



# MORNING MANTRA



Daily Derivatives & Market Report

SEP 23, 2022



Bears took full control over Dalal Street on last trading day of the week with Indian equity benchmarks -- Nifty and Sensex -- ending with a cut of above one and half a percent. Markets made negative start as traders were cautious with ASSOCHAM's statement that India Inc is bracing itself for yet another policy rate hike by the RBI Monetary Policy Committee in the range of 35-50 basis points as the move seems unavoidable in the wake of the global monetary tightening to limit the impact of inflation. Key indices continued to reel under pressure even after Union Finance Minister Nirmala Sitharaman's statement that the government was making efforts to keep inflation under 4 per cent and steps were being taken to ensure people get essential goods at fair price and on time.

Selling got intensified in afternoon session after Russian President Vladimir Putin signaled annexation of parts of Ukraine adding to geopolitical concerns. In last trading hour, markets touched their intraday low point as traders remained unenthusiastic amidst unpleasant economic outlook and a surging dollar. This was because of increase in policy rate by the US Fed and Bank of England, and escalation in geopolitical tensions between Russia and Ukraine.

On the global front, European markets were trading lower dragged down by Credit Suisse and as an array of data pointing to an economic downturn in the region added to worries over a hawkish Federal Reserve. Back home, Science and Technology Minister Jitendra Singh has said India is working to transform its energy landscape with a significant clean energy share. He, however, asserted the country will achieve net zero emissions by 2070. Besides, foreign institutional investors (FIIs) have net sold shares worth Rs 2,509.55 crore on September 22, as per provisional data available on the NSE..

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58098.92	-1020.80	-1.73
NIFTY	17327.35	-302.45	-1.72
MIDCAP	25271.41	-588.47	-2.28
SMLCAP	28812.76	-564.59	-1.92
BSEFMC	16363.96	-101.92	-0.62
AUTO	30025.63	-514.92	-1.69
POWER	4982.63	-175.16	-3.40
REALTY	3479.14	-106.31	-2.97
BSE IT	27135.24	-209.78	-0.77
BANKEX	45280.90	-1159.16	-2.50
OIL GAS	19056.84	-315.05	-1.63
METAL	18685.16	-257.31	-1.36
INDIA VIX	20.59	1.77	9.40

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	612	1695	33
BSE	896	2580	111

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3991	3995	(0)
NSE CASH	56724	64920	(13)
NSE F&O	202447	193039	5

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.69	4.02	1.32
SENSEX	22.26	3.29	1.24

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6436	6137	299
FII	6265	9165	(2900)

Note: FPI & DII Figures are provisional

## FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4922.85	8295.73	(3373)
Index Options	680949.03	672922.53	8027
Stock Futures	18766.66	21757.65	(2991)
Stock Options	13248.89	12955.95	293

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.77	0.92
BANK NIFTY	0.57	0.79

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	112.10	111.35	0.67

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.396	7.312	1.15
USA	3.760	3.708	1.42

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1645.77	-27.03	-1.61
Silver	19.07	-0.59	-3.04
Crude-Oil	80.81	-2.68	-3.21
Brent-Crude	87.82	-2.69	-2.96

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 SEP -22 USD-INR	81.12	0.18	0.22
28 SEP -22 EUR-INR	79.23	-0.68	-0.85
28 SEP -22 GBP-INR	89.70	-1.84	-2.01
28 SEP -22 JPY- INR	56.83	0.04	0.07

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17327	17070	17199	17420	17549	17771
SENSEX	58099	57247	57673	58408	58834	59569
NIFTY FUTURES	17335	17074	17205	17422	17552	17769
BANK NIFTY	39546	38713	39130	39829	40246	40945
CNX IT	26592	26236	26414	26739	26917	27241
CNX MIDCAP	31079	30455	30767	31342	31654	32229
CNX SMALLCAP	9589	9406	9498	9669	9761	9933
INDIA VIX	20.59	16.11	18.35	19.58	21.82	23.05

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 26-09-2022

AMBUJACEM, CANFINHOME, DELTACORP, IDEA, PNB, ZEEL

# TECHNICAL VIEWS



## NIFTY

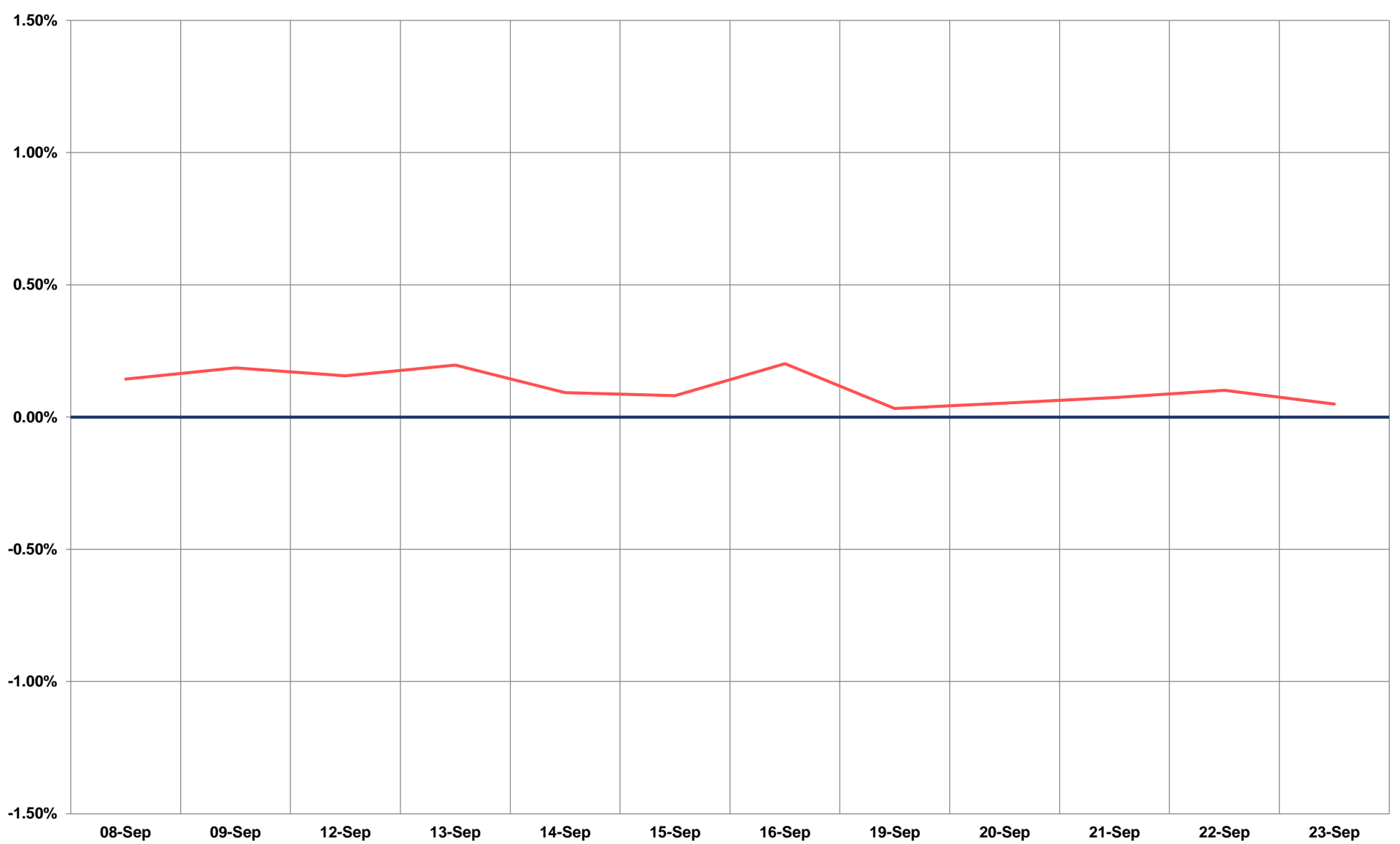
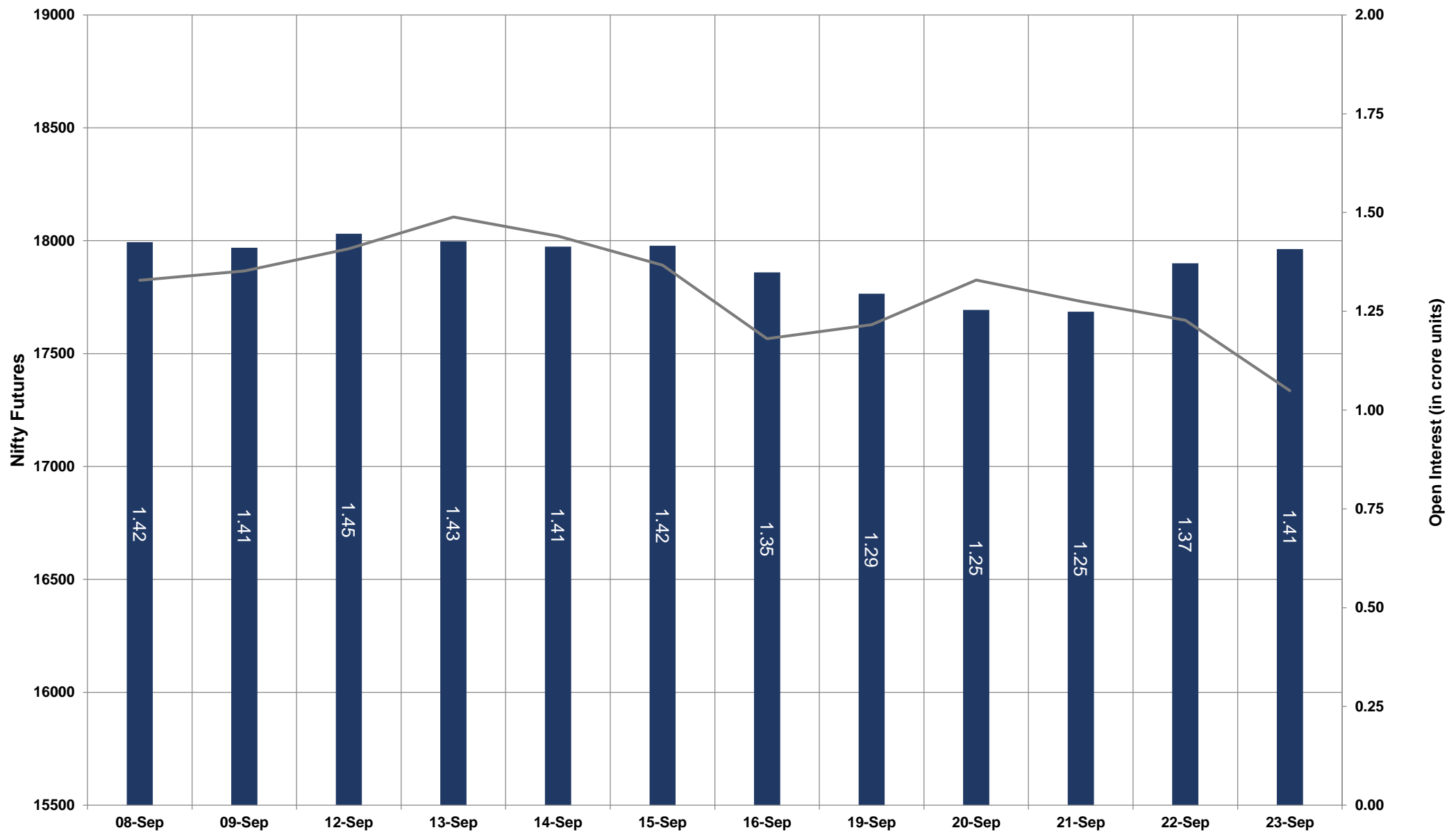


- Nifty Cash = **17327.35 (-1.72%)**
- Resistance levels = **17490** and **17580**
- Support levels = **17150** and **16950**

# TECHNICAL VIEWS



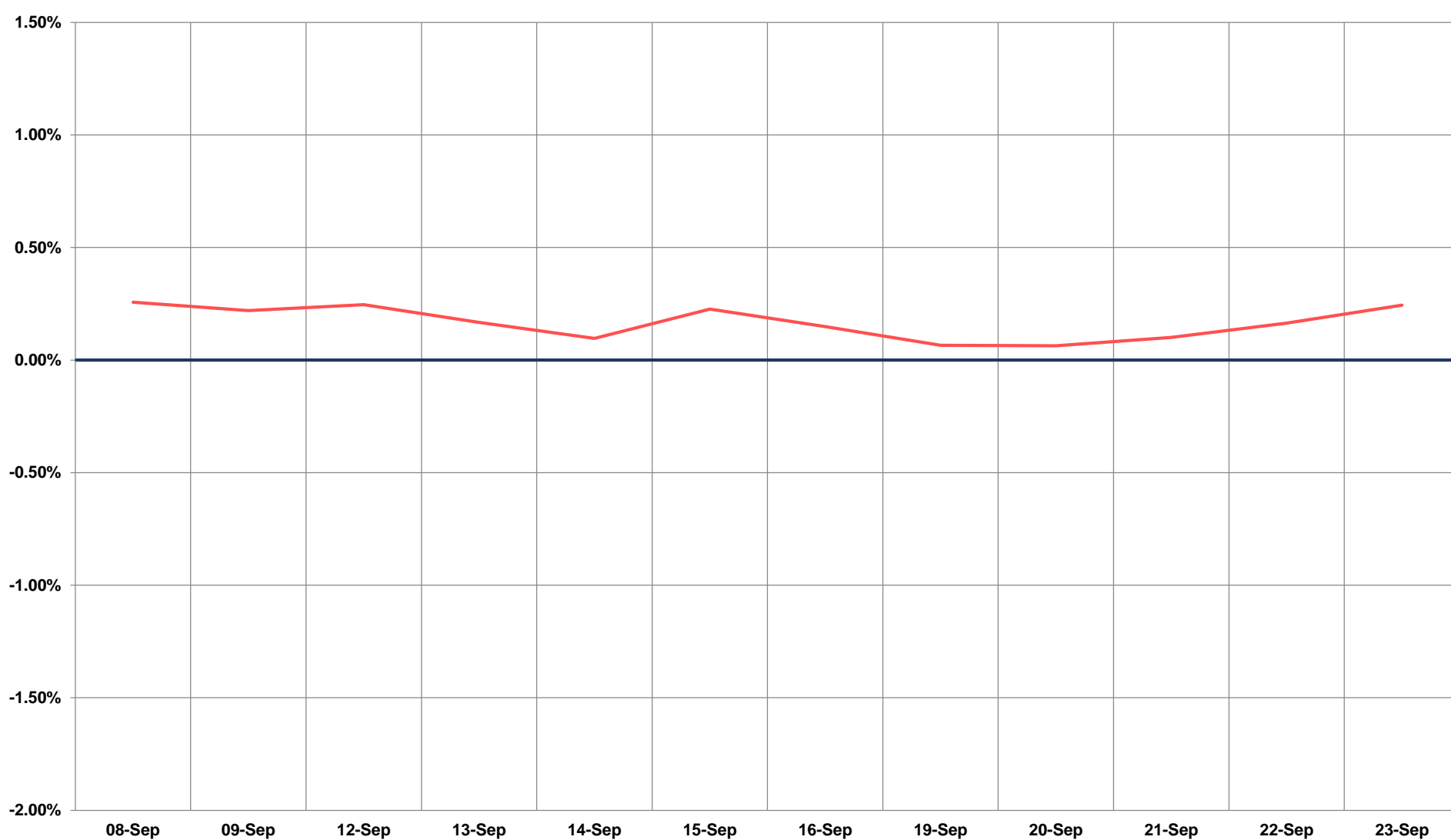
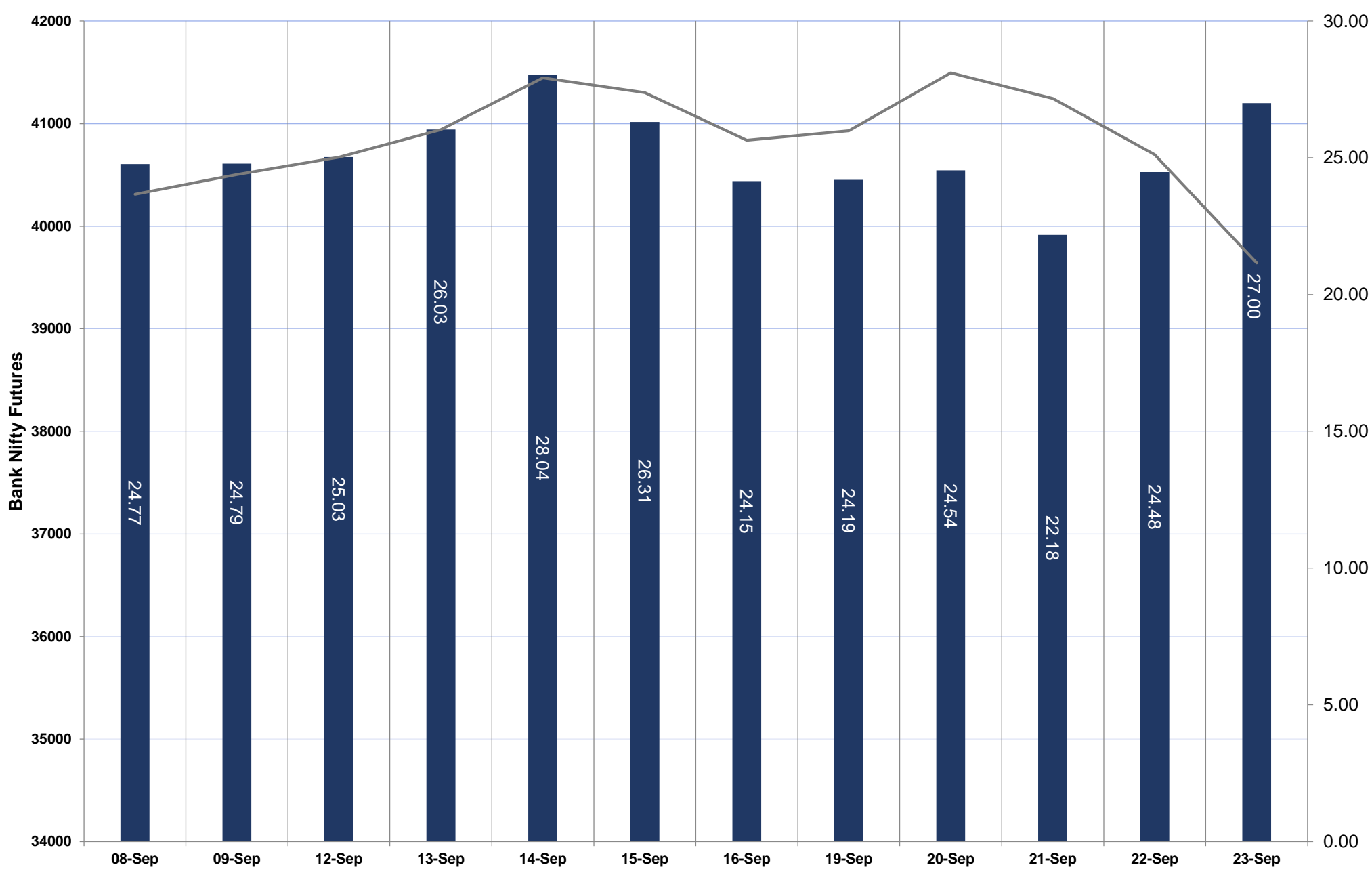
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

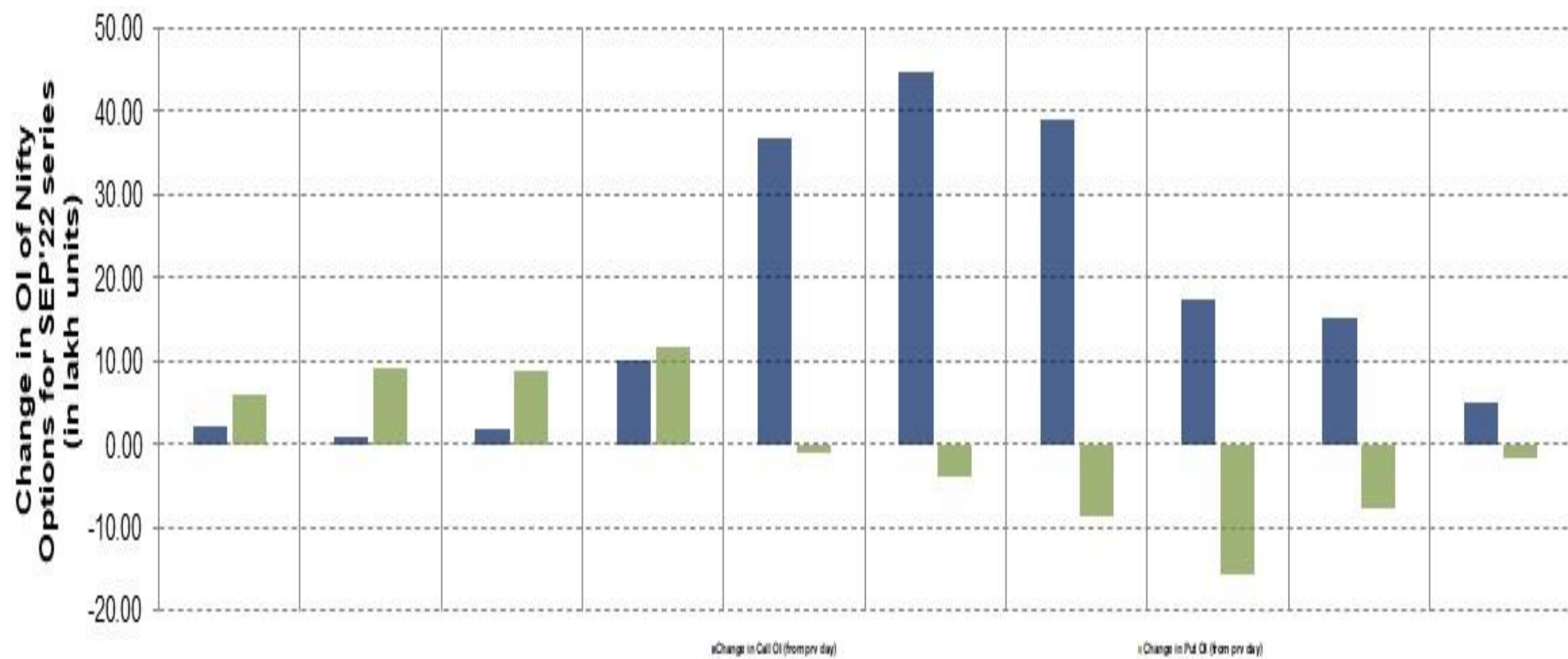
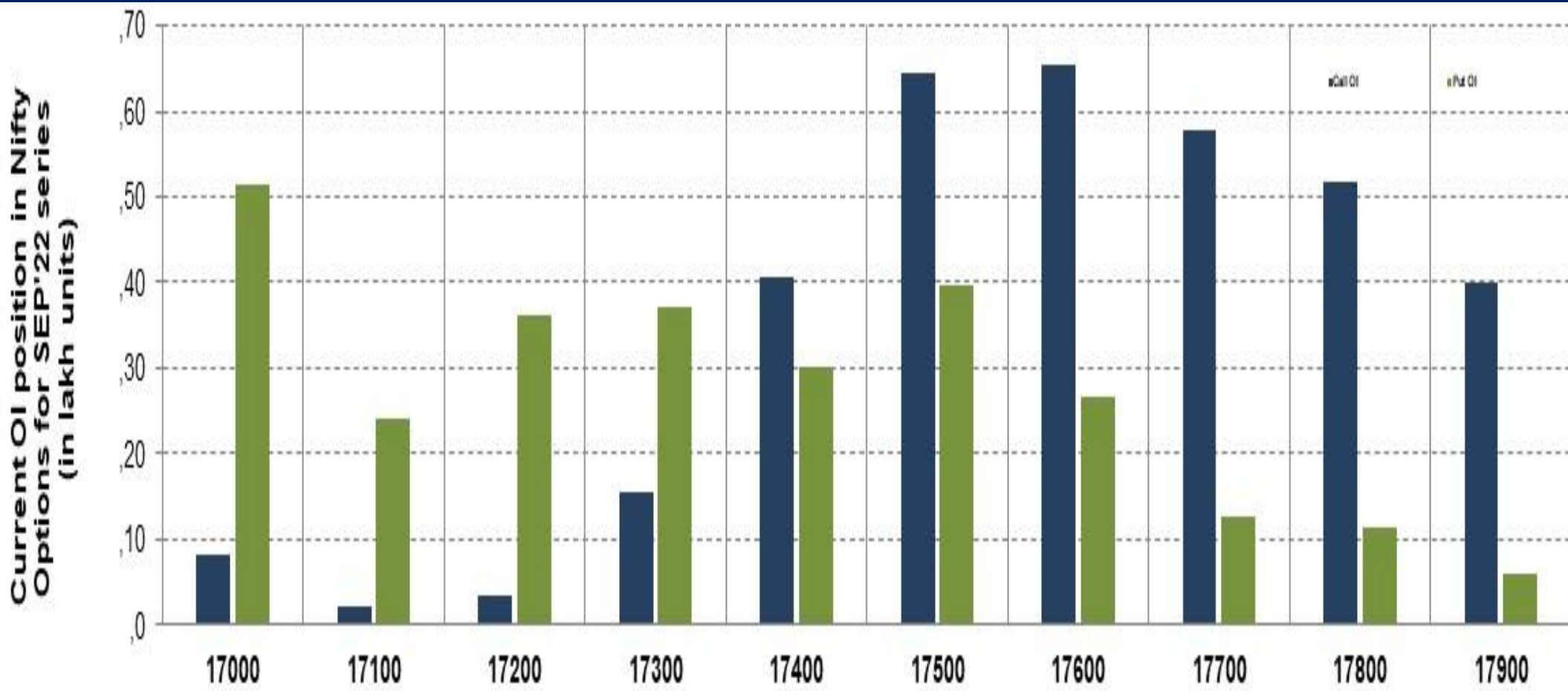




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **4.44 million** in Open Interests is **Strike Price of 17500**
- **Most Active Nifty Put** with an addition of **1.17 millions** in Open Interests is **Strike Price of 17300**
- **Maximum Open Interest an outstanding** was **6.52 millions** for Calls at **Strike Price of 17600**
- **Maximum Open Interest an outstanding** was **5.16 millions** for puts at **Strike Price of 17000**

# Disclaimer



The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.