

MORNING MANTRA





BEARS

WHAT'S FALLI



Daily Derivatives & Market Report OCT 17, 2022

MARKET COMMENTARY



Key benchmark indices ended near day's high points on Monday despite growing fears that aggressive rate hikes by central banks globally would lead to a slowdown. Domestic markets made negative start, as traders were cautious with foreign fund outflows and according to the provisional data available on the NSE, foreign institutional investors (FIIs) have net sold shares worth Rs 1,011.23 crore on October 14. However, soon markets wiped out all their losses and entered into positive territory, as traders took support after Finance Minister Nirmala Sitharaman said the Indian economy will stay on course despite global headwinds and is projected to grow at seven per cent in fiscal 2022-23, and attributed this to the conducive domestic policy environment and focus on key structural reforms. She also reiterated that the inflation rate, which is hovering over 7 per cent in India, is at a manageable level compared to where some other countries are at present. Some support also came as Union minister of commerce and industry Piyush Goyal said India will achieve the target for exports of \$2 trillion by 2030 despite global headwinds.

In afternoon deals, markets widened their gains to trade higher. Traders remained optimistic as India may become the third-biggest economy behind the US and China by FY28, two years earlier than initially expected, overtaking Germany and Japan, according to the International Monetary Fund (IMF) World Economic Outlook database. It also projects India going past the UK this year to become the 5th biggest economy. Indices maintained their upward trend till

end, as traders took encouragement after finance Minister Nirmala Sitharaman has said that the rupee has not weakened but it is the dollar that has strengthened, as she defended the 8 percent slide in the value of Indian currency against the greenback this year. Further, she said "The fundamentals of the Indian economy are good, macroeconomic fundamentals are good. The foreign exchange reserve is good. This is what I keep repeating that inflation is also at a manageable level."

On the global front, European markets were trading higher buoyed by energy and utility companies, as investors awaited clarity on UK's fiscal plan and earnings reports for clues on corporate health amid jitters about higher interest rates and a potential recession. Asian markets ended mostly higher amid reports suggested that Apple has put on hold plans to use memory chips from China's Yangtze Memory Technologies Co. in its products. Back home, in scrip specific developments, Electronics Mart India has ended at Rs 84.45 on the BSE, up by 25.45 points or 43.14% from its issue price of Rs 59. HDFC Bank ended higher, while L&T Infotech and ICICI Prudential ended lower after reporting their quarterly earnings during the weekend.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58410.98	491.01	0.85
NIFTY	17311.80	126.10	0.73
MIDCAP	24775.03	65.17	0.26
SMLCAP	28548.08	25.23	0.09
BSEFMC	15792.13	17.12	0.11
AUTO	28759.84	163.35	0.57
POWER	4688.42	85.30	1.85
REALTY	3330.04	-16.18	-0.48
BSE IT	28345.83	7.46	0.03
BANKEX	45686.96	718.29	1.60
OIL GAS	18151.32	70.13	0.39
METAL	18475.97	-157.11	-0.84
INDIA VIX	18.42	0.16	0.88

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1237	1091	61

BSE	1609	1926	166

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	12749	2788	357
NSE CASH	47204	44542	6
NSE F&O	147832	154890	(5)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.86	4.07	1.31
SENSEX	22.58	3.33	1.22

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5492	3909	1582
FII	18251	18623	(372)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3888.35	3472.05	416
Index Options	783803.91	783305.47	498
Stock Futures	14385.74	12095.27	2290
Stock Options	8625.01	8224.17	401

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.11	0.92
BANK NIFTY	1.39	0.81

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	112.91	113.19	-0.25

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.415	7.470	-0.74
USA	3.955	4.006	-1.28

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1657.02	13.61	0.83
Silver	18.56	0.33	1.84
Crude-Oil	85.92	0.31	0.35
Brent-Crude	92.01	0.37	0.40

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

CONTENCTIONED				
Expiry	Close	Change Points	% Change	
27 OCT -22 USD-INR	82.42	0.06	0.07	
27 OCT -22 EUR-INR	80.41	0.14	0.18	
27 OCT -22 GBP-INR	93.17	0.54	0.58	
27 OCT -22 JPY- INR	55.53	-0.36	-0.65	

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S 2	S 1	Pivot	R1	R2
NIFTY	17312	17016	17164	17246	17394	17476
SENSEX	58411	57357	57884	58167	58693	58976
NIFTY FUTURES	17306	17019	17162	17243	17386	17467
BANK NIFTY	39920	38853	39387	39681	40215	40509
CNX IT	28019	27652	27836	27982	28166	28312
CNX MIDCAP	30573	30018	30295	30454	30731	30889
CNX SMALLCAP	9561	9366	9464	9526	9623	9685
INDIA VIX	18.42	17.77	18.09	18.59	18.91	19.41

INDEX TREND ANALYSIS

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

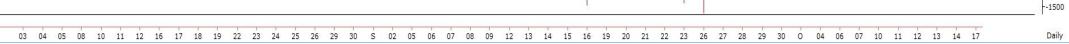
SECURITIES BAN IN F&O TRADES FOR 18-09-2022

DELTACORP, IBULHSGFIN, INDIACEM



NIFTY

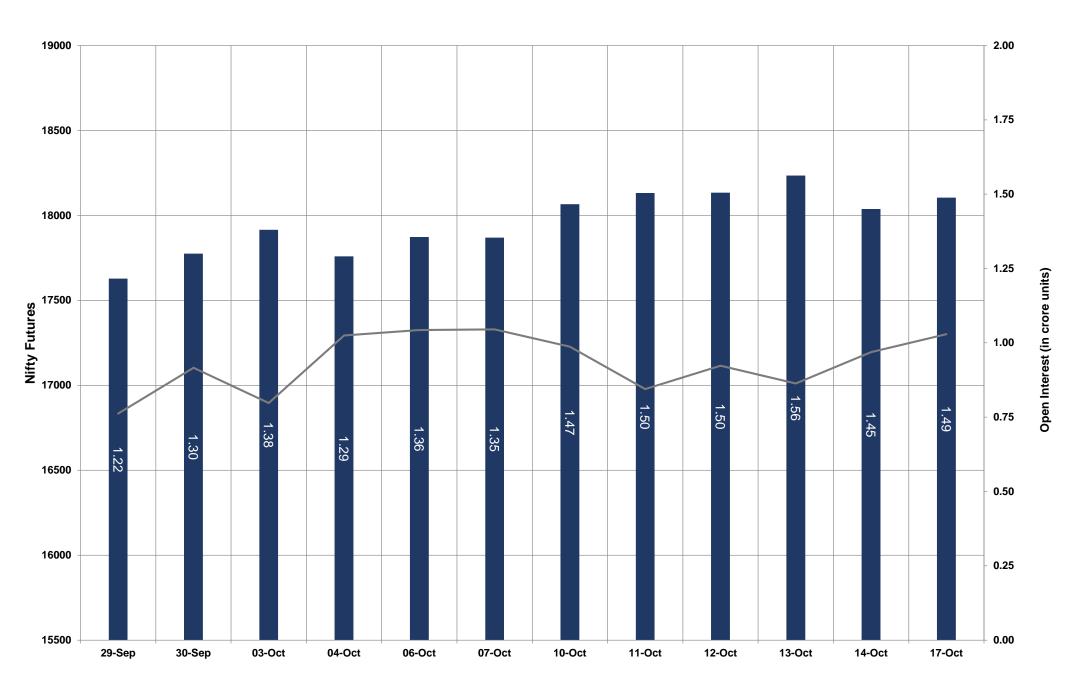


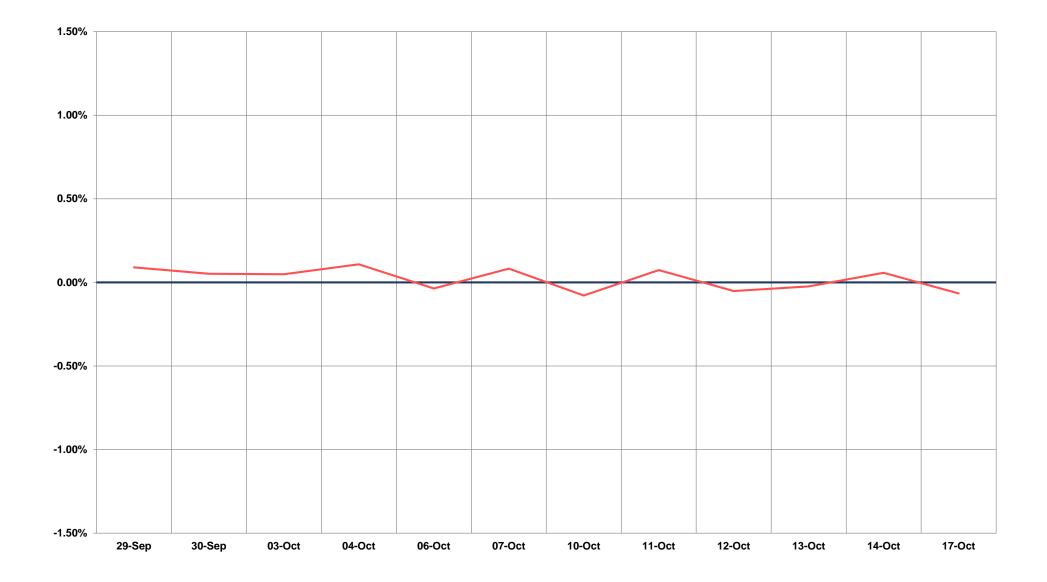


- Nifty Cash = 17311.80 (0.73%)
- Resistance levels = **17420** and **17530**
- Support levels = 17160 and 17050



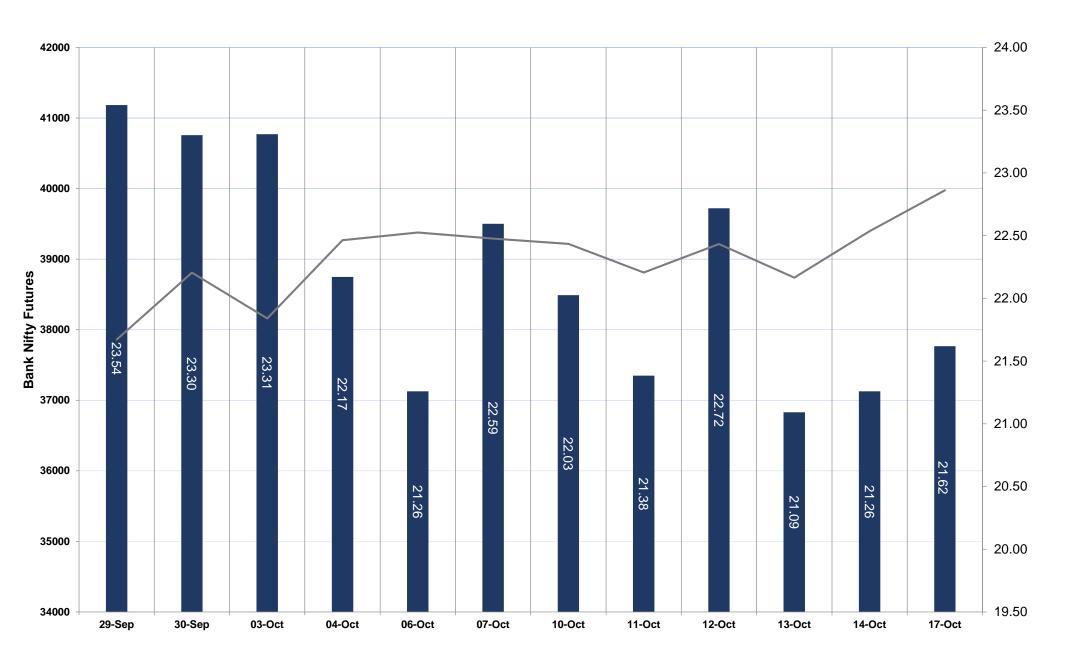
NIFTY FUTURES

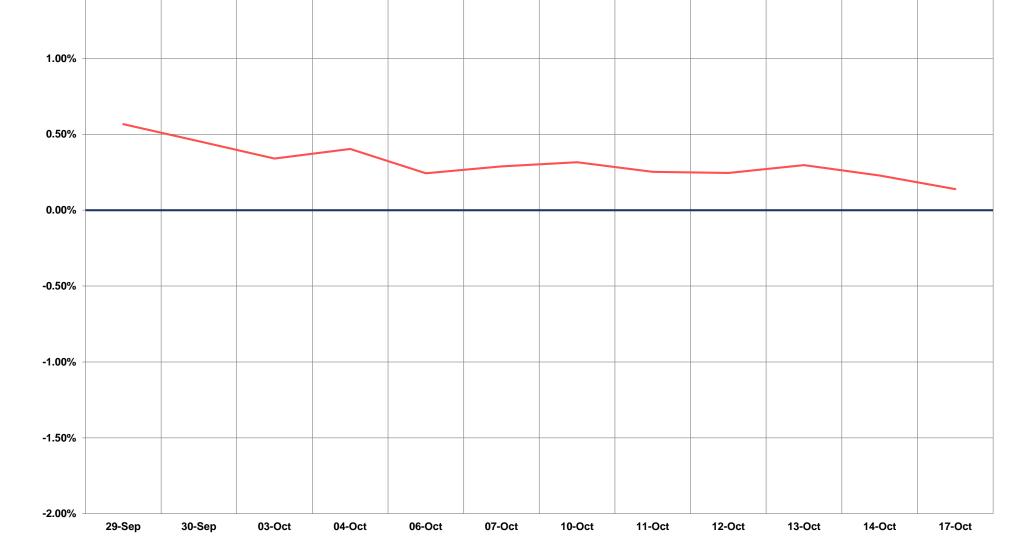






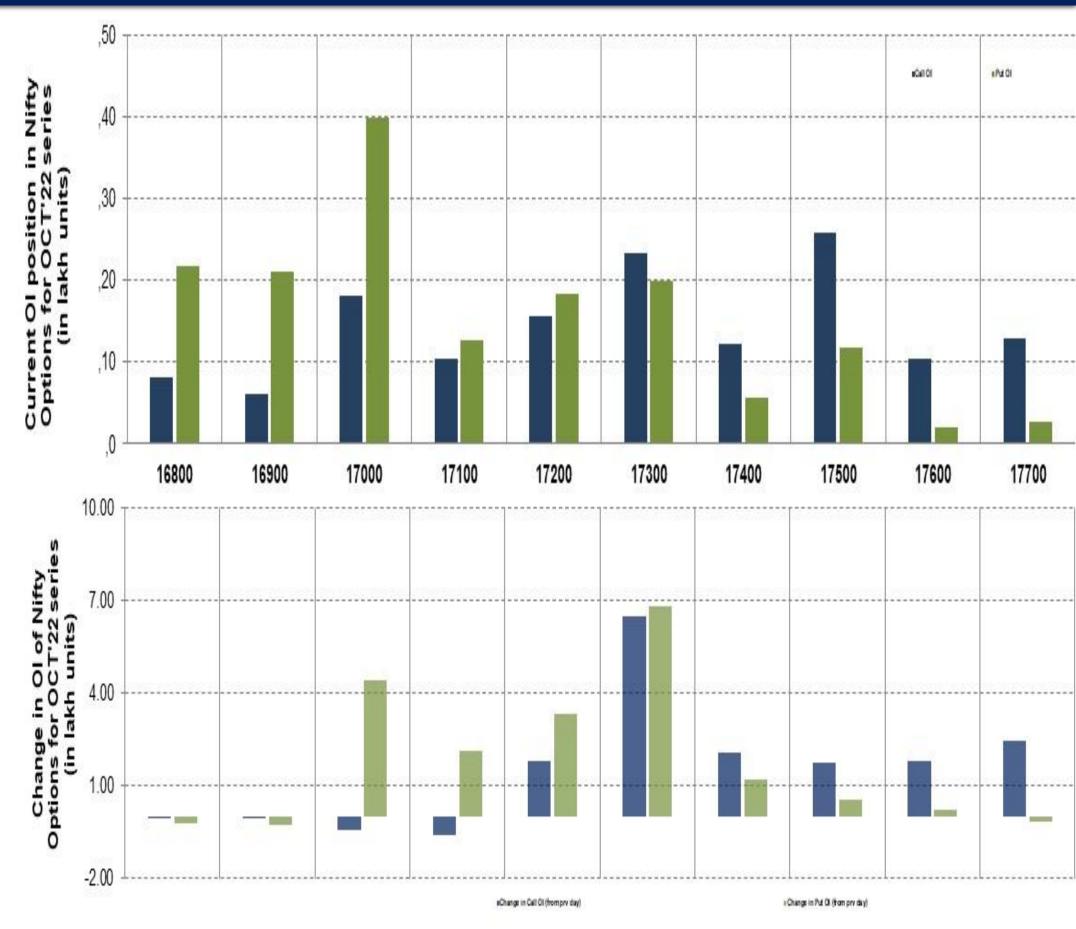
BANK NIFTY FUTURES







NIFTY OPTIONS



- Most Active Nifty Call with an addition of 0.64 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 2.59 millions for Calls at Strike Price of 17500
- Maximum Open Interest an outstanding was 3.99 millions for puts at Strike Price of 17000

Disclaimer



The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.