than the same period last year. Sentiments remained optimistic as Union Minister for Commerce and Industry Piyush Goyal said assessing the impact of the foundational changes and structural transformation that has happened in the last few years, the Confederation of Indian Industry (CII) estimated that India in 2047 will be a \$35-45 trillion economy, taking the country into the league of developed nations.

Firm trade continued over the Dalal Street till the end of the day. Domestic sentiments remained optimistic, after External Affairs Minister S Jaishankar has said that India has made powerful efforts to grow its economy and emerge as a higher-income country, expressing hope that it will be the fastest growing major economy in the world this year with at least 7 per cent growth despite the challenges posed by the Ukraine crisis. Traders took a note of reports that inter-ministerial consultations are progressing on revising the Wholesale Price Index (WPI) base year from 2011-12 to 2017-18.

On the global front, European markets were trading higher amidst an improved risk-on sentiment globally. Asian markets settled higher on Monday, as Malaysia's industrial production increased at a faster pace in July, driven by strong growth in the manufacturing, electricity and mining sector output. The data from the Department of Statistics showed that industrial production expanded 12.5 percent year-on-year in July, following a 12.1 percent increase in June. Production has been growing since September last year.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60115.13	321.99	0.54
NIFTY	17936.35	103.00	0.58
MIDCAP	26167.43	230.21	0.89
SMLCAP	29823.68	294.94	1.00
BSEFMC	16032.51	18.57	0.12
AUTO	30382.41	92.97	0.31
POWER	5204.07	46.47	0.90
REALTY	3826.63	83.48	2.23
BSE IT	29667.41	382.06	1.30
BANKEX	46468.97	180.00	0.39
OIL GAS	20160.68	126.37	0.63
METAL	19255.17	120.58	0.63
INDIA VIX	17.94	0.22	1.24

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1625	718	51
BSE	2165	1428	166

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4955	4693	6
NSE CASH	54415	58345	(7)
NSE F&O	116062	136520	(15)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.41	4.16	1.35
SENSEX	23.34	3.45	1.19

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6631	7522	(891)
FII	6566	4516	2050

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2500.51	1571.60	929
Index Options	166563.70	164768.02	1796
Stock Futures	10793.19	11226.78	(434)
Stock Options	6230.23	6235.92	(6)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.18	1.11
BANK NIFTY	1.07	0.99

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	108.26	108.79	-0.49

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.185	7.167	0.25
USA	3.306	3.321	-0.45

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1728.55	14.04	0.81
Silver	19.72	0.93	5.00
Crude-Oil	88.96	2.17	2.50
Brent-Crude	95.01	2.18	2.35

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 SEP -22 USD-INR	79.63	-0.07	-0.08
28 SEP -22 EUR-INR	80.75	0.45	0.56
28 SEP -22 GBP-INR	93.01	0.51	0.55
28 SEP -22 JPY- INR	55.93	-0.36	-0.65

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17936	17844	17890	17935	17982	18027
SENSEX	60115	59732	59923	60104	60296	60476
NIFTY FUTURES	17953	17798	17876	17950	18028	18102
BANK NIFTY	40574	40239	40406	40546	40713	40853
CNX IT	29131	28756	28943	29120	29308	29484
CNX MIDCAP	32345	32059	32202	32292	32436	32526
CNX SMALLCAP	10068	9969	10019	10049	10099	10130
INDIA VIX	17.94	15.58	16.76	17.57	18.75	19.56

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	Sell	Sell	Sell

SECURITIES BAN IN F&O TRADES FOR 13-09-2022

DELTACORP, AMBUJACEM, IBULHSGFIN

TECHNICAL VIEWS



NIFTY

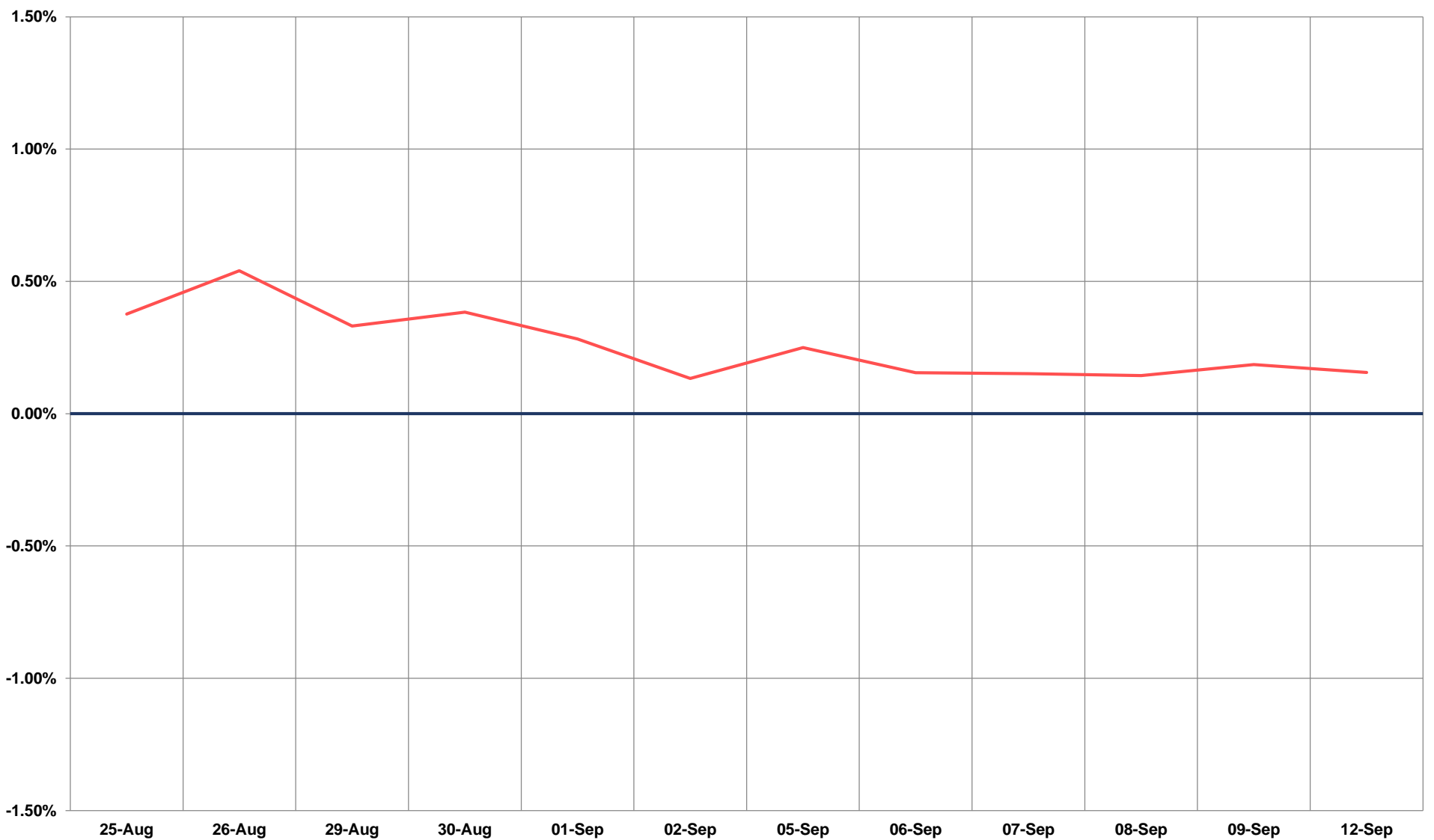
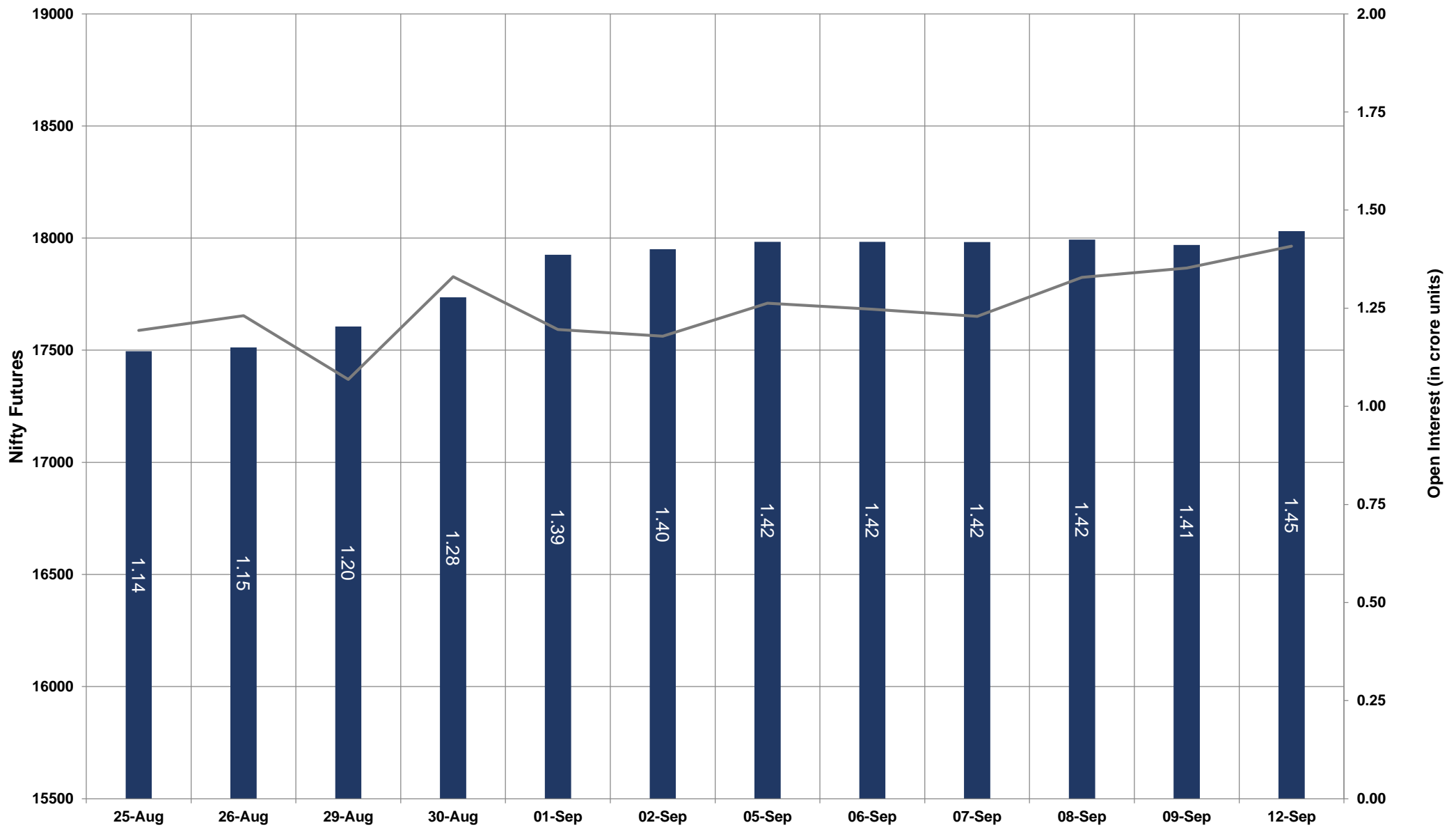


- Nifty Cash = **17936.35 (0.58%)**
- Resistance levels = **18080** and **18200**
- Support levels = **17800** and **17720**

TECHNICAL VIEWS



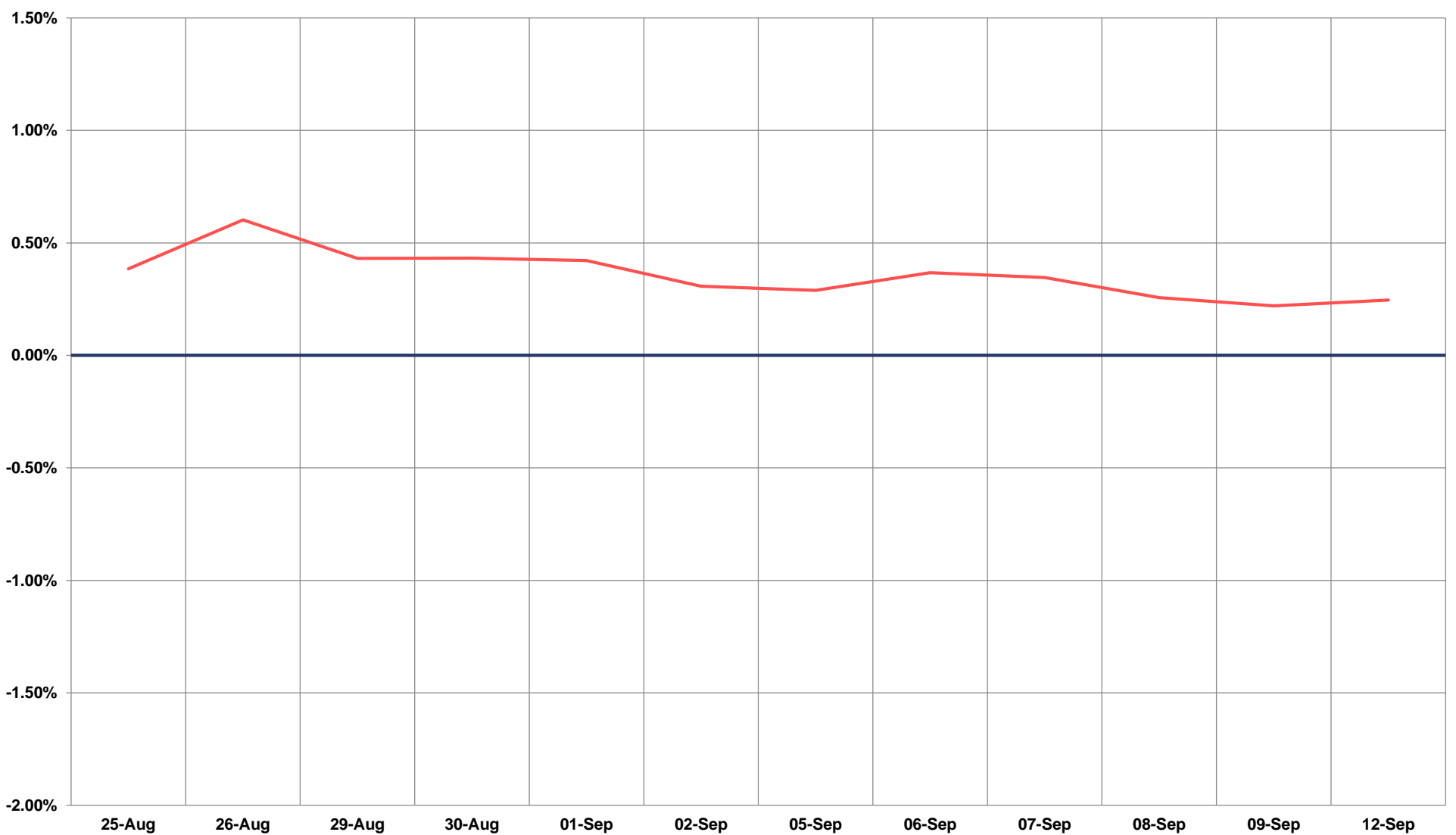
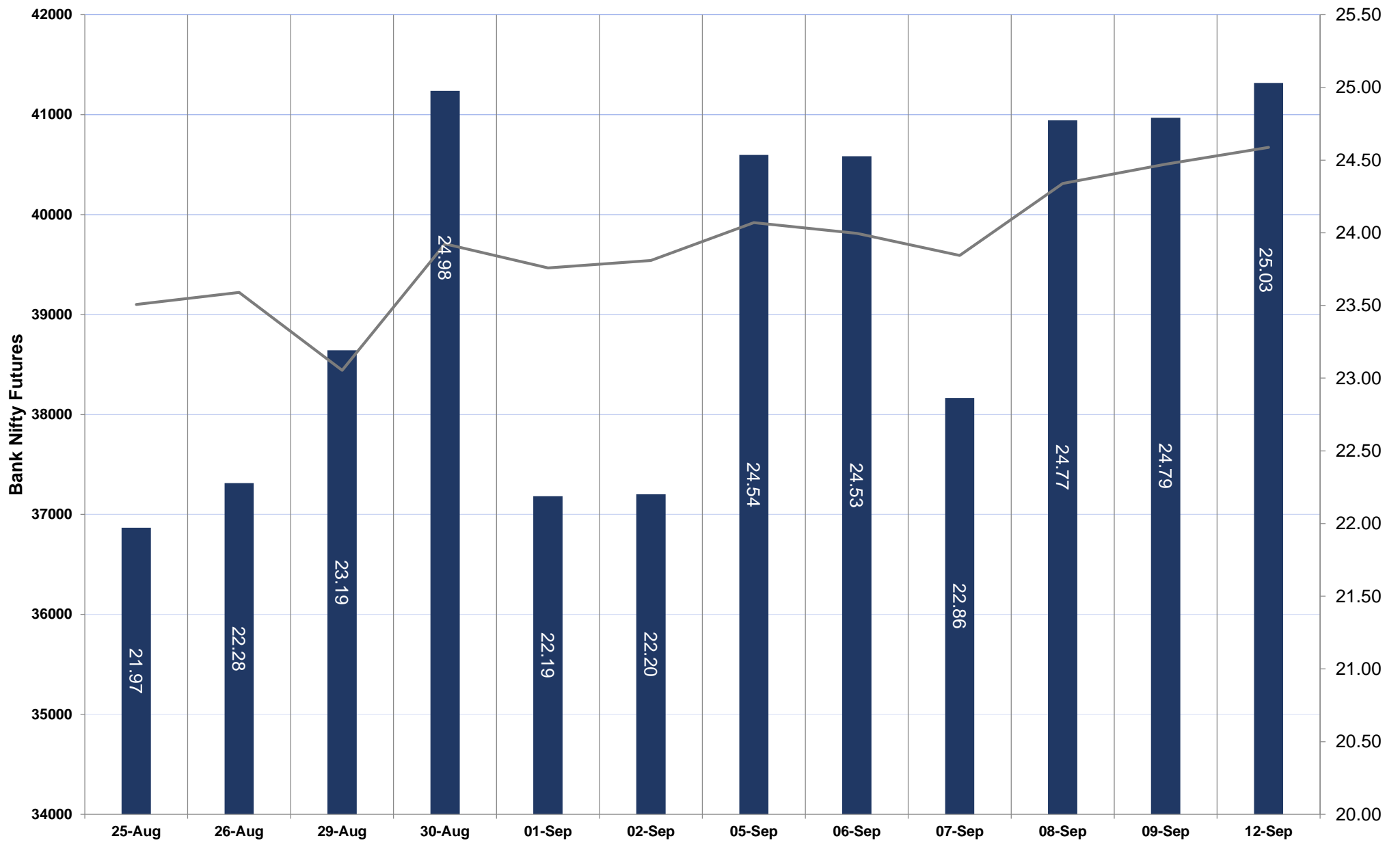
NIFTY FUTURES



TECHNICAL VIEWS



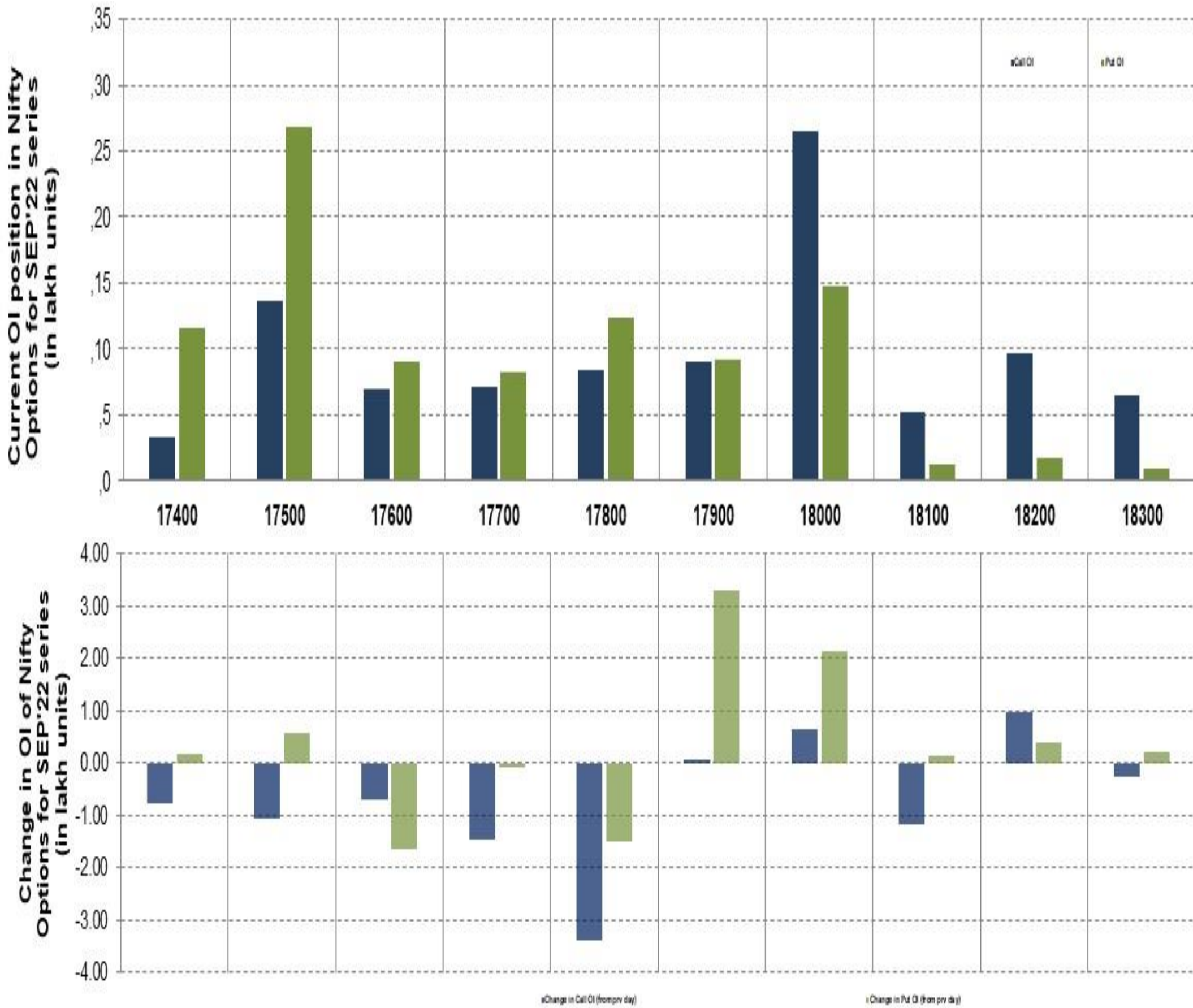
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of 0.38 million in Open Interests is **Strike Price of 17800**
- **Most Active Nifty Put** with an addition of 0.32 millions in Open Interests is **Strike Price of 17900**
- **Maximum Open Interest an outstanding** was **2.65 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **2.68 millions** for puts at **Strike Price of 17500**

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