



MORNING MANTRA



Daily Derivatives & Market Report

SEP 14, 2022



Wednesday's trading session ended in red, with both Sensex and Nifty closing lower. The start of the day was in deep red, as OECD said India's gross domestic product (GDP) in the June quarter contracted 1.4 per cent quarter-on-quarter, when adjusted for seasonality, and was the second worst performance among the G20 countries - the first being China. Some cautiousness came in as a private report that investments by private equity and venture capital funds plummeted 80 per cent to \$2.2 billion in August, a 19-month low. Key indices remained weak during the entire day, as traders got cautious, amid a report stating that investors' wealth eroded by more than Rs 2.21 lakh crore in early trade on Wednesday, with the market witnessing a selling-off amid prospects of aggressive rate hikes by the US Federal Reserve to tackle high inflation, and sluggish global trends.

However, in the second half of the trading session, markets staged recovery, after India's inflation based on wholesale price index (WPI) eased to 12.41% in the month of August 2022 as against 13.93% in July 2022. Inflation in August is primarily contributed by rise in prices of mineral oils, food articles, crude petroleum & natural gas, basic metals, chemicals & chemical products, electricity, food products etc. as compared to the corresponding month of the previous year. Traders took a note of Finance Minister Nirmala Sitharaman's statement that many countries have evinced interest for bilateral trade in the rupee after the RBI announced a mechanism recently.

On the global front, European markets were trading mostly in red as traders lean toward another 75-basis-point rate hike at next week's FOMC meeting. Asian markets settled lower on Wednesday, following the broadly negative cues from global markets overnight, after hotter-than-expected U.S. inflation data raised concerns the Fed will even more aggressively hike interest rate at its upcoming policy meeting next week and triggered heavy selling at several counters from across various sectors.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60346.97	-224.11	-0.37
NIFTY	18003.75	-66.30	-0.37
MIDCAP	26225.31	-26.77	-0.10
SMLCAP	29892.37	-1.60	-0.01
BSEFMC	16114.90	-41.52	-0.26
AUTO	30280.89	-92.17	-0.30
POWER	5221.84	4.70	0.09
REALTY	3792.76	-25.70	-0.67
BSE IT	28738.91	-976.06	-3.28
BANKEX	47371.94	600.22	1.28
OIL GAS	19915.60	-180.14	-0.90
METAL	19769.27	371.20	1.91
INDIA VIX	18.28	0.81	4.64

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1119	1169	35
BSE	1685	1789	137

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5651	7432	(24)
NSE CASH	73674	61376	20
NSE F&O	194203	119223	63

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.49	4.18	1.34
SENSEX	23.38	3.45	1.19

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8468	8281	188
FII	7917	9315	(1398)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3842.37	5872.52	(2030)
Index Options	1223196.67	1222215.36	981
Stock Futures	13145.14	14885.68	(1741)
Stock Options	11589.00	11768.19	(179)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.21	1.39
BANK NIFTY	1.44	1.20

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	109.35	109.81	-0.41

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.156	7.108	0.68
USA	3.435	3.423	0.36

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1705.72	3.58	0.21
Silver	19.59	0.23	1.24
Crude-Oil	87.55	0.24	0.27
Brent-Crude	93.42	0.24	0.26

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 SEP -22 USD-INR	79.62	0.36	0.46
28 SEP -22 EUR-INR	79.65	-1.07	-1.33
28 SEP -22 GBP-INR	92.05	-0.95	-1.02
28 SEP -22 JPY- INR	55.68	-0.24	-0.43

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18004	17635	17819	17955	18140	18276
SENSEX	60347	58906	59626	60138	60858	61370
NIFTY FUTURES	18018	17691	17855	17982	18146	18273
BANK NIFTY	41405	39769	40587	41107	41925	42445
CNX IT	28138	27910	28024	28154	28268	28398
CNX MIDCAP	32292	31744	32018	32202	32476	32660
CNX SMALLCAP	10077	9849	9963	10034	10148	10218
INDIA VIX	18.28	16.73	17.50	18.04	18.81	19.35

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

SECURITIES BAN IN F&O TRADES FOR 15-09-2022

DELTACORP, IBULHSGFIN, RBLBANK

TECHNICAL VIEWS



NIFTY

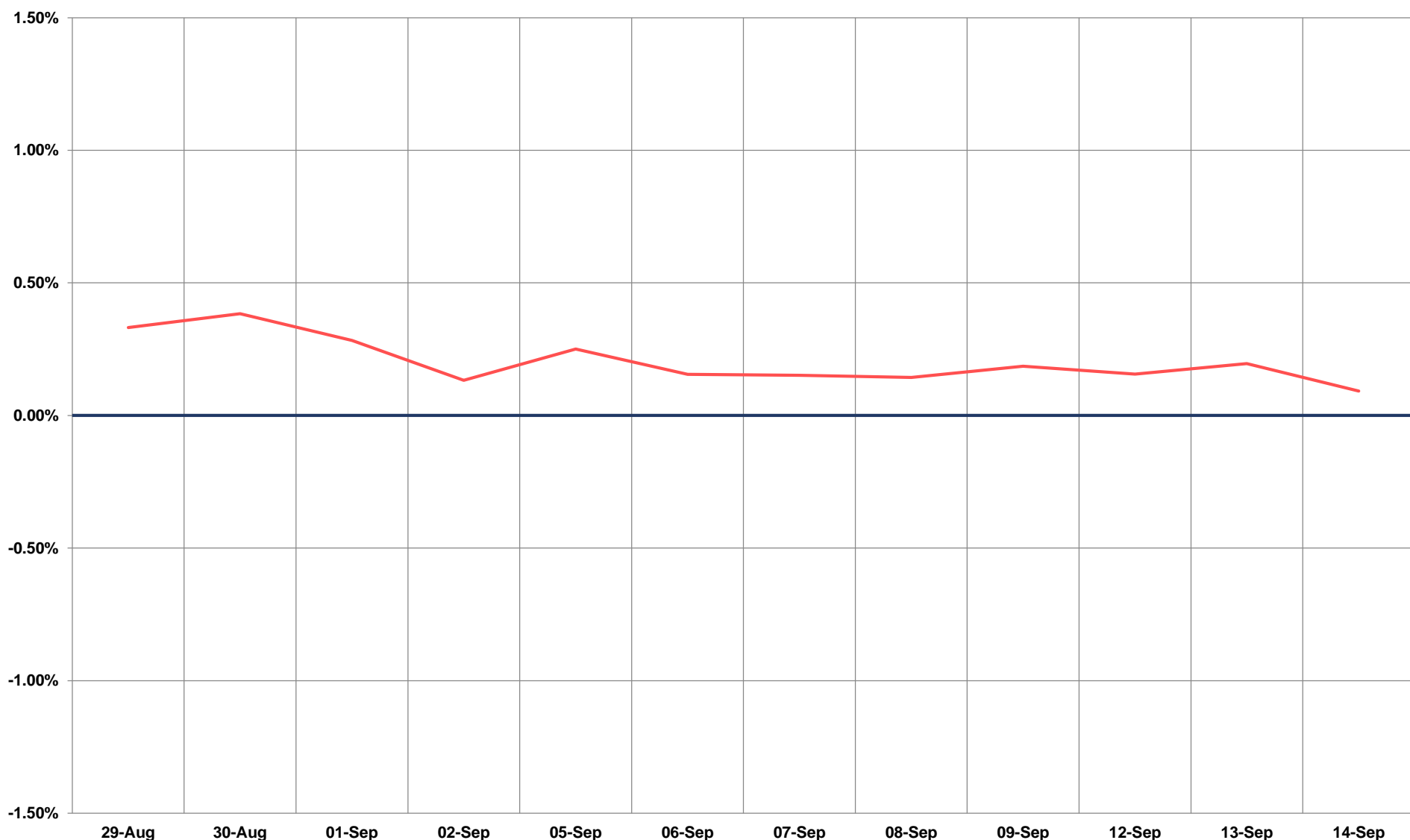
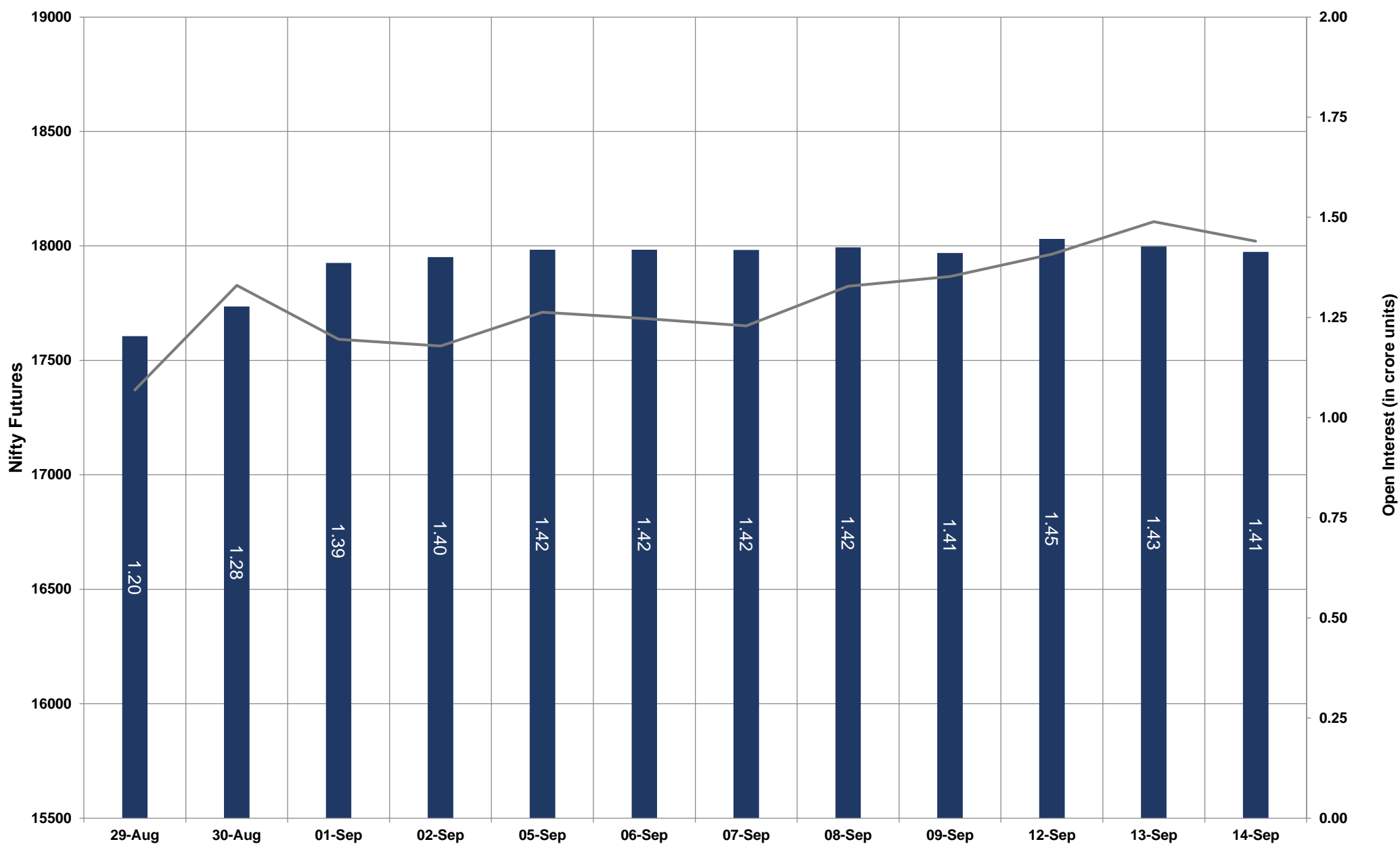


- Nifty Cash = **18003.75 (-0.37%)**
- Resistance levels = **18080** and **18200**
- Support levels = **17920** and **17840**

TECHNICAL VIEWS



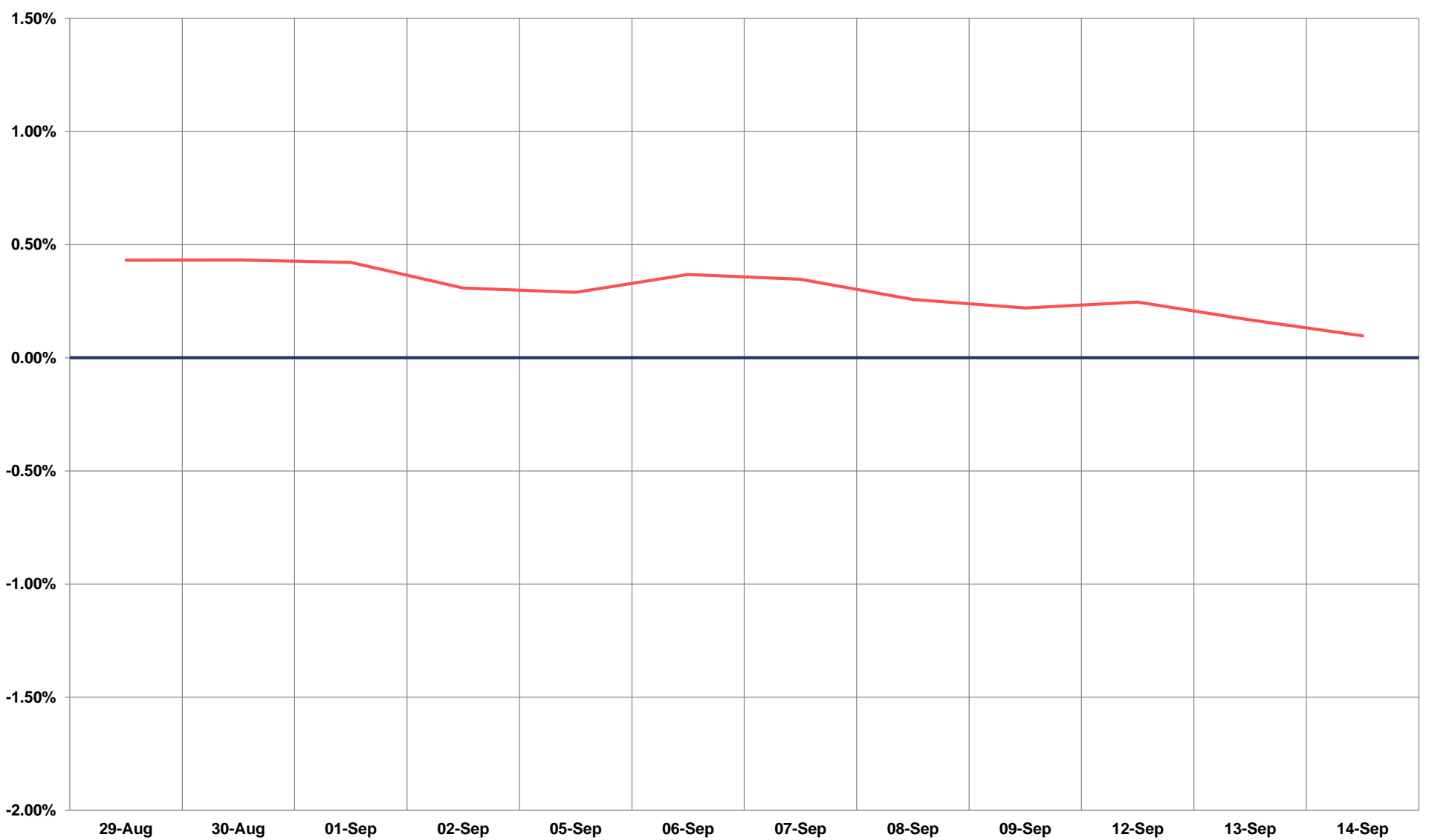
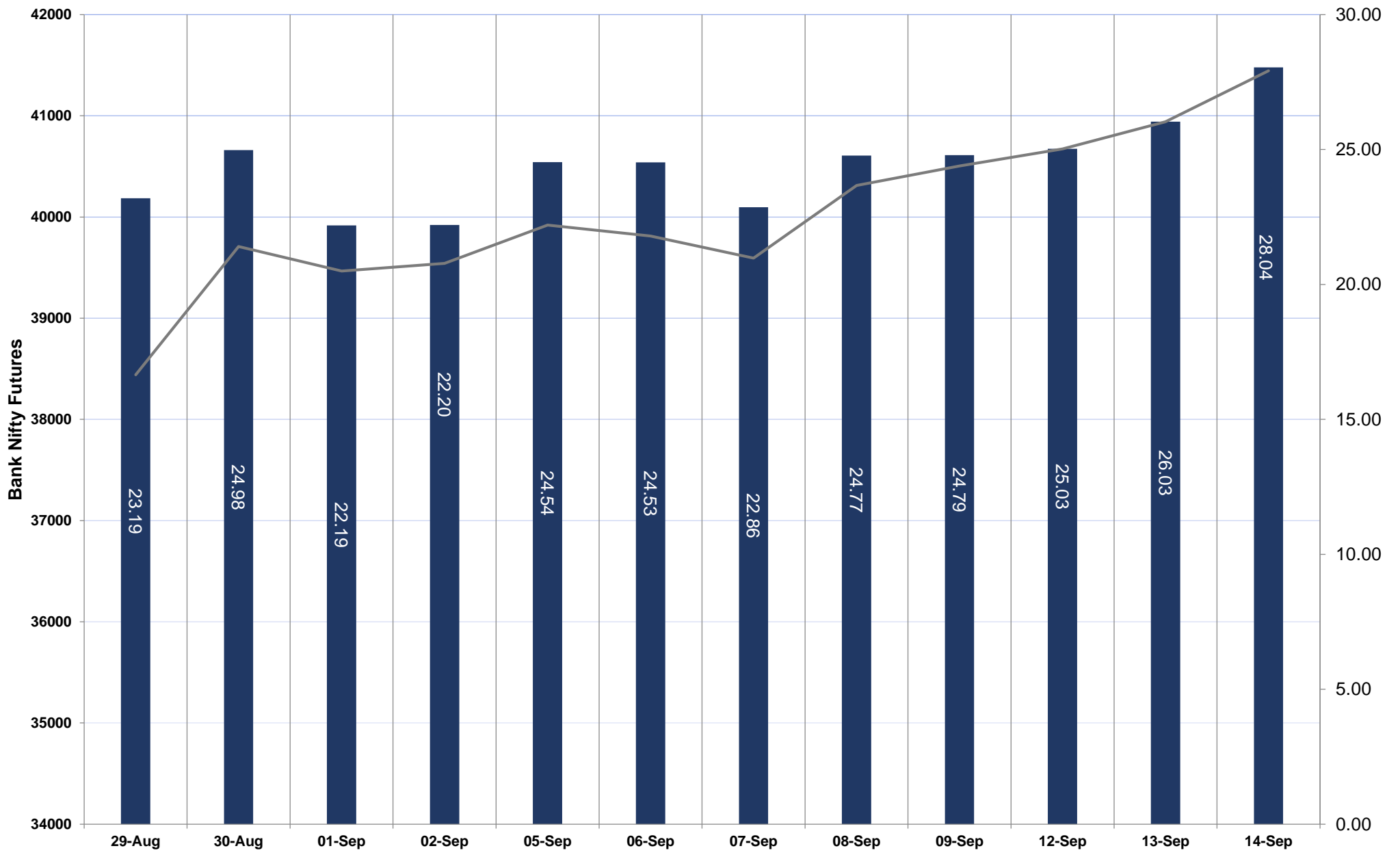
NIFTY FUTURES



TECHNICAL VIEWS



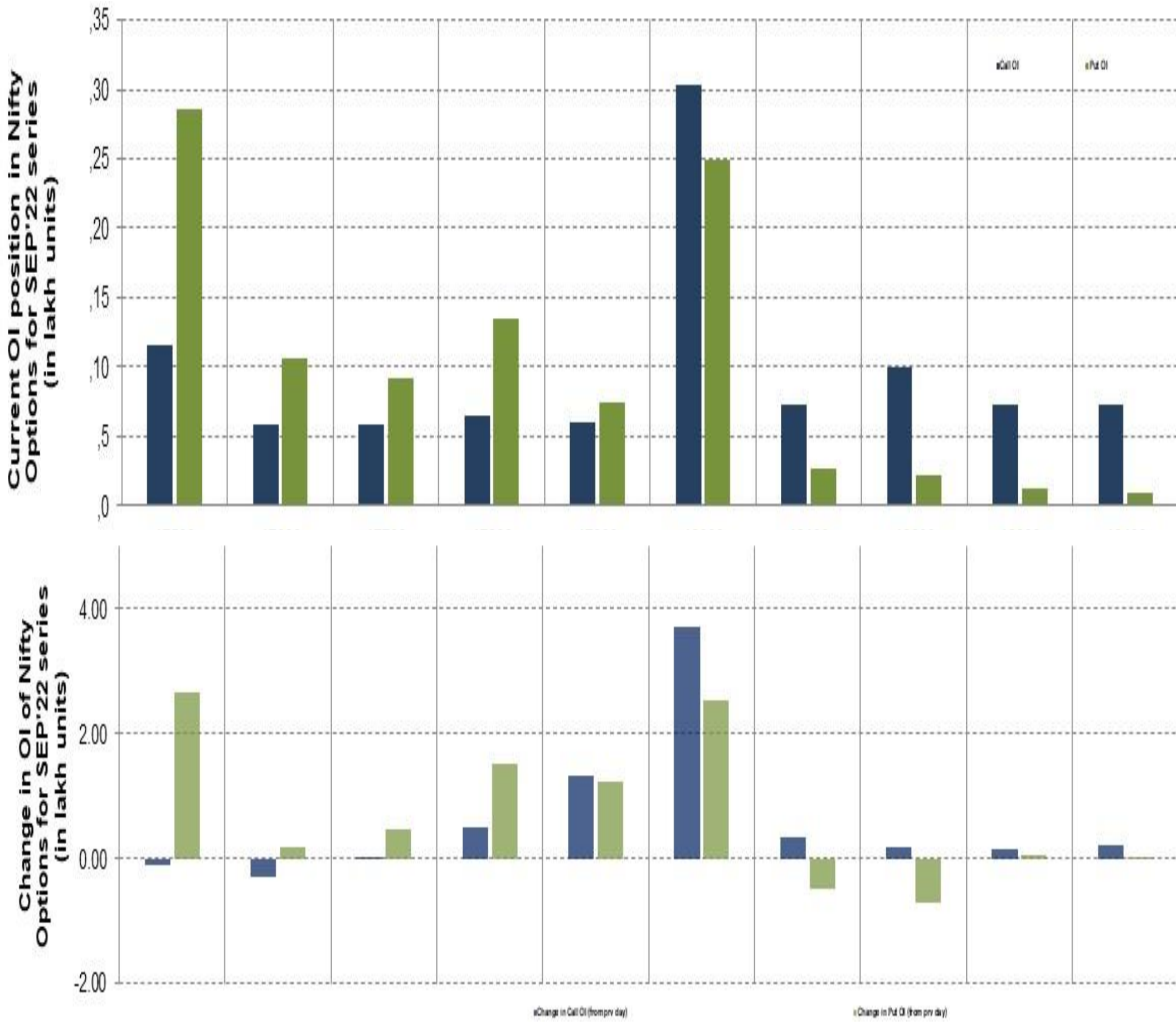
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.37 million in Open Interests is **Strike Price of 18000**
- **Most Active Nifty Put** with an addition of 0.25 millions in Open Interests is **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **3.03 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **2.86 millions** for puts at **Strike Price of 17500**

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