



MORNING MANTRA



Daily Derivatives & Market Report

NOV 10, 2022



Indian equity markets ended lower for second consecutive session on Thursday ahead of US inflation data. Bourses made gap down opening, as traders were cautious after private report said that India's GDP growth will slow down to 5.5 per cent in FY24 from the 6.9 per cent expected in the current fiscal 2022-23. The slowdown was attributed to slowing global growth and tightening of monetary policies. It said India will be among the lesser affected economies in the world, but made it clear that the world's fifth largest economy is not immune from global headwinds. Besides, Rupee depreciated against the US dollar also dampened the sentiments. Markets continued their sluggish trade afternoon session even after private report stated that that Indian consumer price inflation slowed in October to 6.73% on weaker food price rises and a strong base one year ago but remained stubbornly well above the 6% upper limit of the Reserve Bank of India's tolerance band.

In late afternoon session, indices touched their day's low points. Traders failed to get any sense of relief with private report stating that with an average gross domestic product growth of 5.5 per cent in the past decade, India is already the fastest-growing economy in the world. It added that India is expected to overtake Japan and Germany to become the world's third-largest economy by 2027. India is also gaining power in the world order. But, markets pared most of their losses in last leg of trade as traders found some solace after India-US CEO forum discussed ways to further strengthen economic ties between the two countries. It was chaired jointly by Commerce and Industry Minister Piyush Goyal and Gina Raimondo, US Secretary of Commerce. In the meeting, Goyal highlighted the significant growth of the India-US economic relations, driven by the common interest of promoting sustainability, emerging technologies, globally resilient supply chains and small businesses.

On the global front, European markets were trading lower as investors fretted about inconclusive U.S. midterm election results and tightening COVID-19 curbs in China. Asian markets ended mostly in red, as a surge in COVID-19 cases spurred lockdowns in the southern Chinese manufacturing hub of Guangzhou and uncertainty continued over the outcome of the U.S. midterm elections. Back home, sector wise, auto industry remained in limelight after Federation of Automobile Dealers Associations (FADA) in its latest data has said that the overall retail sales of electric vehicles (EVs), including passenger vehicles, in the country surged nearly 185 per cent year-on-year to 1,11,971 units in October 2022. EV sales stood at 39,329 units in October 2021.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60613.70	-419.85	-0.69
NIFTY	18028.20	-128.80	-0.71
MIDCAP	25427.98	-261.08	-1.02
SMLCAP	28889.48	-307.66	-1.05
BSEFMC	16225.08	-109.18	-0.67
AUTO	29931.02	-628.91	-2.06
POWER	4861.64	-30.08	-0.61
REALTY	3511.06	-5.47	-0.16
BSE IT	28658.76	-138.22	-0.48
BANKEX	47628.23	-270.58	-0.56
OIL GAS	19735.17	-108.65	-0.55
METAL	19698.14	-187.59	-0.94
INDIA VIX	15.57	-0.35	-2.20

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	805	1492	56
BSE	1261	2203	128

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4333	4461	(3)
NSE CASH	53227	63776	(17)
NSE F&O	131789	139705	(6)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.53	4.24	1.27
SENSEX	22.88	3.36	1.18

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5977	6944	(967)
FII	7069	7033	36

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2318.04	3837.76	(1520)
Index Options	1905865.51	1900715.99	5150
Stock Futures	11297.07	12183.89	(887)
Stock Options	10584.42	10695.57	(111)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.59	0.86
BANK NIFTY	1.05	1.04

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	108.23	110.54	-2.10

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.349	7.387	-0.51
USA	3.850	4.142	-7.05

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1746.43	40.02	2.34
Silver	21.56	0.52	2.50
Crude-Oil	86.61	0.78	0.91
Brent-Crude	93.62	0.97	1.06

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 NOV -22 USD-INR	81.83	0.22	0.27
28 NOV -22 EUR-INR	81.57	-0.55	-0.66
28 NOV -22 GBP-INR	93.25	-0.30	-0.32
28 NOV -22 JPY- INR	56.02	-0.13	-0.23

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18028	17900	17964	18034	18098	18167
SENSEX	60614	60206	60410	60629	60833	61053
NIFTY FUTURES	18098	17973	18035	18093	18155	18212
BANK NIFTY	41604	41197	41400	41522	41726	41847
CNX IT	28506	28103	28304	28486	28688	28869
CNX MIDCAP	31359	30994	31176	31421	31604	31849
CNX SMALLCAP	9669	9514	9591	9695	9772	9876
INDIA VIX	15.57	14.98	15.28	15.78	16.08	16.58

INDEX TREND ANALYSIS

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

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

PNB

TECHNICAL VIEWS



NIFTY

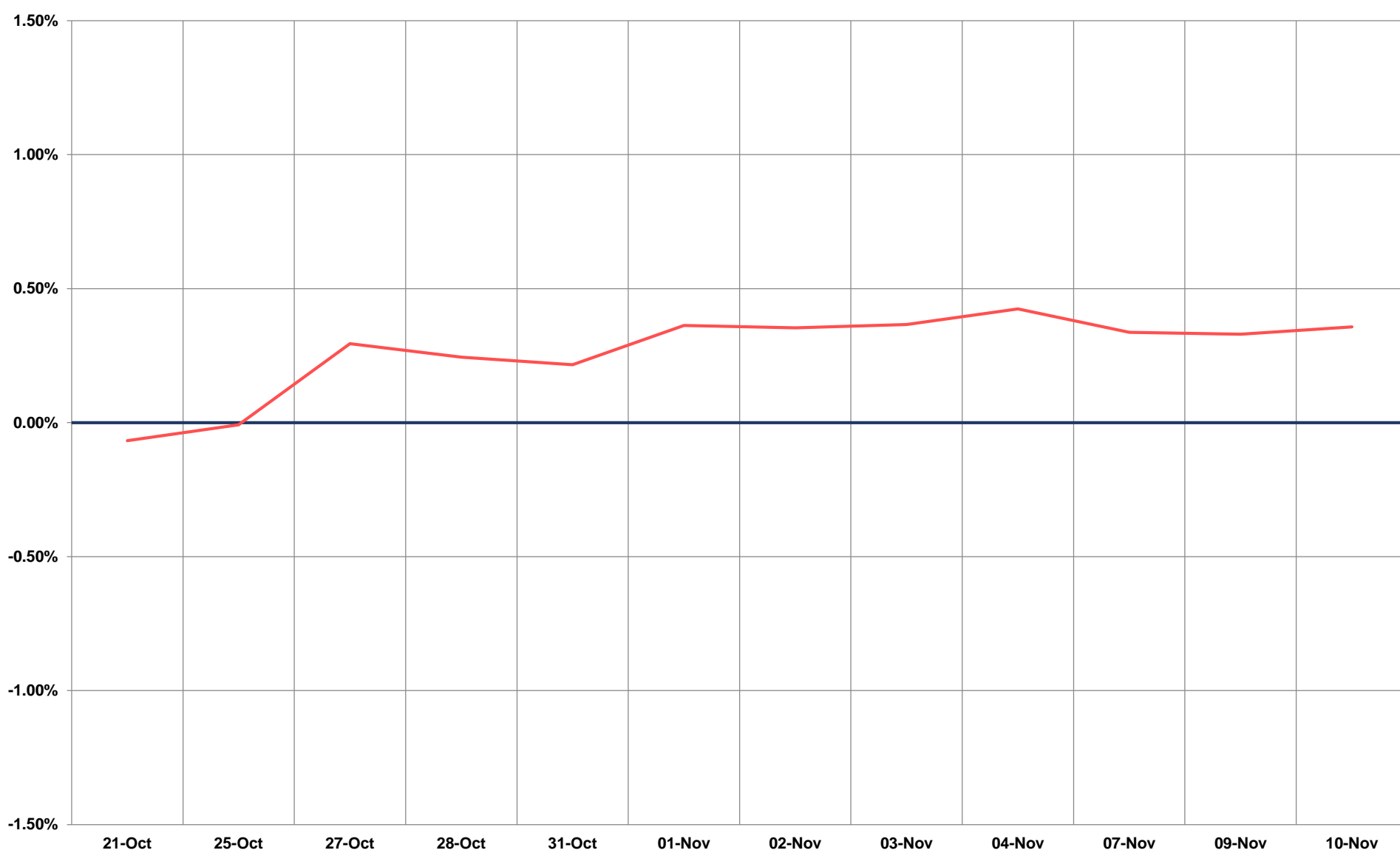
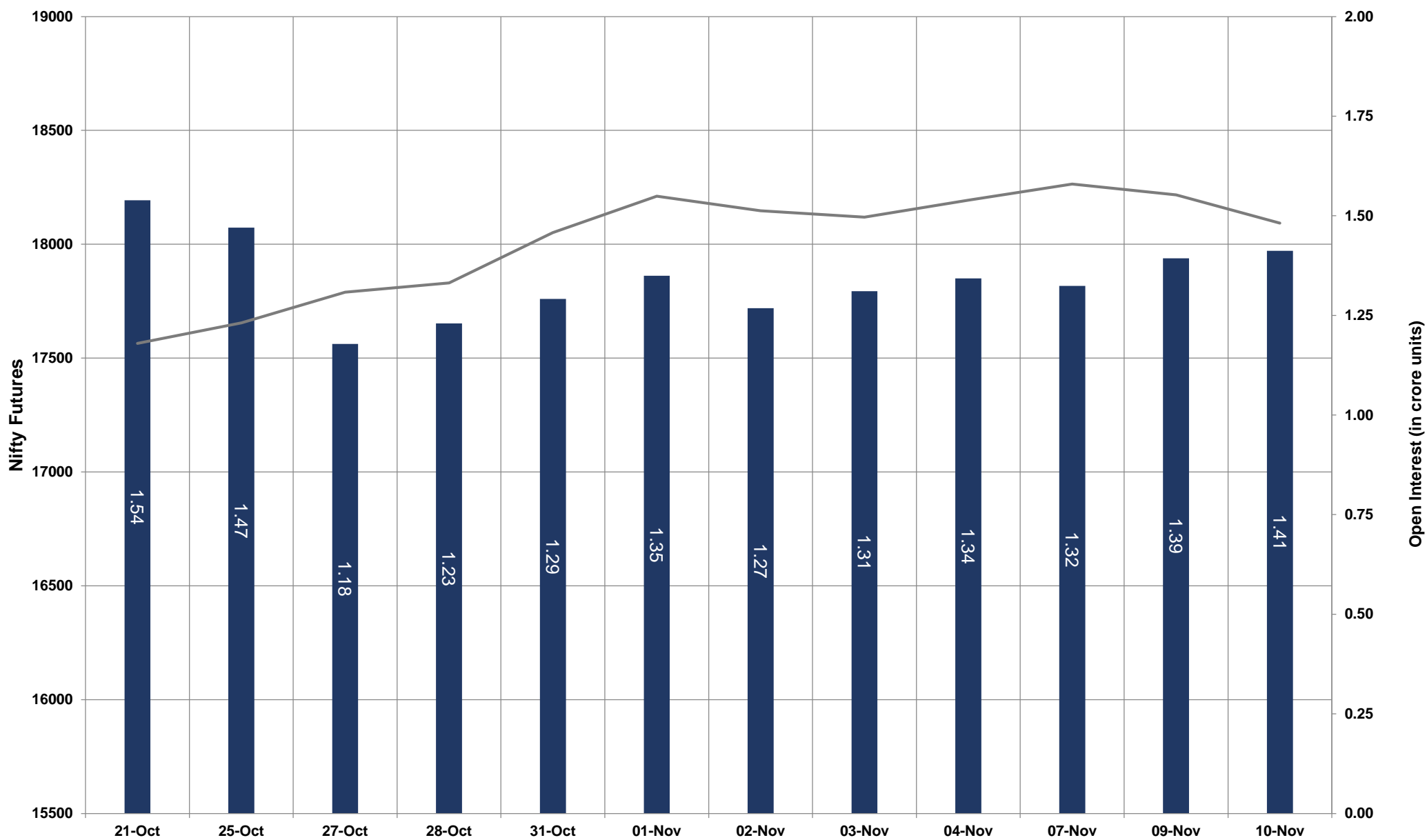


- Nifty Cash = 18028.20 (-0.71%)
- Resistance levels = 18230 and 18320
- Support levels = 17950 and 17820

TECHNICAL VIEWS



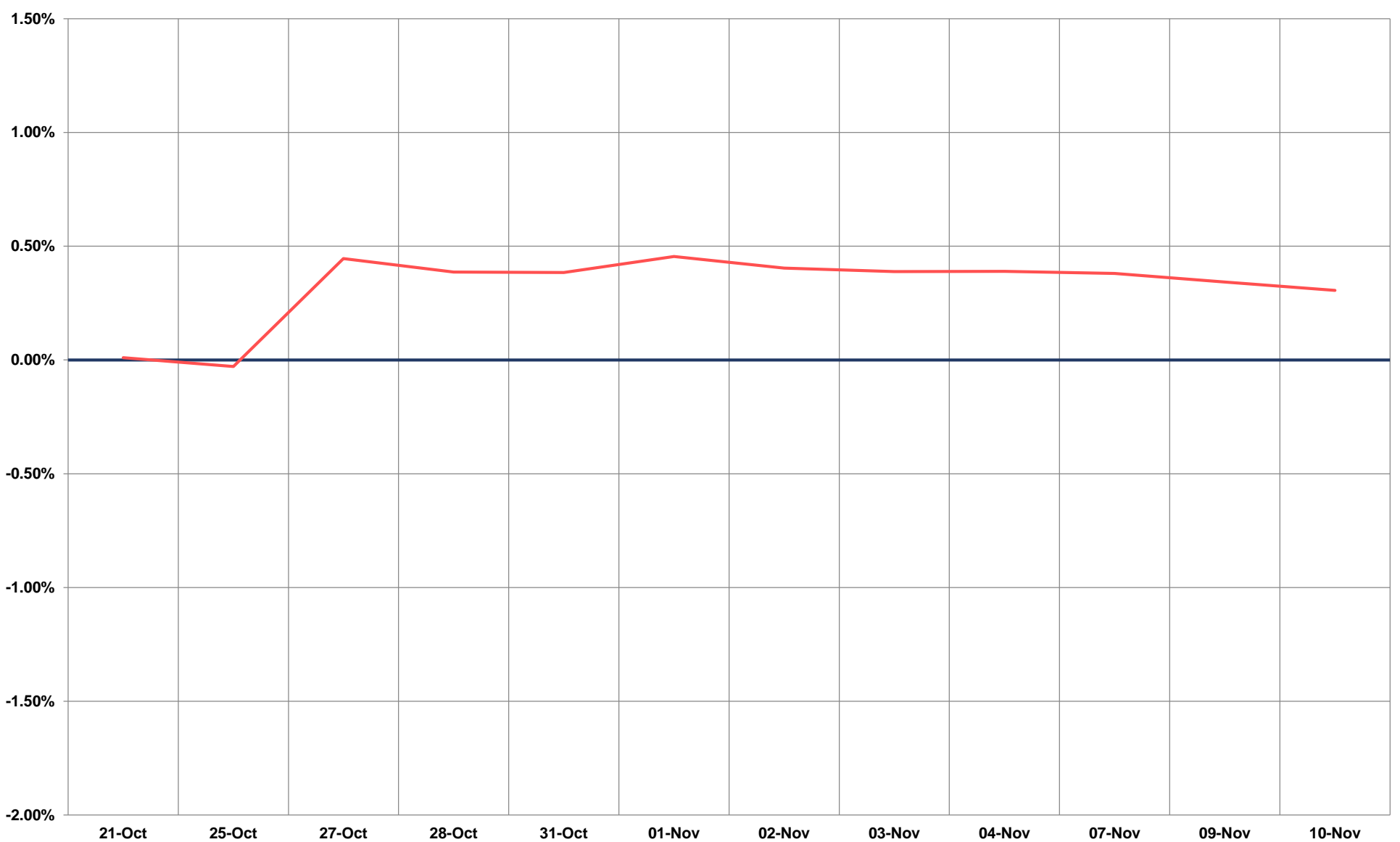
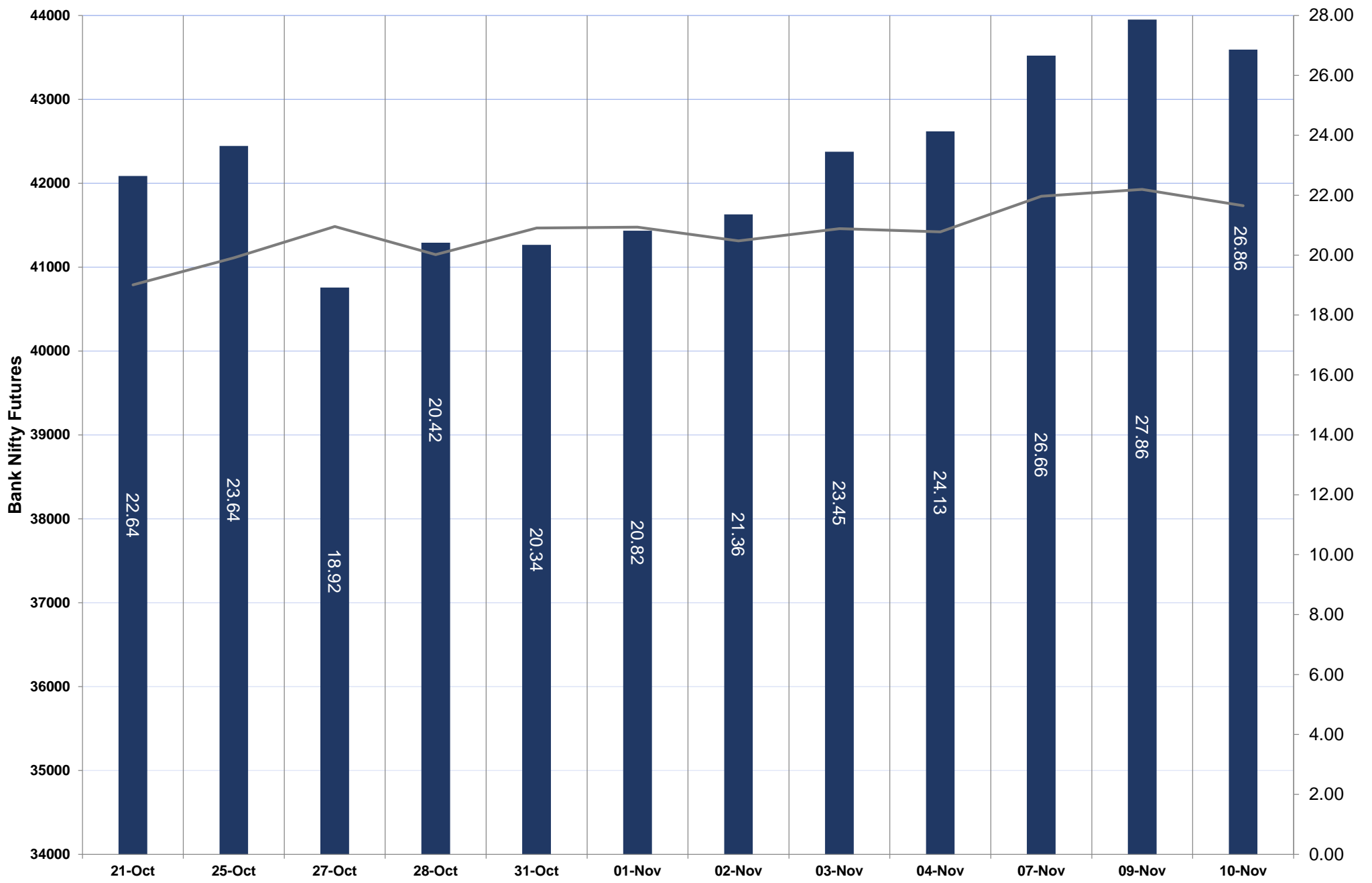
NIFTY FUTURES



TECHNICAL VIEWS



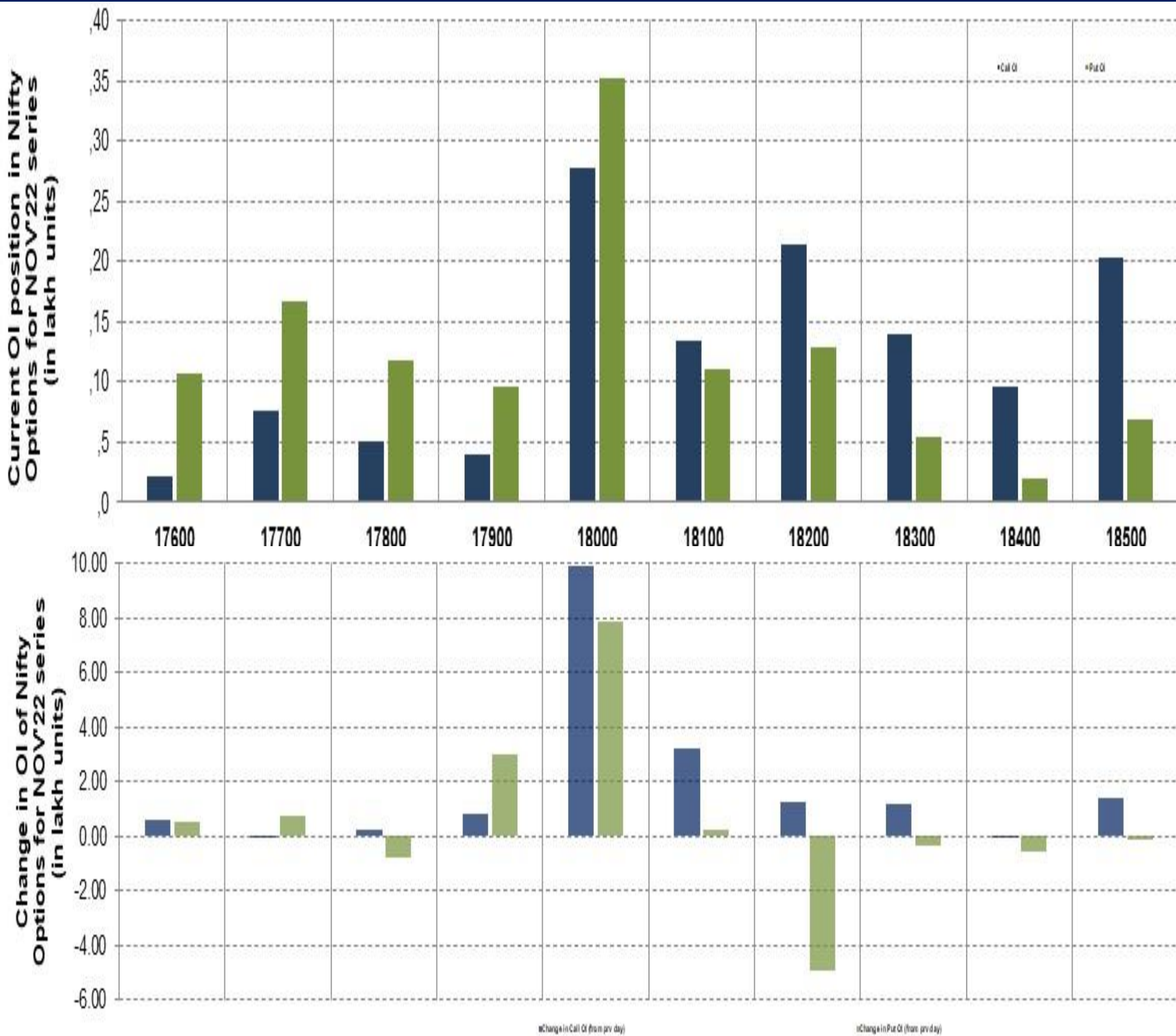
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.99 million in Open Interests is **Strike Price of 18000**
- **Most Active Nifty Put** with an addition of 0.78 millions in Open Interests is **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **2.77 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **3.52 millions** for puts at **Strike Price of 18000**

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