



MORNING MANTRA



Daily Derivatives & Market Report

SEP 12, 2023



In volatile trading session, the Indian equity benchmarks ended flat on Tuesday ahead of the India's August consumer inflation and July Index of Industrial Production (IIP) data, which will be released later in day. Markets failed to maintain opening gains till the end of the session, as investors booked some profit after yesterday's rally. The broader indices, the BSE Mid cap index and Small cap index ended with cut around three percent. Traders were seen piling positions in IT sector stocks, while selling was witnessed in Auto and Power sector stocks.

Markets made optimistic start as traders took support with foreign fund inflows. Provisional data from the National Stock Exchange (NSE) showed that foreign institutional investors (FII) purchased shares worth Rs 1,473.09 crore on September 11. However, markets cut their opening gains and turned volatile. Investors were worried amid a private report stating that foreign institutional investors have sold around \$800 million in local equities in the past four sessions even as the benchmark Nifty 50 index hit a record 20,000 mark for the first time. Traders overlooked Commerce and Industry Minister Piyush Goyal's statement that the country and Saudi Arabia can look at doubling bilateral trade to \$100 billion in the coming years from about \$52 billion at present. He said the two countries can also look at a more balanced trade. Meanwhile, Secretary in the Department for Promotion of Industry and Internal Trade (DPIIT) Rajesh Kumar Singh has said that the government is looking at further easing foreign direct investment (FDI) norms in the space sector to attract overseas players. In afternoon session, markets traded flat, as traders opted cautious moves ahead key macroeconomic data.

On the global front, European markets were trading mostly in red as losses in technology stocks offset gains by healthcare companies, while Germany's biggest software maker SAP fell after U.S. peer Oracle's disappointing revenue forecast. Asian markets ended mostly in red as investors awaited Wednesday's key U.S. inflation data that could influence the Federal Reserve's rate trajectory. Back home, Finance Minister Nirmala Sitharaman has said that India and the UK have expressed their commitment to an early conclusion of the free trade agreement (FTA) between the two countries.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	67221.14	94.06	0.14
NIFTY	19993.20	-3.15	-0.02
MIDCAP	32084.93	-980.03	-2.96
SMLCAP	36982.74	-1550.66	-4.02
BSEFMC	18798.82	-107.66	-0.57
AUTO	36406.77	-654.55	-1.77
POWER	4601.28	-174.78	-3.66
REALTY	4618.55	-155.83	-3.26
BSE IT	33106.79	210.40	0.64
BANKEX	51124.52	16.88	0.03
OIL GAS	18978.52	-600.17	-3.07
METAL	22920.80	-607.37	-2.58
INDIA VIX	11.69	0.34	3.00

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	526	1936	30
BSE	746	2932	127

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	9319	7066	32
NSE CASH	108605	92526	17
NSE F&O	44560257	23793371	87

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.59	4.46	1.35
SENSEX	24.49	3.64	1.21

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	10341	10082	259
FII	13653	14701	(1047)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4192.58	3086.10	1106
Index Options	1864816.22	1837788.60	27028
Stock Futures	20045.42	21367.89	(1322)
Stock Options	30928.85	31762.71	(834)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.19	1.47
BANK NIFTY	1.06	1.36

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	104.76	104.56	0.19

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.200	7.209	-0.12
USA	4.291	4.288	0.07

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1918.82	-2.81	-0.15
Silver	23.02	-0.04	-0.20
Crude-Oil	88.04	0.75	0.86
Brent-Crude	91.32	0.68	0.75

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 SEP-23 USD-INR	82.99	-0.09	-0.10
26 SEP-23 EUR-INR	89.00	-0.18	-0.20
26 SEP-23 GBP-INR	103.51	-0.42	-0.40
26 SEP-23 JPY- INR	56.67	-0.08	-0.14

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	19993	19810	19902	20006	20097	20202
SENSEX	67221	66645	66933	67236	67524	67827
NIFTY FUTURES	20046	19887	19967	20050	20129	20213
BANK NIFTY	45511	45005	45258	45576	45829	46147
CNX IT	32978	32156	32567	32841	33252	33525
CNX MIDCAP	40170	39103	39637	40662	41195	42220
CNX SMALLCAP	12450	11983	12217	12648	12882	13313
INDIA VIX	11.69	10.16	10.93	11.47	12.24	12.78

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Buy	Buy	Buy
SENSEX	Buy	Buy	Buy
NIFTY FUTURES	Buy	Buy	Buy
BANK NIFTY	Buy	Buy	NEUTRAL
CNX IT	Buy	Buy	Buy
CNX MIDCAP	NEUTRAL	Buy	Buy
CNX SMALLCAP	NEUTRAL	Buy	Buy
INDIA VIX	NEUTRAL	SELL	NEUTRAL

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

BHEL, CHAMBLFERT, DELTACORP, HINDCOPPER, IBULHSGFIN, IEX
INDIACEM, MANAPPURAM, NATIONALUM, SAIL

TECHNICAL VIEWS



NIFTY

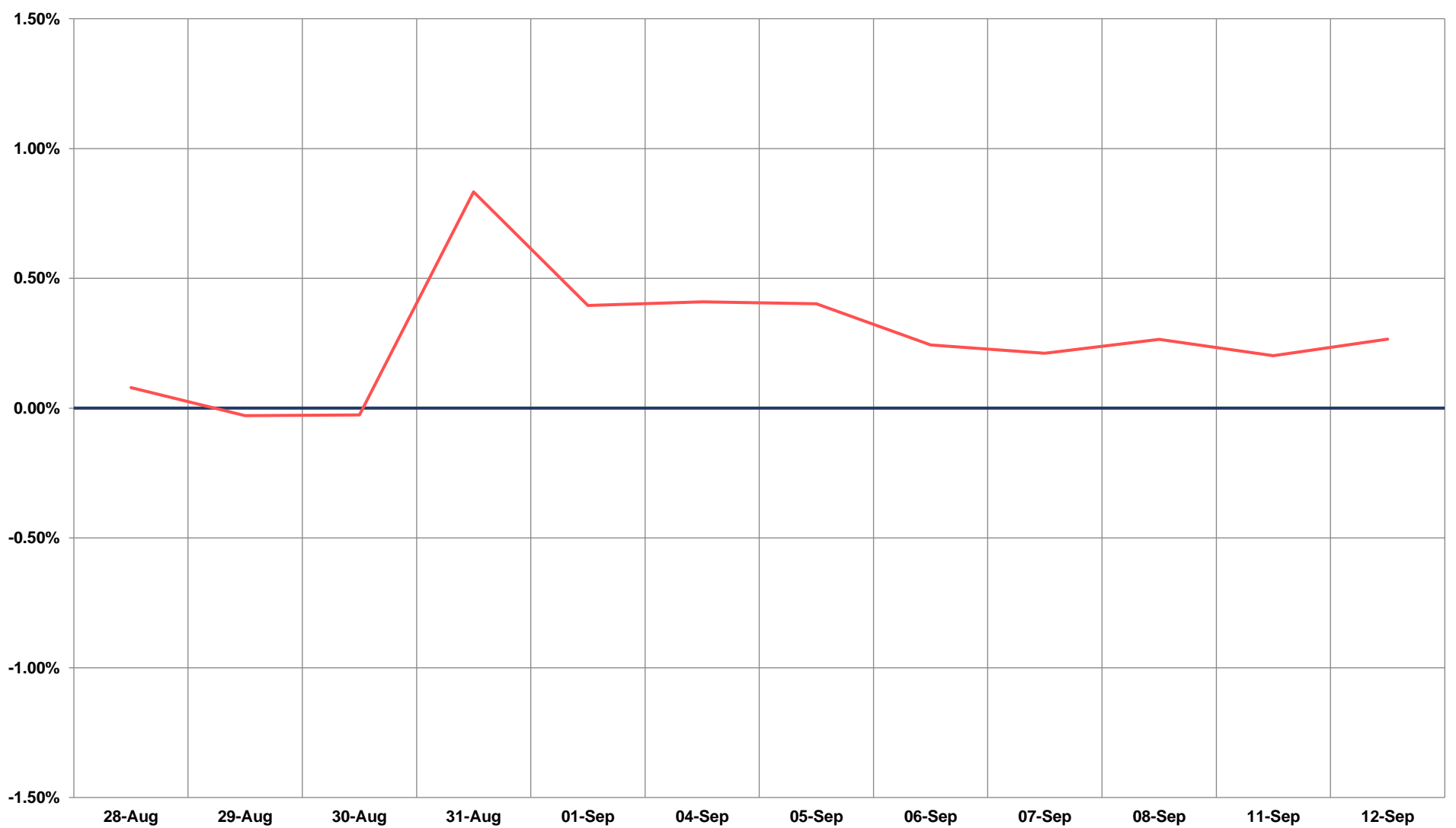
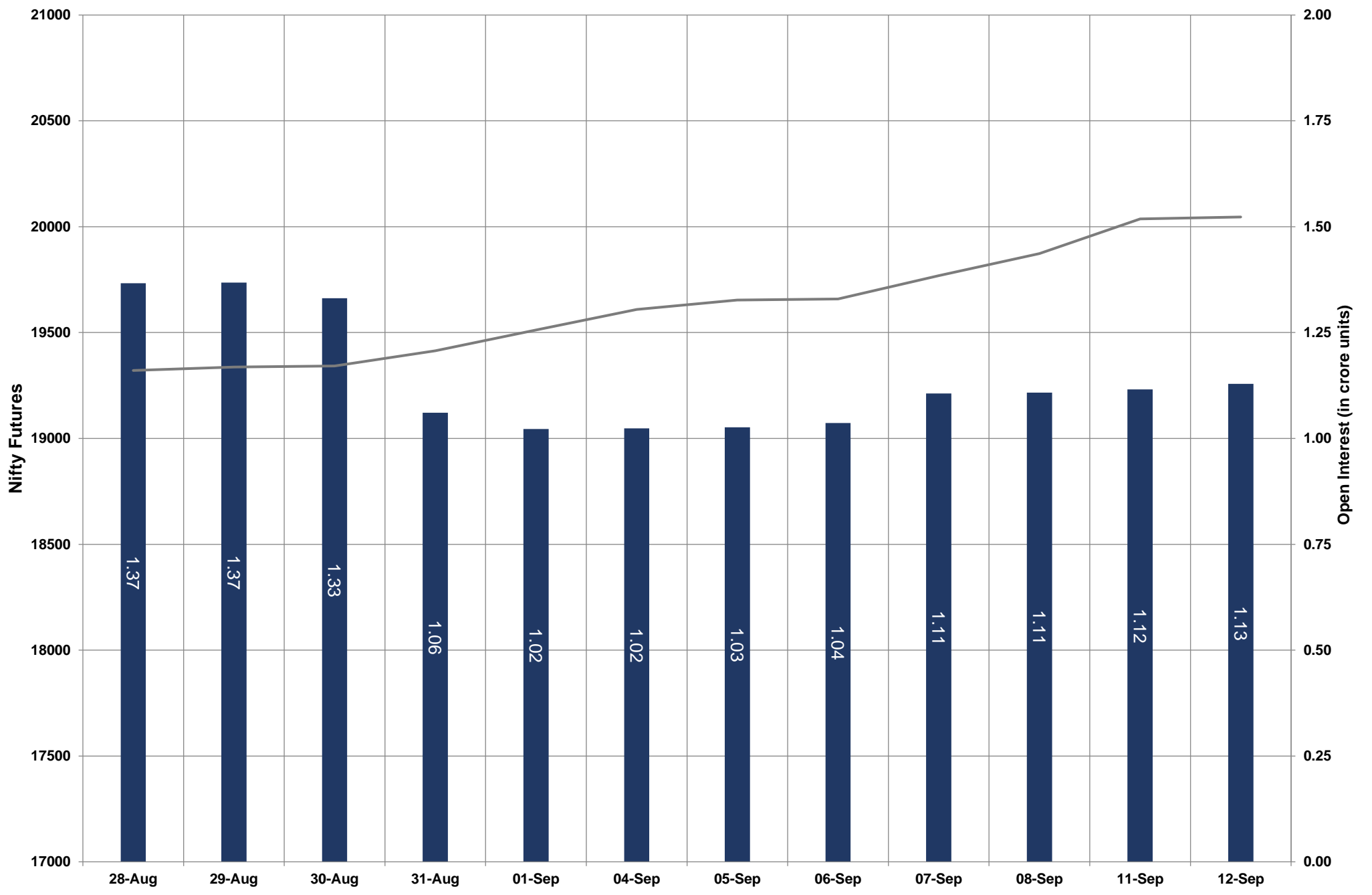


- Nifty Cash = **19993.20 (-0.02%)**
- Resistance levels = **20120** and **20200**
- Support levels = **19830** and **19650**

TECHNICAL VIEWS



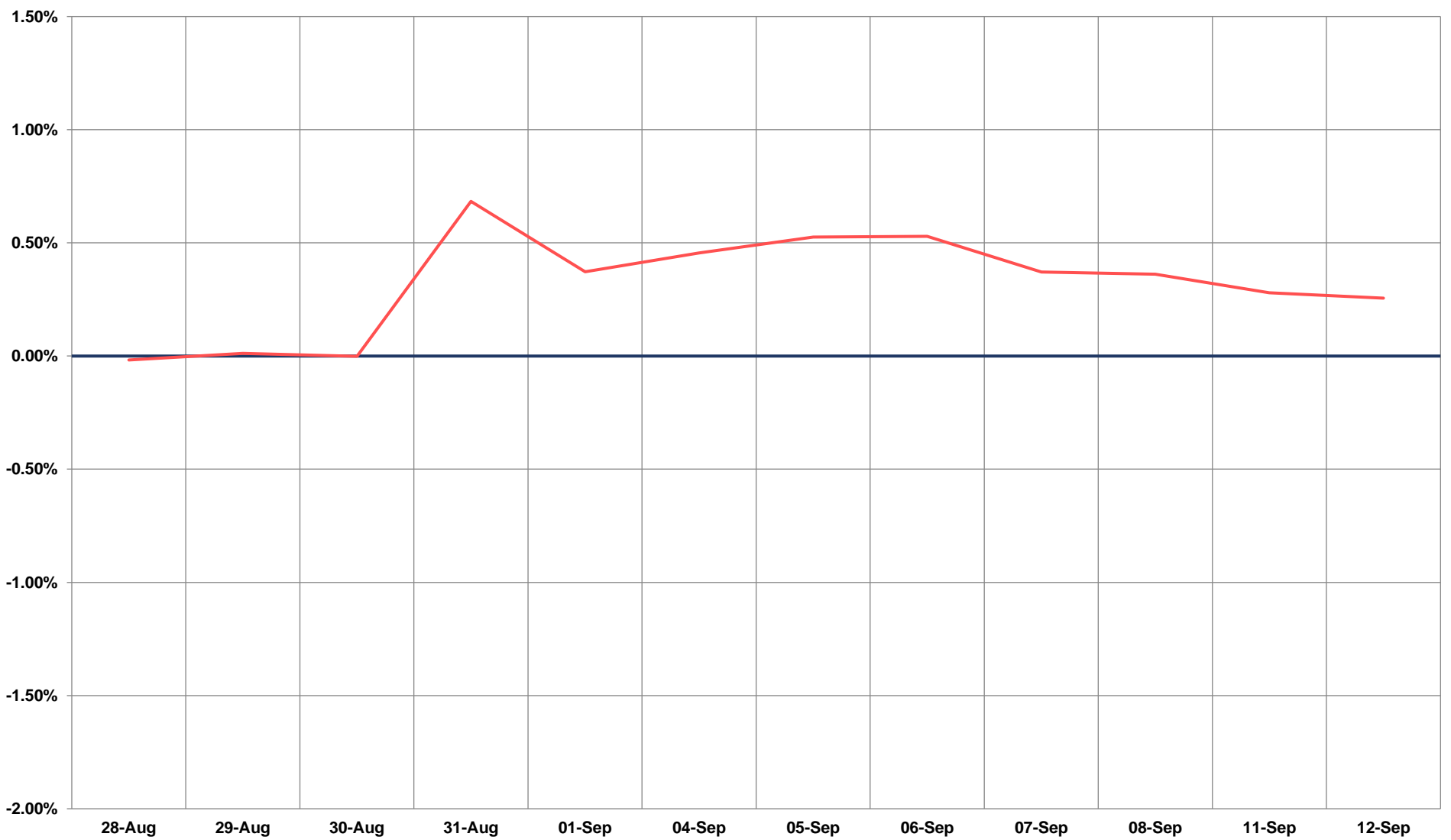
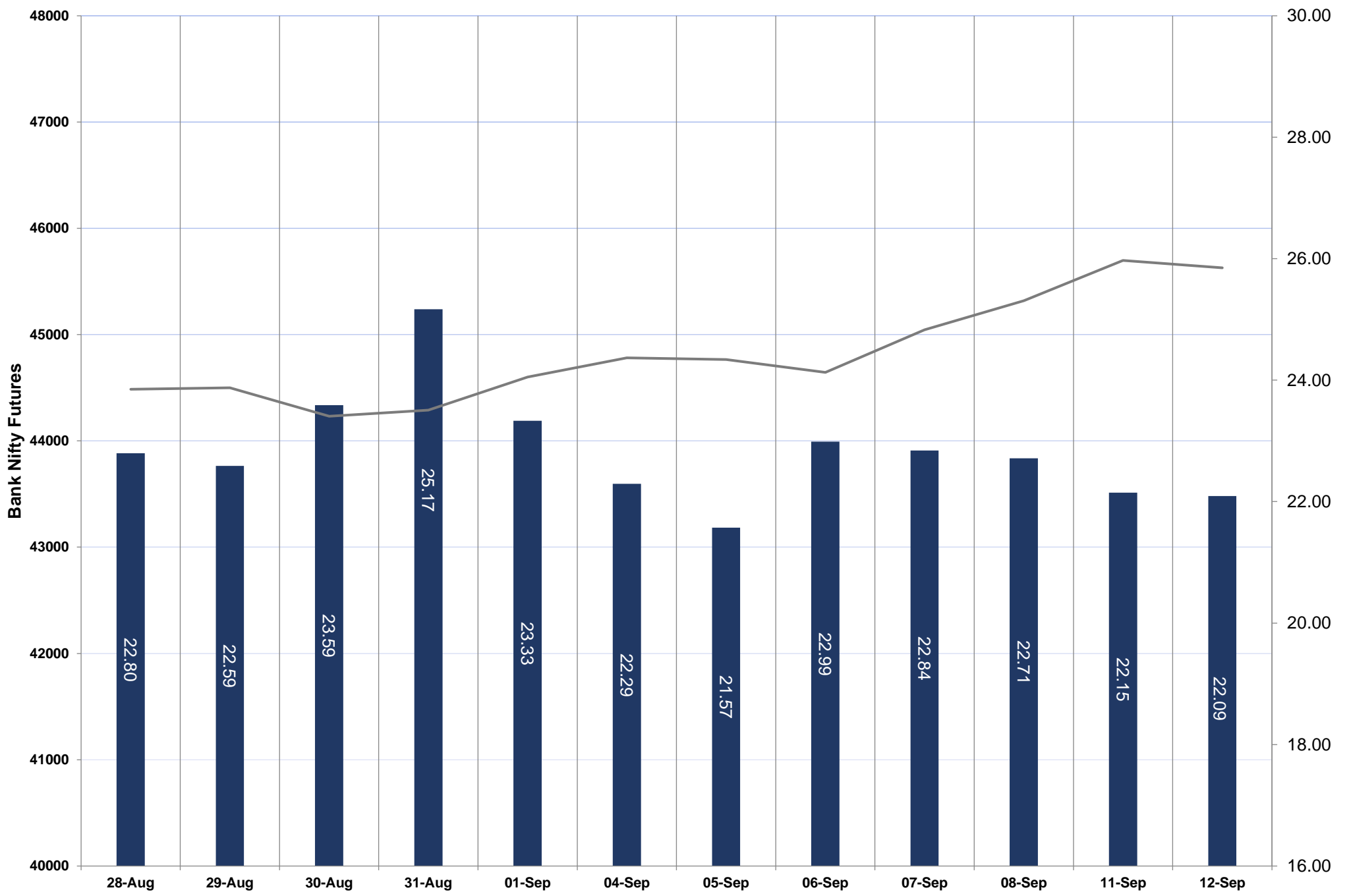
NIFTY FUTURES



TECHNICAL VIEWS



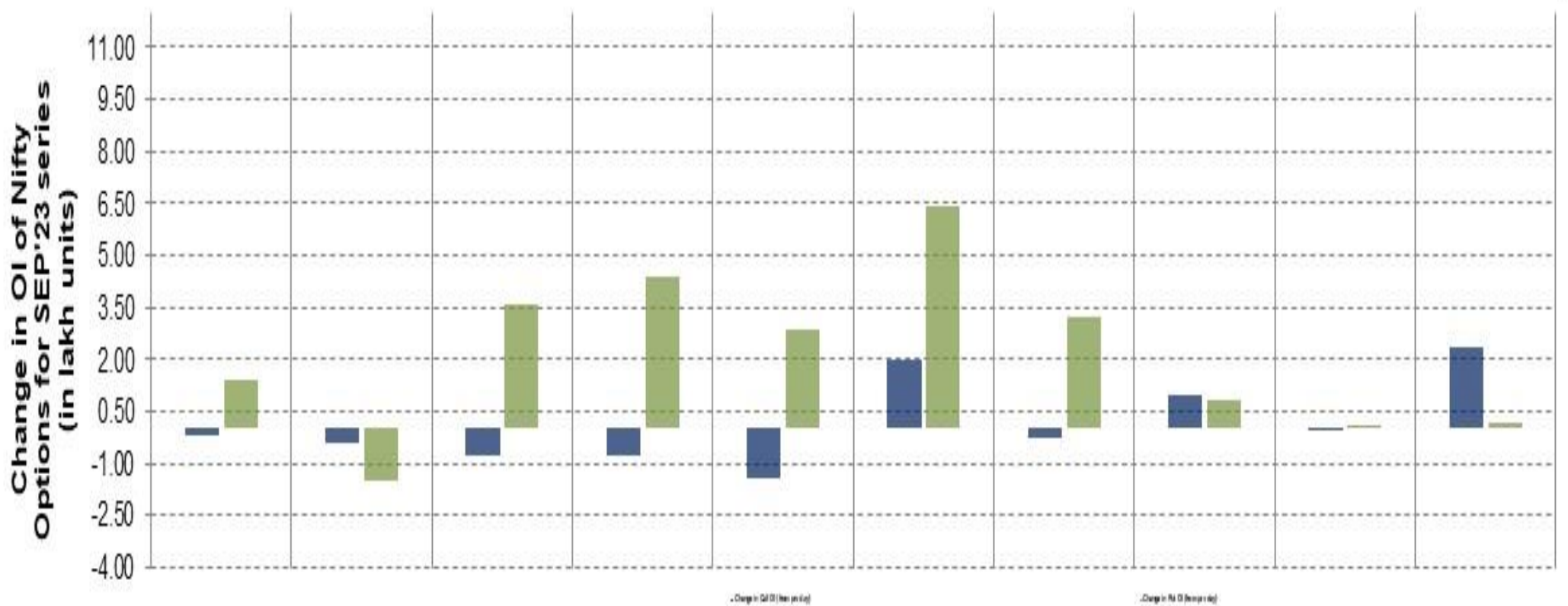
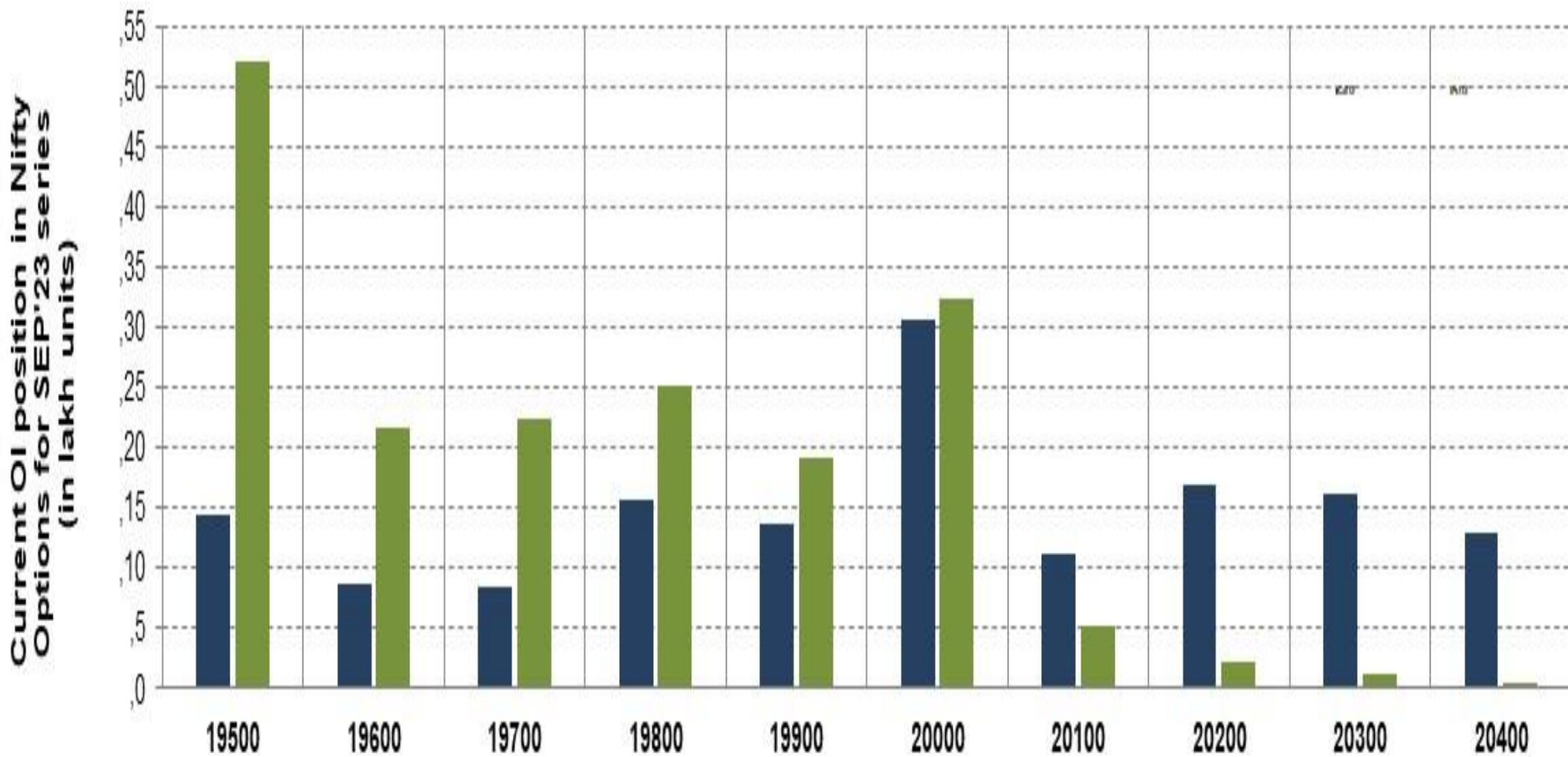
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.23 million in Open Interests is **Strike Price of 20400**
- **Most Active Nifty Put** with an addition of 0.63 millions in Open Interests is **Strike Price of 20000**
- **Maximum Open Interest** an outstanding was 3.06 millions for Calls at **Strike Price of 20000**
- **Maximum Open Interest** an outstanding was 5.21 millions for puts at **Strike Price of 19500**

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