



MORNING MANTRA



Daily Derivatives & Market Report

OCT 03, 2022



Indian equity benchmarks ended deeply in red on Monday tracking weak global cues. Indices made a negative start, as traders were cautious as government data showed that the output of eight core infrastructure sectors grew 3.3 per cent in August -- the lowest in nine months -- as against 12.2 per cent in the year-ago period. Markets added more losses as foreign investors turned sellers again in September and pulled out over Rs 7,600 crore from the Indian equity markets amid hawkish stance by the US Fed and sharp depreciation in rupee.

However, in late morning session, key indices cut some of their losses, as traders found some solace as gross Goods and Services Tax (GST) collections surged 26% in the month of September 2022 at Rs 1,47,686 crore over the same month last year. Out of total, CGST is Rs 25,271 crore, SGST is Rs 31,813 crore, IGST is Rs 80,464 crore (including Rs 41,215 crore collected on import of goods) and Cess is Rs 10,137 crore (including Rs 856 crore collected on import of goods). But, in late afternoon session, markets once again suffered with huge losses to touch day's low points, as oil prices spiked on speculation over OPEC+ cutting production substantially this week. Traders ignored report that Centre for Monitoring Indian Economy (CMIE) has stated that India's unemployment rate drastically dropped to 6.43% in September due to an increase in labour participation in the rural and urban areas. During August, India's unemployment rate surged to a one-year high of 8.3% as employment sequentially fell by 2 million to 394.6 million.

On the global front, European markets were trading lower led by technology and financial stocks, as investors fretted about the economic health of the continent due to rampant inflation and subsequent aggressive interest rate hikes to tame it. Asian markets ended mostly in red as inflation and interest-rate worries lingered, and oil prices spiked on speculation over OPEC+ cutting production substantially this week. Back home, sector wise, Oil and gas sector remained in focus as the government slashed windfall tax on production and diesel exports.

MARKET SELFIE



MARKET SUMMARY

| Domestic Indices | Close | Points | % Change |
|------------------|----------|---------|----------|
| SENSEX | 56788.81 | -638.11 | -1.11 |
| NIFTY | 16887.35 | -207.00 | -1.21 |
| MIDCAP | 24546.00 | -307.94 | -1.24 |
| SMLCAP | 28300.22 | -152.69 | -0.54 |
| BSEFMC | 15849.08 | -330.98 | -2.05 |
| AUTO | 28560.81 | -616.95 | -2.11 |
| POWER | 4595.22 | -153.66 | -3.24 |
| REALTY | 3335.15 | -41.75 | -1.24 |
| BSE IT | 27224.74 | -263.68 | -0.96 |
| BANKEX | 43431.30 | -748.49 | -1.69 |
| OIL GAS | 18385.11 | -174.00 | -0.94 |
| METAL | 17848.40 | -166.82 | -0.93 |
| INDIA VIX | 21.37 | 1.40 | 7.01 |

ADVANCE - DECLINE

| Index | Advance | Decline | Unchanged |
|-------|---------|---------|-----------|
| NSE | 925 | 1384 | 57 |
| BSE | 1431 | 2120 | 153 |

MARKET TURNOVER (₹ in Crs)

| Segment | Current | Previous | Net % |
|----------|---------|----------|-------|
| BSE CASH | 3777 | 3920 | (4) |
| NSE CASH | 64200 | 58824 | 9 |
| NSE F&O | 155186 | 187756 | (17) |

KEY INDICES RATIOS

| INDEX | P/E | P/B | Dividend Yield |
|--------|-------|------|----------------|
| NIFTY | 20.39 | 3.97 | 1.34 |
| SENSEX | 21.90 | 3.24 | 1.27 |

KEY NUMBERS TRACKER



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

| FII-DII* | Buy | Sell | Net |
|----------|-------|-------|-------|
| DII | 5716 | 6139 | (423) |
| FII | 18735 | 18145 | 591 |

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

| FII | Buy | Sell | Net |
|---------------|-----------|-----------|--------|
| Index Futures | 3864.34 | 5034.58 | (1170) |
| Index Options | 673866.12 | 671454.59 | 2412 |
| Stock Futures | 13402.75 | 15521.40 | (2119) |
| Stock Options | 6977.28 | 7134.33 | (157) |

PUT-CALL RATIO

| Index | Current | Previous |
|------------|---------|----------|
| NIFTY | 0.84 | 1.22 |
| BANK NIFTY | 0.76 | 1.05 |

DOLLAR INDEX

| Dollar Index | Current | Previous | % Change |
|--------------|---------|----------|----------|
| DXY | 112.28 | 112.12 | 0.14 |

10-YEARS G-SEC YIELD

| Country | Current | Previous | % Change |
|---------|---------|----------|----------|
| INDIA | 7.470 | 7.398 | 0.97 |
| USA | 3.700 | 3.804 | -2.73 |

KEY COMMODITIES TRACKER (in \$)

| Commodity | Current | Change Points | % Change |
|-------------|---------|---------------|----------|
| Gold | 1688.86 | 29.54 | 1.75 |
| Silver | 20.47 | 1.53 | 8.14 |
| Crude-Oil | 83.63 | 4.14 | 5.21 |
| Brent-Crude | 88.81 | 3.73 | 4.38 |

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

| Expiry | Close | Change Points | % Change |
|---------------------|-------|---------------|----------|
| 27 OCT -22 USD-INR | 82.04 | 0.32 | 0.39 |
| 27 OCT -22 EUR-INR | 80.26 | 0.36 | 0.45 |
| 27 OCT -22 GBP-INR | 91.85 | 1.42 | 1.57 |
| 27 OCT -22 JPY- INR | 56.70 | -0.01 | -0.01 |

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

| Index | Close | S2 | S1 | Pivot | R1 | R2 |
|---------------|-------|-------|-------|-------|-------|-------|
| NIFTY | 16887 | 16693 | 16790 | 16953 | 17049 | 17212 |
| SENSEX | 56789 | 56204 | 56497 | 56976 | 57268 | 57747 |
| NIFTY FUTURES | 16888 | 16703 | 16796 | 16950 | 17043 | 17197 |
| BANK NIFTY | 38030 | 37533 | 37781 | 38212 | 38460 | 38890 |
| CNX IT | 26729 | 26365 | 26547 | 26779 | 26961 | 27193 |
| CNX MIDCAP | 30285 | 29807 | 30046 | 30407 | 30646 | 31007 |
| CNX SMALLCAP | 9379 | 9224 | 9302 | 9396 | 9473 | 9567 |
| INDIA VIX | 21.36 | 19.29 | 20.33 | 21.00 | 22.04 | 22.71 |

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 04-09-2022

NIL

TECHNICAL VIEWS



NIFTY

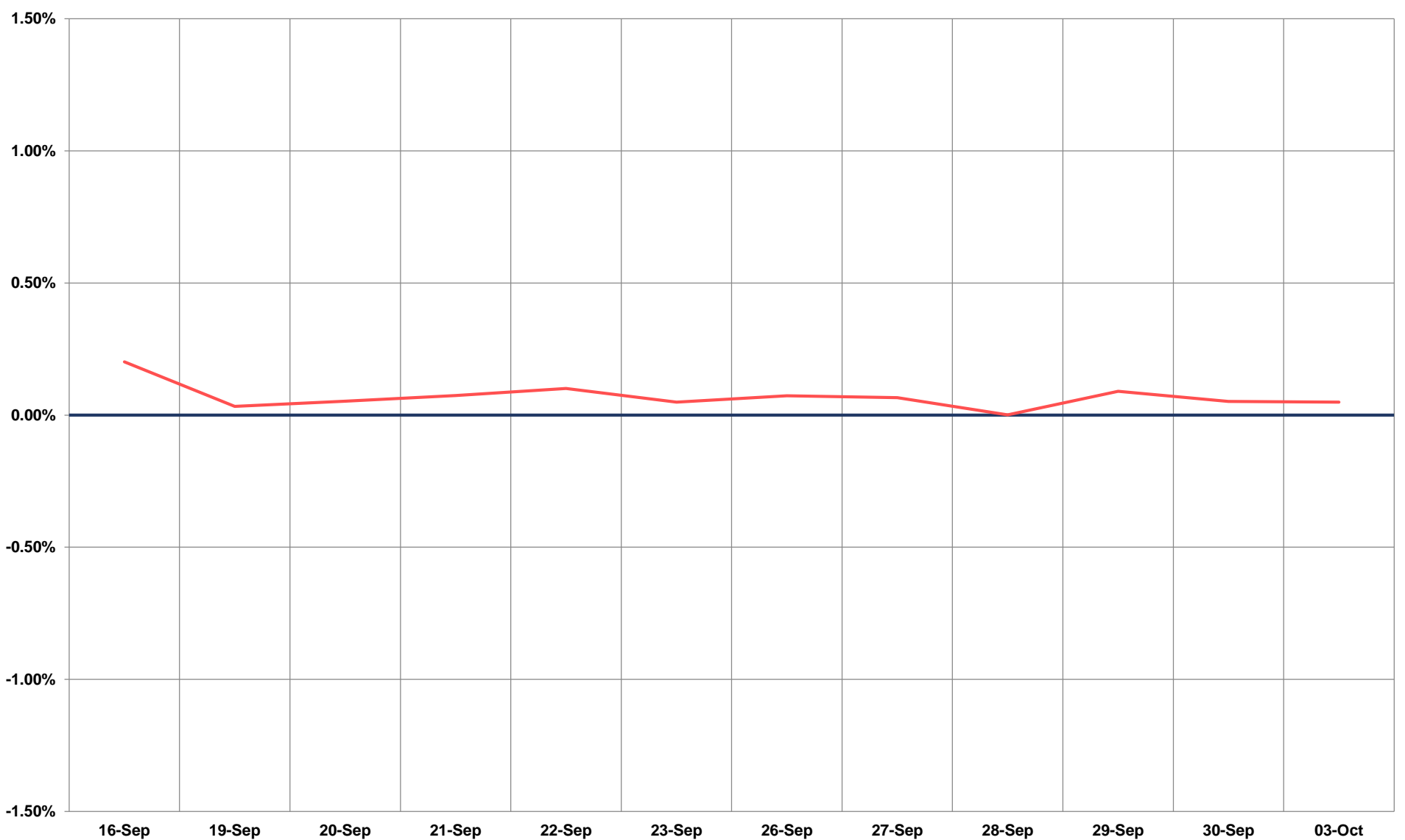
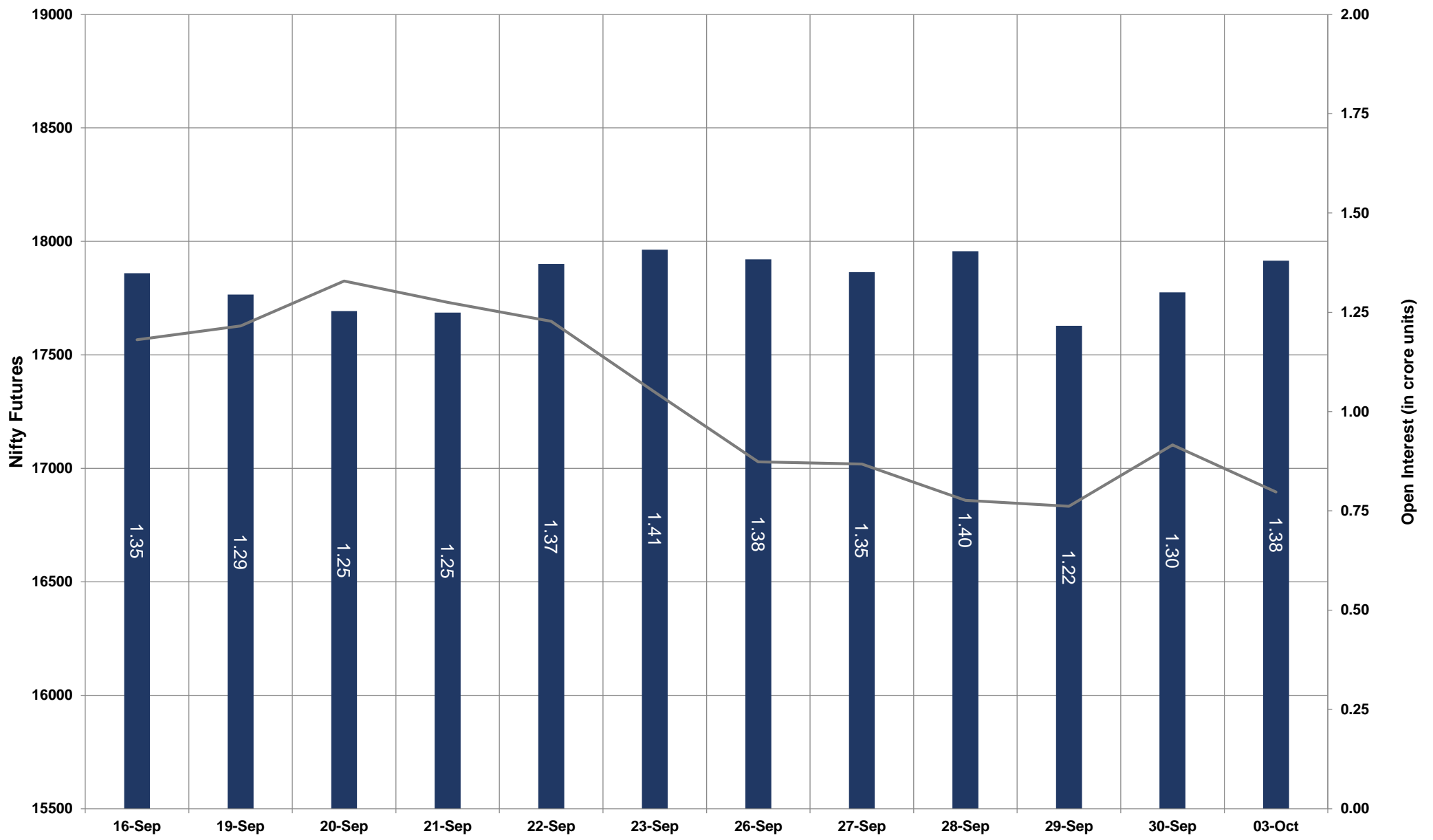


- Nifty Cash = **16887.35 (-1.21%)**
- Resistance levels = **17050** and **17160**
- Support levels = **16775** and **16660**

TECHNICAL VIEWS



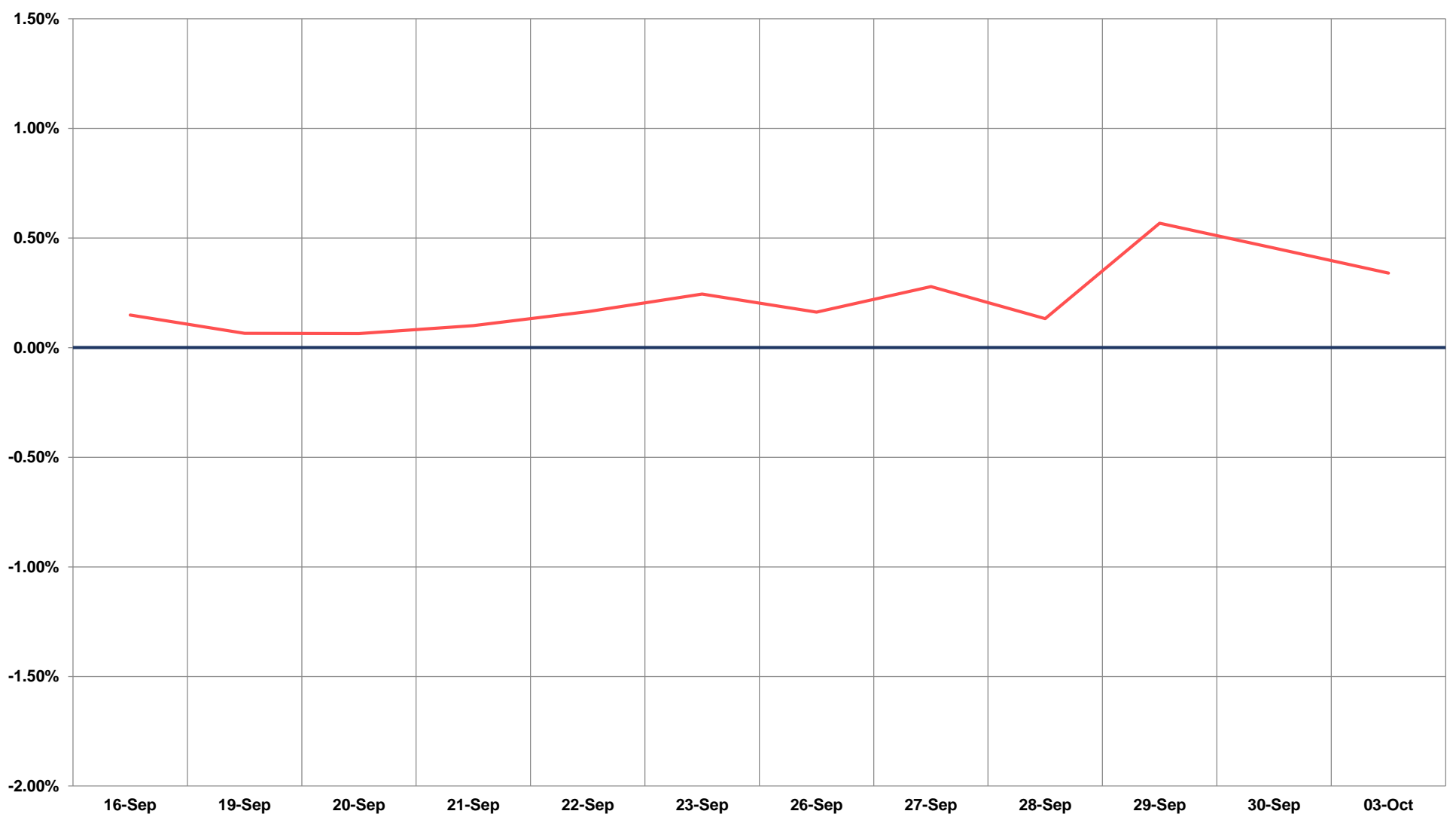
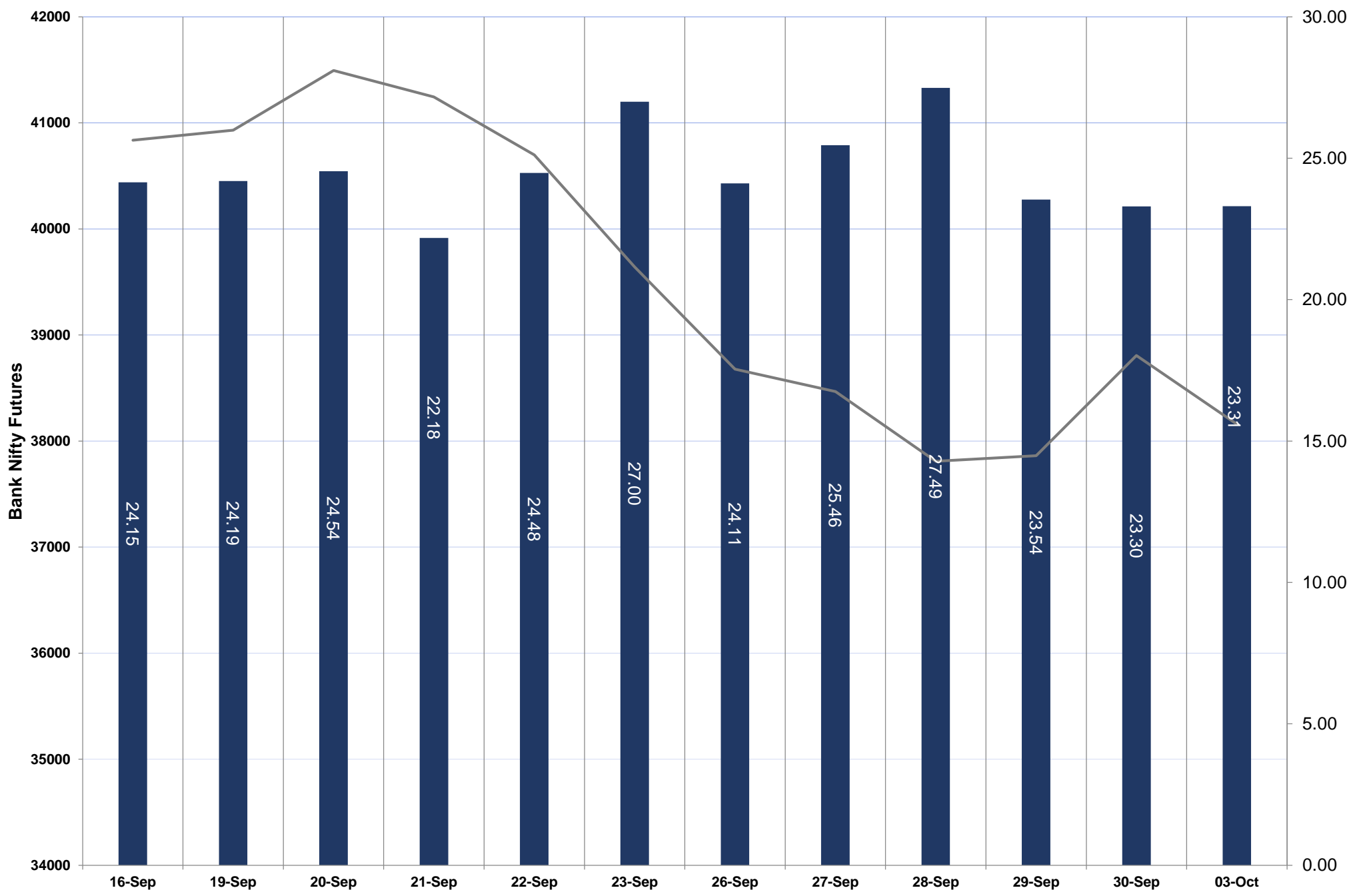
NIFTY FUTURES



TECHNICAL VIEWS



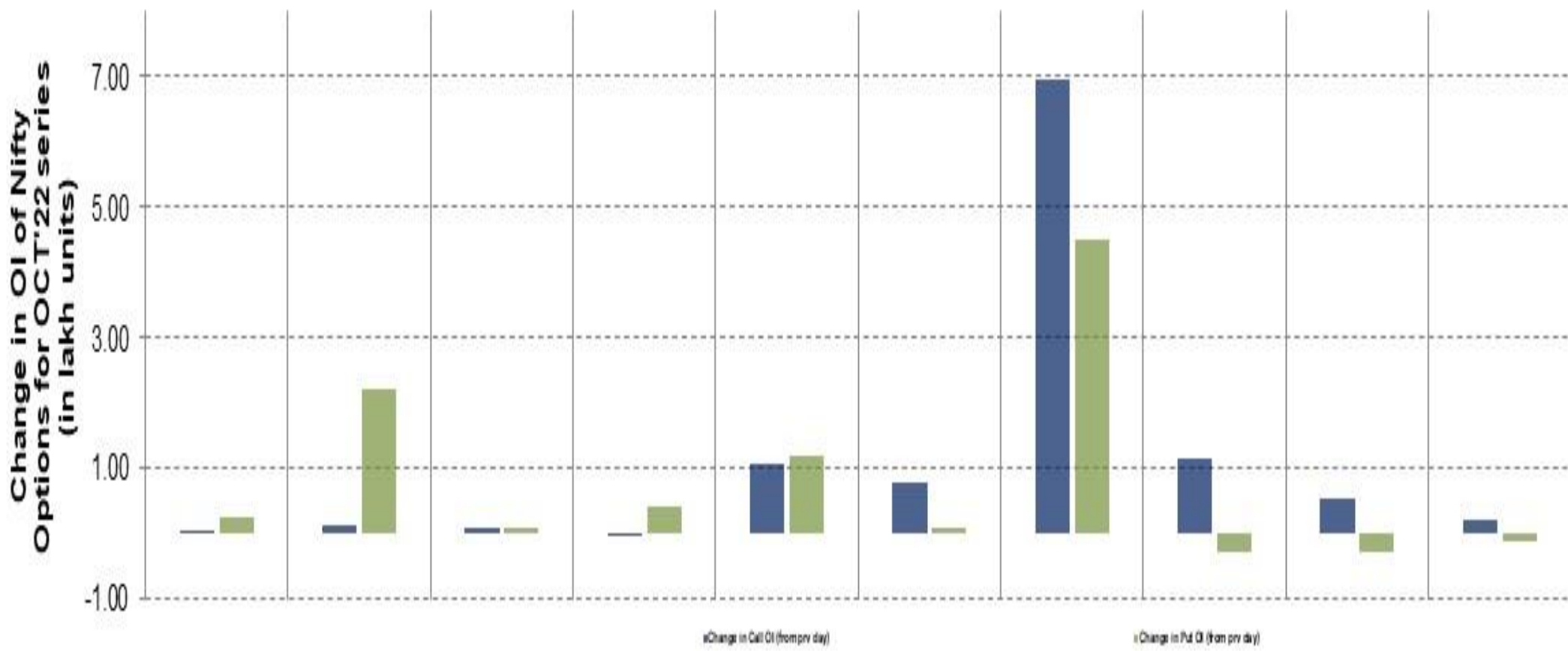
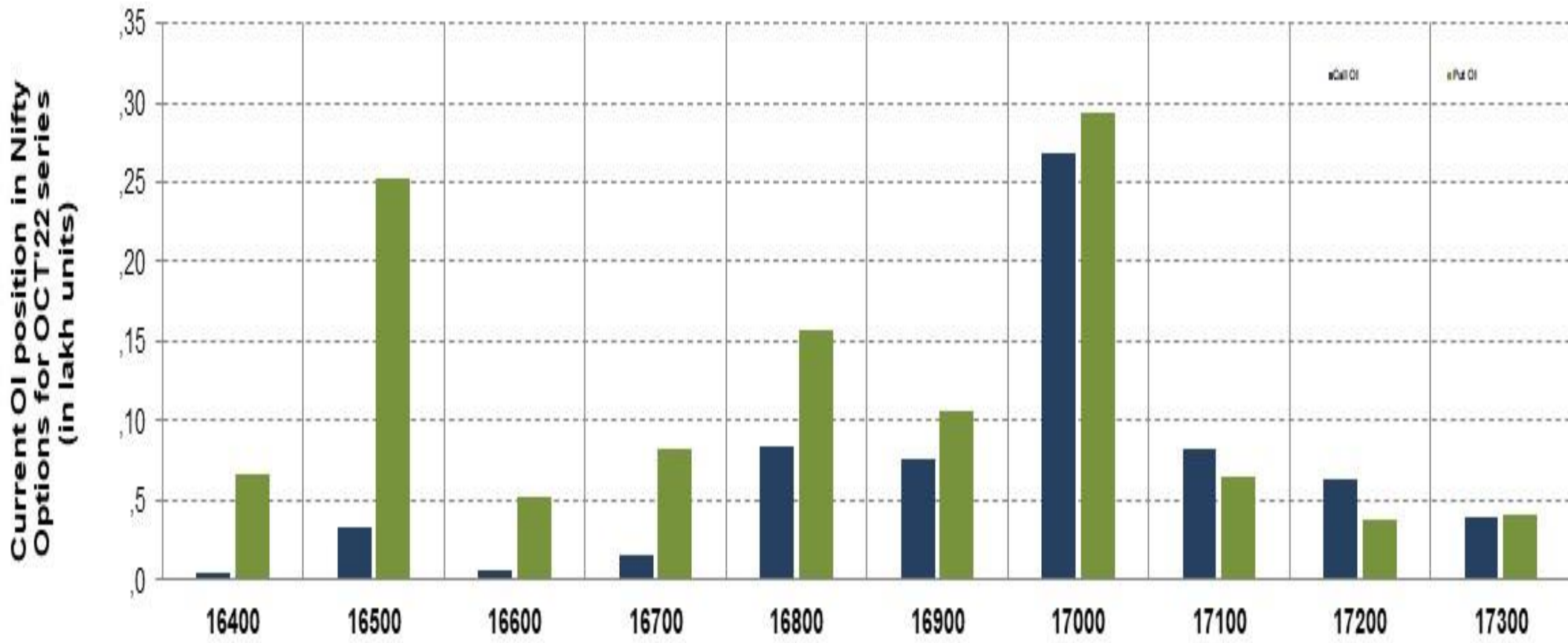
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.69 million in Open Interests is **Strike Price of 17000**
- **Most Active Nifty Put** with an addition of 0.45 millions in Open Interests is **Strike Price of 17000**
- **Maximum Open Interest an outstanding** was **2.68 millions** for Calls at **Strike Price of 17000**
- **Maximum Open Interest an outstanding** was **2.93 millions** for puts at **Strike Price of 17000**

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