



# MORNING MANTRA



Daily Derivatives & Market Report

OCT 06, 2022



Indian benchmark indices ended higher on Thursday with Nifty and Sensex settling above the psychological 58200 and 17300 levels respectively. It was a positive start for key indices, as traders found support with IMF's statement that recent tightening actions by many central banks around the world will help to prevent high inflation from becoming entrenched. Some comfort also came, as foreign Institutional Investors were net buyers in the capital market as they purchased shares worth Rs 1,344.63 crore on Tuesday, exchange data showed.

In afternoon session, markets continued its firm trade amid a private report stating that the Department of Commerce is considering the formation of dedicated units called 'subject matter divisions' to build expertise in industries like services, agriculture, medicines, trade remedies, and digital trade as part of a more aggressive approach to free trade agreements. India wants to be able to negotiate agreements with other nations at the World Trade Organization from a position of strength. Traders took a note of Reserve Bank of India's (RBI) latest report stating that India Inc's foreign commercial borrowings in August this year rose by nearly 4.6 per cent to USD 2.98 billion. In August 2021, the Indian businesses borrowed USD 2.85 billion in the form of external commercial borrowings.

Indices ended the day in green, however, in late afternoon deals, trimmed most of their gains, as India's services sector growth declined in the month of September, as both new business inflows and output rose at the slowest rates since March, amid inflationary pressures and competitive conditions, which in turn dampened job creation. The seasonally adjusted S&P Global India Services PMI Business Activity Index fell from 57.2 in August to 54.3 in September.

On the global front, European markets were trading mostly in green despite renewed concerns about inflation and a possible recession. Asian markets ended mostly higher on Thursday, as investors were awaiting US nonfarm payrolls report and inflation data that could provide additional clues on the pace of future interest rate hikes in the United States. Back home, in scrip specific, Zee Entertainment Enterprises gained 4.40% to Rs 280.00 in Thursday's intra-day trade, after the Competition Commission of India (CCI) granted conditional approval to the proposed merger of the company with Sony Pictures Networks (SPN) India.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58222.10	156.63	0.27
NIFTY	17331.80	57.50	0.33
MIDCAP	25424.08	282.90	1.13
SMLCAP	29096.16	373.14	1.30
BSEFMC	16109.55	-28.54	-0.18
AUTO	29273.45	113.09	0.39
POWER	4778.76	75.82	1.61
REALTY	3483.44	73.43	2.15
BSE IT	28349.37	395.78	1.42
BANKEX	44818.91	199.07	0.45
OIL GAS	18820.60	113.50	0.61
METAL	19178.08	717.62	3.89
INDIA VIX	19.32	-0.25	-1.28

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1789	532	47
BSE	2365	1095	123

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3506	2825	24
NSE CASH	56195	49202	14
NSE F&O	140649	147555	(5)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.93	4.07	1.31
SENSEX	22.41	3.31	1.24

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6159	6203	(44)
FII	9444	9165	279

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	3378.51	3554.00	(175)
Index Options	2004586.93	1993521.55	11065
Stock Futures	11276.26	11180.57	96
Stock Options	7137.91	7249.12	(111)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.06	1.24
BANK NIFTY	0.98	1.04

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	111.32	110.06	1.15

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.454	7.362	1.25
USA	3.787	3.759	0.75

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1713.02	-5.35	-0.32
Silver	20.55	-0.12	-0.59
Crude-Oil	87.58	-0.18	-0.21
Brent-Crude	93.13	-0.22	-0.24

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 OCT -22 USD-INR	82.38	0.57	0.70
27 OCT -22 EUR-INR	81.45	0.48	0.59
27 OCT -22 GBP-INR	92.76	0.10	0.11
27 OCT -22 JPY- INR	57.07	0.41	0.72

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17332	17246	17289	17359	17402	17472
SENSEX	58222	57920	58071	58325	58476	58730
NIFTY FUTURES	17313	17226	17269	17357	17400	17488
BANK NIFTY	39283	38999	39141	39375	39517	39750
CNX IT	27929	27605	27767	27888	28050	28171
CNX MIDCAP	31483	31218	31350	31459	31591	31699
CNX SMALLCAP	9663	9569	9616	9659	9706	9749
INDIA VIX	19.32	17.88	18.60	19.31	20.03	20.74

## 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 07-09-2022

NIL



# TECHNICAL VIEWS



## NIFTY

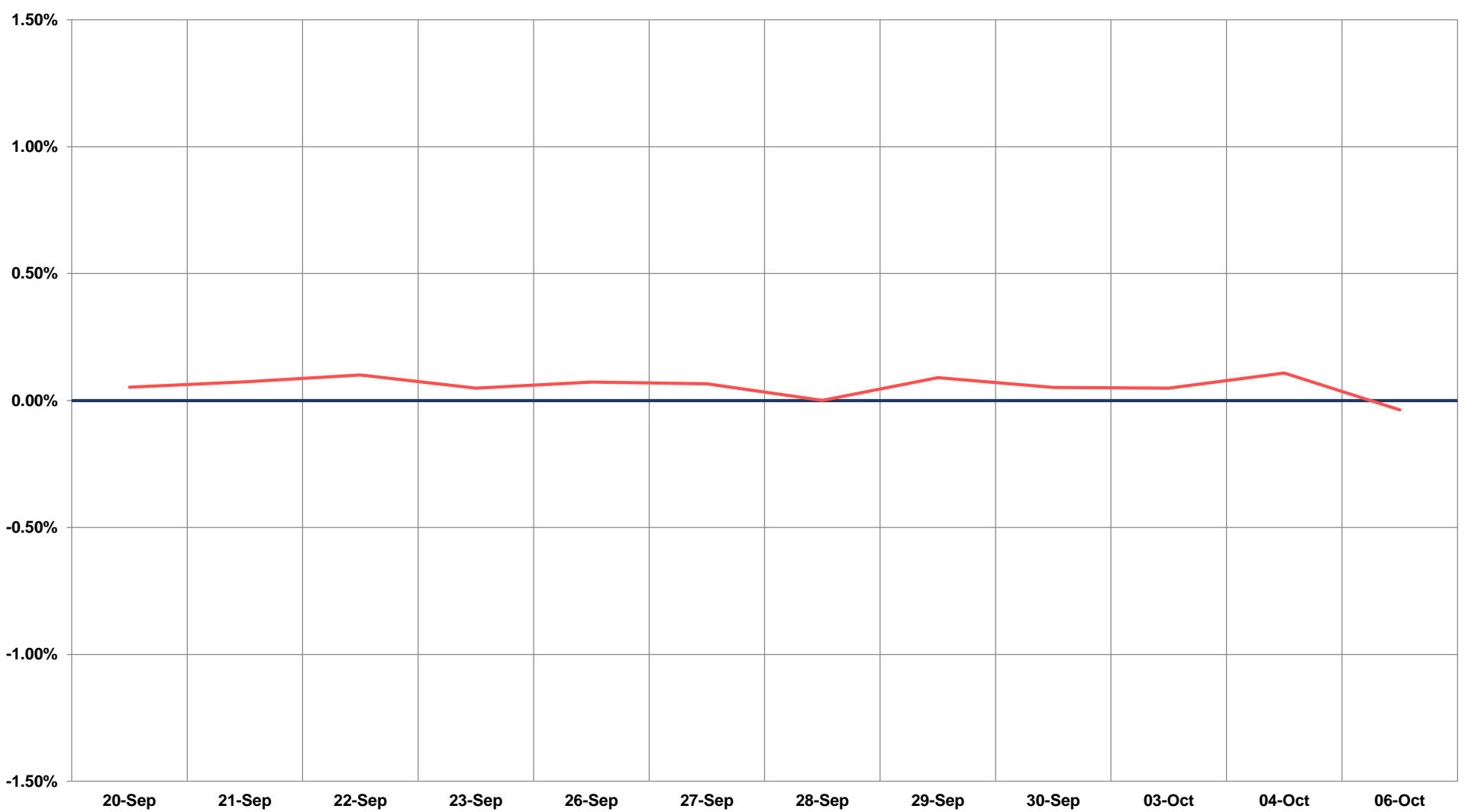
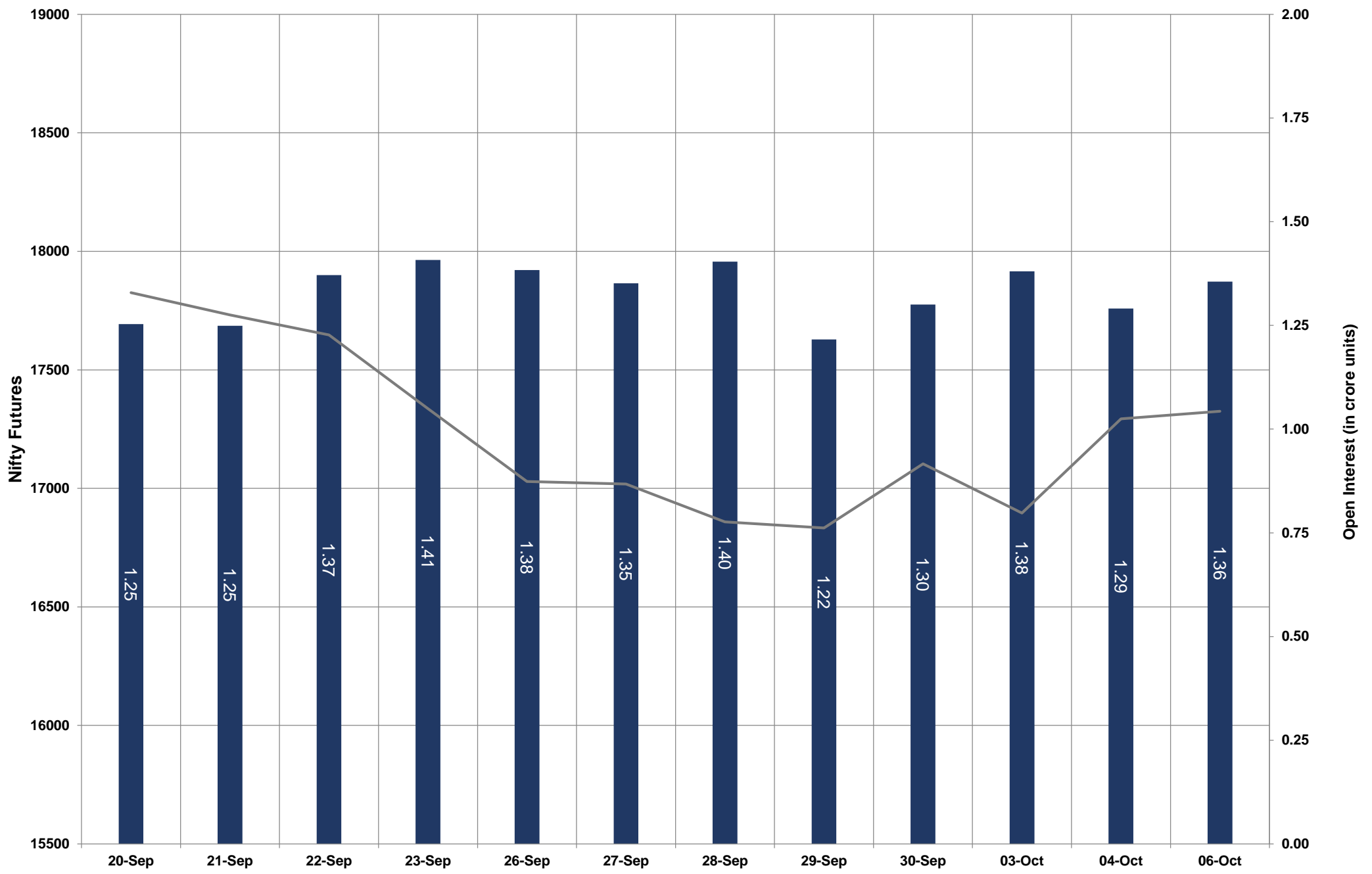


- Nifty Cash = **17331.80 (0.33%)**
- Resistance levels = **17400** and **17530**
- Support levels = **17120** and **17000**

# TECHNICAL VIEWS



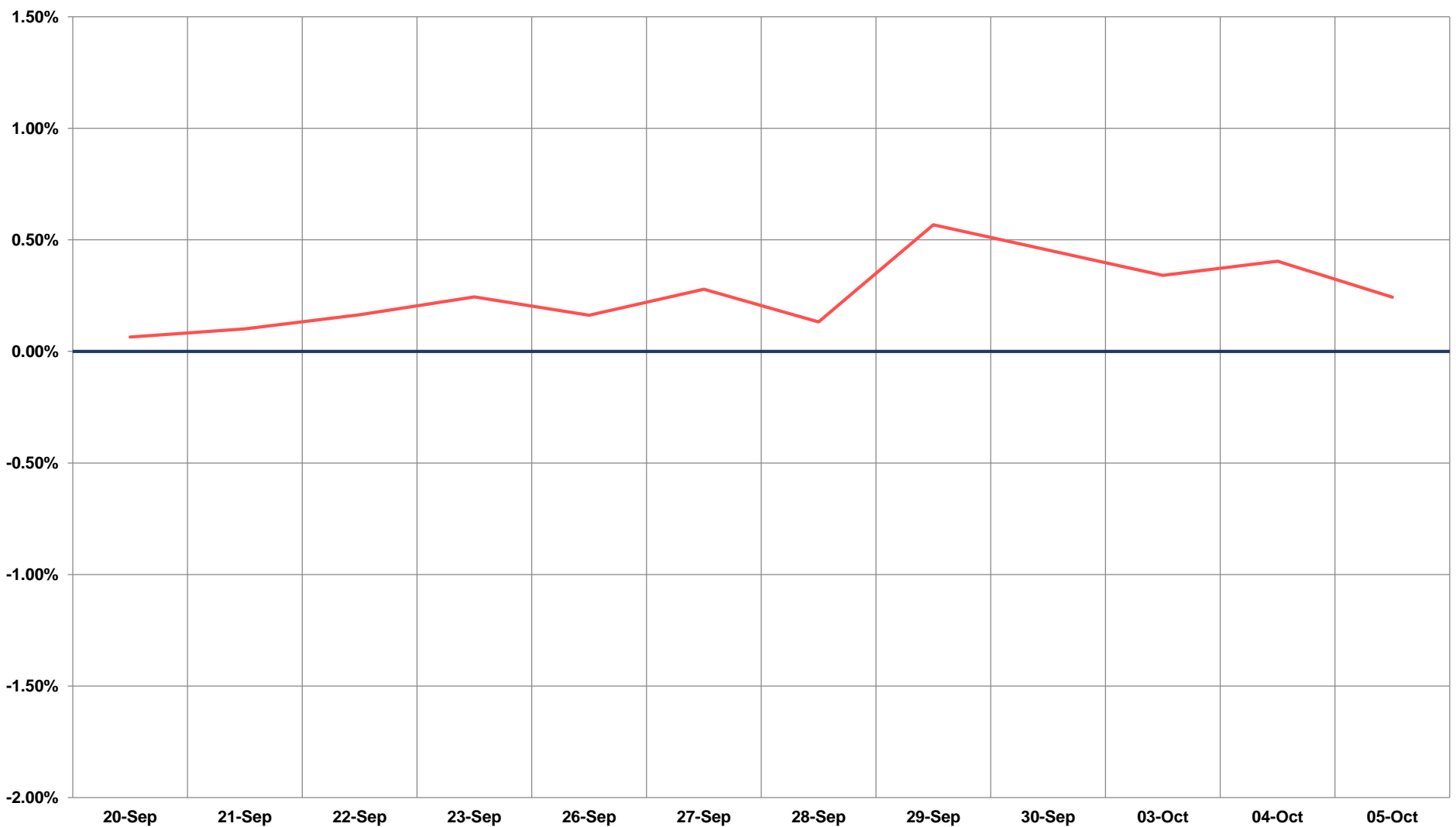
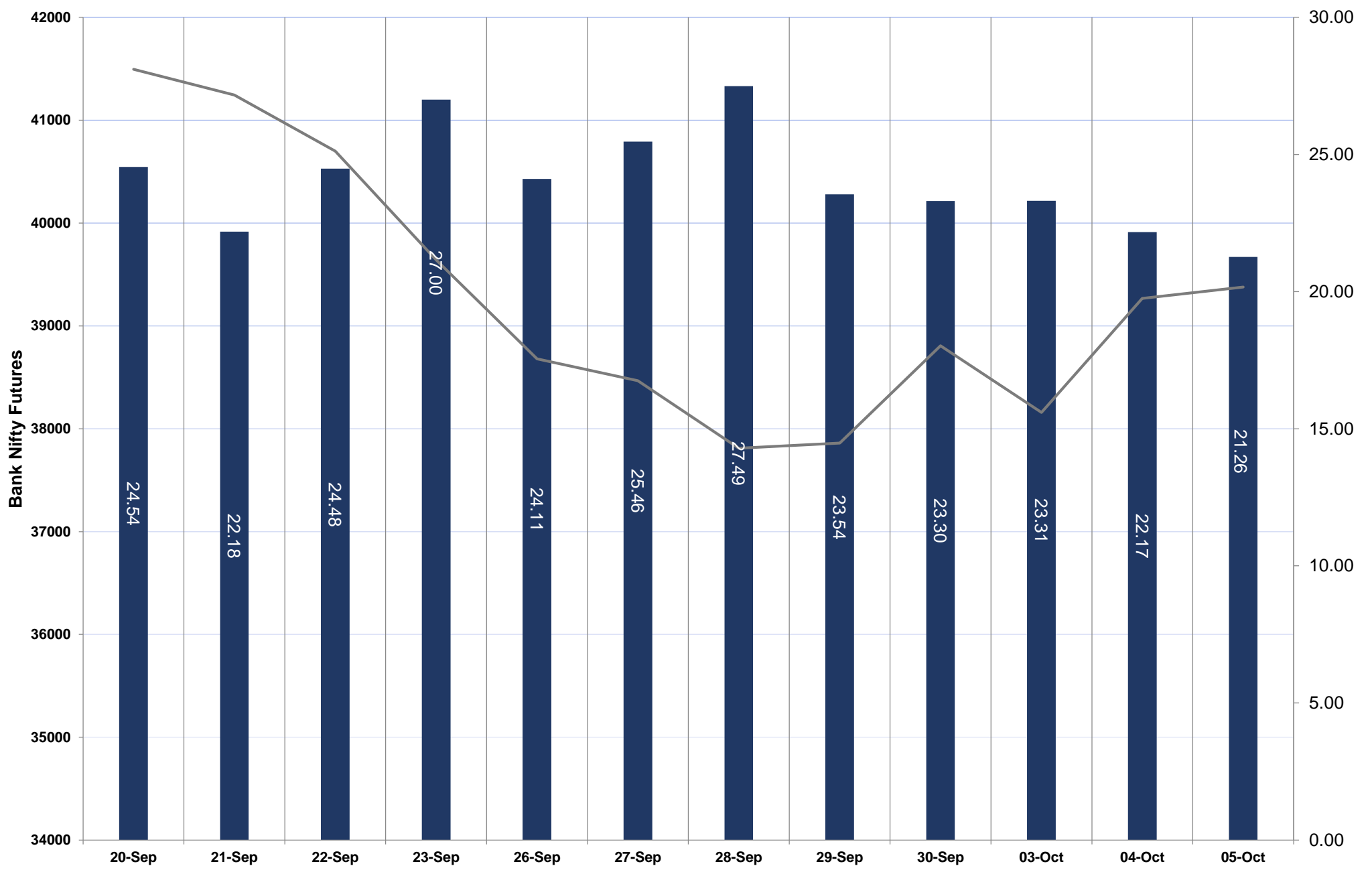
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

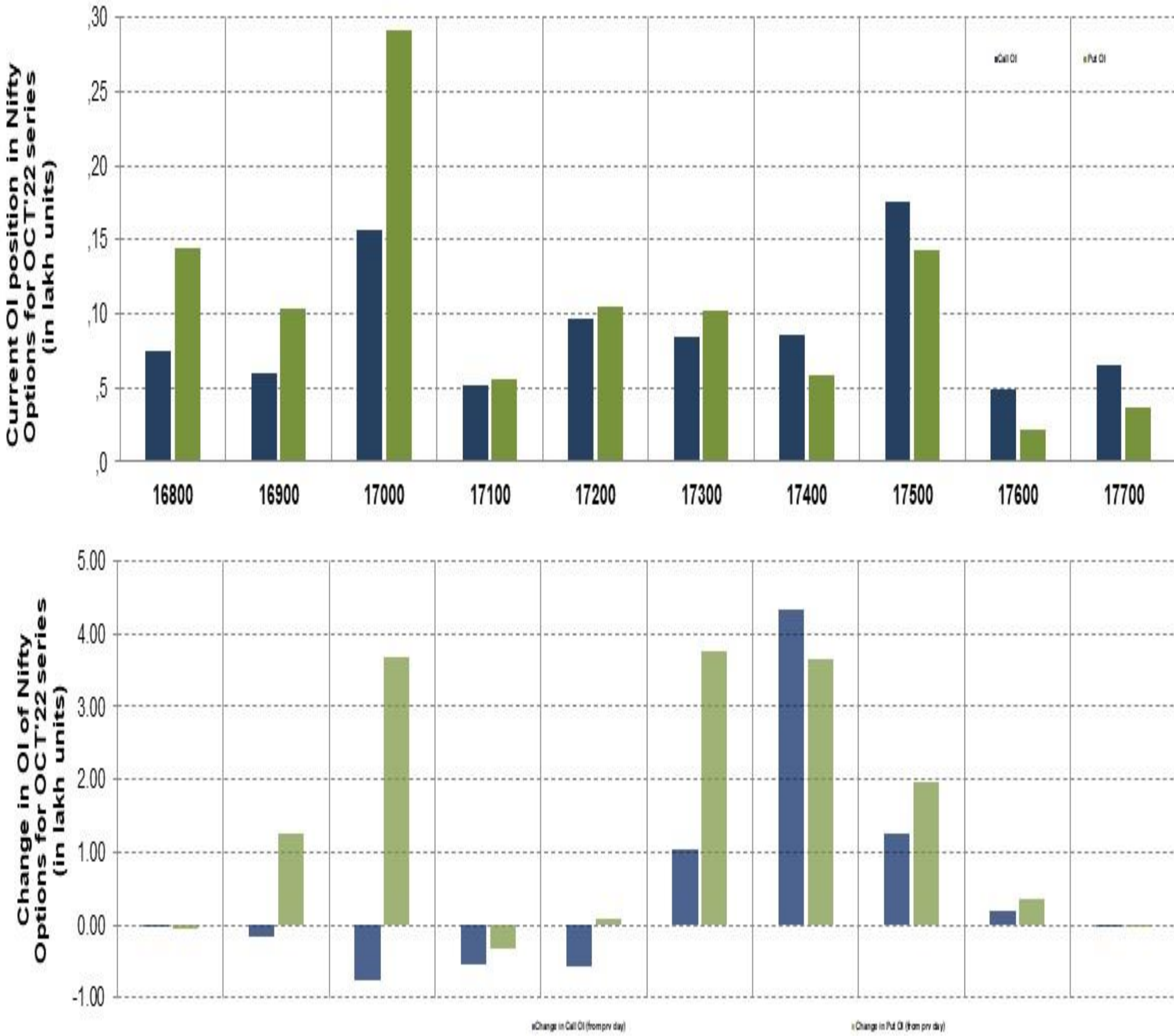




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.43 million in Open Interests is **Strike Price of 17400**
- **Most Active Nifty Put** with an addition of 0.37 millions in Open Interests is **Strike Price of 17300**
- **Maximum Open Interest an outstanding** was 1.75 millions for Calls at **Strike Price of 17500**
- **Maximum Open Interest an outstanding** was 2.91 millions for puts at **Strike Price of 17000**

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