



MORNING MANTRA



Daily Derivatives & Market Report

SEP 13, 2022



Indian equity benchmarks continued gaining momentum on Tuesday's trading session, with both Sensex and Nifty ending on a strong note. The start of the trading day was in green, as commerce and industry minister Piyush Goyal said Indian rupee has shown more resilience than most of the other currencies in recent years and the compounded average growth rate of depreciation is lower as compared to pre-2014. Some support also came in as India's agricultural and processed food products exports rose by 30% to \$9.6 billion during April-July this fiscal.

Bulls held a tight grip over the Dalal Street till the end, as domestic sentiments remained positive, amid reports that there are demands to extend production linked incentive (PLI) scheme to more sectors such as certain electronic components, pharma and medical devices, and discussions are underway in the government on these proposals. Discussions are also going on to bring PLI scheme for toys, furniture, bicycles and containers. Besides, foreign fund inflows aided sentiments in markets. As per data available on the NSE, FIIs net bought shares worth Rs 2,049.65 crore on September 12.

Traders paid no heed towards report stating that the Reserve Bank of India may raise interest rates by another 50 basis points this month after data showed inflation rose further above the central bank's tolerance limit in August. The street also overlooked report stating that India industrial output growth weakens in July. Industrial production logged an annual growth of 2.4 percent in July, much weaker than June's 12.7 percent expansion and the 4.3 percent expected increase.

On the global front, European markets were trading higher with Aveva jumping on a report that France's Schneider was nearing a deal to buy out the company. Asian markets settled mostly higher on Tuesday, following the broadly positive cues from global markets overnight, as traders remain cautious while they await the release of the U.S. inflation data later in the day for more clues about the Fed's interest rate move at the upcoming policy meeting later this month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60571.08	455.95	0.76
NIFTY	18070.05	133.70	0.75
MIDCAP	26252.08	84.65	0.32
SMLCAP	29893.97	70.29	0.24
BSEFMC	16156.42	123.91	0.77
AUTO	30373.06	-9.35	-0.03
POWER	5217.14	13.07	0.25
REALTY	3818.46	-8.17	-0.21
BSE IT	29714.97	47.56	0.16
BANKEX	46771.72	302.75	0.65
OIL GAS	20095.74	-64.94	-0.32
METAL	19398.07	142.90	0.74
INDIA VIX	17.47	-0.47	-2.62

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1377	922	47
BSE	1867	1630	103

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	7432	4955	50
NSE CASH	61376	54415	13
NSE F&O	119223	116062	3

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.57	4.19	1.34
SENSEX	23.63	3.49	1.18

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6259	7527	(1268)
FII	10873	8916	1957

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4745.03	1808.78	2936
Index Options	179808.29	182042.55	(2234)
Stock Futures	10816.17	12060.88	(1245)
Stock Options	6969.77	7168.59	(199)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.39	1.18
BANK NIFTY	1.20	1.07

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	109.17	108.33	0.78

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.109	7.181	-1.00
USA	3.441	3.362	2.35

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1706.42	-19.09	-1.12
Silver	19.62	-0.21	-1.11
Crude-Oil	88.44	0.66	0.75
Brent-Crude	94.17	0.16	0.17

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 SEP -22 USD-INR	79.25	-0.37	-0.47
28 SEP -22 EUR-INR	80.73	-0.01	-0.01
28 SEP -22 GBP-INR	93.00	-0.02	-0.02
28 SEP -22 JPY- INR	55.94	0.01	0.01

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18070	17985	18028	18058	18100	18131
SENSEX	60571	60275	60423	60529	60677	60783
NIFTY FUTURES	18108	17997	18052	18088	18143	18179
BANK NIFTY	40873	40613	40743	40824	40954	41034
CNX IT	29117	28892	29005	29175	29287	29457
CNX MIDCAP	32399	32211	32305	32454	32548	32697
CNX SMALLCAP	10084	10023	10054	10099	10130	10175
INDIA VIX	17.47	16.34	16.91	17.42	17.99	18.50

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 14-09-2022

DELTACORP, AMBUJACEM, IBULHSGFIN

TECHNICAL VIEWS



NIFTY

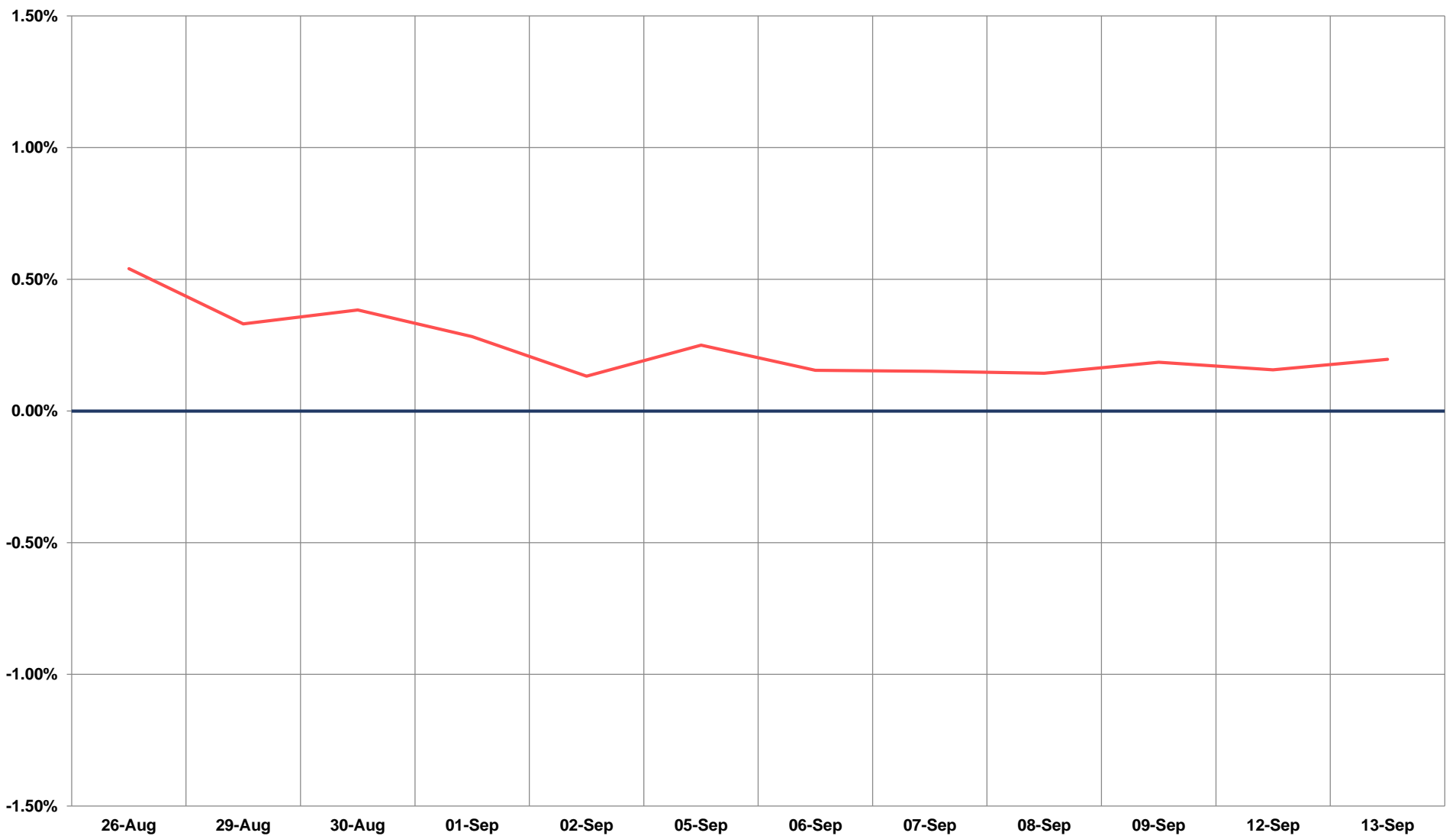
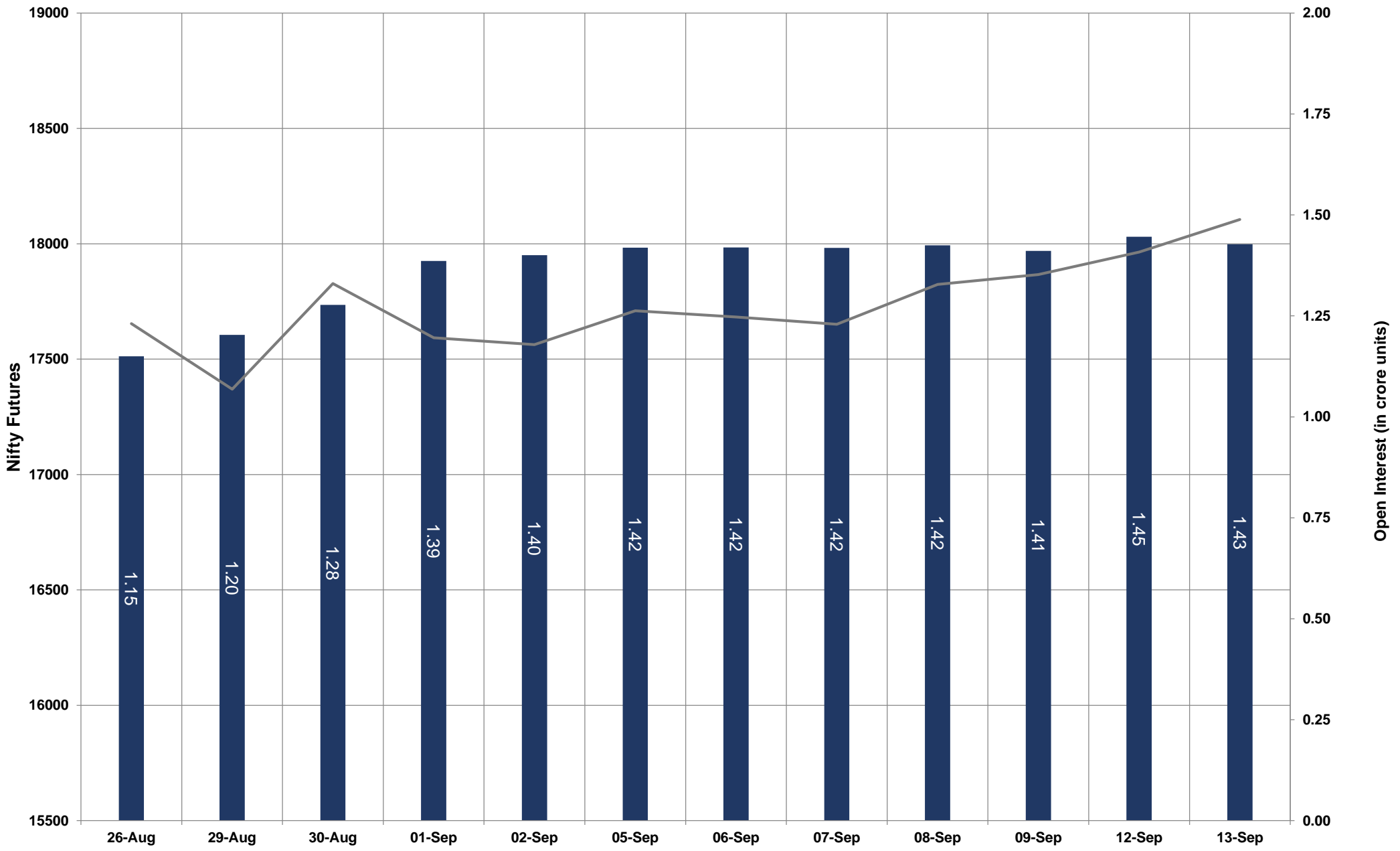


- Nifty Cash = **18070.05 (0.75%)**
- Resistance levels = **18200** and **18320**
- Support levels = **17960** and **17870**

TECHNICAL VIEWS



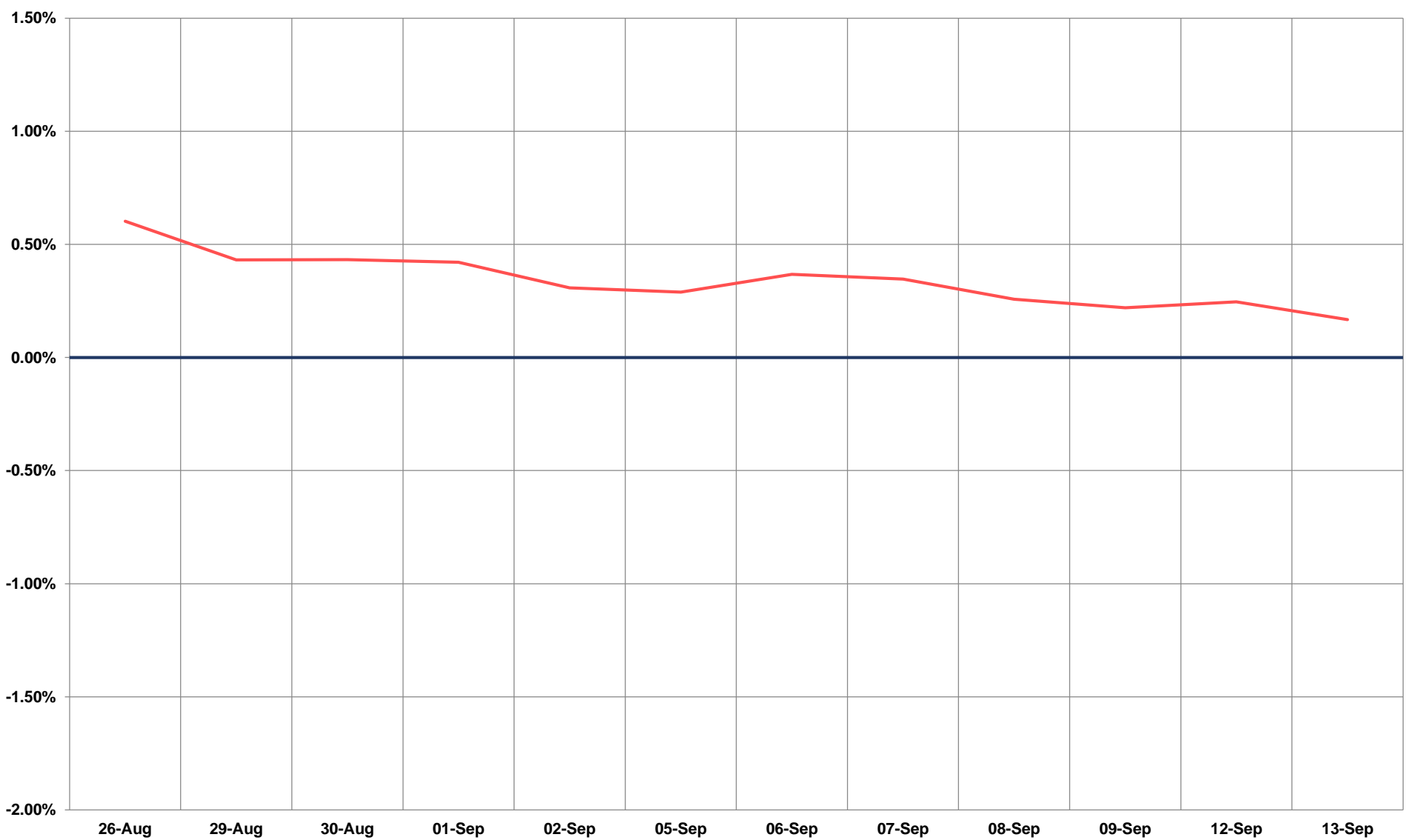
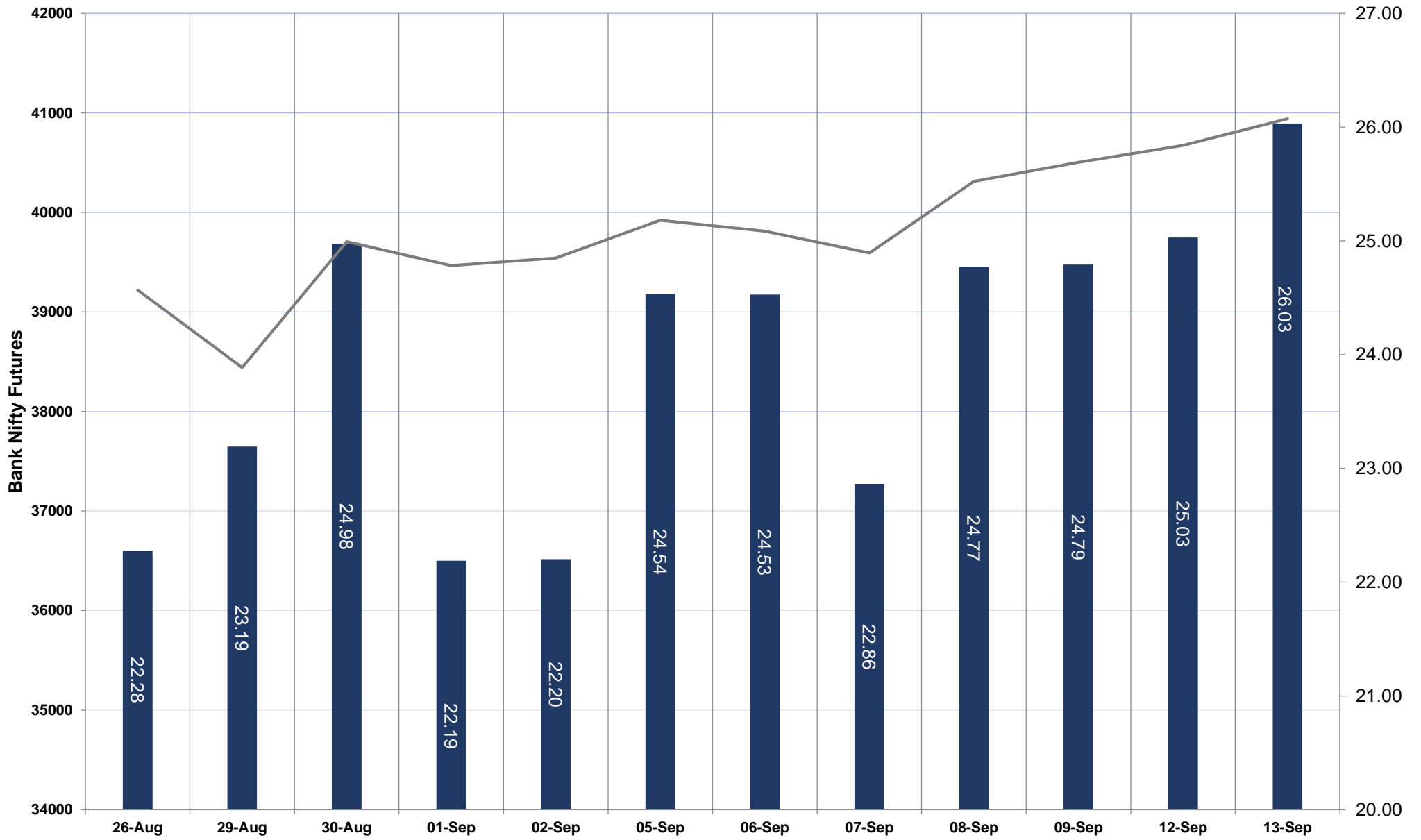
NIFTY FUTURES



TECHNICAL VIEWS



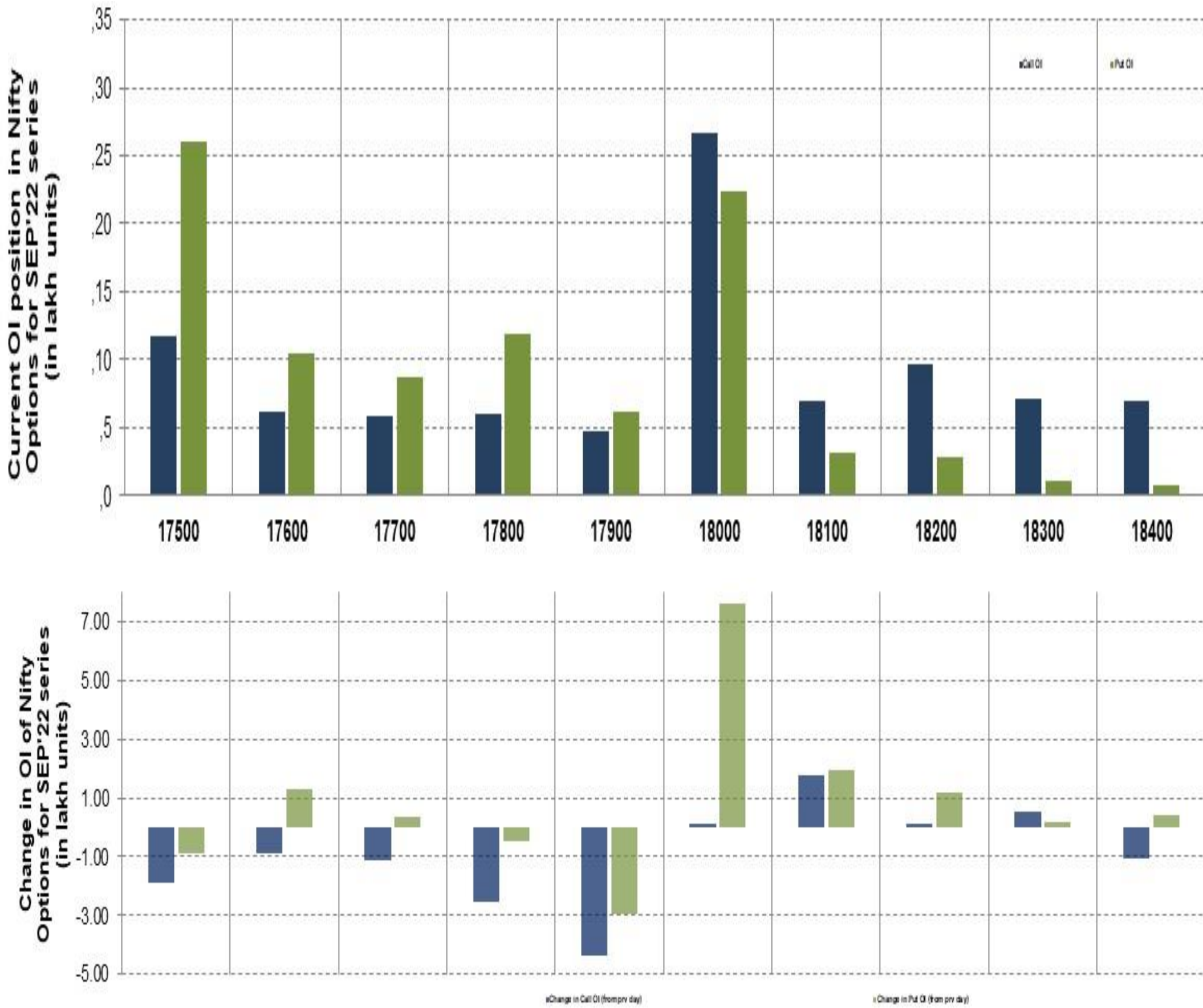
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of 0.43 million in Open Interests is **Strike Price of 17900**
- **Most Active Nifty Put** with an addition of 0.76 millions in Open Interests is **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **2.66 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **2.59 millions** for puts at **Strike Price of 17500**

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