



MORNING MANTRA



Daily Derivatives & Market Report

OCT 12, 2022



Indian equity markets snapped three-day losing streak on Wednesday with Nifty and Sensex settling above the psychological 17100 and 57,600 levels respectively despite geopolitical tensions. Markets made positive start, as traders took support after Finance Minister Nirmala Sitharaman exuded confidence on India's relative and absolute growth performance in the rest of the decade and forecast the country's growth rate to be around 7% this financial year. Some optimism also came, as Krishnamurthy Subramanian, Executive Director (India)- International Monetary Fund Designate, said India has emerged as a 'positive spot' in the world economy, due to the well-designed policy responses that were implemented during the COVID crisis. Key indices turned volatile for little time in morning session, as trades were cautious after International Monetary Fund (IMF) in its annual World Economic Outlook report said outlook for India is growth of 6.8 per cent in 2022 - a 0.6 percentage point downgrade since the July forecast, reflecting a weaker-than-expected outturn in the second quarter and more subdued external demand.

However, in afternoon deals, markets widened gains as traders took encouragement after International Monetary Fund (IMF) praised the Reserve bank of India (RBI) for tightening the monetary policy to curb inflation in the country. Traders took note of report that Treasury Secretary Janet Yellen has announced that she will travel to India next month to attend the ninth edition of the US-India Economic and Financial Partnership meeting, as she pitched for strong ties between the two nations to address the world's most important economic challenges.

On the global front, European markets were trading higher after data showed Eurozone industrial output rose strongly in August. Output from factories, mines and utilities rose 1.5 percent in August month-on-month. Street had expected a 0.5 percent increase. Year-on-year, industrial production increased 2.5 percent in the month. Asian markets ended mostly in red on worries about slowing global growth and the impact of rising interest rates on corporate profits. Back home, investors awaited quarterly results of IT majors Wipro and HCL Tech due later in the day. Besides, domestic investors are also looking ahead of the IIP and CPI data to be out later in the day.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57625.91	478.59	0.84
NIFTY	17123.60	140.05	0.82
MIDCAP	24921.94	164.33	0.66
SMLCAP	28650.73	61.50	0.22
BSEFMC	15809.38	215.83	1.38
AUTO	28850.98	284.70	1.00
POWER	4711.86	52.54	1.13
REALTY	3408.75	56.50	1.69
BSE IT	28031.71	191.04	0.69
BANKEX	44753.90	492.80	1.11
OIL GAS	18381.27	113.88	0.62
METAL	18659.18	181.57	0.98
INDIA VIX	20.17	-0.32	-1.56

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1258	1023	47
BSE	1674	1763	134

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2933	13492	(78)
NSE CASH	44632	53016	(16)
NSE F&O	142001	147524	(4)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.67	4.02	1.32
SENSEX	22.29	3.30	1.24

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5048	4963	85
FII	6305	6847	(542)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4433.42	3369.60	1064
Index Options	958614.91	957657.82	957
Stock Futures	12939.52	10472.34	2467
Stock Options	6331.36	6186.48	145

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.95	0.72
BANK NIFTY	0.98	0.73

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	113.15	113.22	-0.06

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.435	7.426	0.12
USA	3.953	3.939	0.37

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1669.93	5.89	0.35
Silver	19.20	0.08	0.42
Crude-Oil	89.63	0.28	0.31
Brent-Crude	94.78	0.49	0.52

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 OCT -22 USD-INR	82.43	0.03	0.03
27 OCT -22 EUR-INR	80.10	-0.13	-0.17
27 OCT -22 GBP-INR	91.27	-0.08	-0.08
27 OCT -22 JPY- INR	56.38	-0.36	-0.63

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17124	16893	17008	17075	17191	17258
SENSEX	57626	56865	57245	57466	57847	58068
NIFTY FUTURES	17121	16886	17003	17069	17186	17252
BANK NIFTY	39119	38405	38762	38963	39320	39521
CNX IT	27695	27286	27490	27621	27826	27956
CNX MIDCAP	30757	30180	30468	30635	30923	31090
CNX SMALLCAP	9554	9377	9465	9514	9603	9652
INDIA VIX	20.18	19.32	19.75	20.32	20.75	21.32

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

SECURITIES BAN IN F&O TRADES FOR 13-09-2022

DELTACORP, IBULHSGFIN

TECHNICAL VIEWS



NIFTY

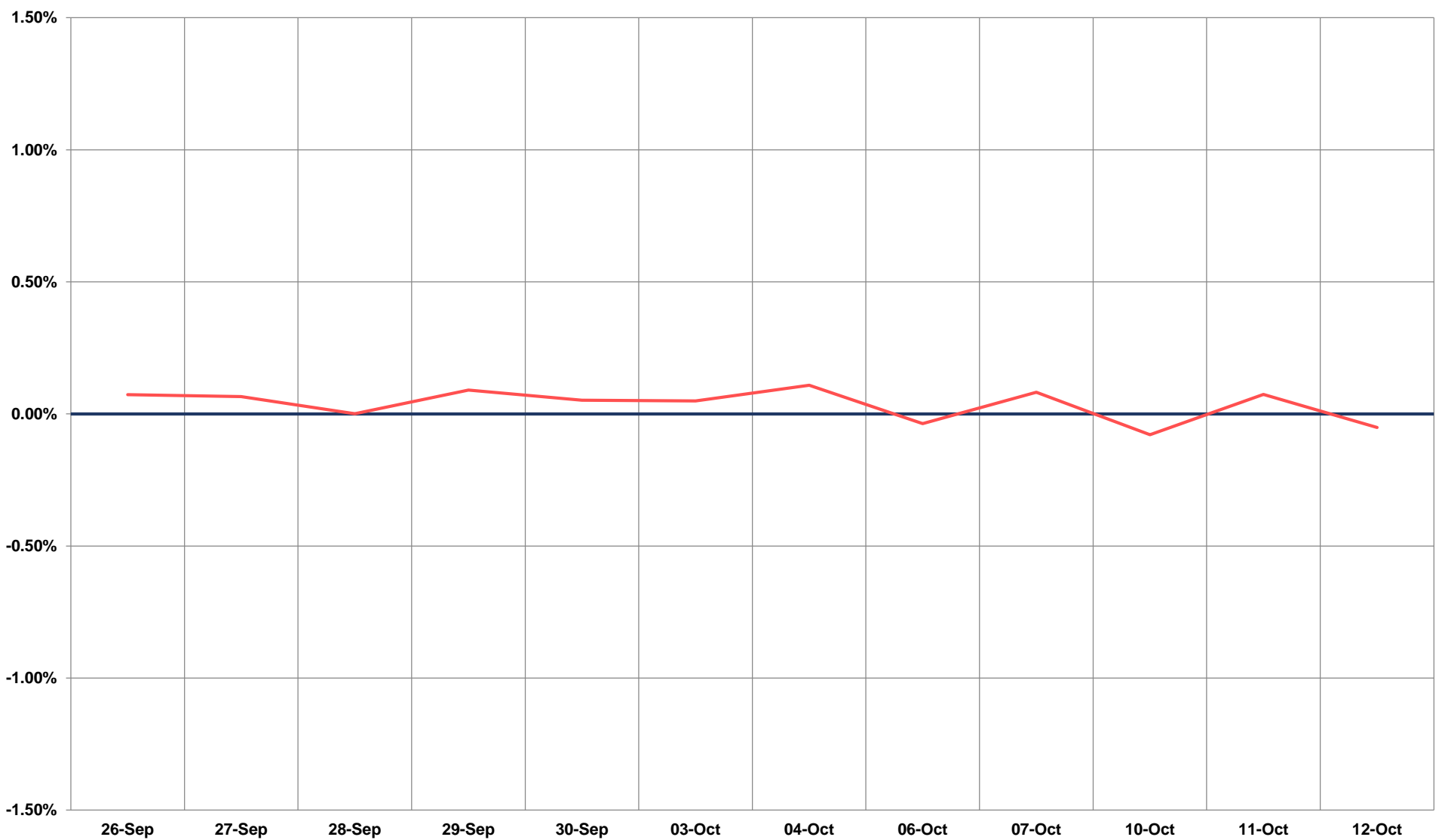
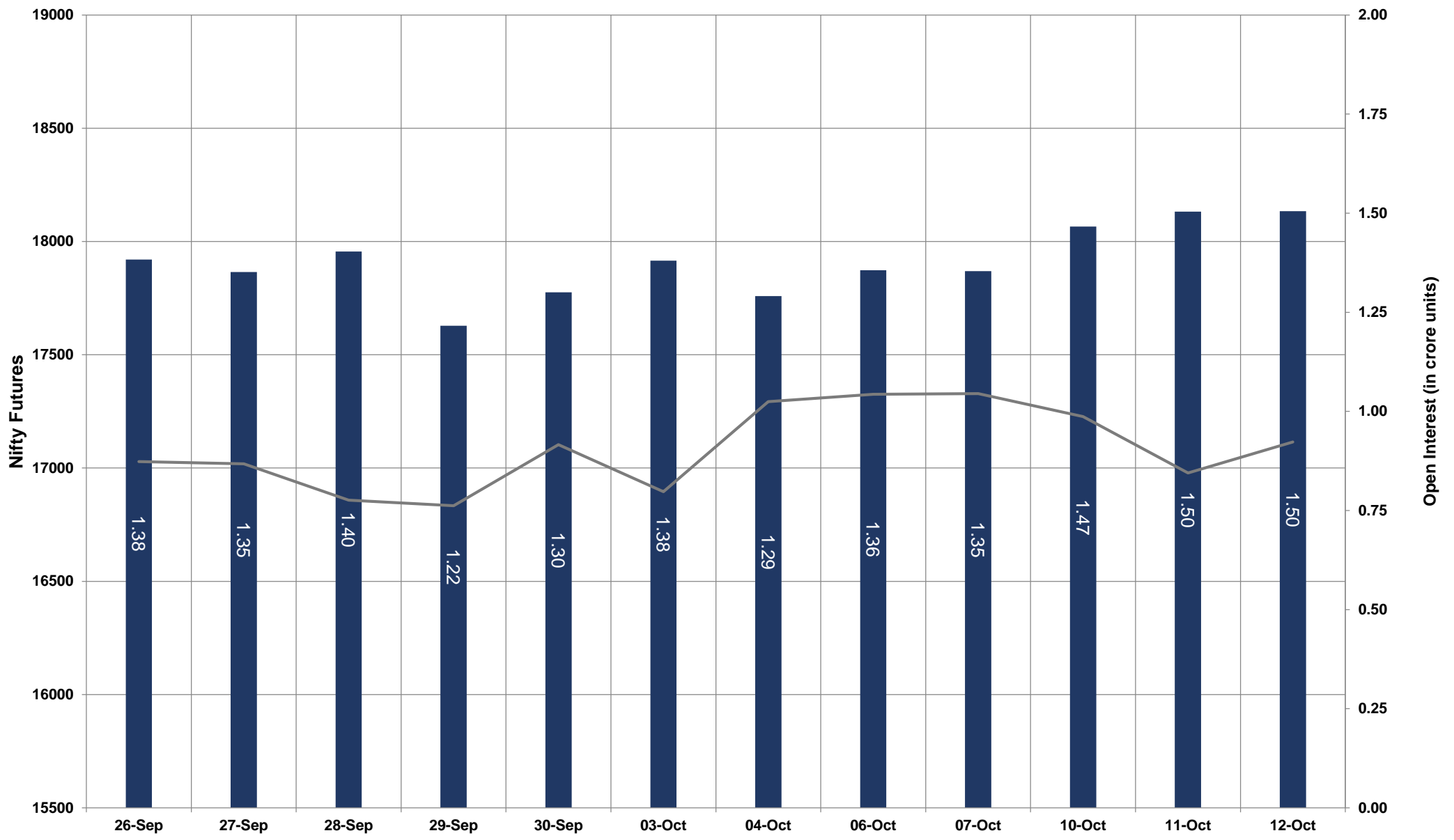


- Nifty Cash = 17123.60 (0.82%)
- Resistance levels = 17230 and 17340
- Support levels = 17000 and 16940

TECHNICAL VIEWS



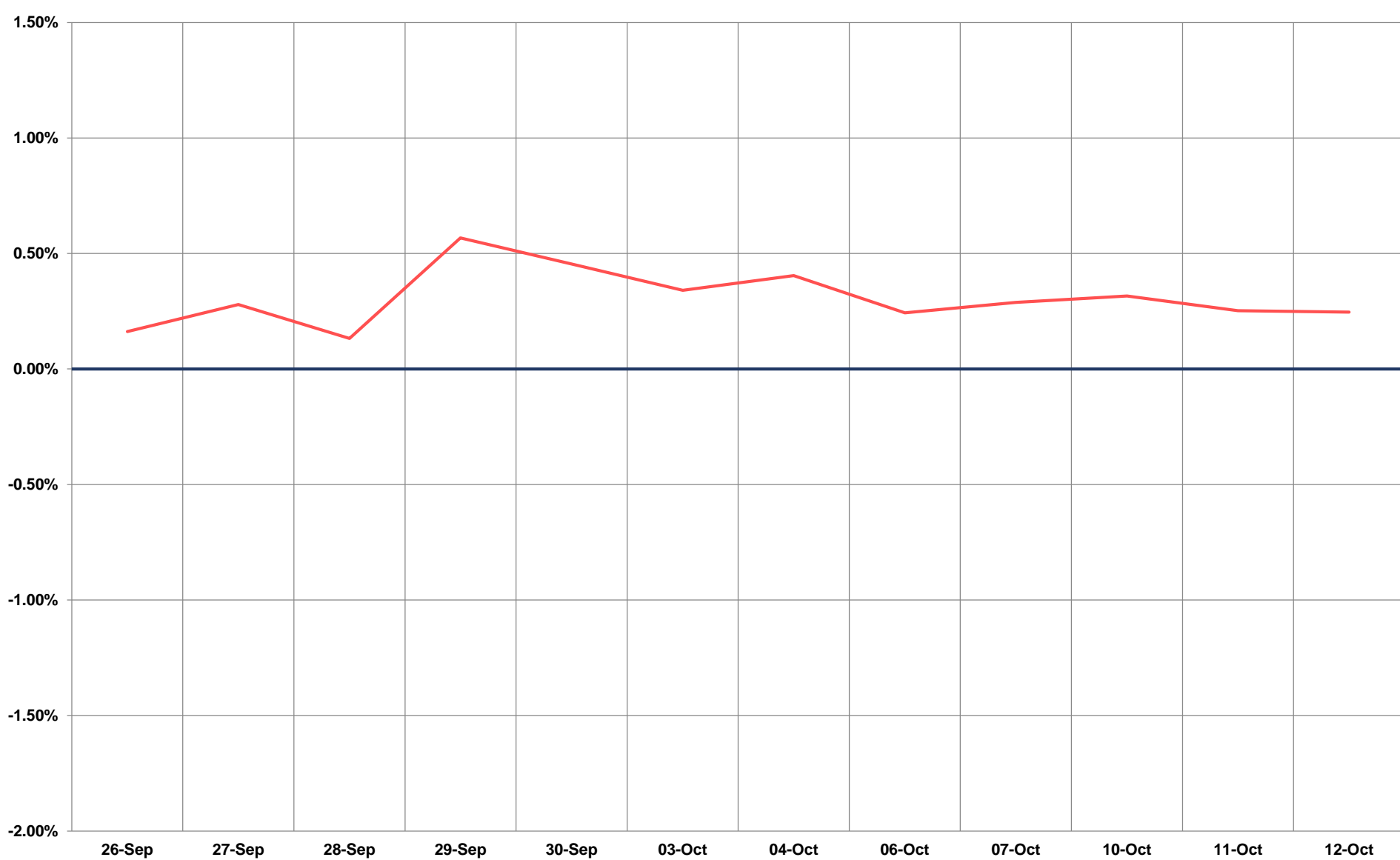
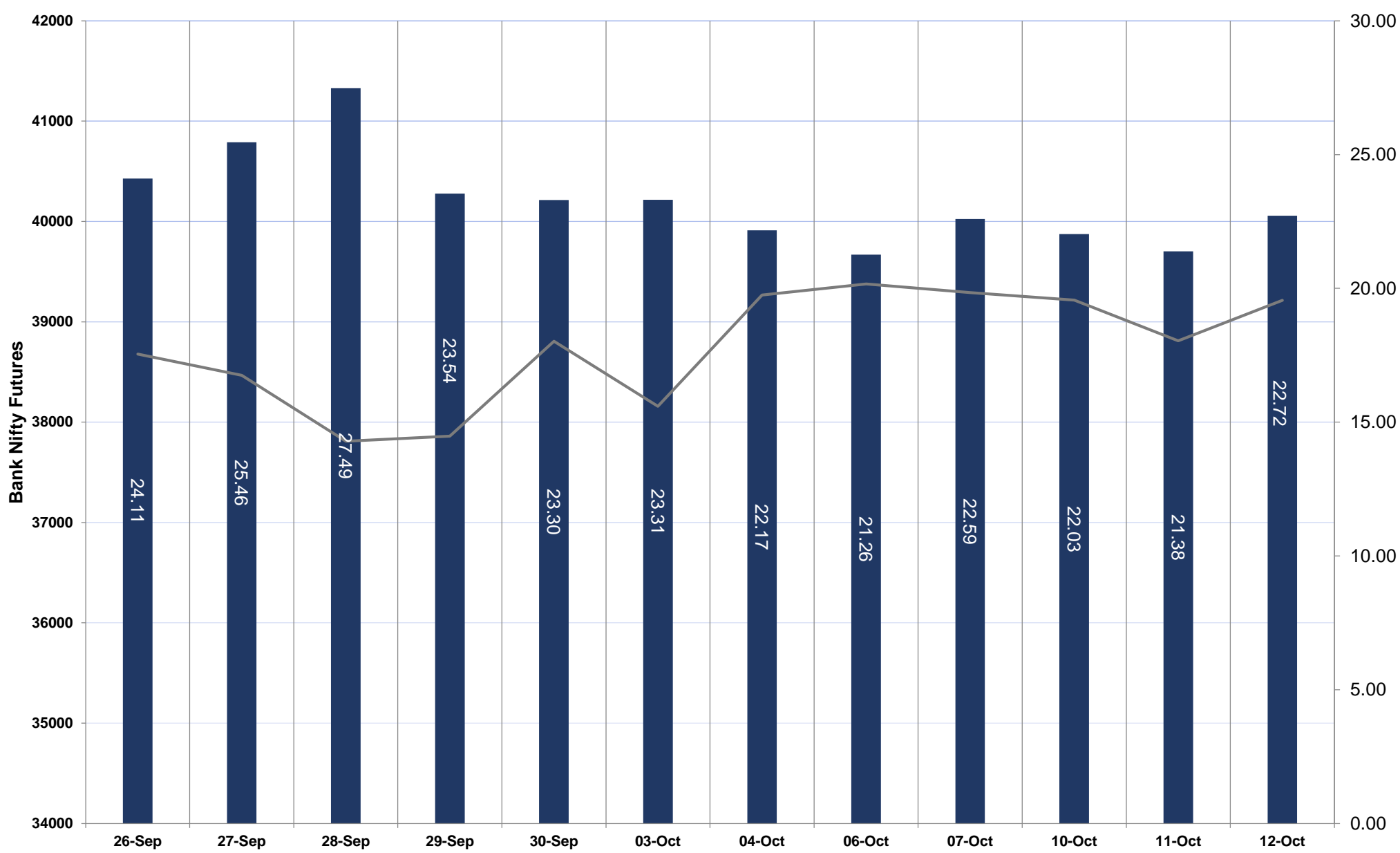
NIFTY FUTURES



TECHNICAL VIEWS



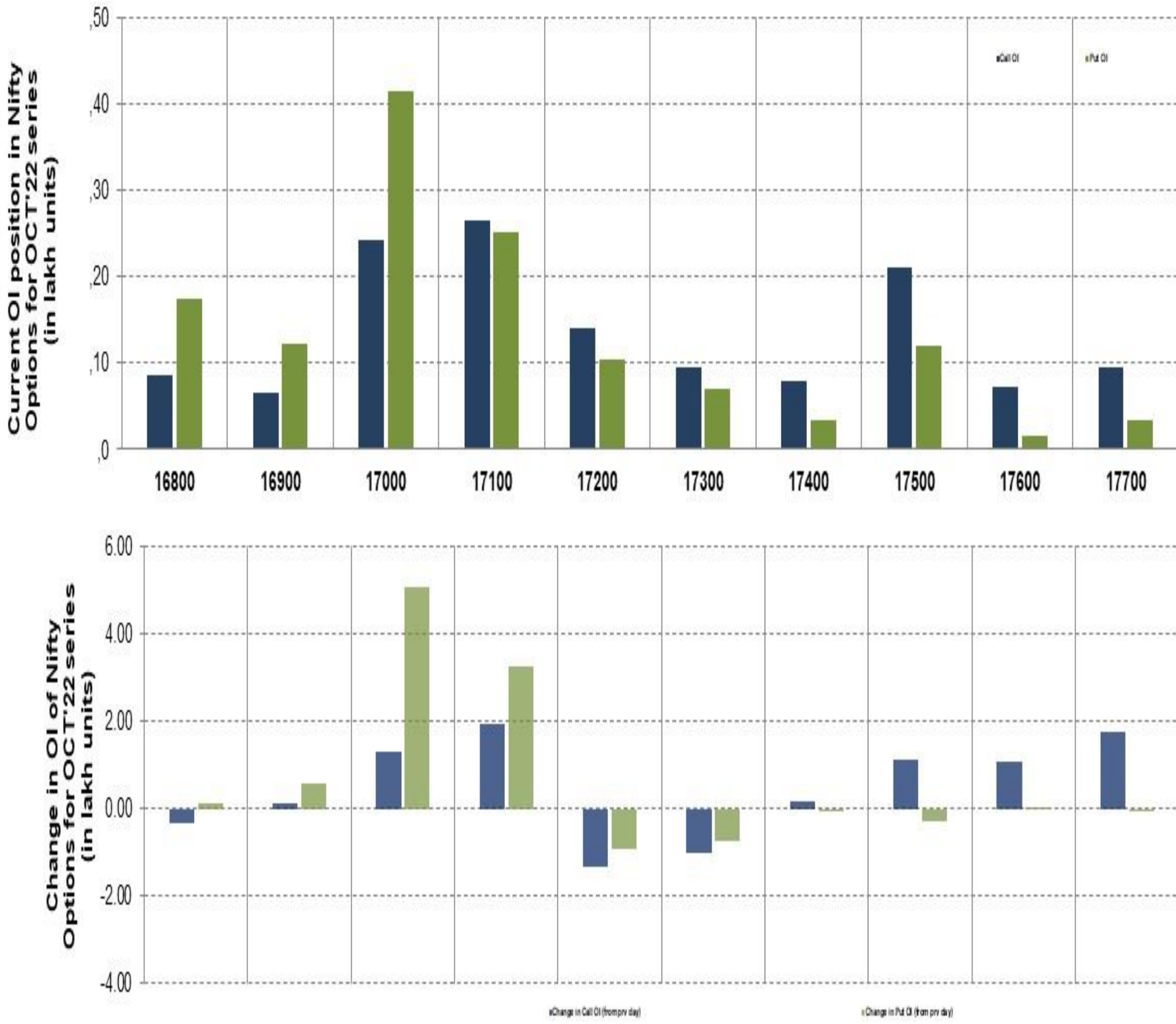
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.50 million in Open Interests is **Strike Price of 17000**
- **Most Active Nifty Put** with an addition of 0.19 millions in Open Interests is **Strike Price of 17100**
- **Maximum Open Interest an outstanding** was **2.65 millions** for Calls at **Strike Price of 17100**
- **Maximum Open Interest an outstanding** was **4.14 millions** for puts at **Strike Price of 17000**

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