



MORNING MANTRA



Daily Derivatives & Market Report

OCT 14, 2022



Indian equity benchmarks witnessed powerful performance by surging over a percent on last trading day of week amid positive cues from the global equities. Key indices made a gap-up start, as traders found solace after Union Finance Minister Nirmala Sitharaman said that India is setting the global benchmarks on the digital front and that there is a sense of confidence in the country that it will be able to face geopolitical and economic uncertainties and still perform. Some support also came with report that S&P Global Ratings said growth in large Asia Pacific economies like China, India and Indonesia will be less affected as their economies are more domestically oriented. Traders paid no heed towards US consumer prices advanced to a 40-year high in September, pressuring the Federal Reserve to raise interest rates even more aggressively to stamp out persistent inflation before it becomes entrenched.

Markets continued to trade with healthy gains in afternoon session, as sentiments remained upbeat after India's inflation based on the Wholesale Price Index (WPI) crashed to an 18-month low of 10.7 percent in September. WPI inflation was 12.41 percent in August. In September 2021, it stood at 11.80 percent. Traders took note of private report that UK government said intensive negotiations are ongoing to meet the target to conclude the majority of the India-UK free trade agreement (FTA) talks by Diwali. In late afternoon session, markets trimmed some of their gains on account of profit booking but ended Friday's session with chunk of gains.

On the global front, European markets were trading higher even as hotter-than-expected U.S. CPI data fanned worries about aggressive tightening by the Federal Reserve and a possible recession and investors cheered reports of potential fiscal plan U-turn. Asian markets ended mostly in green after U.S. stocks staged a remarkable turnaround to close sharply higher overnight despite higher-than-expected inflation numbers. The U.S. dollar also retreated and shed ground against most of its Asian major counterparts. Back home, investors awaited the financial results of Bajaj Auto, Tata Elxsi and Shree Cement due later in the day. Sector wise, automobile industry remained in limelight after auto industry body Society of Indian Automobile Manufacturers (SIAM) has said that riding on the back of strong festive season demand, passenger vehicle wholesales in India increased 92 per cent to 3,07,389 units last month (September), as compared to the same month last year.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57919.97	684.64	1.20
NIFTY	17185.70	171.35	1.01
MIDCAP	24709.86	-31.07	-0.13
SMLCAP	28522.85	2.30	0.01
BSEFMC	15775.01	38.49	0.24
AUTO	28596.49	-178.45	-0.62
POWER	4603.12	-62.58	-1.34
REALTY	3346.22	-25.80	-0.77
BSE IT	28338.37	479.53	1.72
BANKEX	44968.67	754.08	1.71
OIL GAS	18081.19	-182.28	-1.00
METAL	18633.08	-50.81	-0.27
INDIA VIX	18.26	-2.03	-10.00

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1247	1021	62
BSE	1831	1613	149

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2788	2607	7
NSE CASH	44542	41594	7
NSE F&O	154890	149480	4

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.74	4.04	1.31
SENSEX	22.34	3.30	1.24

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5705	4081	1624
FII	4833	5845	(1011)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	6189.93	4167.48	2022
Index Options	566570.09	563973.47	2597
Stock Futures	12860.52	10644.44	2216
Stock Options	9268.24	9367.64	(99)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.92	0.89
BANK NIFTY	0.81	0.75

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	112.93	112.36	0.51

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.470	7.422	0.65
USA	3.893	3.954	-1.54

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1655.40	-8.06	-0.49
Silver	18.76	-0.09	-0.51
Crude-Oil	88.39	-0.72	-0.81
Brent-Crude	93.84	-0.73	-0.77

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 OCT -22 USD-INR	82.35	-0.07	-0.08
27 OCT -22 EUR-INR	80.26	-0.03	-0.04
27 OCT -22 GBP-INR	92.57	0.50	0.54
27 OCT -22 JPY- INR	55.90	-0.37	-0.67

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17186	17056	17121	17235	17300	17413
SENSEX	57920	57481	57700	58068	58287	58655
NIFTY FUTURES	17210	17059	17134	17251	17326	17443
BANK NIFTY	39306	38983	39144	39358	39519	39732
CNX IT	27954	27527	27741	28056	28269	28585
CNX MIDCAP	30524	30135	30330	30686	30881	31237
CNX SMALLCAP	9518	9397	9458	9564	9625	9731
INDIA VIX	18.26	16.44	17.35	18.99	19.90	21.54

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	Sell	Neutral	Neutral
INDIA VIX	Neutral	Sell	Neutral

SECURITIES BAN IN F&O TRADES FOR 17-09-2022

DELTACORP, IBULHSGFIN, INDIACEM

TECHNICAL VIEWS



NIFTY

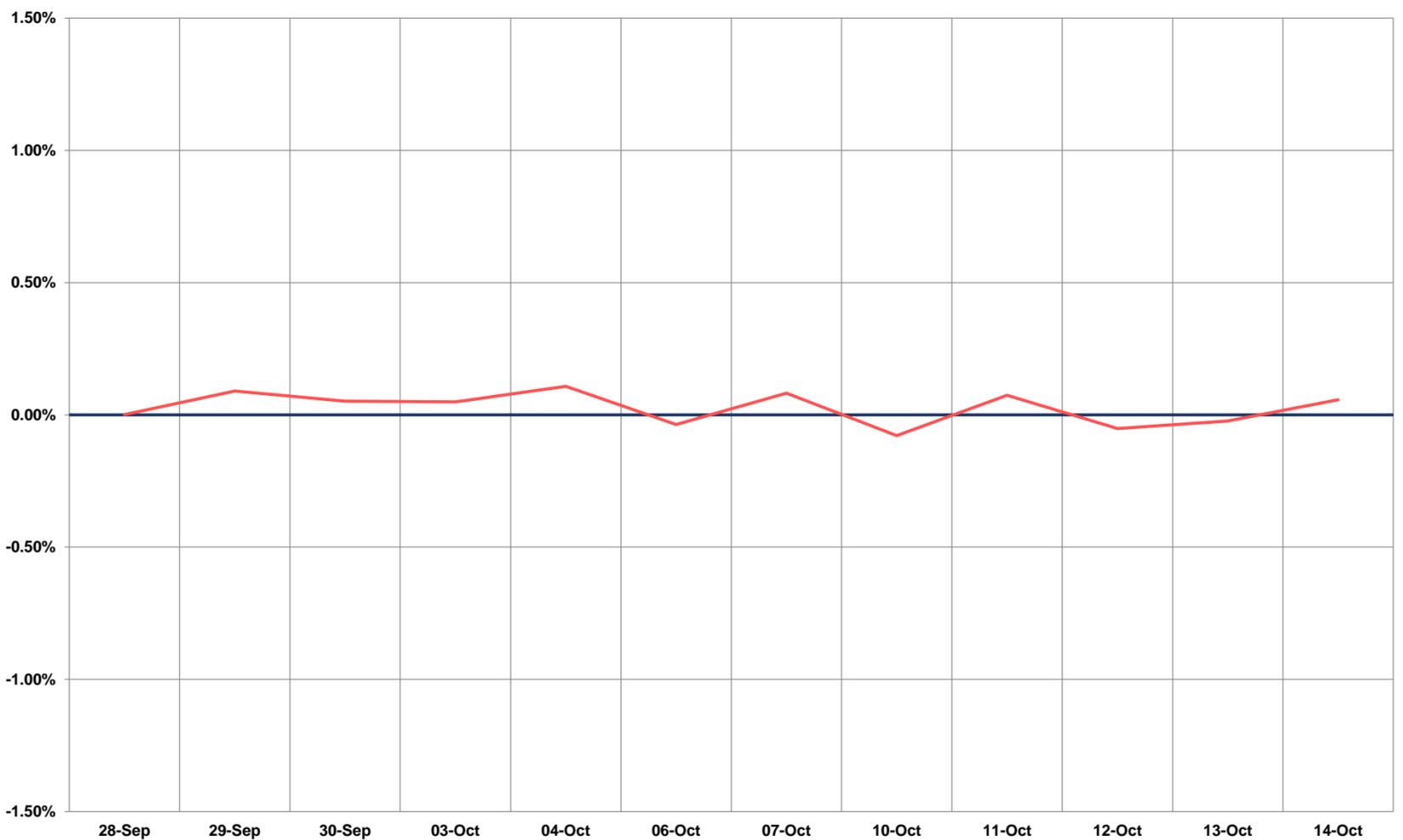
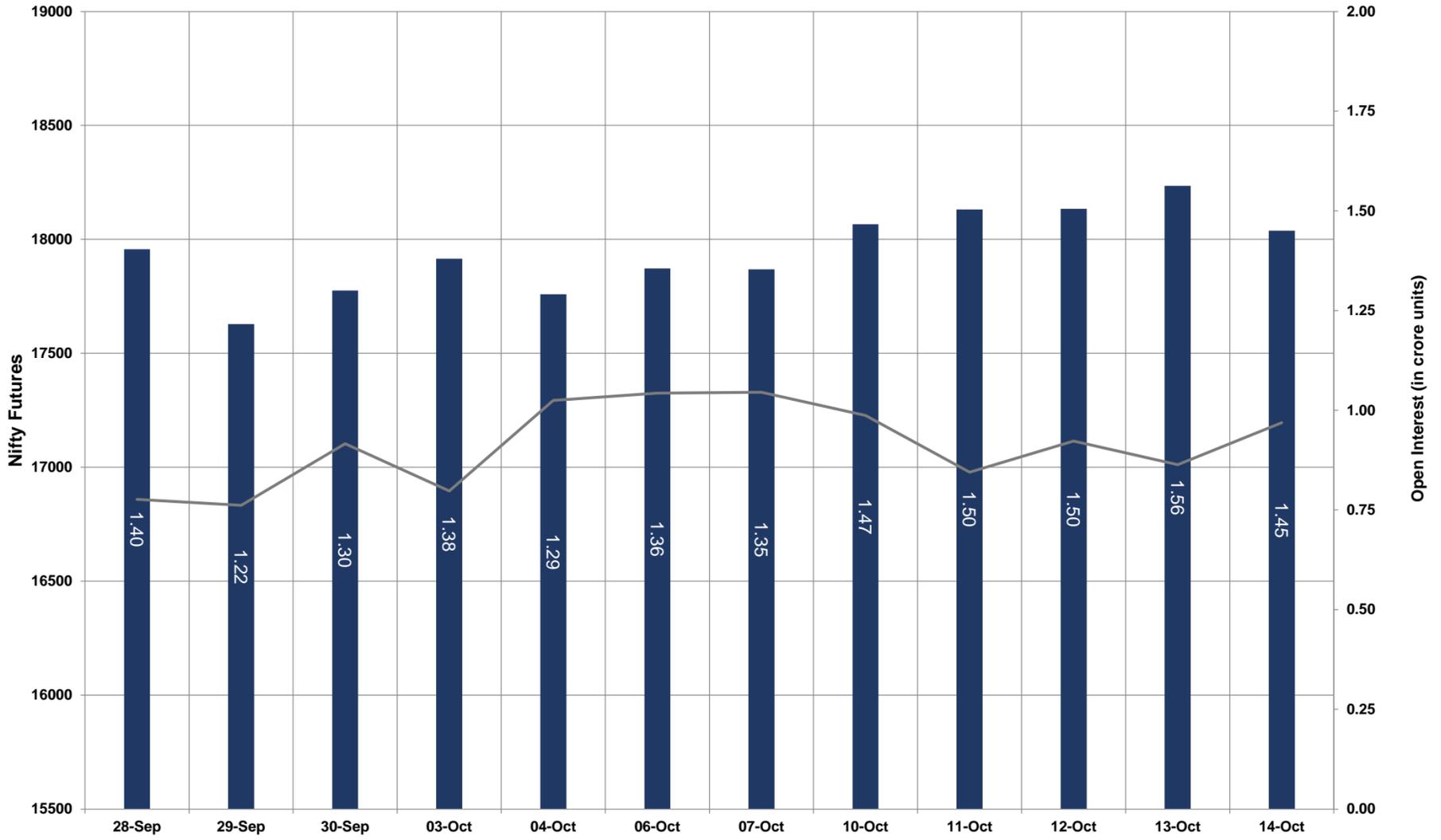


- Nifty Cash = 17185.70 (1.01%)
- Resistance levels = 17290 and 17370
- Support levels = 16940 and 16820

TECHNICAL VIEWS



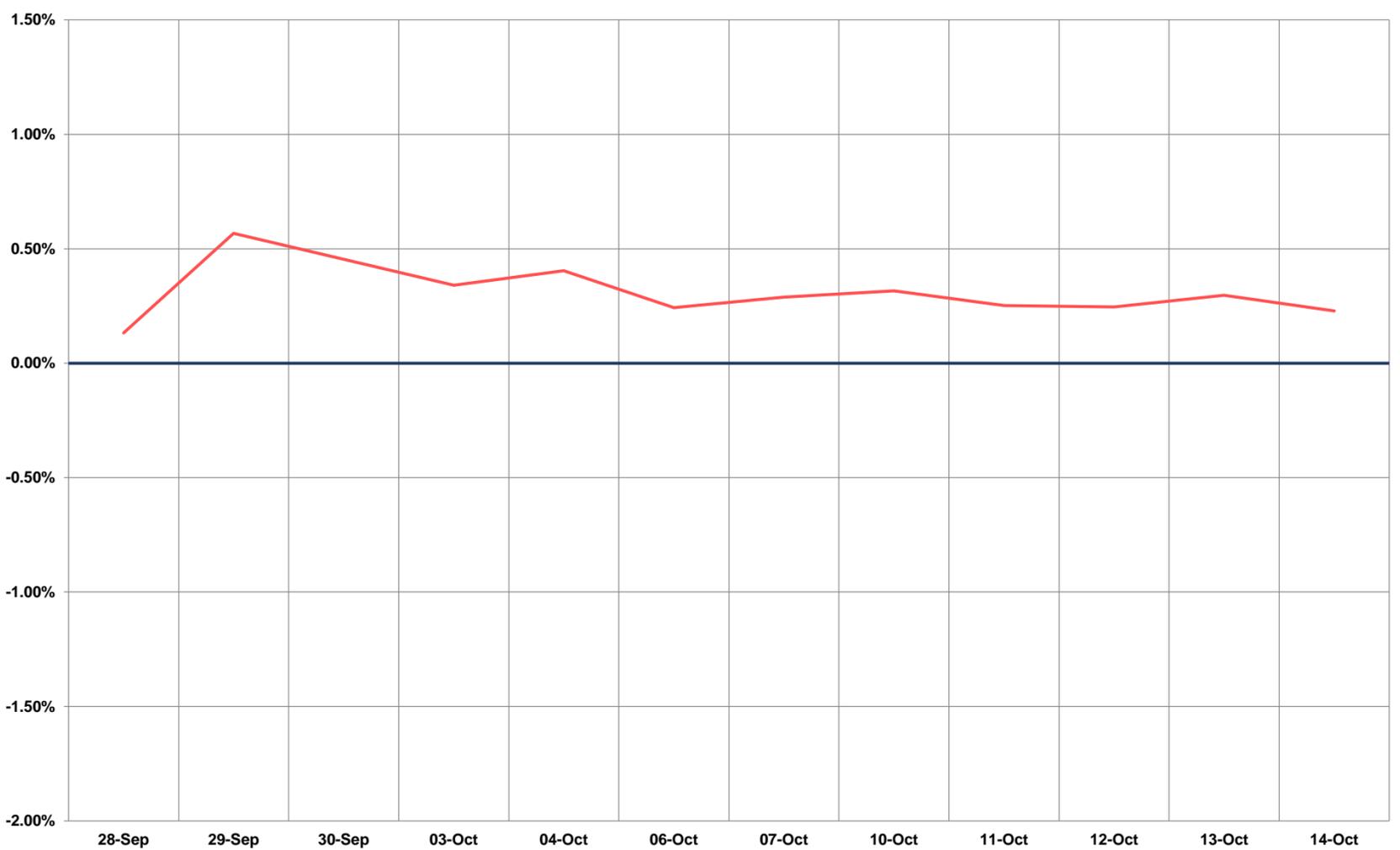
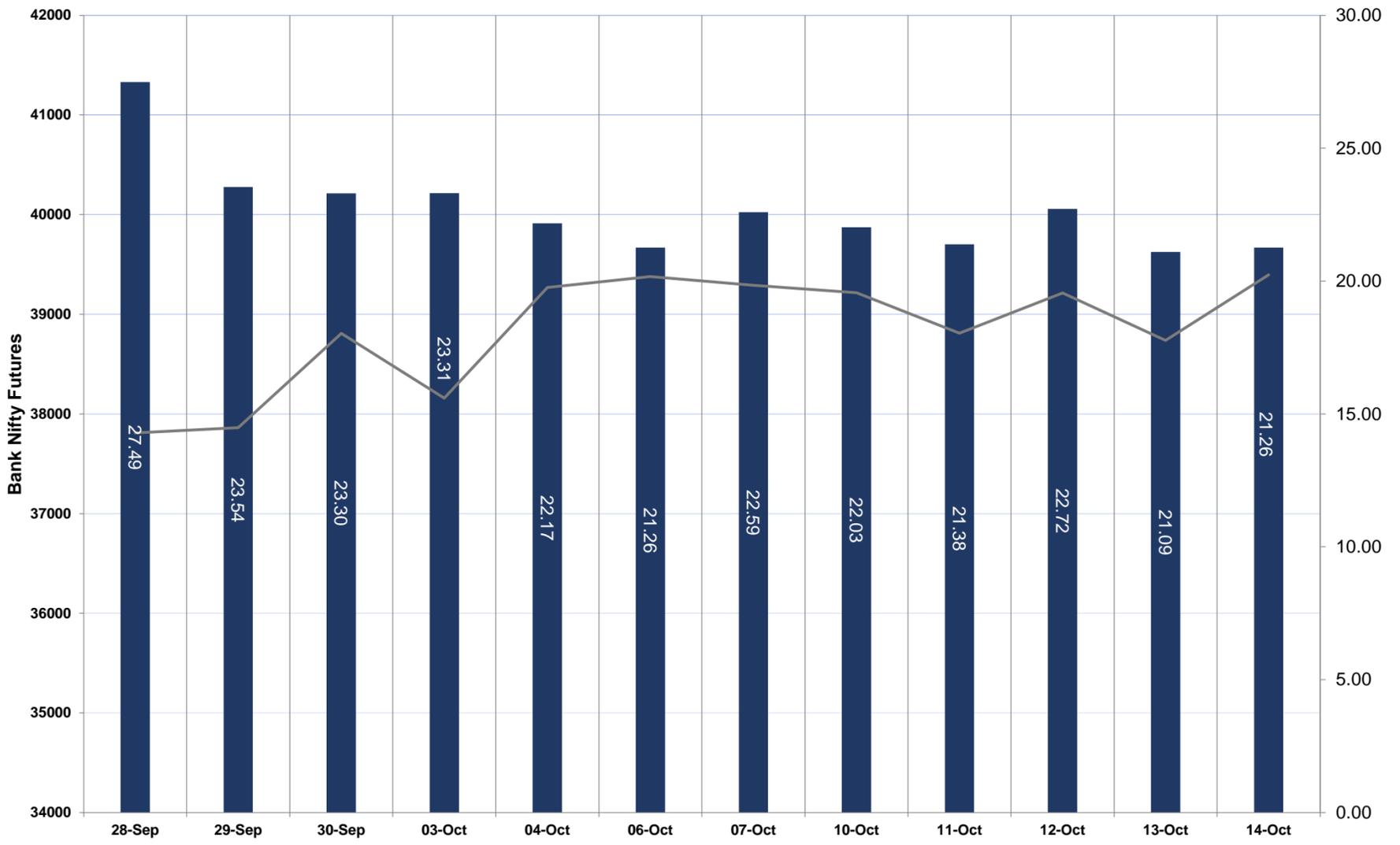
NIFTY FUTURES



TECHNICAL VIEWS



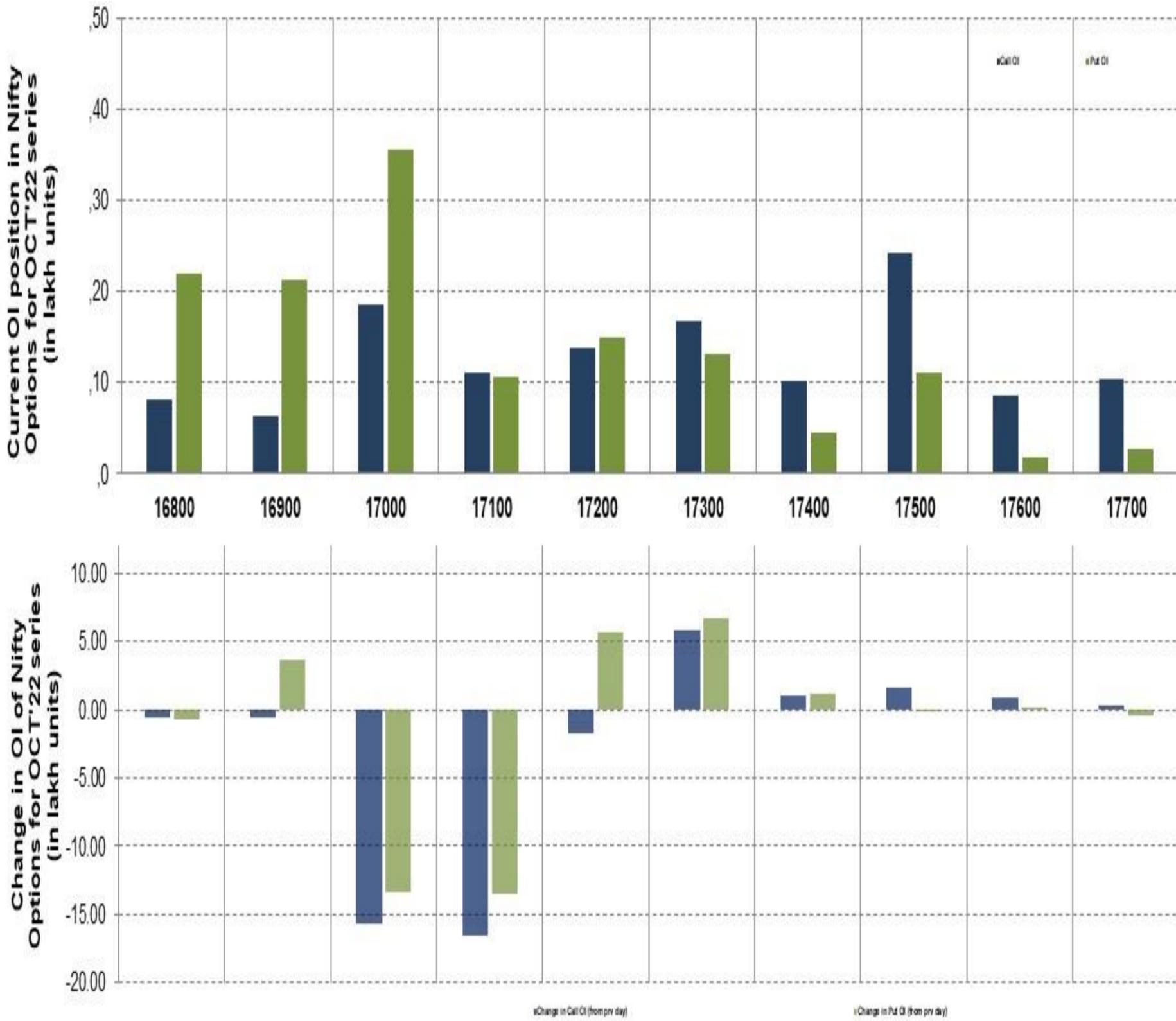
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.57 million in Open Interests is **Strike Price of 17300**
- **Most Active Nifty Put** with an addition of 0.67 millions in Open Interests is **Strike Price of 17300**
- **Maximum Open Interest an outstanding** was **2.42 millions** for Calls at **Strike Price of 17500**
- **Maximum Open Interest an outstanding** was **3.55 millions** for puts at **Strike Price of 17000**

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