



MORNING MANTRA



Daily Derivatives & Market Report

SEP 30, 2022



Friday turned out to be a wonderful day for Indian equity benchmarks, with both Sensex and Nifty ending on a strong note. The start of the day was in red, as the RBI said India's current account deficit (CAD) in April-June was at \$23.9 billion, or 2.8 per cent of gross domestic product (GDP), much higher than the \$13.4 billion, or 1.5 per cent of GDP, in January-March 2022. Besides, foreign institutional investors sold a net Rs 35.99 billion (\$441.7 million) worth of equities on Thursday, as per provisional data available with the National Stock Exchange.

But soon, indices turned positive, after S&P Global Ratings said rising rates and increased European energy insecurity are hitting growth in almost every country, but India with an estimated 7.3 per cent growth this fiscal, would be the star among emerging market economies. Further, the Reserve Bank of India (RBI) raised the benchmark lending rate by 50 basis points to 5.90 percent in a bid to check inflation, which has remained above its tolerance level for the past 8 months. This is the fourth consecutive rate hike after a 40 basis points increase in May and a 50 basis point hike each in June and August.

Markets gained traction in afternoon deals to end the trading day with huge gains. Traders found support with Union Minister Piyush Goyal's statement that India will be the pillar of the global economic revival as it exhibited steady growth and emerged as the fastest-growing country among large economies of the world. Some optimism also came as Economic Affairs Secretary Ajay Seth said India's economic recovery remains on course, supported by key structural reforms, despite exogenous shocks and challenges.

Domestic sentiments also got a boost, after RBI Governor said that Indian economy continues to be resilient in midst of global turmoil. Investors were positive, as India climbed six notches to 40th position in the Global Innovation Index 2022 on account of improvement in several parameters. According to a report by the Geneva-based World Intellectual Property Organization (WIPO), Switzerland, the United States, Sweden, the United Kingdom and the Netherlands are the world's most-innovative economies.

On the global front, European markets were trading higher as government bond yields pulled back from recent highs and new data showed the U.K. economy has not yet fallen into a recession. Asian markets ended mostly lower, after the manufacturing sector in China continued to contract in September, and at a faster pace, the latest survey from Caixin showed on Friday with a manufacturing PMI score of 48.1. That's down from 49.5 in August and it moves further beneath the boom-or-bust line of 50 that separates expansion from contraction.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57426.92	1016.96	1.80
NIFTY	17094.35	276.25	1.64
MIDCAP	24853.94	416.33	1.70
SMLCAP	28452.91	582.27	2.09
BSEFMC	16180.06	181.50	1.13
AUTO	29177.76	384.28	1.33
POWER	4748.88	28.61	0.61
REALTY	3376.90	77.45	2.35
BSE IT	27488.42	59.27	0.22
BANKEX	44179.79	950.55	2.20
OIL GAS	18559.11	13.60	0.07
METAL	18015.22	730.05	4.22
INDIA VIX	19.97	-1.33	-6.24

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1790	492	50
BSE	2254	1174	110

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3920	3158	24
NSE CASH	58824	63665	(8)
NSE F&O	187756	288904	(35)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.64	4.02	1.32
SENSEX	21.83	3.23	1.27

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7997	4752	3245
FII	9508	11073	(1565)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	7590.07	6834.08	756
Index Options	653725.70	654626.31	(901)
Stock Futures	15025.11	13470.42	1555
Stock Options	8919.99	9062.95	(143)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.22	0.75
BANK NIFTY	1.05	0.67

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	112.47	112.25	0.22

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.399	7.340	0.80
USA	3.829	3.804	0.65

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1659.66	-4.85	-0.29
Silver	18.93	0.03	0.16
Crude-Oil	79.77	-1.46	-1.80
Brent-Crude	85.57	-1.61	-1.85

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 OCT -22 USD-INR	81.71	-0.31	-0.38
27 OCT -22 EUR-INR	79.95	0.03	0.04
27 OCT -22 GBP-INR	90.55	1.48	1.66
27 OCT -22 JPY- INR	56.67	-0.20	-0.36

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17094	16570	16832	17010	17272	17449
SENSEX	57427	55524	56475	57099	58051	58674
NIFTY FUTURES	17106	16581	16844	17027	17289	17472
BANK NIFTY	38632	36852	37742	38276	39167	39701
CNX IT	26981	26204	26592	26842	27230	27480
CNX MIDCAP	30668	29574	30121	30426	30973	31279
CNX SMALLCAP	9442	9140	9291	9373	9524	9607
INDIA VIX	19.97	18.26	19.12	20.55	21.41	22.84

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 03-09-2022

NIL

TECHNICAL VIEWS



NIFTY

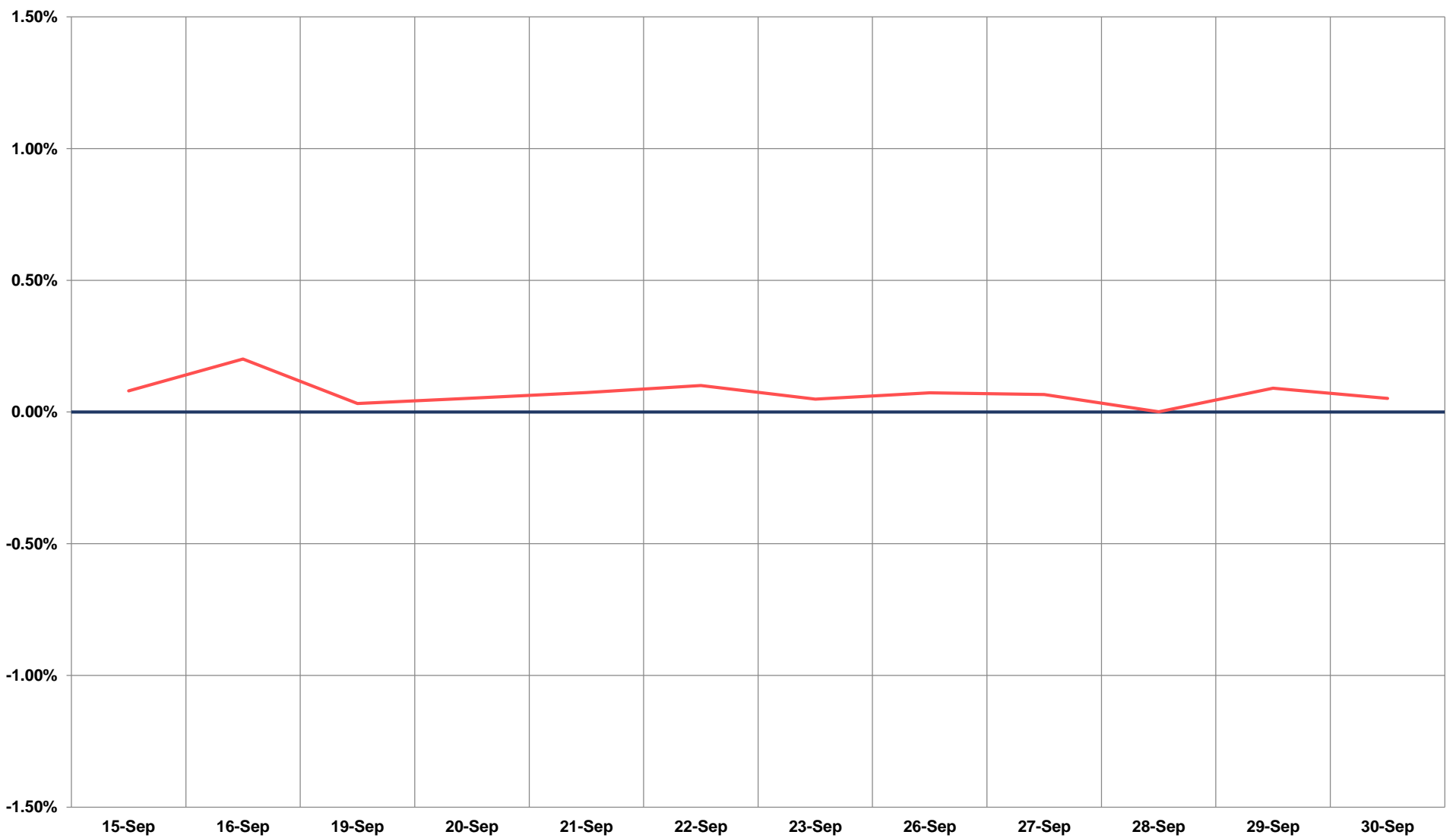
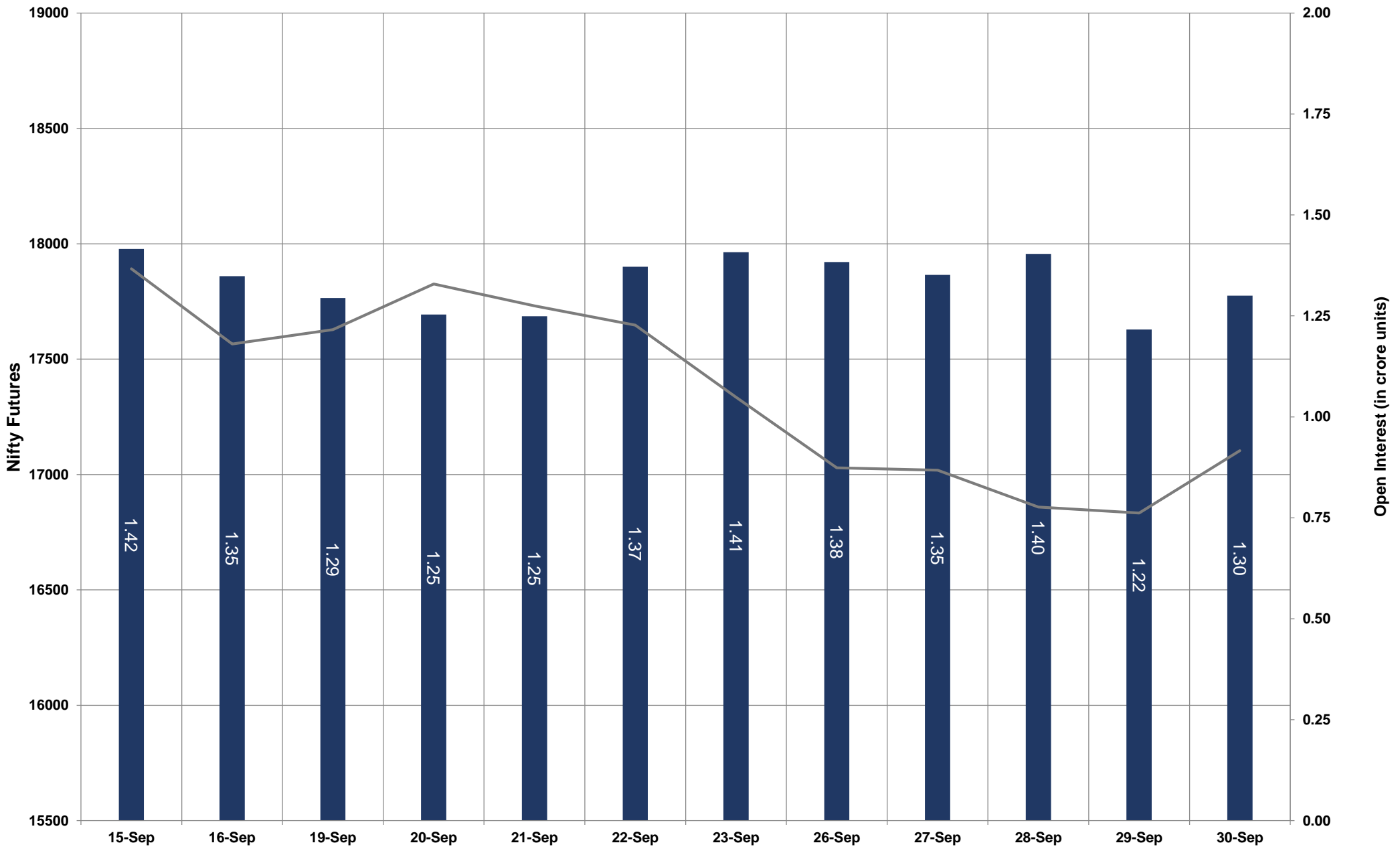


- Nifty Cash = 17094.35 (1.64%)
- Resistance levels = 17300 and 17420
- Support levels = 16775 and 16660

TECHNICAL VIEWS



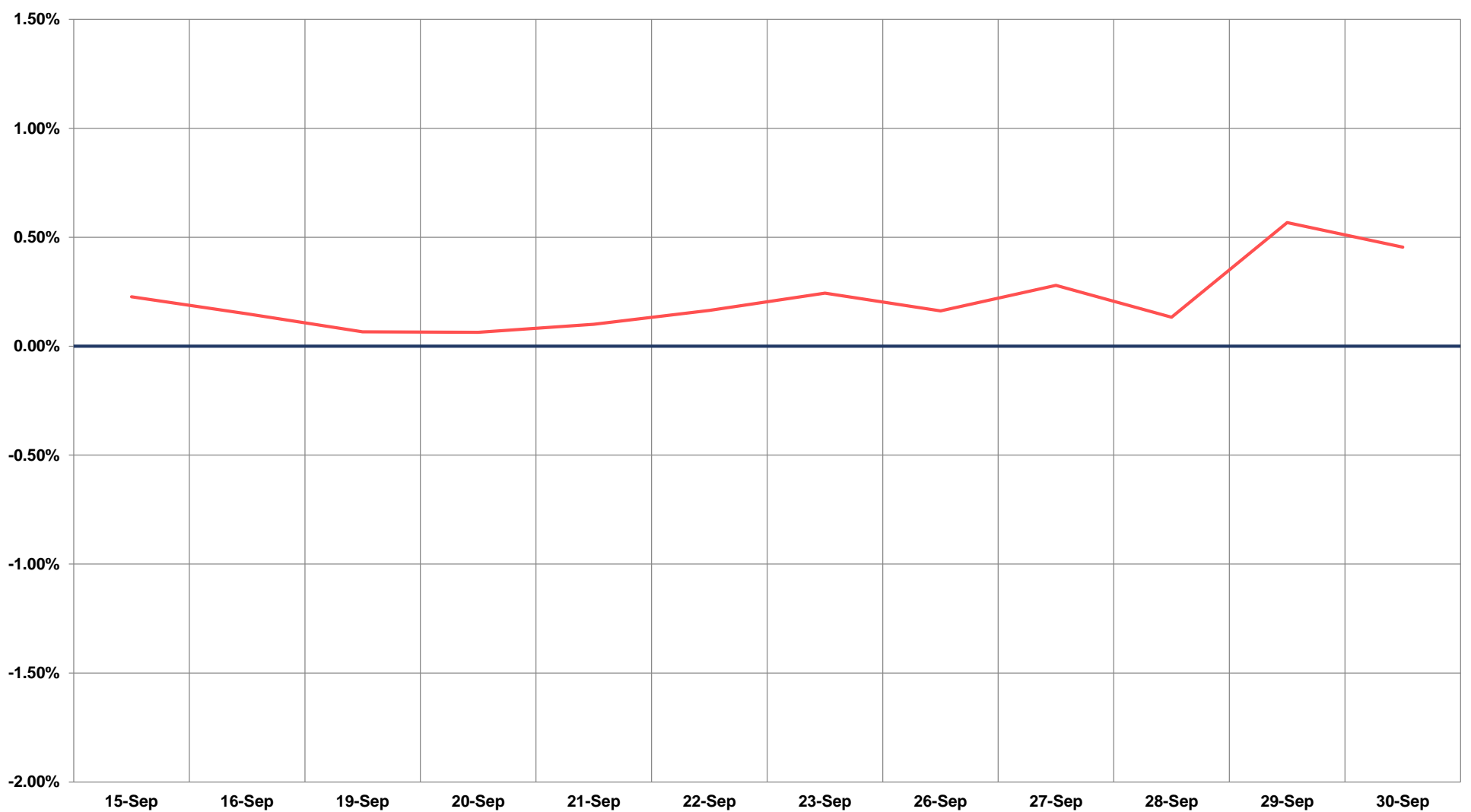
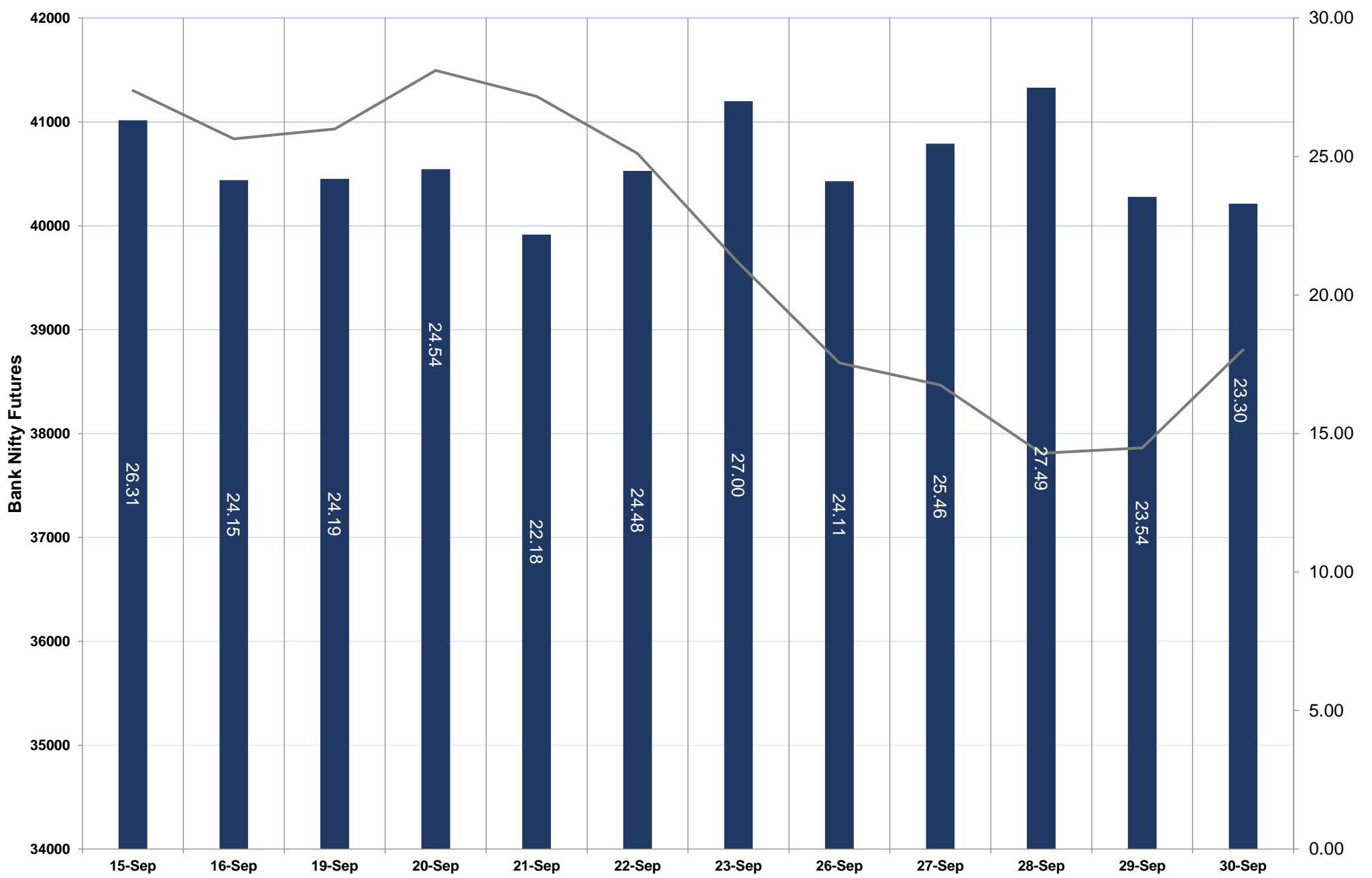
NIFTY FUTURES



TECHNICAL VIEWS



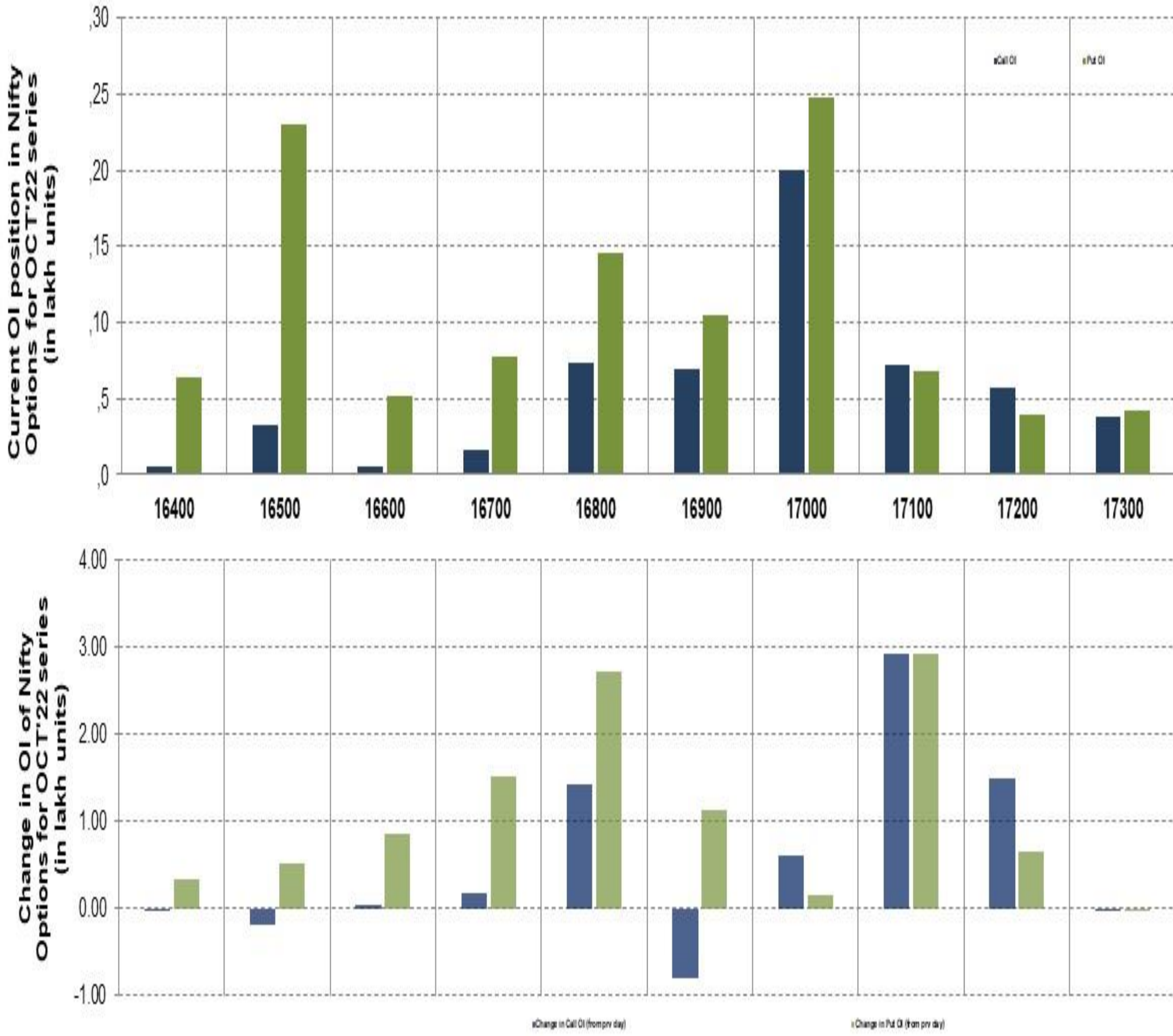
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.29 million in Open Interests is **Strike Price of 17100**
- **Most Active Nifty Put** with an addition of 0.29 millions in Open Interests is **Strike Price of 17000**
- **Maximum Open Interest** an outstanding was **1.99 millions** for Calls at **Strike Price of 17000**
- **Maximum Open Interest** an outstanding was **2.48 millions** for puts at **Strike Price of 17000**

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