



# MORNING MANTRA



Daily Derivatives & Market Report

NOV 15, 2022



Indian equity benchmarks ended volatile trading session in green territory on Tuesday on hopes the Federal Reserve moves away from its ultra-aggressive policy stance and lower domestic inflation easing helped sentiment further. Indian equities made cautious start, as traders overlooked fall in consumer price index-based retail inflation to 6.77 per cent in October from 7.41 per cent in September has brought some relief for the Reserve Bank which has been struggling to bring it below the upper tolerance level of 6 per cent since January this year. Soon, markets drifted lower, as traders were concerned after World Bank in its latest report said that India will need to invest \$840 billion over the next 15 years to upgrade its urban infrastructure if it is to effectively meet the needs of its fast-growing population in cities.

Indices continued their weak run in afternoon session as traders failed to take any sense of relief with defence Minister Rajnath Singh stating that inflation in India is less as compared to the US, the UK and other countries. Singh also claimed that the country's economy is progressing rapidly under Prime Minister Narendra Modi. Sentiments remained in lackadaisical mood after India's exports dip to \$29.78 billion in October 2022 from \$35.73 billion a year ago. Besides, trade deficit widened to \$26.91 billion as against \$17.91 billion a year ago. However, significant buying in final hour of trade helped markets to end near intraday highs with decent gains as traders remained hopeful that Reserve Bank of India will opt for a 35 basis points (bps) rate hike at its policy meeting in December, after three consecutive 50 bps increases, as inflation eased in October and is likely to dip further.

On the global front, European markets were trading mostly in green boosted by some positive inflation data, although Vodafone slumped on a disappointing update. Asian markets ended mostly higher, as investors brushed off a reverse on Wall Street and focused on signs of slowing inflation and China's moves to shore up its economy. Back home, Prime Minister Narendra Modi cautioned the G-20 leaders that today's fertiliser shortage could become tomorrow's food crisis as he strongly pitched for maintaining a 'stable' supply chain for both manure and food grains. Further he said "We should build mutual agreement to maintain the supply chain of both manure and food grains stable and assured. In India, for sustainable food security, we are promoting natural farming, and re-popularising nutritious and traditional foodgrains like millets.'

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	61872.99	248.84	0.40
NIFTY	18403.40	74.25	0.41
MIDCAP	25498.01	19.11	0.08
SMLCAP	29058.35	2.01	0.01
BSEFMC	15994.23	-5.50	-0.03
AUTO	30127.45	225.00	0.75
POWER	4846.03	21.72	0.45
REALTY	3606.13	-2.73	-0.08
BSE IT	29997.11	48.09	0.16
BANKEX	48394.13	335.84	0.70
OIL GAS	20164.11	197.80	0.99
METAL	20321.30	-122.38	-0.60
INDIA VIX	14.64	-0.27	-1.81

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1280	1050	54
BSE	1668	1841	126

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4084	6572	(38)
NSE CASH	50711	68045	(25)
NSE F&O	117863	124238	(5)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.89	4.32	1.30
SENSEX	23.23	3.42	1.17

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	4851	5400	(549)
FII	7660	7881	(221)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	2441.35	2331.50	110
Index Options	812357.48	814367.62	(2010)
Stock Futures	10181.74	11423.98	(1242)
Stock Options	10484.35	10415.73	69

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.26	1.04
BANK NIFTY	1.33	1.03

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.12	106.66	-0.51

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.263	7.287	-0.33
USA	3.816	3.867	-1.31

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1775..69	6.21	0.35
Silver	21.92	-0.01	-0.03
Crude-Oil	84.81	-1.06	-1.23
Brent-Crude	92.25	-0.89	-0.96

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 NOV -22 USD-INR	81.04	-0.27	-0.34
28 NOV -22 EUR-INR	84.51	0.82	0.98
28 NOV -22 GBP-INR	96.15	0.51	0.53
28 NOV -22 JPY- INR	58.28	0.39	0.67

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18403	18225	18314	18371	18460	18517
SENSEX	61873	61236	61555	61755	62074	62274
NIFTY FUTURES	18482	18291	18387	18438	18533	18584
BANK NIFTY	42373	41930	42151	42301	42522	42671
CNX IT	29865	29380	29623	29774	30017	30169
CNX MIDCAP	31404	31241	31322	31403	31484	31565
CNX SMALLCAP	9777	9715	9746	9767	9798	9818
INDIA VIX	14.64	13.31	13.97	14.50	15.16	15.69

## 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	Buy	Neutral	Buy
CNX MIDCAP	Neutral	Buy	Buy
CNX SMALLCAP	Buy	Buy	Buy
INDIA VIX	Sell	Sell	Neutral

## SECURITIES BAN IN F&O TRADES FOR 16-11-2022

BHEL, DELTACORP, GNFC, PNB, SUNTV

# TECHNICAL VIEWS



## NIFTY

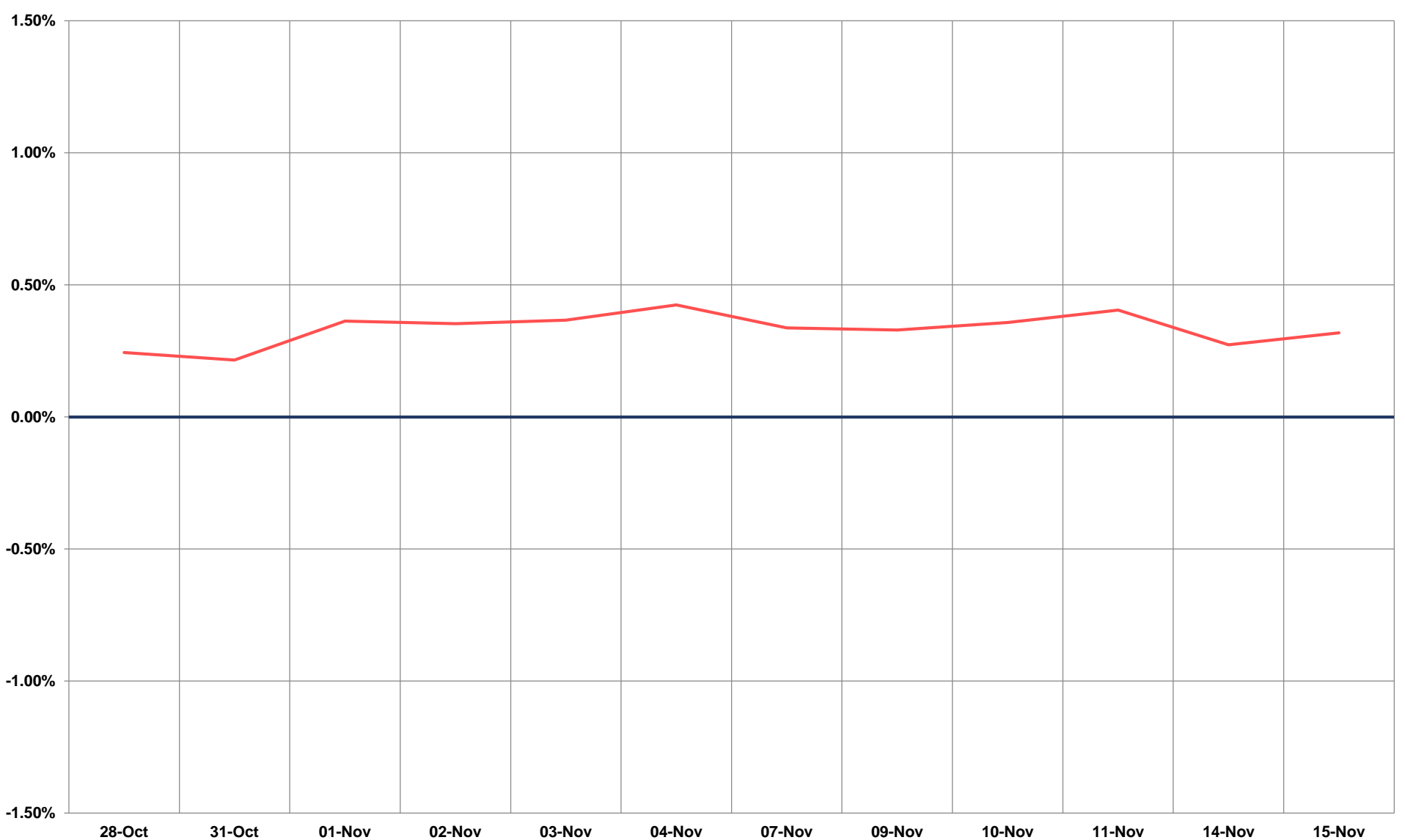
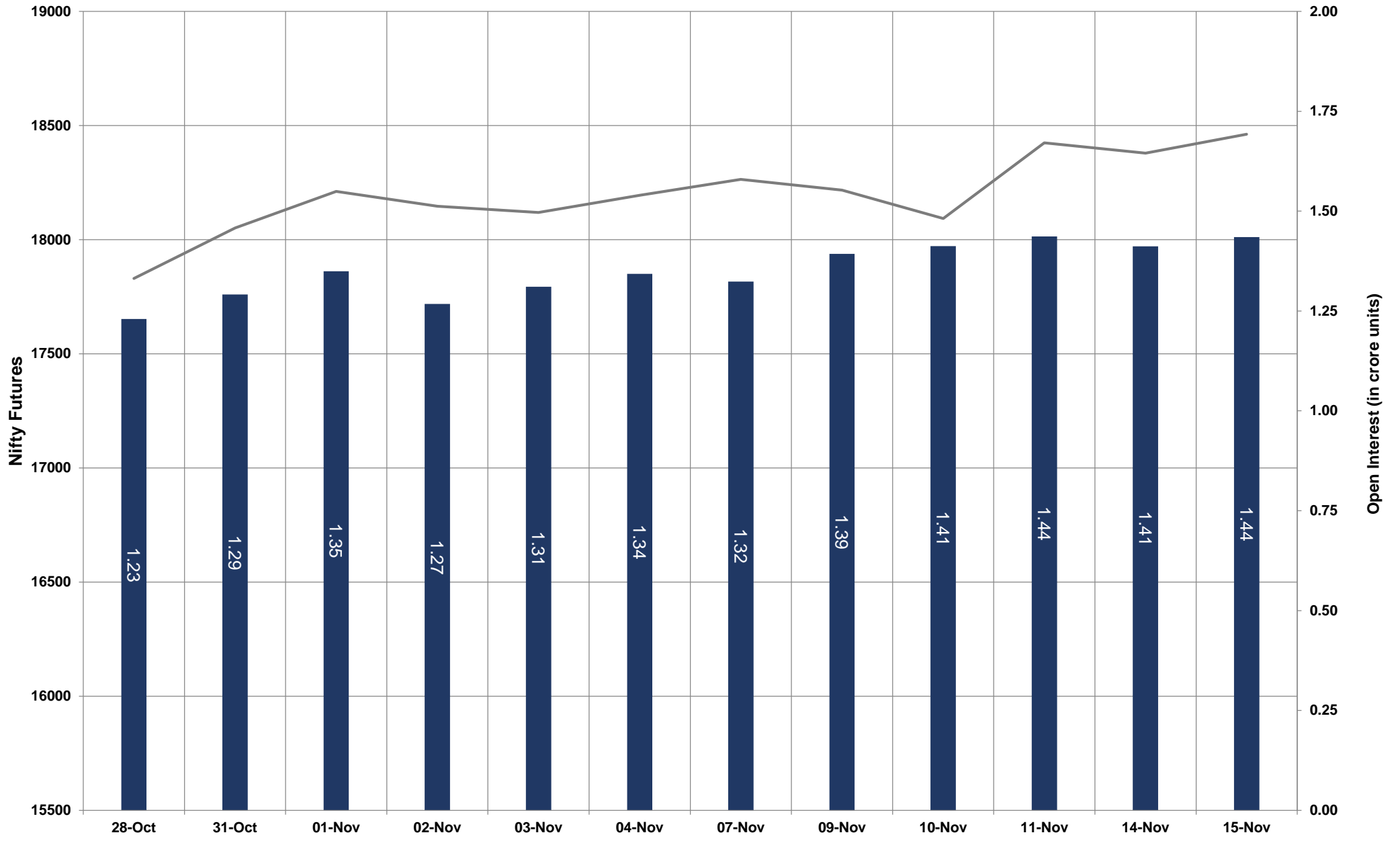


- Nifty Cash = **18403.40 (-0.11%)**
- Resistance levels = **18500** and **18580**
- Support levels = **18300** and **18220**

# TECHNICAL VIEWS



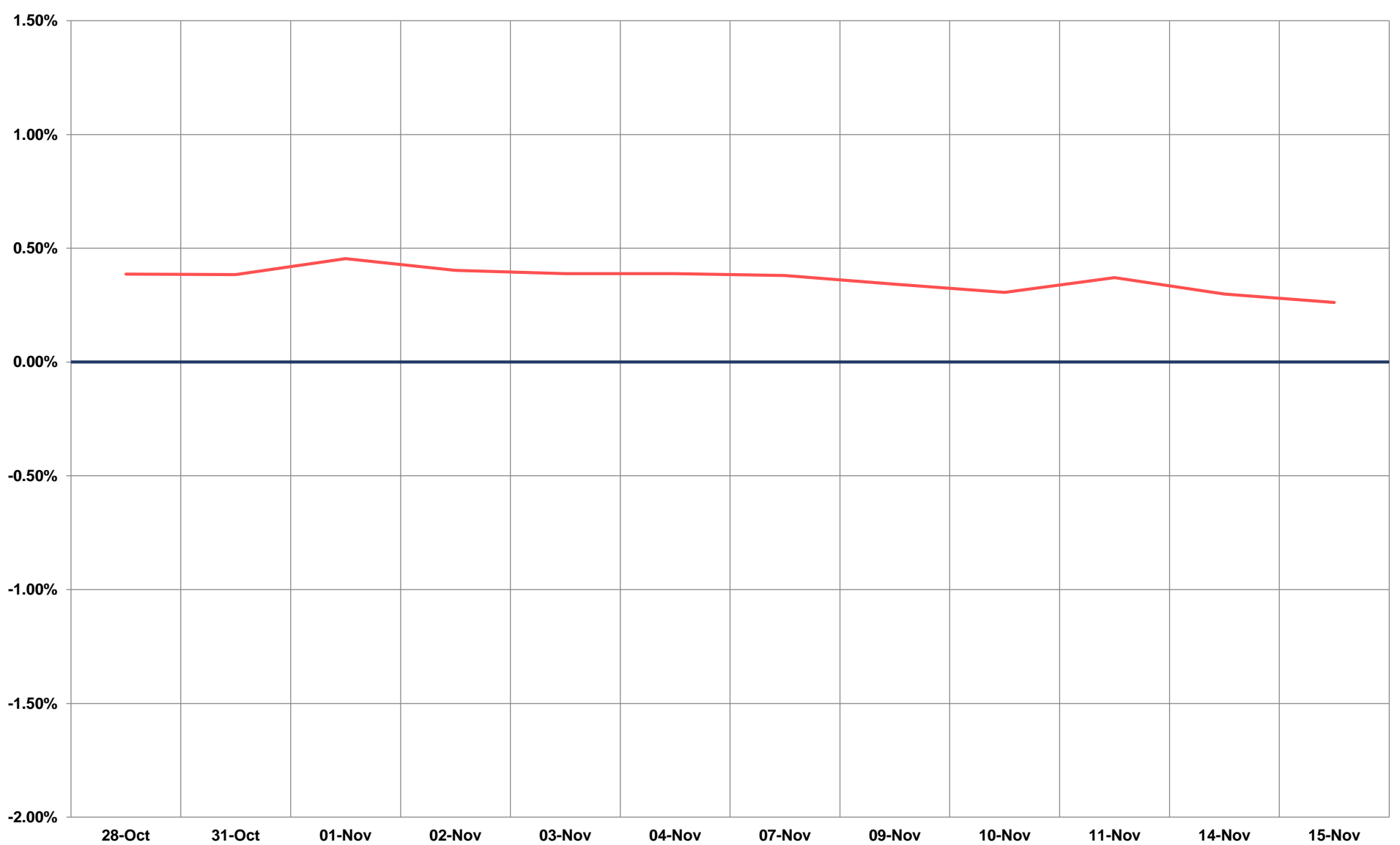
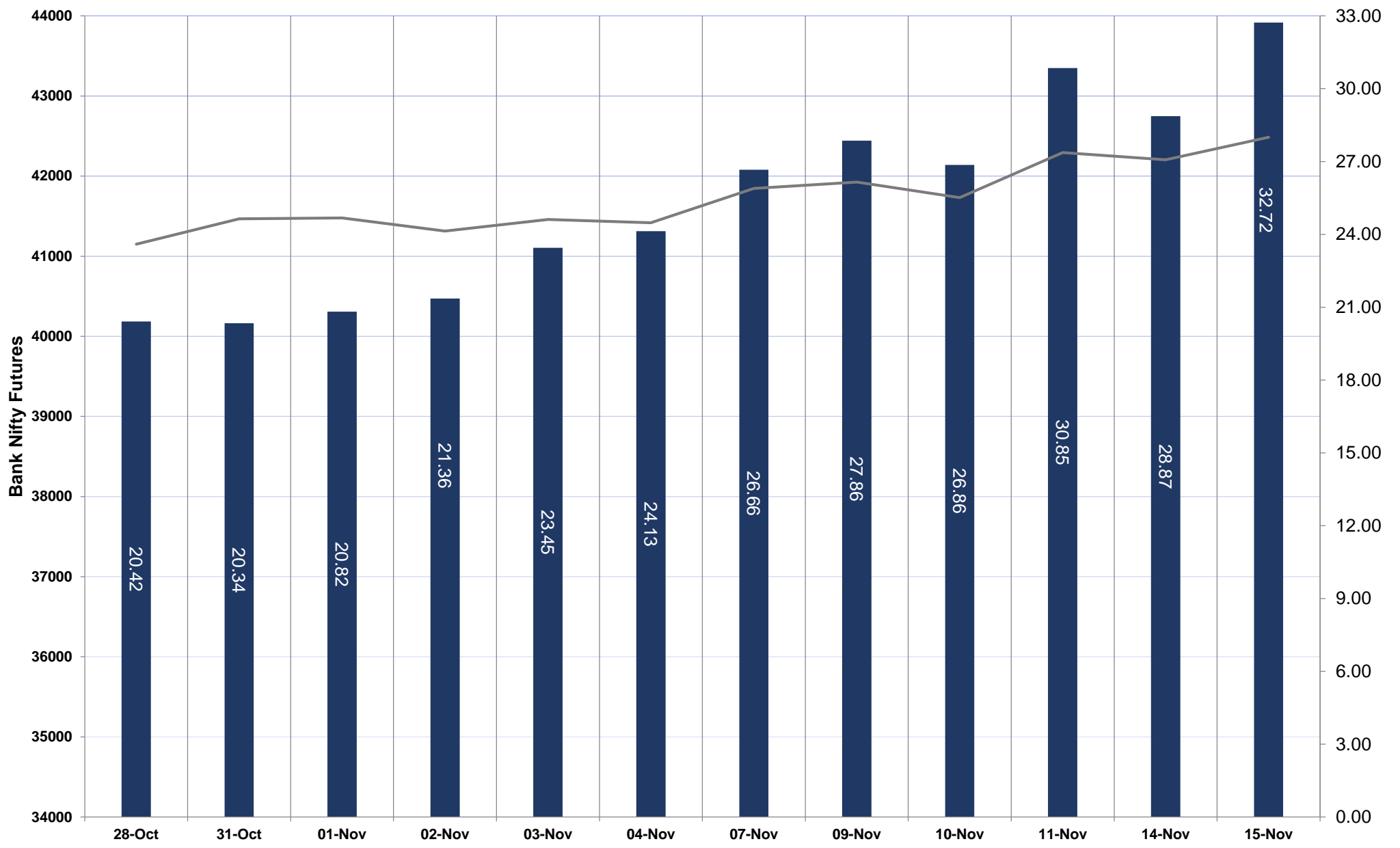
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

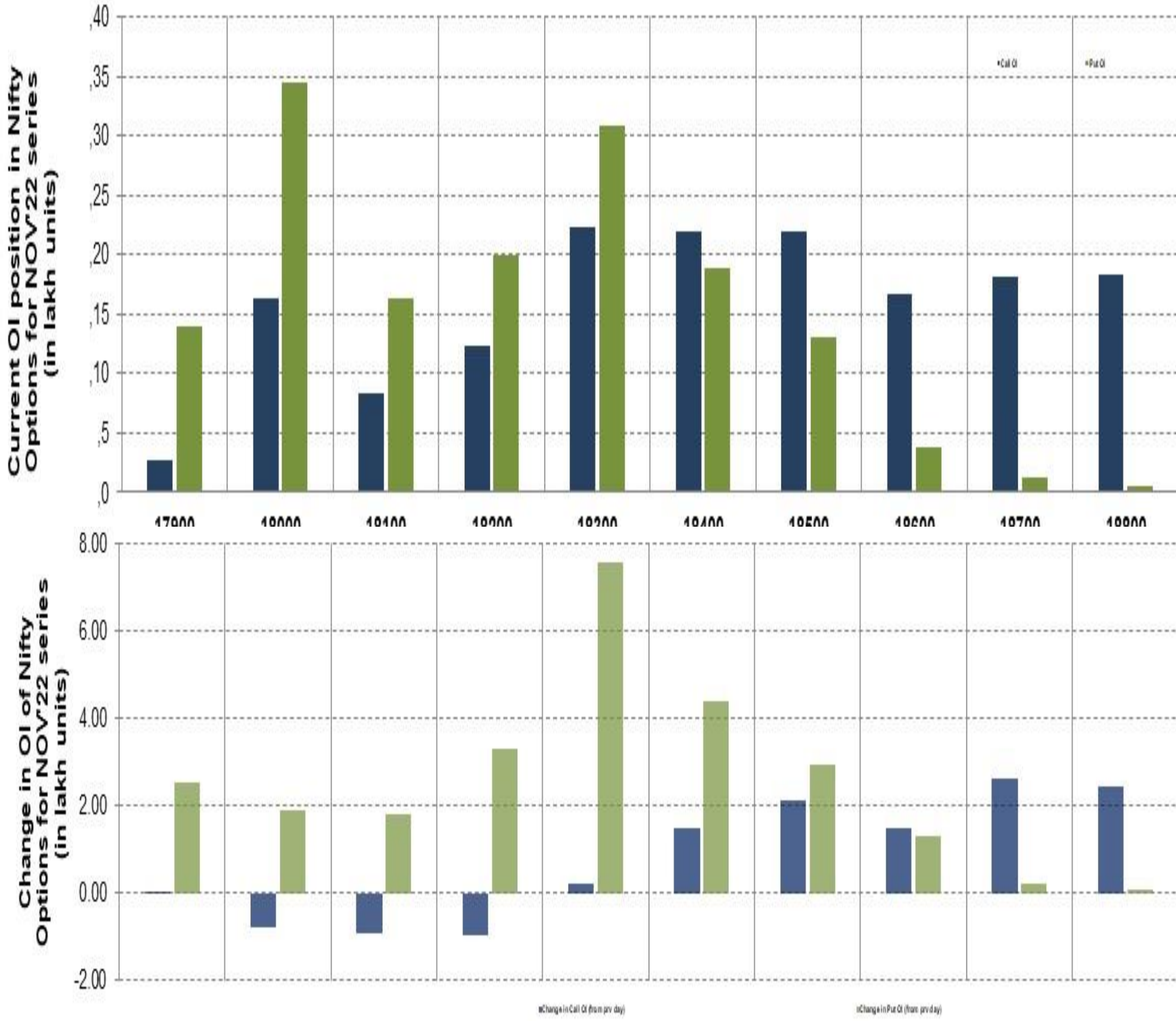




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.21 million in Open Interests is **Strike Price of 18500**
- **Most Active Nifty Put** with an addition of 0.75 millions in Open Interests is **Strike Price of 18300**
- **Maximum Open Interest an outstanding** was **2.23 millions** for Calls at **Strike Price of 18300**
- **Maximum Open Interest an outstanding** was **3.45 millions** for puts at **Strike Price of 18000**

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