



MORNING MANTRA



Daily Derivatives & Market Report

SEP 20, 2022



Indian equity benchmarks traded jubilantly throughout the day and ended session with around a percent gain on Tuesday. Markets made gap-up opening as traders took encouragement with report that foreign institutional investors (FIIs) have bought (net) shares worth Rs 312.31 crore on September 19, as per provisional data available on the NSE. Indices continued their healthy gains, as sentiments remained positive with a private survey report indicating that Indian consumers are concerned about rising costs but 71 per cent of them believe the economy will recover within a year. Traders ignored report that surplus liquidity in the banking system as measured by absorption of excess funds by the Reserve Bank of India (RBI) fell sharply at the end of the last week due to outflows on account of advance tax payments.

Markets extended gains in noon deals as sentiments remained upbeat on reports that the commerce and industry ministry is planning a multi-media campaign to promote over 400 GI (Geographical Indication) products such as Darjeeling Tea, Chanderi Fabric, Mysore Silk, and Kashmir Walnut Wood Carving. It added this would further increase employment avenues for the producers and boost the economy. Traders took note of report that India and Saudi Arabia have discussed the feasibility of institutionalizing trade in rupee and riyal and the introduction of UPI (Unified Payment Interface) and RuPay card there. Diversification and expansion of trade and commerce, removal of trade barriers, automatic registration and marketing authorization of Indian pharma products in Saudi Arabia, feasibility of institutionalizing Rupee-Riyal trade, introduction of UPI and Rupay cards in Saudi Arabia; were amongst the key points of discussion. However, markets trimmed some of their gains in late trade as traders remained little jittery ahead of U.S. Federal Reserve's policy decision this week.

On the global front, European markets were trading lower after Sweden's central bank hiked interest rates by a full percentage point to 1.75 percent in a surprise move and data showed German producer prices rose in August at their strongest rate since records began both in annual and monthly terms.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59719.74	578.51	0.98
NIFTY	17816.25	194.00	1.10
MIDCAP	25940.10	422.29	1.65
SMLCAP	29442.79	293.01	1.01
BSEFMC	16066.88	129.55	0.81
AUTO	30427.75	477.29	1.59
POWER	5249.75	26.64	0.51
REALTY	3641.01	54.75	1.53
BSE IT	27557.72	159.83	0.58
BANKEX	47414.75	586.51	1.25
OIL GAS	19679.01	164.16	0.84
METAL	19178.99	253.77	1.34
INDIA VIX	18.80	-1.14	-5.72

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1627	660	49
BSE	2109	1364	129

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4245	16223	(74)
NSE CASH	58120	59177	(2)
NSE F&O	150430	153578	(2)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.27	4.13	1.28
SENSEX	23.15	3.42	1.20

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5859	5727	132
FII	8397	7200	1196

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4363.69	2519.66	1844
Index Options	667020.18	665509.36	1511
Stock Futures	12214.51	11026.91	1188
Stock Options	11143.99	11085.63	58

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.16	0.94
BANK NIFTY	1.08	0.86

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	109.88	109.73	0.13

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.296	7.277	0.26
USA	3.537	3.489	1.39

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1666.60	-9.09	-0.54
Silver	19.25	-0.27	-1.40
Crude-Oil	85.23	-0.13	-0.15
Brent-Crude	92.00	0.00	0.00

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 SEP -22 USD-INR	79.78	-0.03	-0.04
28 SEP -22 EUR-INR	79.88	0.06	0.07
28 SEP -22 GBP-INR	91.39	0.45	0.49
28 SEP -22 JPY- INR	55.69	-0.05	-0.08

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17816	17652	17734	17827	17909	18002
SENSEX	59720	59245	59483	59794	60031	60343
NIFTY FUTURES	17804	17647	17725	17834	17913	18021
BANK NIFTY	41468	40981	41225	41451	41695	41921
CNX IT	27021	26719	26870	27120	27271	27521
CNX MIDCAP	31956	31515	31735	31954	32174	32393
CNX SMALLCAP	9832	9758	9795	9838	9875	9918
INDIA VIX	18.80	17.12	17.96	18.95	19.79	20.78

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	Neutral	Neutral	Buy
INDIA VIX	Neutral	Sell	Sell

SECURITIES BAN IN F&O TRADES FOR 21-09-2022

DELTACORP, ESCORTS, INDIACEM, PVR, RBLBANK

TECHNICAL VIEWS



NIFTY

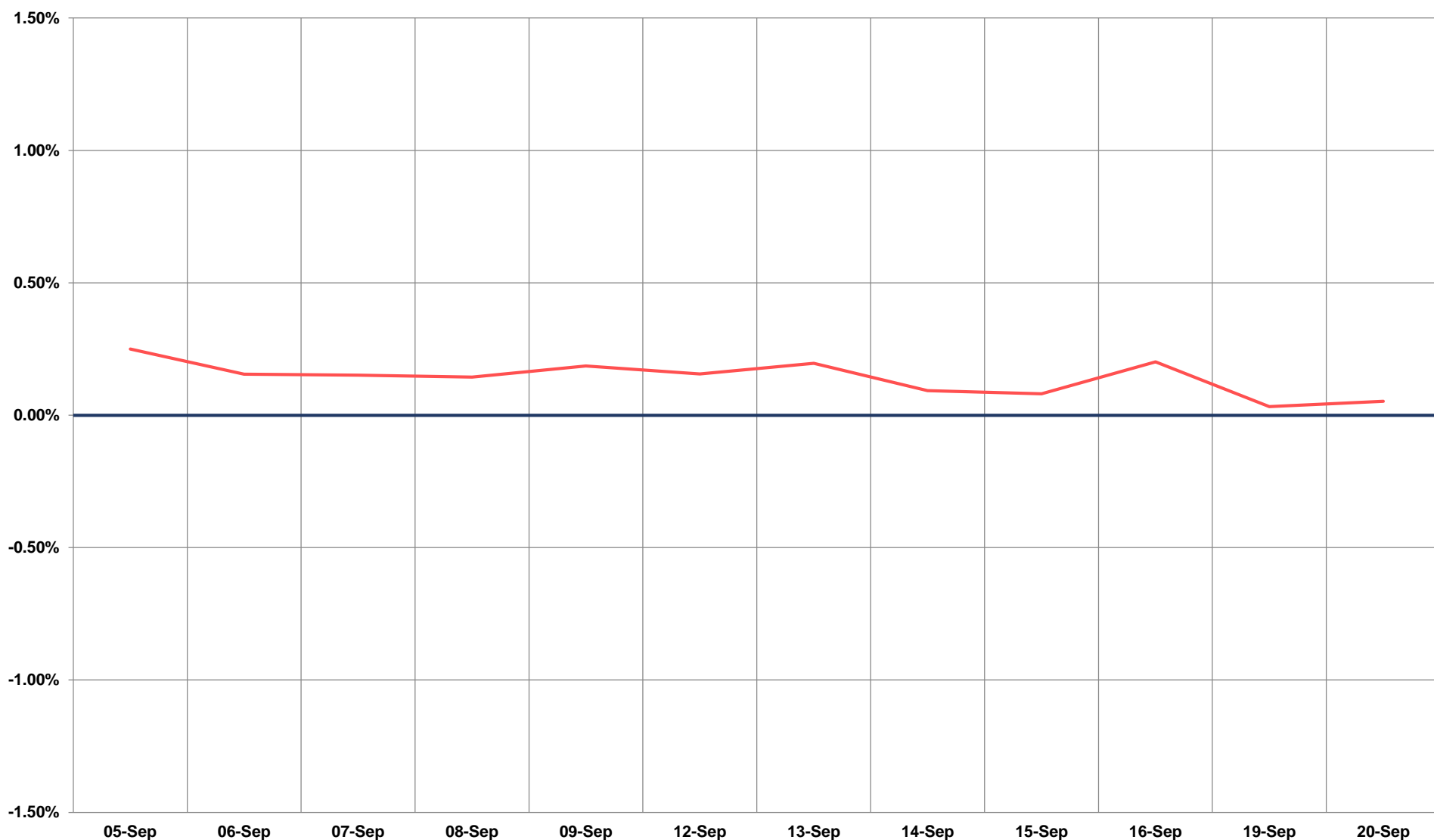
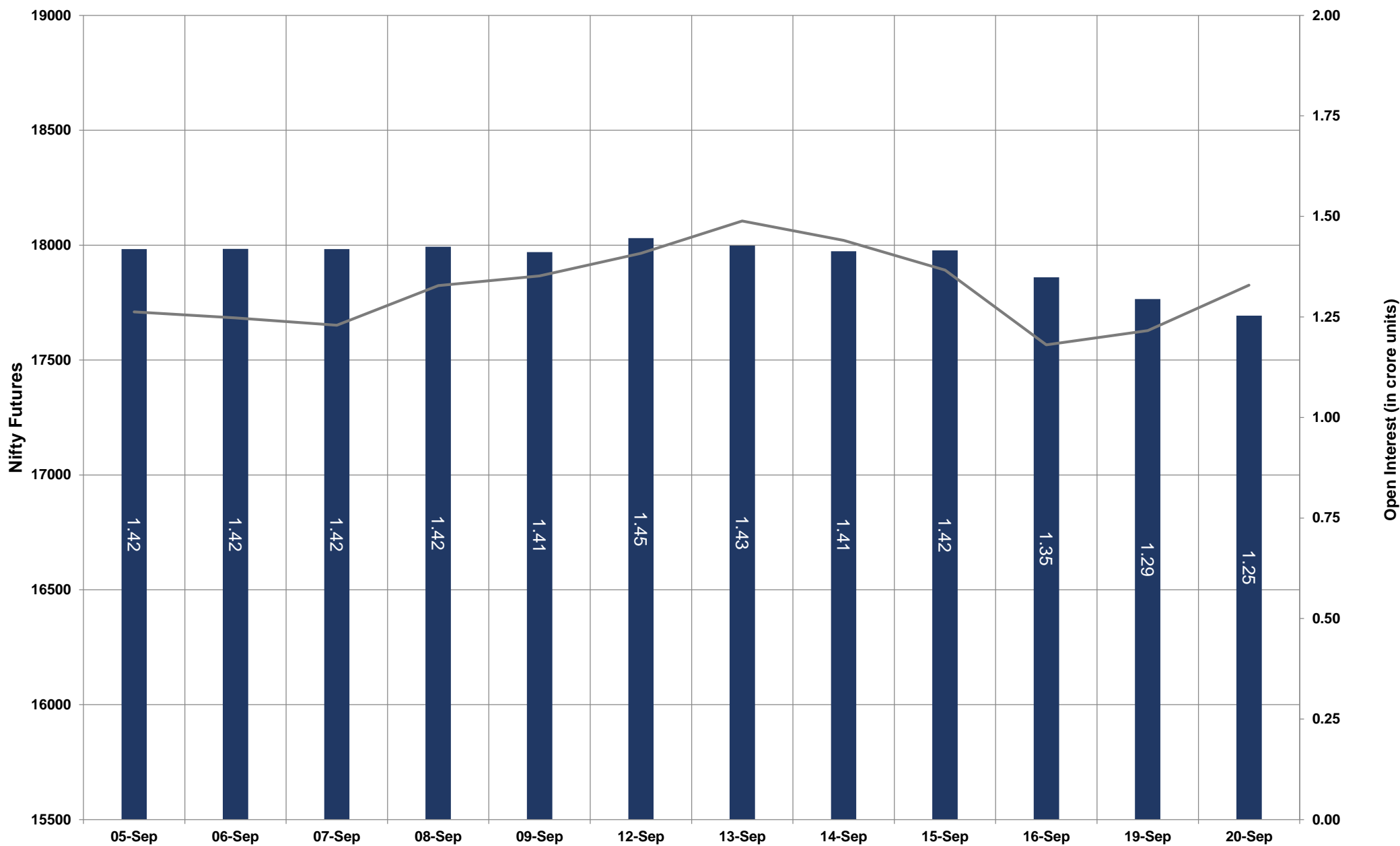


- Nifty Cash = 17816.25 (1.10%)
- Resistance levels = 17900 and 18020
- Support levels = 17710 and 17650

TECHNICAL VIEWS



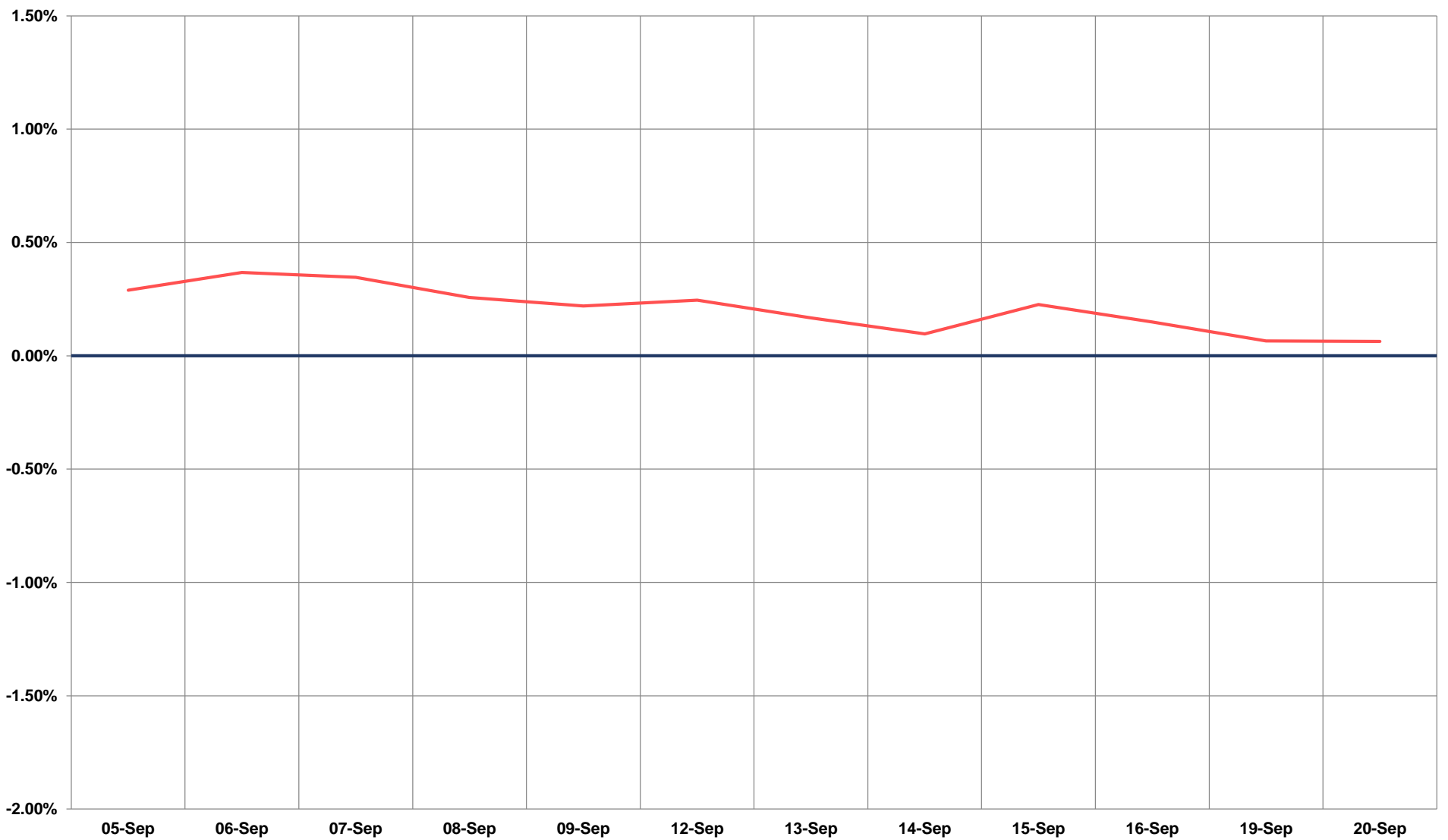
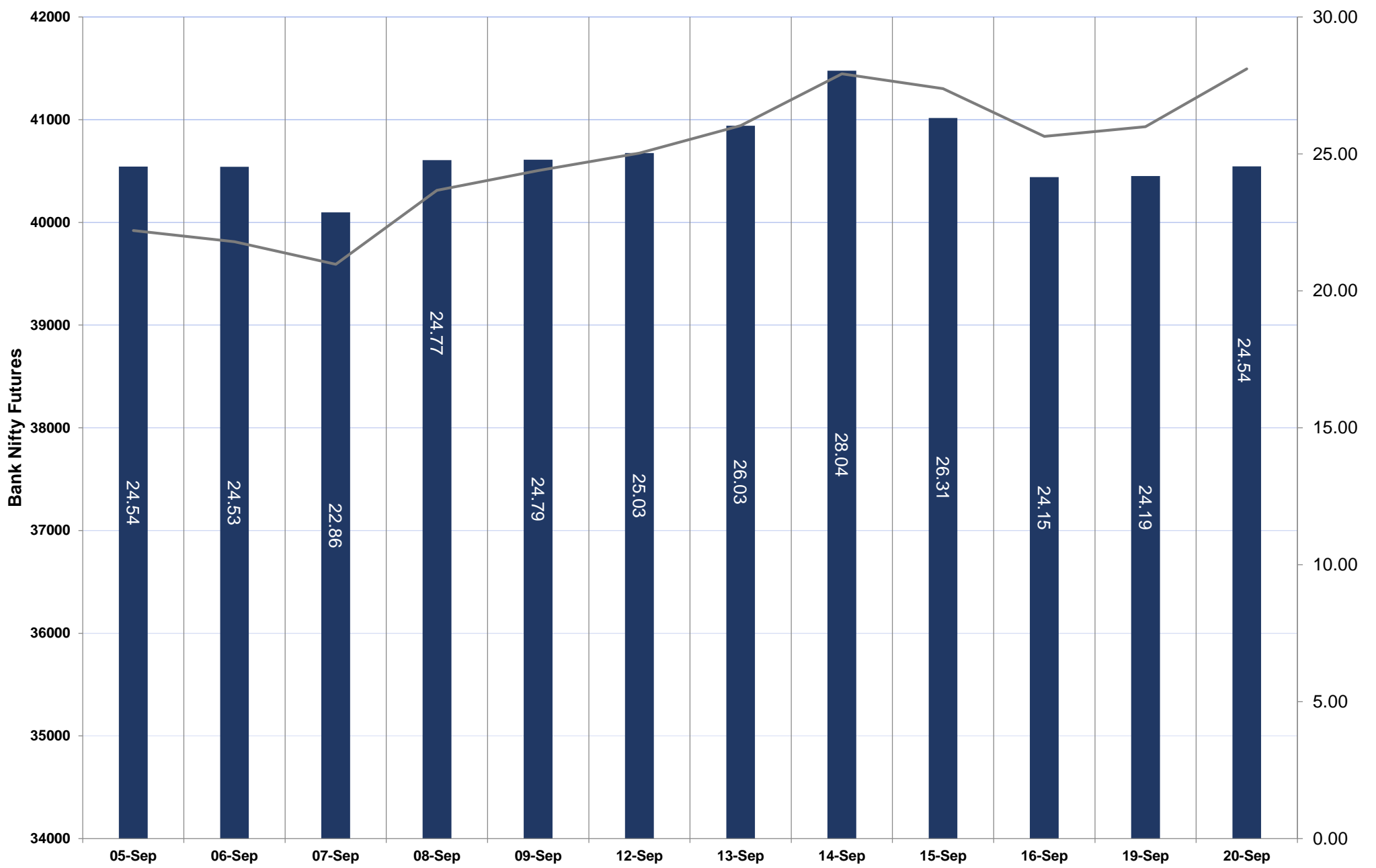
NIFTY FUTURES



TECHNICAL VIEWS



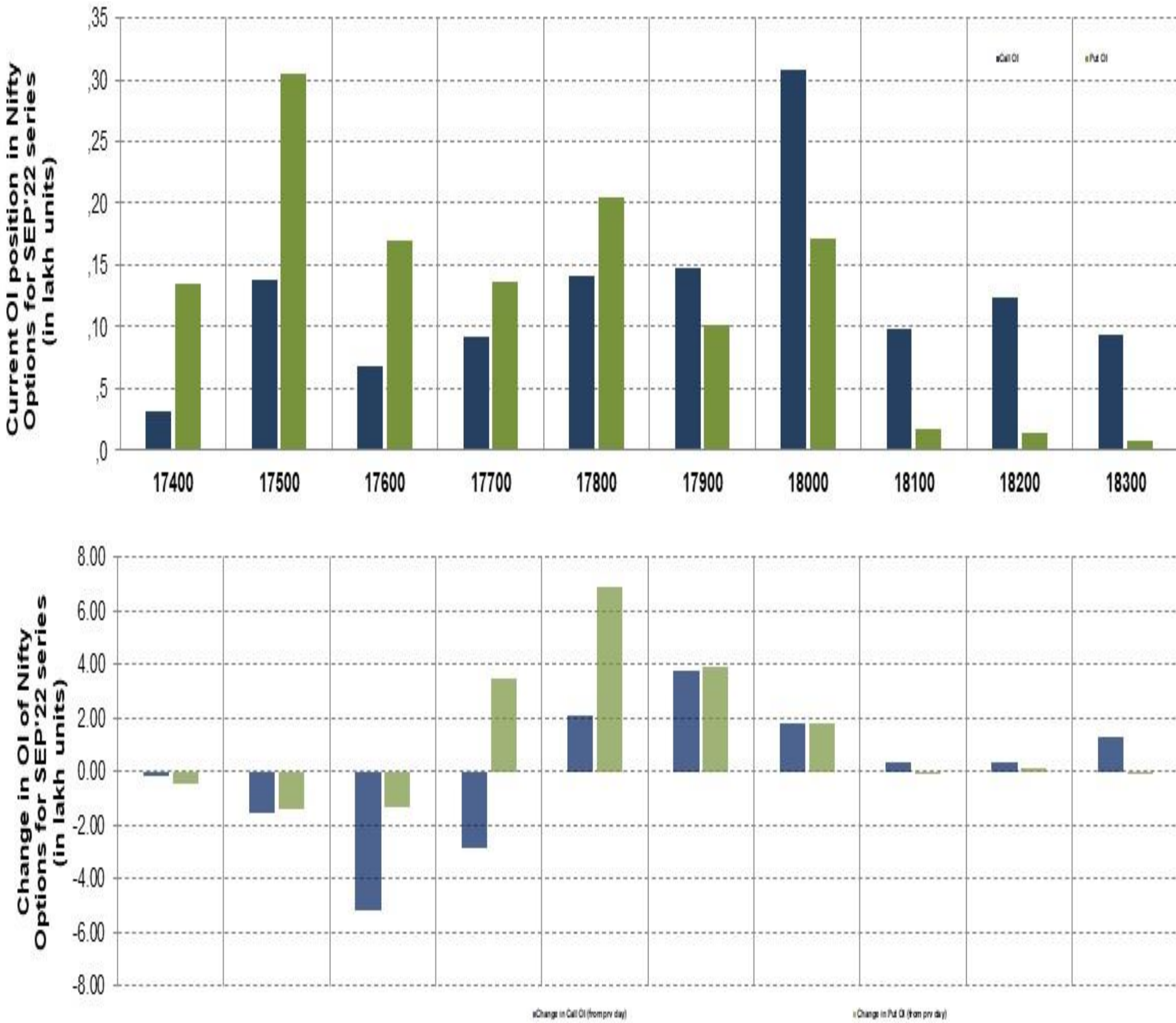
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.37 million in Open Interests is **Strike Price of 17900**
- **Most Active Nifty Put** with an addition of 0.68 millions in Open Interests is **Strike Price of 17800**
- **Maximum Open Interest an outstanding** was 3.07 millions for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was 3.05 millions for puts at **Strike Price of 17500**

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