



MORNING MANTRA



Daily Derivatives & Market Report

SEP 19, 2022



Shrugging off weak global cues, Indian equity markets finished first day of trading week in green territory with Nifty and Sensex settling above the psychological 17,550 and 59,100 levels respectively. Bourses made a cautious start, as data from Reserve Bank showed India Inc's investment in their overseas ventures dropped by 59 per cent on an annual basis to \$1.03 billion in August this year. Soon, markets gained traction and entered into green terrain to trade above neutral line, as the Monthly Economic Report of the Department of Economic Affairs, Ministry of Finance said India retained its status as an attractive destination among a set of developed and developing economies, as the 5th largest recipient of FDI in the April-June quarter. According to the report released, during Q1 of 2022, India was the 5th largest recipient of FDI among the defined set of developed and developing economies, as a buoyant growth outlook coupled with steady improvement in ease of doing business and supportive government policies retained India as an attractive business destination.

Markets traded in tight band with decent gains throughout the day as traders continued to take support with Prime Minister Narendra Modi's statement that Indian economy is expected to grow by 7.5 per cent this year and it will be the highest among the world's largest economies. He said India is making progress to become a manufacturing hub while highlighting various aspects of the country's economy. Some support also came after finance ministry stated that gross direct tax collections grew 30% to Rs 8.36 lakh crore till September 17 of current fiscal year on higher advance tax mop-up buoyed by the economic revival post pandemic. Besides, centre's advance direct tax collections grew by about 22% on year to Rs 1.81 trillion in the second quarter of the current financial year.

On the global front, European markets were trading lower as focus shifts to the Federal Reserve's two-day policy meeting, which will begin Tuesday. Asian markets ended mostly in red following the broadly negative cues from global markets on Friday, amid concerns about the outlook for the global economy amid monetary policy tightening by central banks around the world. Back home, with an aim to expedite the last-mile delivery, helping businesses save time and money, the government has unveiled the National Logistics Policy. The three main targets of the policy are reducing logistics cost in India to be comparable to global benchmarks by 2030.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59141.23	300.44	0.51
NIFTY	17622.25	91.40	0.52
MIDCAP	25517.81	-40.40	-0.16
SMLCAP	29149.78	-49.61	-0.17
BSEFMC	15937.33	154.25	0.98
AUTO	29950.46	232.73	0.78
POWER	5223.11	-27.55	-0.52
REALTY	3586.26	-35.82	-0.99
BSE IT	27397.89	80.79	0.30
BANKEX	46828.24	157.98	0.34
OIL GAS	19514.85	67.35	0.35
METAL	18925.22	-238.82	-1.25
INDIA VIX	19.94	0.12	0.61

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1204	1118	44
BSE	1709	1904	136

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	16223	5619	189
NSE CASH	59177	95712	(38)
NSE F&O	153578	205296	(25)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.04	4.09	1.30
SENSEX	22.93	3.39	1.21

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5738	5833	(95)
FII	18218	17906	312

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4287.68	3114.35	1173
Index Options	712813.16	717047.35	(4234)
Stock Futures	12874.25	12832.17	42
Stock Options	11097.36	11097.65	(0)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.94	0.76
BANK NIFTY	0.86	0.79

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	110.11	109.64	0.43

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.279	7.266	0.18
USA	3.487	3.447	1.15

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1662.90	-9.80	-0.59
Silver	19.29	-0.24	-1.26
Crude-Oil	83.28	-1.83	-2.15
Brent-Crude	89.97	-1.38	-1.51

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 SEP -22 USD-INR	79.83	0.01	0.01
28 SEP -22 EUR-INR	79.79	0.07	0.09
28 SEP -22 GBP-INR	90.89	-0.22	-0.24
28 SEP -22 JPY- INR	55.71	-0.16	-0.28

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17622	17336	17479	17573	17716	17811
SENSEX	59141	58179	58660	58969	59450	59759
NIFTY FUTURES	17640	17362	17501	17595	17735	17829
BANK NIFTY	40904	40192	40548	40866	41222	41541
CNX IT	26810	26257	26533	26784	27060	27311
CNX MIDCAP	31504	30988	31246	31443	31701	31898
CNX SMALLCAP	9724	9583	9654	9763	9834	9943
INDIA VIX	19.94	14.47	17.20	19.21	21.94	23.95

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Neutral	Buy	Buy
SENSEX	Neutral	Buy	Buy
NIFTY FUTURES	Neutral	Buy	Buy
BANK NIFTY	Buy	Buy	Buy
CNX IT	Sell	Neutral	Neutral
CNX MIDCAP	Neutral	Buy	Buy
CNX SMALLCAP	Neutral	Neutral	Buy
INDIA VIX	Buy	Sell	Sell

SECURITIES BAN IN F&O TRADES FOR 20-09-2022

DELTACORP, ESCORTS, IBULHSGFIN, INDIACEM, PVR, RBLBANK

TECHNICAL VIEWS



NIFTY

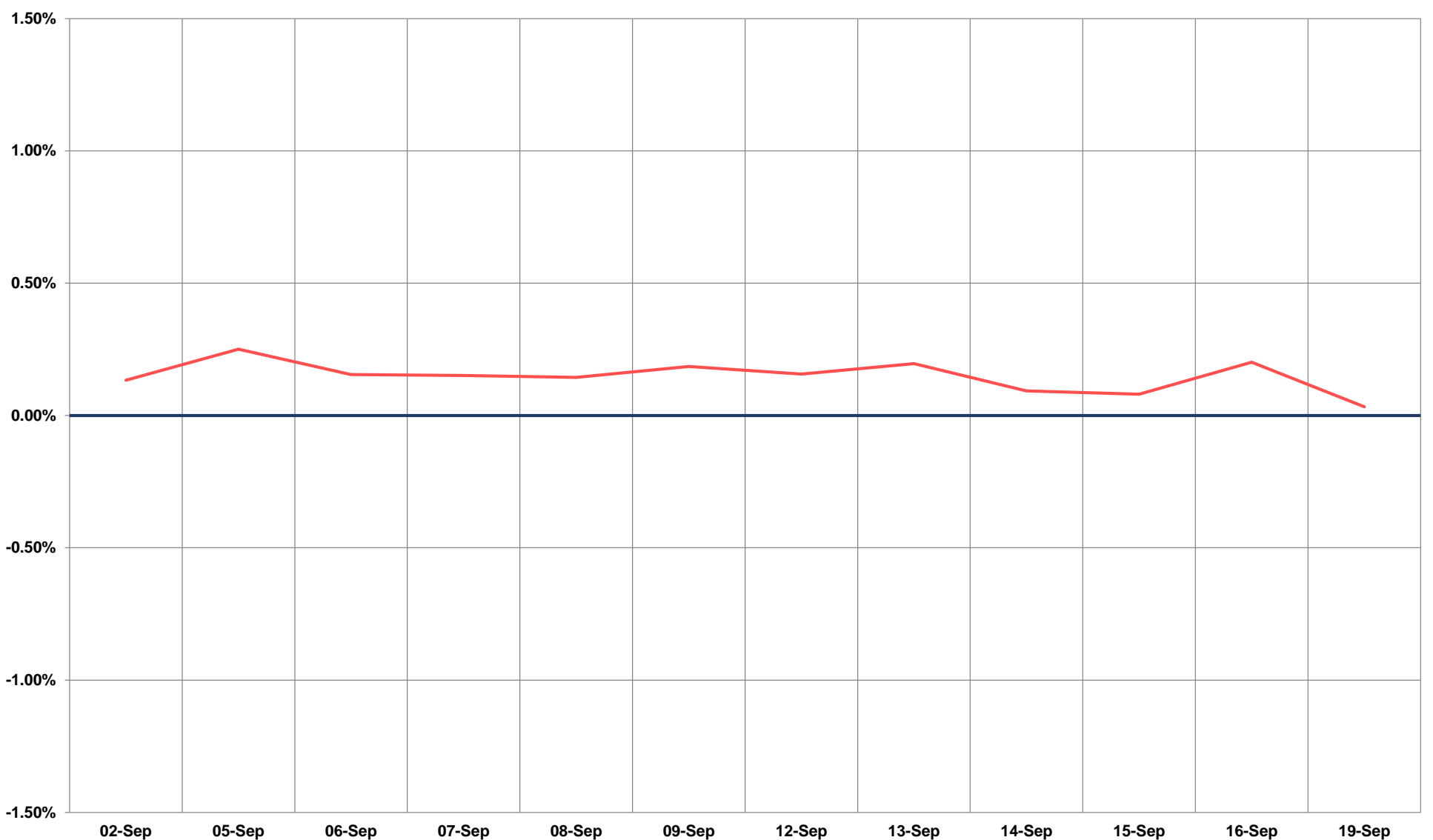
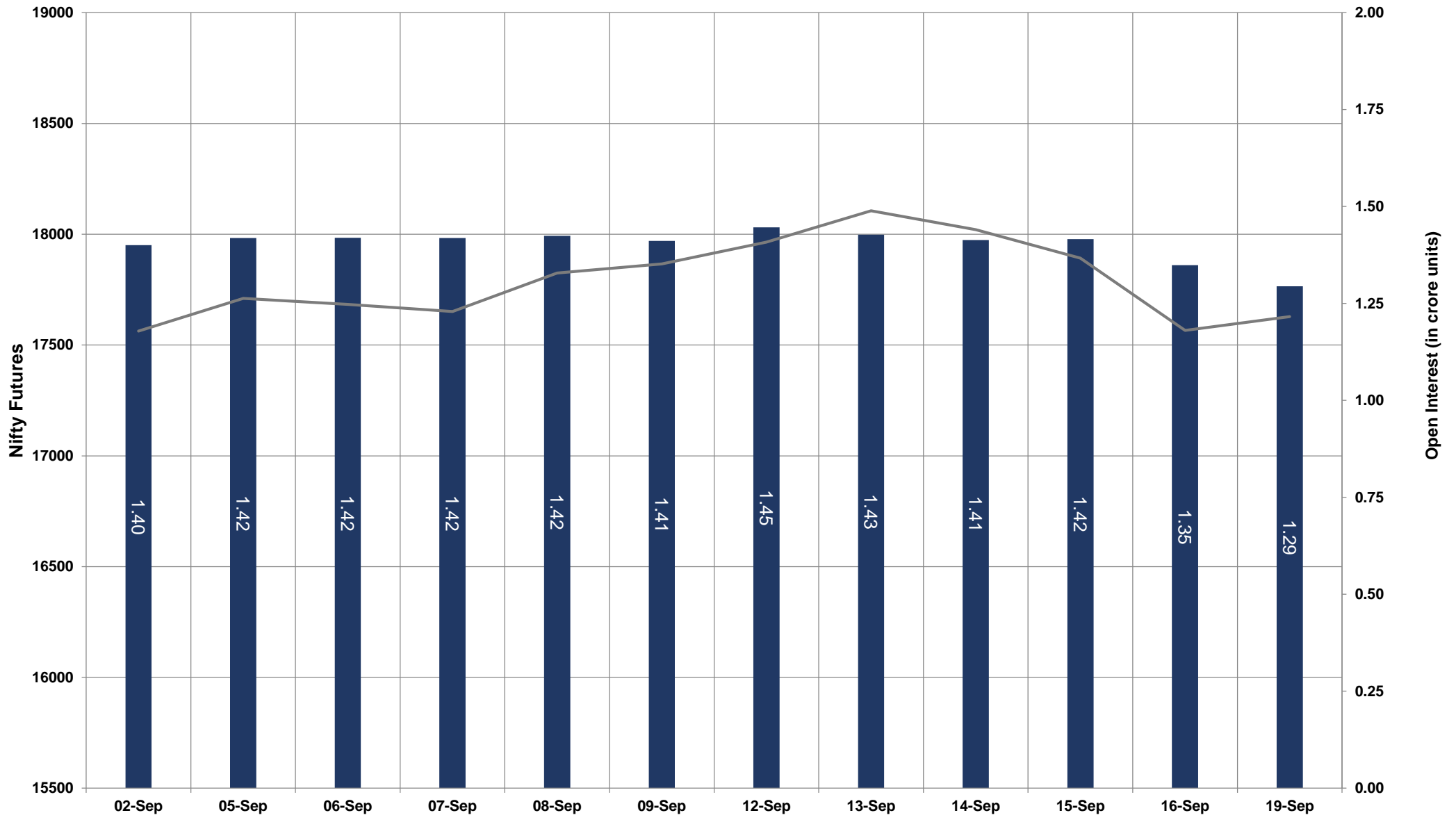


- Nifty Cash = 17622.25 (0.52%)
- Resistance levels = 17780 and 17840
- Support levels = 17450 and 17250

TECHNICAL VIEWS



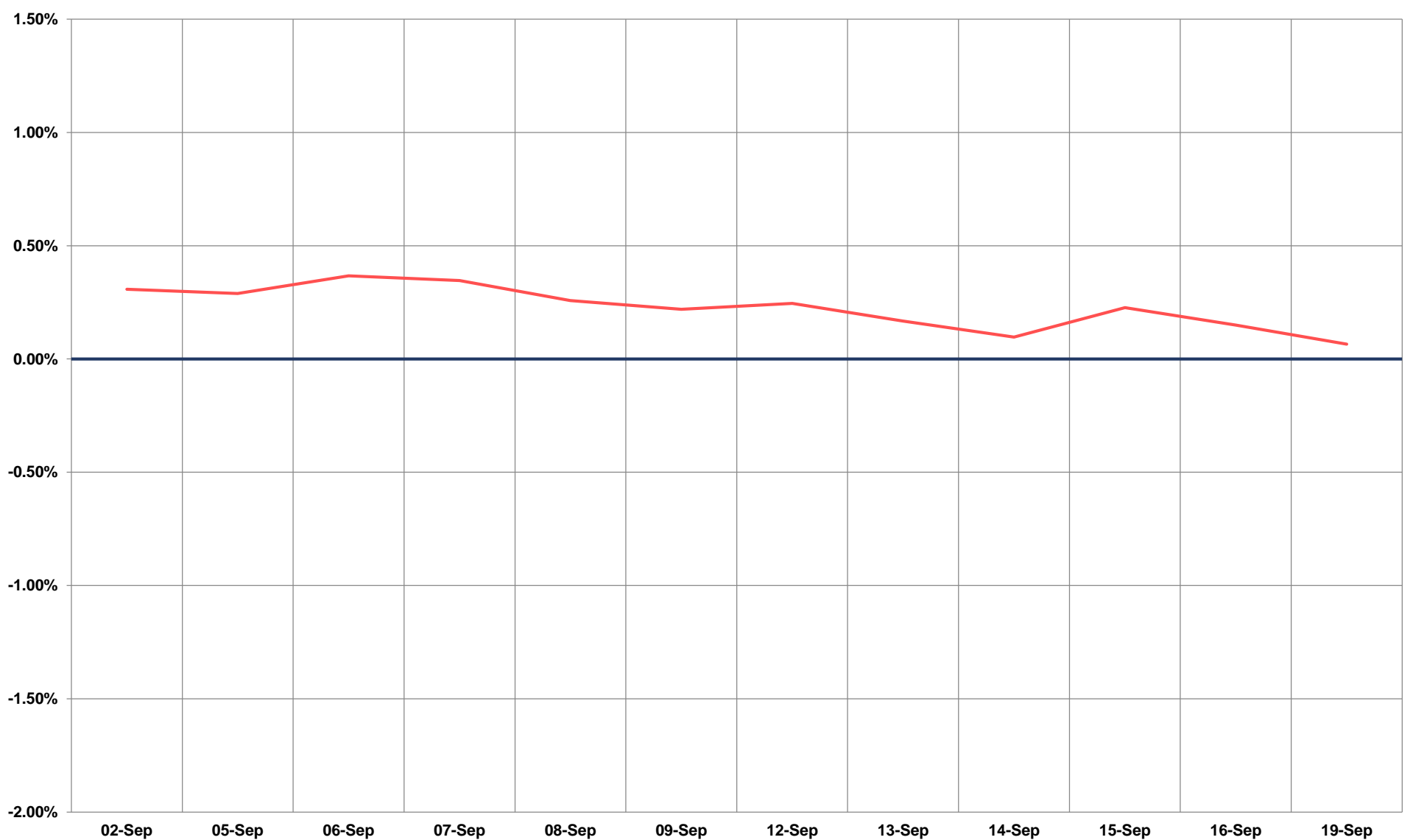
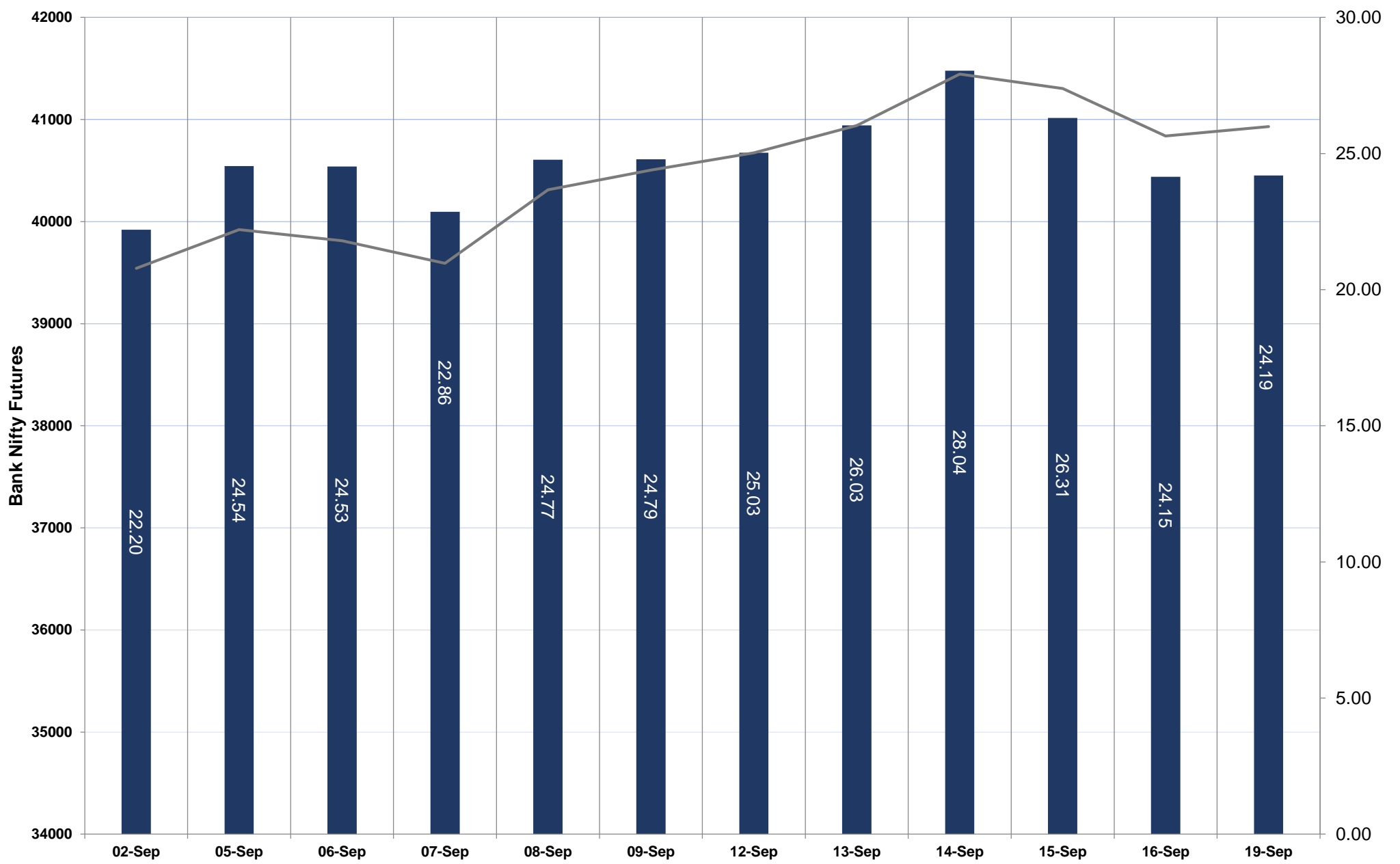
NIFTY FUTURES



TECHNICAL VIEWS



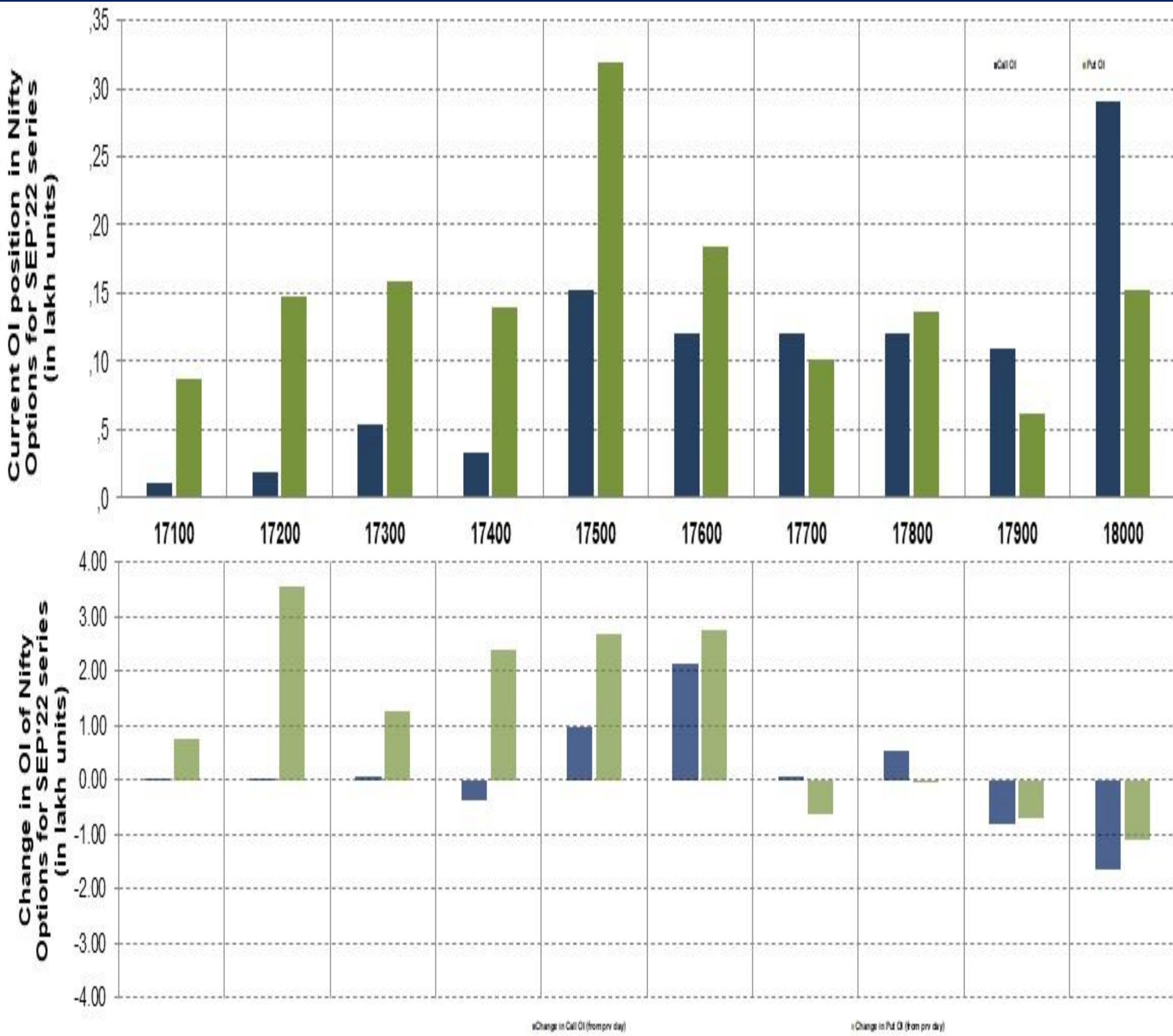
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.21 million in Open Interests is **Strike Price of 17600**
- **Most Active Nifty Put** with an addition of 0.27 millions in Open Interests is **Strike Price of 17600**
- **Maximum Open Interest an outstanding** was **2.90 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **3.19 millions** for puts at **Strike Price of 17500**

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