



# MORNING MANTRA



Daily Derivatives & Market Report

NOV 04, 2022



Buying in last leg of trade helped Indian equity markets to end higher on Friday. After making cautious start, markets traded volatile for little time as traders were worried after Bank of England raised interest rates to 3% on Thursday from 2.25%, its biggest rate rise since 1989 as it warned of a “very challenging” outlook for the economy. The central bank forecasts inflation will hit a 40-year high of around 11% during the current quarter, but that Britain has already entered a recession that could potentially last two years - longer than during the 2008-09 financial crisis. Key indices slipped lower even after Finance Minister Nirmala Sitharaman said India offers policy stability, transparency and consultative process of governance to incubate investment. Traders took note of Reserve Bank's rate setting panel met on Thursday to discuss and draft a report for the government on why it failed to keep retail inflation below the target of 6 per cent for three consecutive quarters since January this year.

Markets continued to reel under pressure in afternoon session. Traders paid no heed towards Prime Minister Narendra Modi's statement that loans worth Rs 20 lakh crore have been disbursed so far under the Centre's MUDRA scheme to provide self-employment opportunities to the youth, and added that Maharashtra was one of its major beneficiaries. Domestic traders also overlooked private report stated that the valuations of Indian companies have grown at a faster pace than their foreign parent. However, in last leg of trade, markets recouped from losses to break two day falling spree ahead of key U.S. jobs data.

On the global front, European markets were trading higher with the momentum generated by a positive tone in Asia on China reopening speculation overshadowing weak German factory orders. Asian markets ended mostly in green amid hopes that the Chinese government would ease its Covid curbs and also reverse its Zero Covid strategy. Hang Seng led the gains with a more than 5 percent surge. Back home, in scrip specific, Amara Raja Batteries ended with huge gains after reporting 39.43% rise in its net profit at Rs 201.22 crore for the quarter under review as compared to Rs 144.32 crore for the same quarter in the previous year.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60950.36	-69.68	-0.11
NIFTY	18117.15	64.45	0.36
MIDCAP	25647.07	0.79	0.00
SMLCAP	29107.24	118.95	0.41
BSEFMC	16224.04	-45.43	-0.28
AUTO	30432.32	17.28	0.06
POWER	4903.91	21.22	0.43
REALTY	3528.10	10.39	0.30
BSE IT	28848.31	-101.52	-0.35
BANKEX	47315.66	-4.17	-0.01
OIL GAS	19722.21	116.13	0.59
METAL	19884.02	560.31	2.90
INDIA VIX	15.66	-0.28	-1.76

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1410	846	74
BSE	2023	1422	140

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3742	6778	(45)
NSE CASH	54823	58427	(6)
NSE F&O	124390	135566	(8)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.77	4.26	1.25
SENSEX	23.28	3.40	1.18

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5706	6255	(549)
FII	7419	5983	1436

Note: FPI & DII Figures are provisional

## FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2118.98	2364.48	(246)
Index Options	612466.36	603014.27	9452
Stock Futures	12003.17	12029.25	(26)
Stock Options	9805.45	9773.00	32

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.12	1.19
BANK NIFTY	0.91	1.16

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	112.42	112.93	-0.45

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.470	7.482	-0.16
USA	4.161	4.124	0.89

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1651.83	22.11	1.36
Silver	19.87	0.41	2.15
Crude-Oil	91.15	2.98	3.38
Brent-Crude	97.50	2.83	2.99

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 NOV -22 USD-INR	82.46	-0.56	-0.68
28 NOV -22 EUR-INR	80.97	-0.14	-0.17
28 NOV -22 GBP-INR	92.50	-1.09	-1.16
28 NOV -22 JPY- INR	55.97	-0.25	-0.45

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18117	17972	18045	18090	18162	18208
SENSEX	60950	60301	60626	60810	61135	61319
NIFTY FUTURES	18218	18019	18118	18170	18269	18321
BANK NIFTY	41258	40810	41034	41275	41499	41740
CNX IT	28693	28293	28493	28626	28825	28958
CNX MIDCAP	31708	31492	31600	31757	31865	32021
CNX SMALLCAP	9756	9702	9729	9754	9780	9805
INDIA VIX	15.66	15.05	15.36	15.78	16.09	16.51

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 07-11-2022

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# TECHNICAL VIEWS



## NIFTY

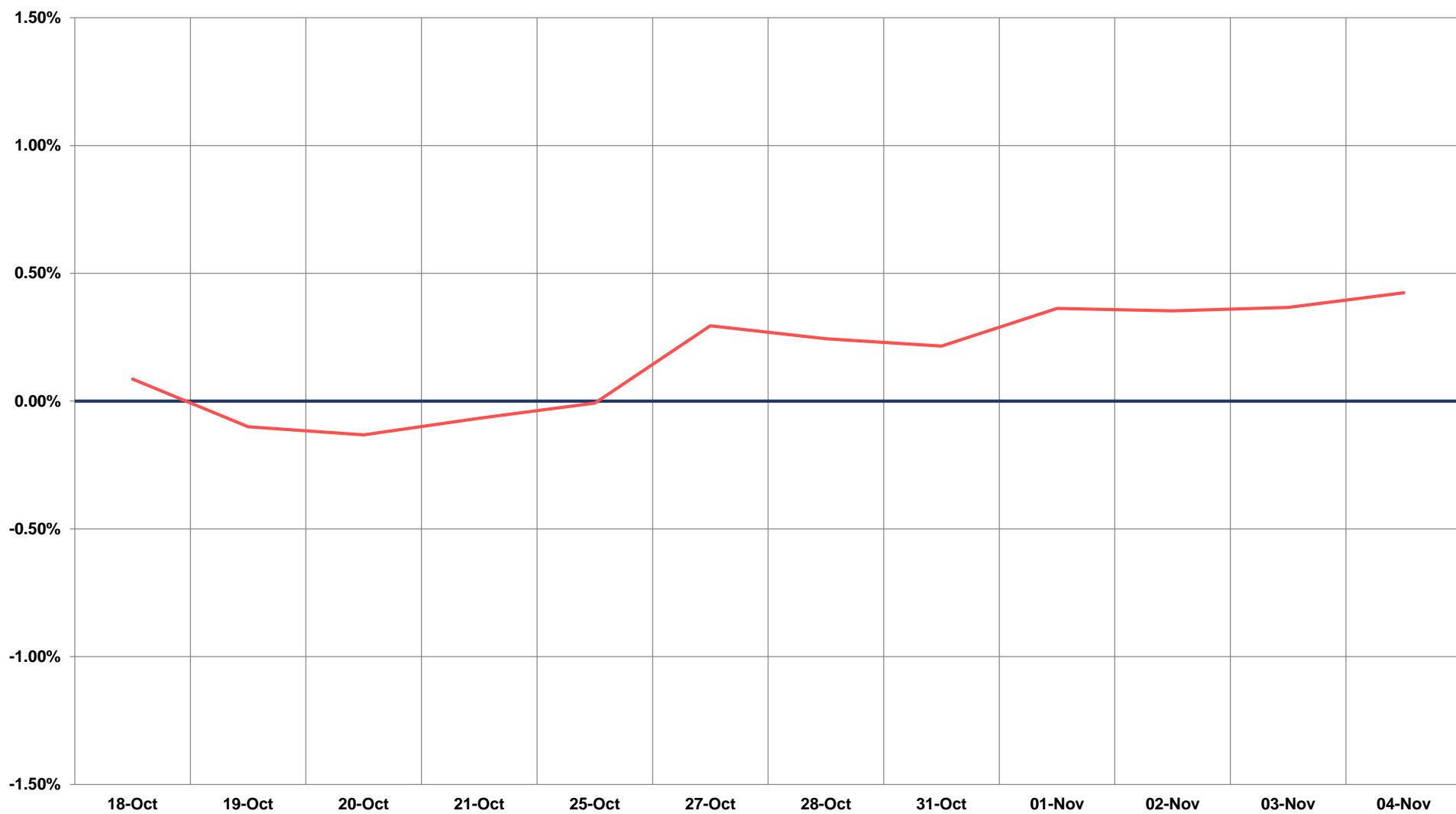
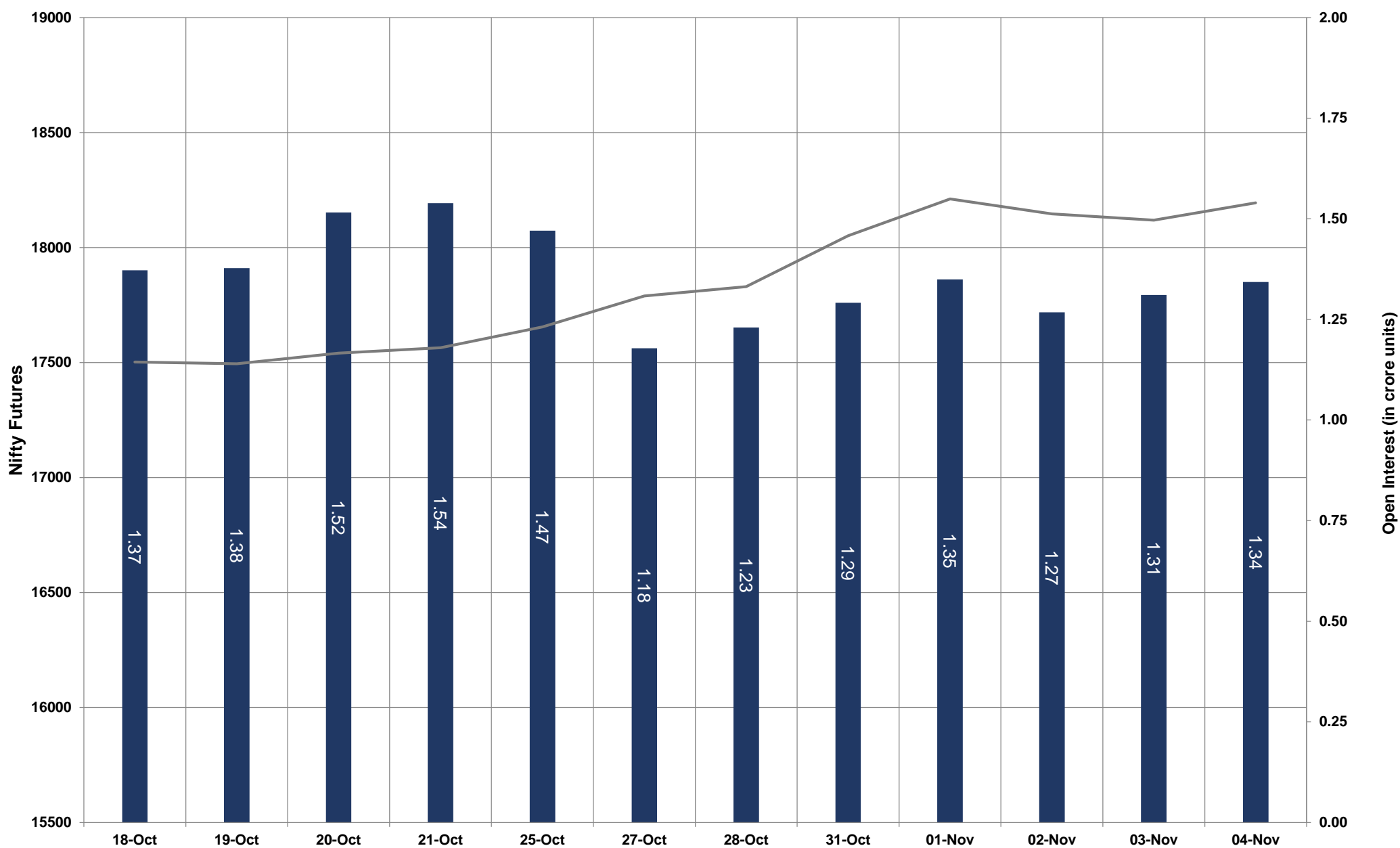


- Nifty Cash = **18117.15 (0.36%)**
- Resistance levels = **18230** and **18320**
- Support levels = **18010** and **17900**

# TECHNICAL VIEWS



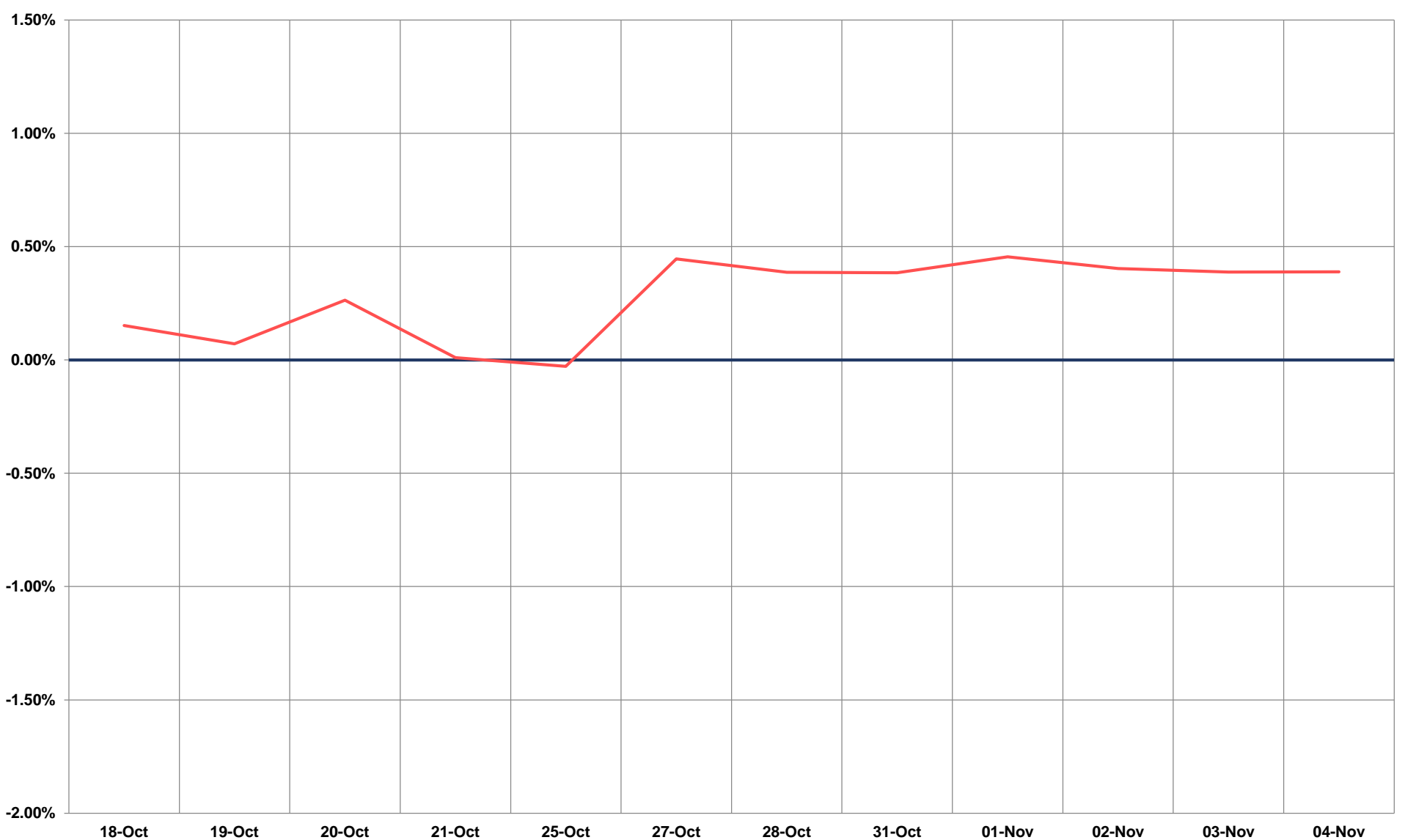
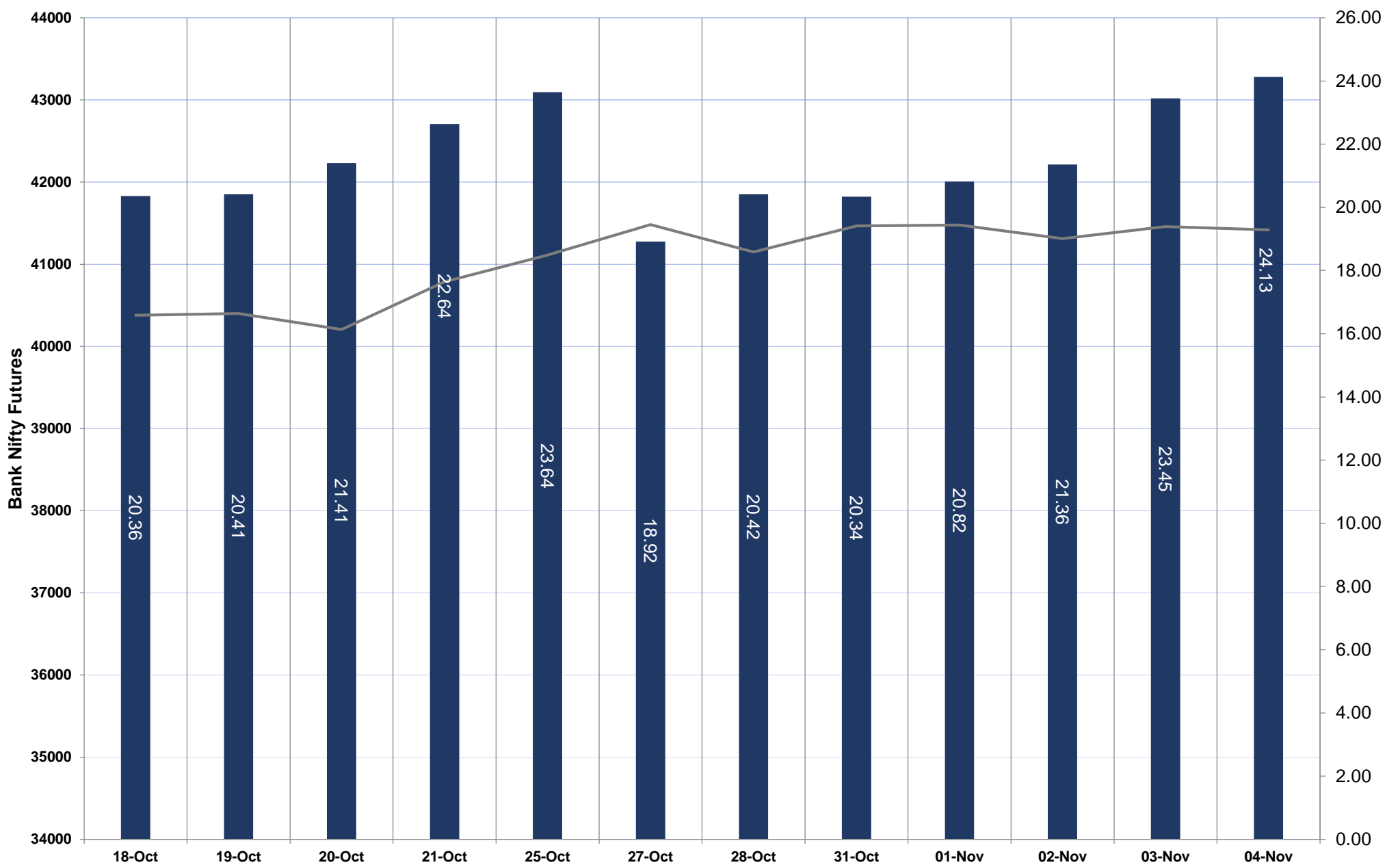
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

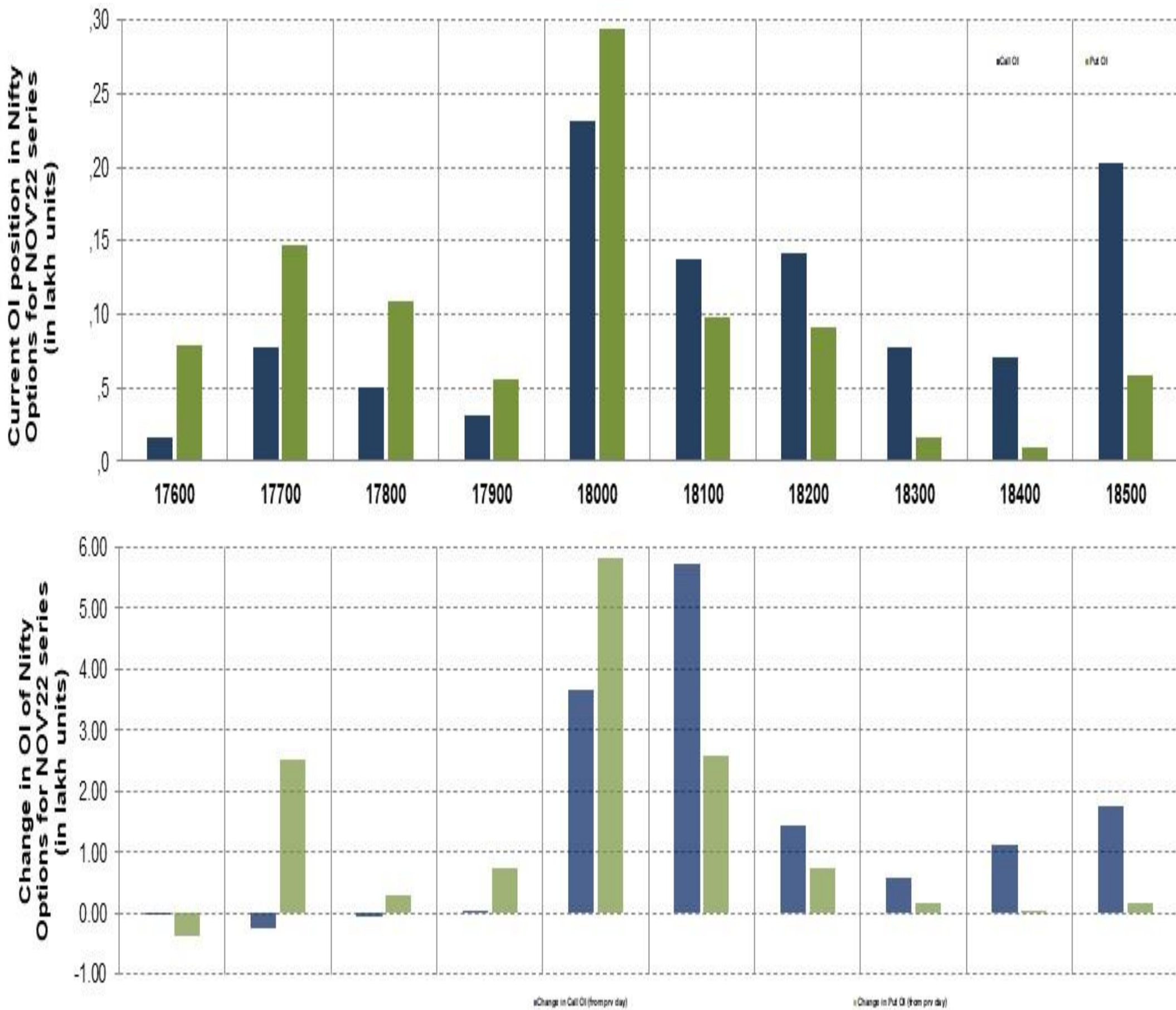




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.57 million in Open Interests is **Strike Price of 18100**
- **Most Active Nifty Put** with an addition of 0.58 millions in Open Interests is **Strike Price of 18000**
- **Maximum Open Interest** an outstanding was 2.31 millions for Calls at **Strike Price of 18000**
- **Maximum Open Interest** an outstanding was 2.93 millions for puts at **Strike Price of 18000**

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