



MORNING MANTRA

WHAT'S RISING

BULLS

BEARS

WHAT'S FALLING

Daily Derivatives & Market Report

OCT 11, 2022



Indian equity benchmarks ended Tuesday's session near day's low points following weakness in global peers and amid rising geopolitical tensions in Europe. Markets made a negative start, as domestic investors were cautious with a private report that India's retail inflation accelerated to a five month high of 7.30% in September due to surging food prices, staying well above the Reserve Bank of India's (RBI) upper tolerance band for a ninth month. Traders overlooked report stating that the support of comprehensive economic partnership agreement, the UAE is aiming trade with India to cross \$100 billion-mark over the next 2-3 years. The Indo-UAE trade stood at \$73 billion in FY22, which got a major fillip since the two nations signed the comprehensive economic partnership agreement (CEPA) on May 1, 2022. Key indices continued their weak run in afternoon session amid reports that India's economy showed signs of slowing-but-steady growth last month, with businesses holding on to optimism that domestic demand will revive as the peak shopping season approaches.

Traders took a note of reports that Commerce and Industry Minister Piyush Goyal urged small businesses to consider "dual listing" to widen their capital raising options. The minister said small companies have the option to list on the main bourses' SME platforms and also on the Gift City in Gandhinagar. In last hours of the trade, markets extended losses, as selling got intensified, after Bank of England warned of 'material risk' to UK financial stability. Besides, U.S. President Joe Biden pledged to Ukraine President Volodymyr Zelenskiy that the United States will provide Ukraine with advanced air systems after a devastating missile barrage from Russia.

On global front, European markets were trading lower pressured by rise in government bond yields globally, with investors worrying about a potential recession and the impact on corporate profits from a rapid rise in interest rates. Asian markets mostly ended in red to extend recent losses amid worries about relentless Federal Reserve tightening and the escalation of the conflict in Ukraine following heavy Russian attacks. Back home, Finance minister Nirmala Sitharaman is leaving for the US to attend the annual meetings of the International Monetary Fund and World Bank amid growing external headwinds. Meanwhile, foreign institutional investors (FIIs) turned net sellers to the tune of Rs 2,139.02 crore on October 10, as per provisional data available on the NSE.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57147.32	-843.79	-1.46
NIFTY	16965.65	-275.35	-1.60
MIDCAP	24757.61	-406.29	-1.61
SMLCAP	28589.23	-425.18	-1.47
BSEFMC	15593.55	-271.11	-1.71
AUTO	28566.28	-496.59	-1.71
POWER	4659.32	-67.97	-1.44
REALTY	3352.25	-106.34	-3.07
BSE IT	27840.67	-603.52	-2.12
BANKEX	44261.10	-395.60	-0.89
OIL GAS	18267.39	-297.99	-1.61
METAL	18477.61	-578.59	-3.04
INDIA VIX	20.49	0.87	4.43

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	722	1596	41
BSE	1084	2351	128

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	13492	3405	296
NSE CASH	53016	45207	17
NSE F&O	147524	148523	(1)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.51	3.99	1.33
SENSEX	22.21	3.29	1.25

KEY NUMBERS TRACKER



FII – DII ACTIVITY IN CASH SEGMENT (₹ in Crs)			
FII-DII*	Buy	Sell	Net
DII	7108	4677	2431
FII	18684	23296	(4613)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)			
FII	Buy	Sell	Net
Index Futures	3808.40	4823.84	(1015)
Index Options	818582.09	820211.51	(1629)
Stock Futures	11452.03	13111.43	(1659)
Stock Options	6959.29	7180.47	(221)

PUT-CALL RATIO		
Index	Current	Previous
NIFTY	0.72	1.05
BANK NIFTY	0.73	0.99

DOLLAR INDEX			
Dollar Index	Current	Previous	% Change
DXY	113.18	113.14	0.04

10-YEARS G-SEC YIELD			
Country	Current	Previous	% Change
INDIA	7.429	7.476	-0.63
USA	3.953	3.885	1.75

KEY COMMODITIES TRACKER (in \$)			
Commodity	Current	Change Points	% Change
Gold	1663.33	-6.75	-0.41
Silver	19.31	-0.31	-1.60
Crude-Oil	89.03	-2.10	-2.30
Brent-Crude	94.20	-1.99	-2.07

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 OCT -22 USD-INR	82.41	-0.16	-0.19
27 OCT -22 EUR-INR	80.32	0.13	0.16
27 OCT -22 GBP-INR	91.84	0.16	0.17
27 OCT -22 JPY- INR	56.75	-0.15	-0.27

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16984	16754	16869	17065	17180	17377
SENSEX	57147	56431	56789	57408	57766	58386
NIFTY FUTURES	16961	16762	16861	17050	17149	17338
BANK NIFTY	38712	38285	38498	38837	39051	39389
CNX IT	27470	26814	27142	27728	28055	28641
CNX MIDCAP	30568	30041	30304	30758	31021	31474
CNX SMALLCAP	9478	9296	9387	9545	9636	9793
INDIA VIX	20.49	18.40	19.45	20.13	21.18	21.86

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	Neutral	Neutral	Neutral
CNX MIDCAP	Sell	Buy	Buy
CNX SMALLCAP	Sell	Neutral	Neutral
INDIA VIX	Buy	Sell	Neutral

SECURITIES BAN IN F&O TRADES FOR 12-09-2022

DELTACORP, IBULHSGFIN, INDIACEM

TECHNICAL VIEWS



NIFTY

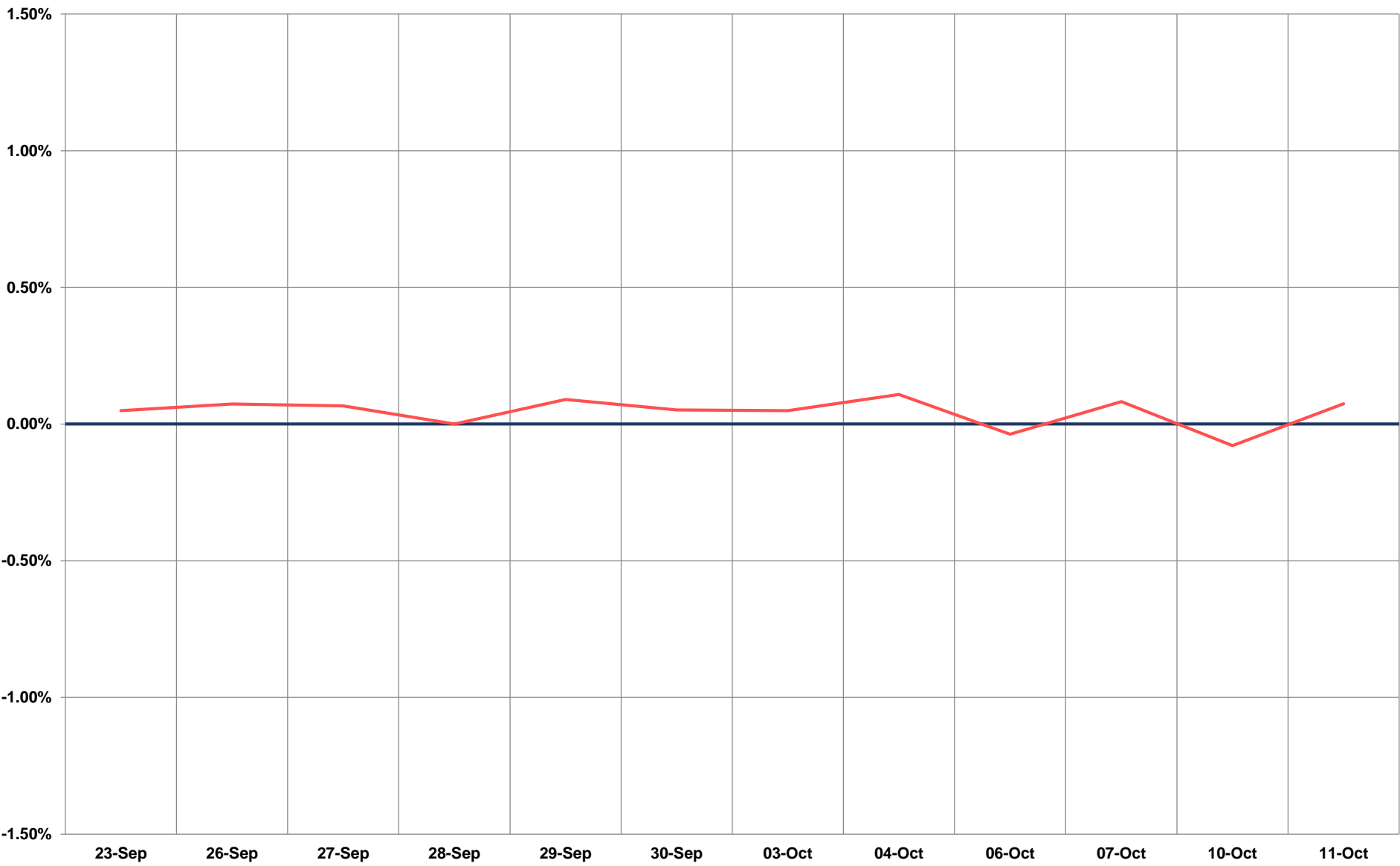
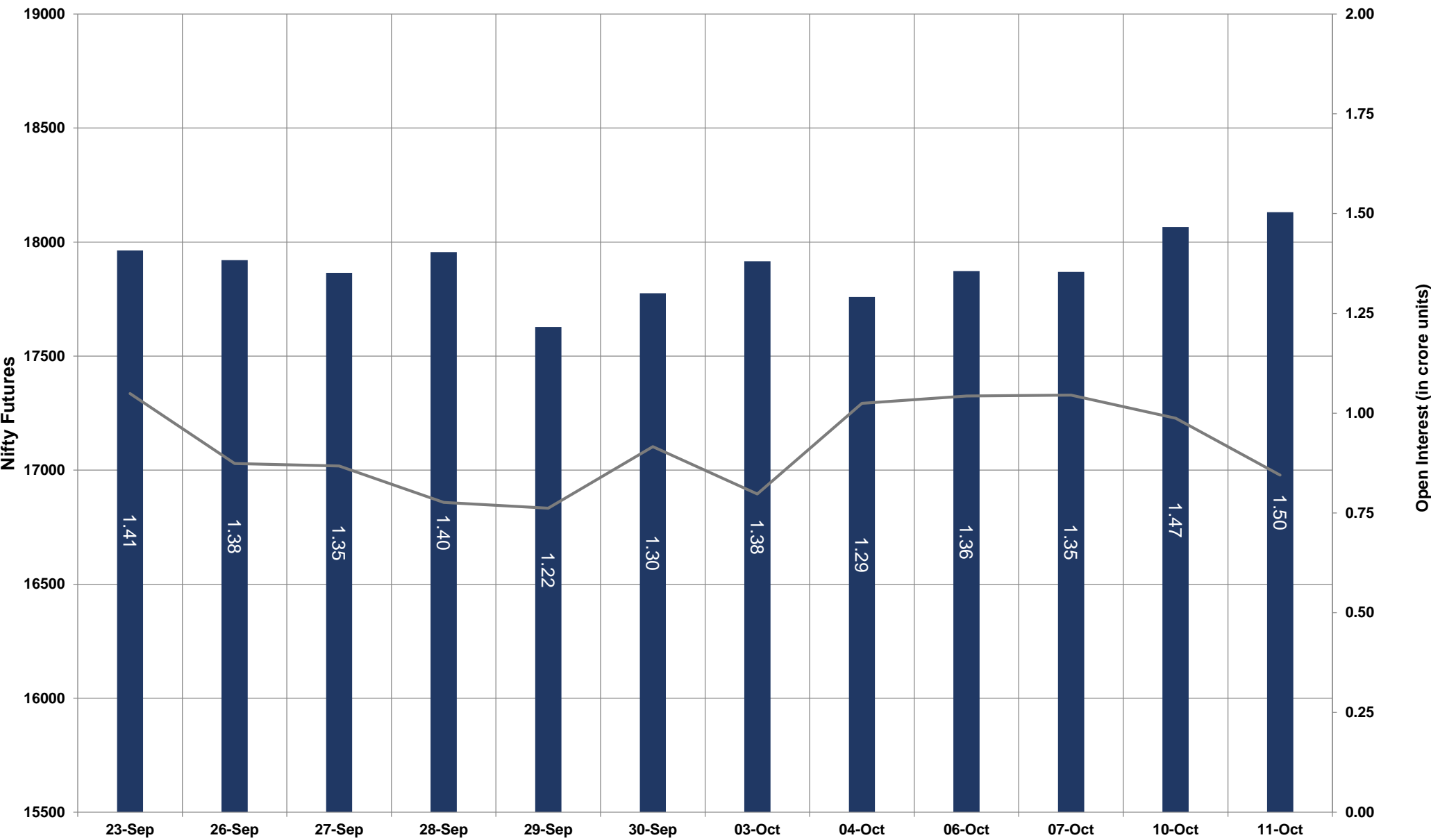


- Nifty Cash = **16965.65 (-1.60%)**
- Resistance levels = **17050** and **17180**
- Support levels = **16880** and **16700**

TECHNICAL VIEWS



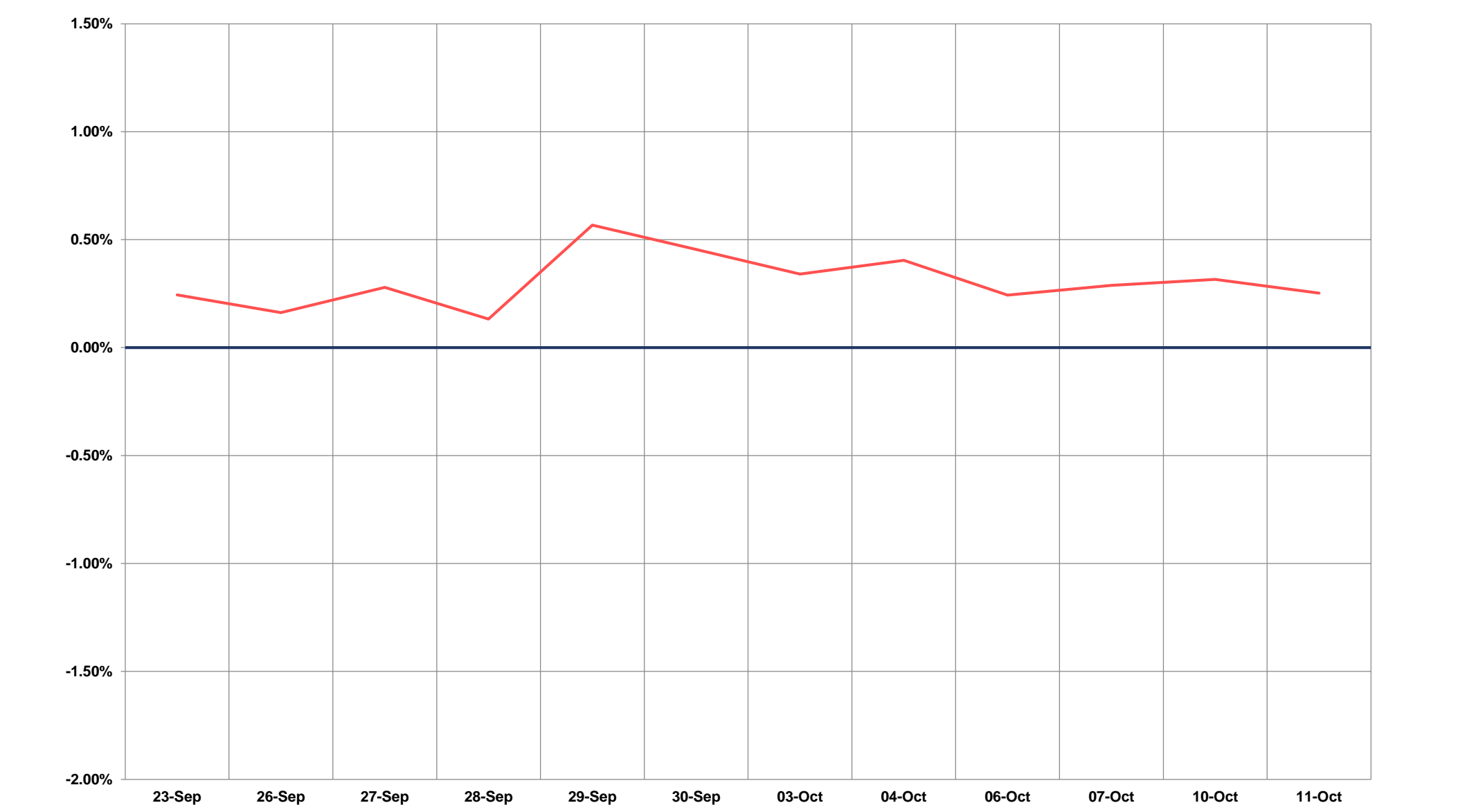
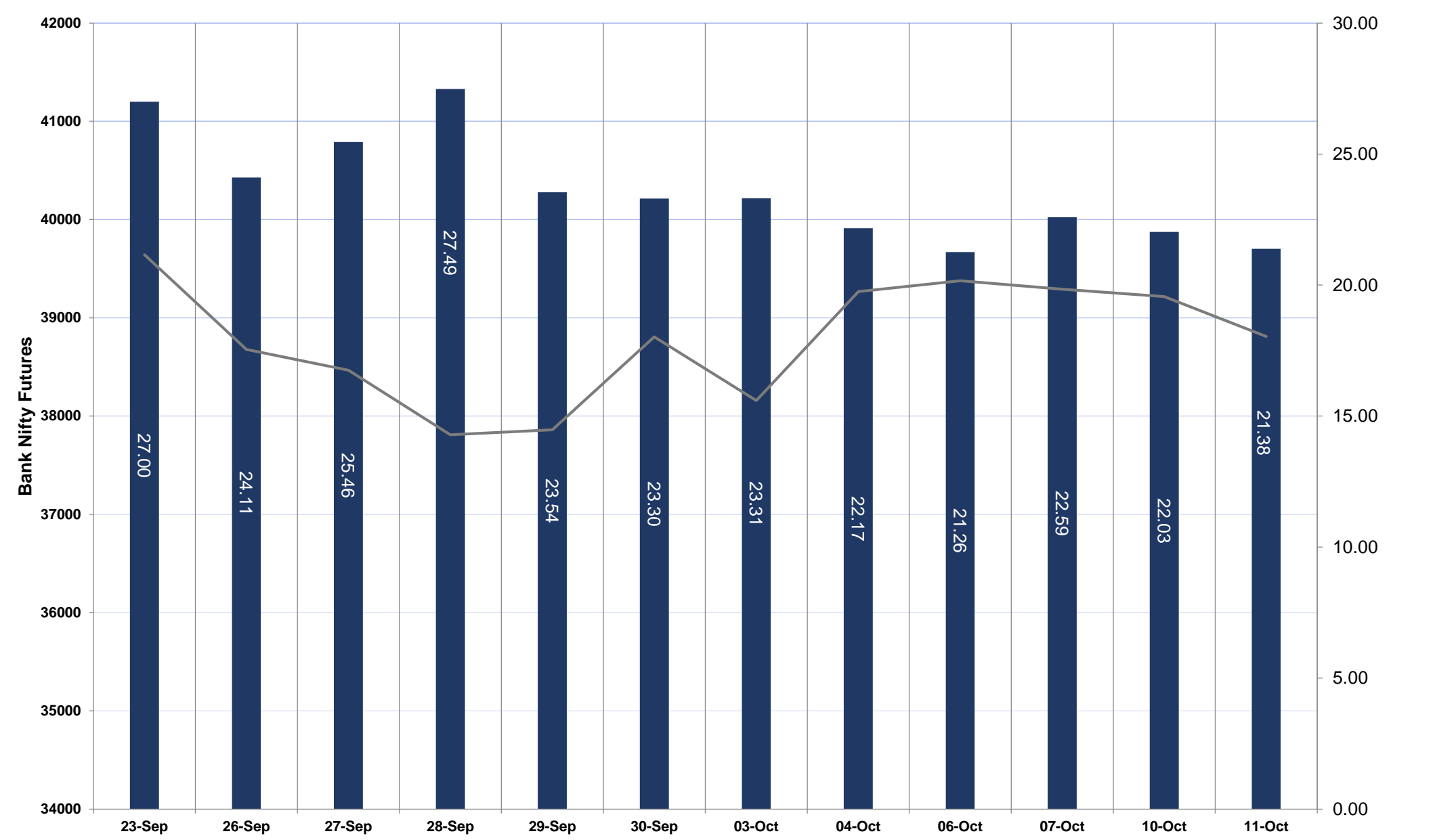
NIFTY FUTURES



TECHNICAL VIEWS



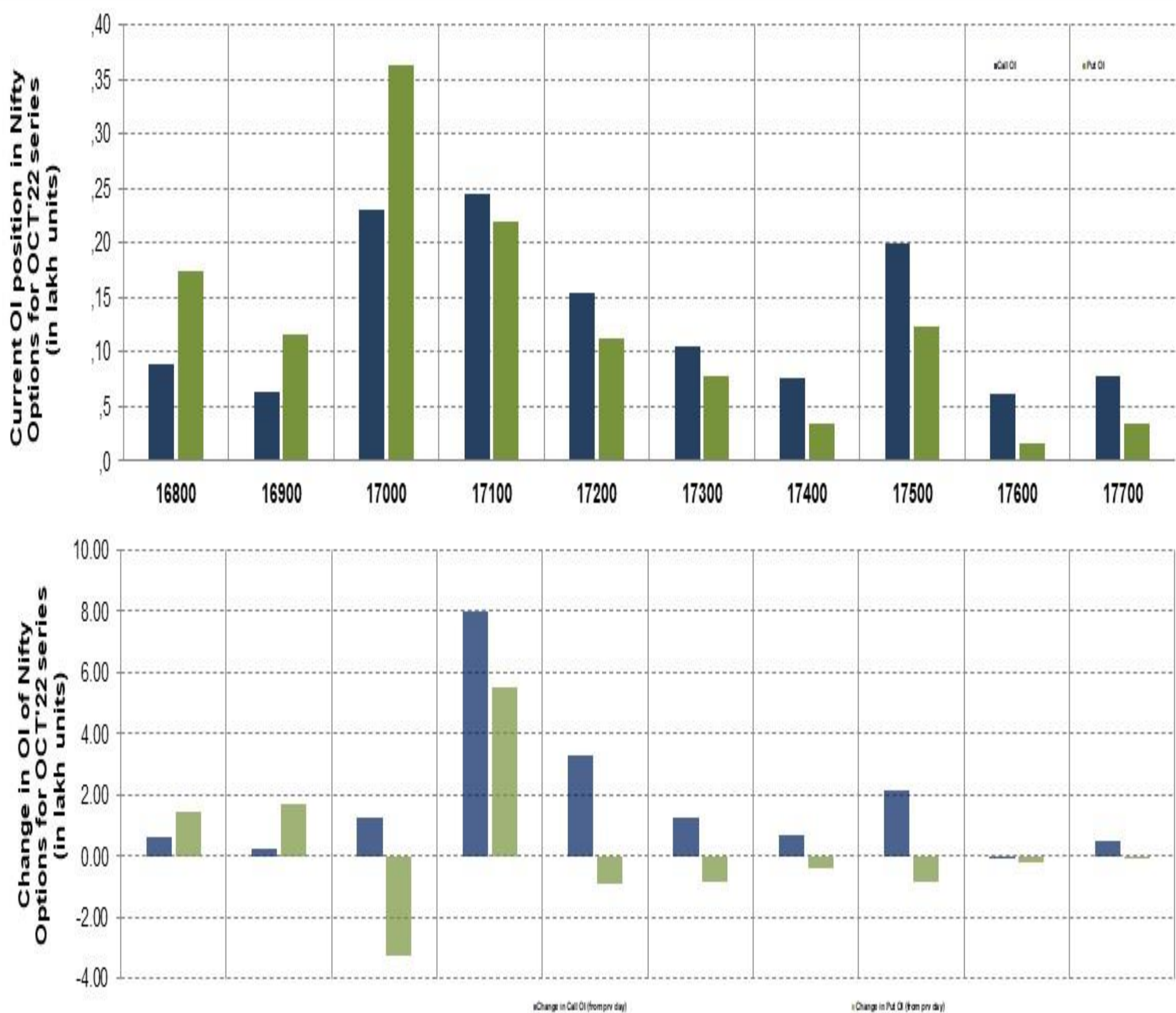
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.80 million in Open Interests is **Strike Price of 17100**
- **Most Active Nifty Put** with an addition of 0.55 millions in Open Interests is **Strike Price of 17100**
- **Maximum Open Interest an outstanding** was **2.45 millions** for Calls at **Strike Price of 17100**
- **Maximum Open Interest an outstanding** was **3.63 millions** for puts at **Strike Price of 17000**

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