



MORNING MANTRA



Daily Derivatives & Market Report

NOV 26, 2022



Indian equity benchmarks traded with volatility throughout the day and somehow managed to end the sessions slightly in green terrain on Friday. Key indices made cautious start, as traders were concerned with Commerce and Industry Minister Piyush Goyal's statement that the ongoing global uncertainty and recessionary trends could have some implications on India's exports. Traders failed to take support from finance ministry in its latest report stated that India is well placed to grow at a 'moderately brisk rate' in the coming years on the back of macroeconomic stability, despite global monetary tightening. It further said inflationary pressures will ease in the coming months with the arrival of kharif crops and at the same time job opportunities will increase with improvement in business prospects. Markets continued their choppy trade even after latest Periodic Labour Force Survey (PLFS) released by the National Statistical Office (NSO) showed that India's urban unemployment rate for persons aged 15 years and above in urban areas dropped for the fifth consecutive quarter in the July-September period of 2022-23 (FY23) to 7.2% from 9.8% a year ago.

Mirroring weak Asian markets cues, domestic markets continued to show a sluggish trend in afternoon session, as traders were also concerned about the surge in COVID cases in China weighing on global growth. However, in late afternoon session, indices trimmed most of their losses, as traders found some solace after Chief Economic Advisor V Anantha Nageswaran expressed hope that the economy will maintain the trend growth rate of 6.5 per cent and above for the rest of the years in the current decade. He added the economy will close the current fiscal logging in a growth of 6.5-7%. Some additional support also came with Moody's statement that recession is unlikely in the APAC region in the coming year, although the area will face headwinds from higher interest rates and slower global trade growth.

On the global front, European markets were trading mostly in red after a European Central Bank official warned that further aggressive interest rate rises in the eurozone may be needed to combat persistent inflation. Asian markets ended mostly in red amid concerns over record-high domestic daily COVID-19 cases in China. Back home, Foreign Institutional Investors (FIIs) turned buyers as they bought shares worth Rs 1,231.98 crore on Thursday, as per exchange data showed. Sector wise, hotel industry remained in limelight after Crisil Ratings in its latest report has said that the Indian hotel industry is likely to witness 23 per cent growth in revenue this fiscal (FY23) over the pre-pandemic level, driven by a strong recovery in business travel and continued traction in leisure travel.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	62293.64	20.96	0.03
NIFTY	18512.75	28.65	0.16
MIDCAP	25595.63	196.74	0.77
SMLCAP	29201.69	201.09	0.69
BSEFMC	16059.19	-30.61	-0.19
AUTO	29741.81	257.78	0.87
POWER	4593.48	-14.17	-0.31
REALTY	3541.70	37.80	1.08
BSE IT	30382.86	125.66	0.42
BANKEX	49016.99	-161.75	-0.33
OIL GAS	20140.75	137.90	0.69
METAL	20046.31	116.45	0.58
INDIA VIX	13.33	-0.15	-1.11

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1562	741	59
BSE	2044	1473	115

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3650	3704	(1)
NSE CASH	53229	51530	3
NSE F&O	120207	238552	(50)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.25	4.35	1.30
SENSEX	23.60	3.47	1.15

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5358	5654	(296)
FII	5716	5347	369

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2492.74	4150.22	(1657)
Index Options	791010.67	784385.15	6626
Stock Futures	10699.72	10984.57	(285)
Stock Options	7701.16	7558.97	142

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.18	1.30
BANK NIFTY	0.86	1.43

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.06	105.81	0.23

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.301	7.255	0.63
USA	3.691	3.702	-0.31

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1754.26	-1.12	-0.06
Silver	21.37	-0.11	-0.51
Crude-Oil	76.60	-1.48	-1.90
Brent-Crude	83.91	-1.43	-1.68

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 NOV -22 USD-INR	81.66	-0.02	-0.03
28 NOV -22 EUR-INR	84.97	0.07	0.08
28 NOV -22 GBP-INR	98.84	0.03	0.03
28 NOV -22 JPY- INR	58.58	-0.46	-0.77

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18513	18408	18460	18498	18550	18587
SENSEX	62294	61954	62124	62286	62456	62618
NIFTY FUTURES	18646	18545	18595	18632	18682	18719
BANK NIFTY	42984	42588	42786	43063	43260	43537
CNX IT	30335	29820	30077	30239	30496	30658
CNX MIDCAP	31588	31254	31421	31523	31690	31792
CNX SMALLCAP	9850	9732	9791	9827	9887	9923
INDIA VIX	13.33	10.96	12.14	13.96	15.14	16.96

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	Buy	Buy	Buy
CNX SMALLCAP	Buy	Buy	Buy
INDIA VIX	Sell	Sell	Neutral

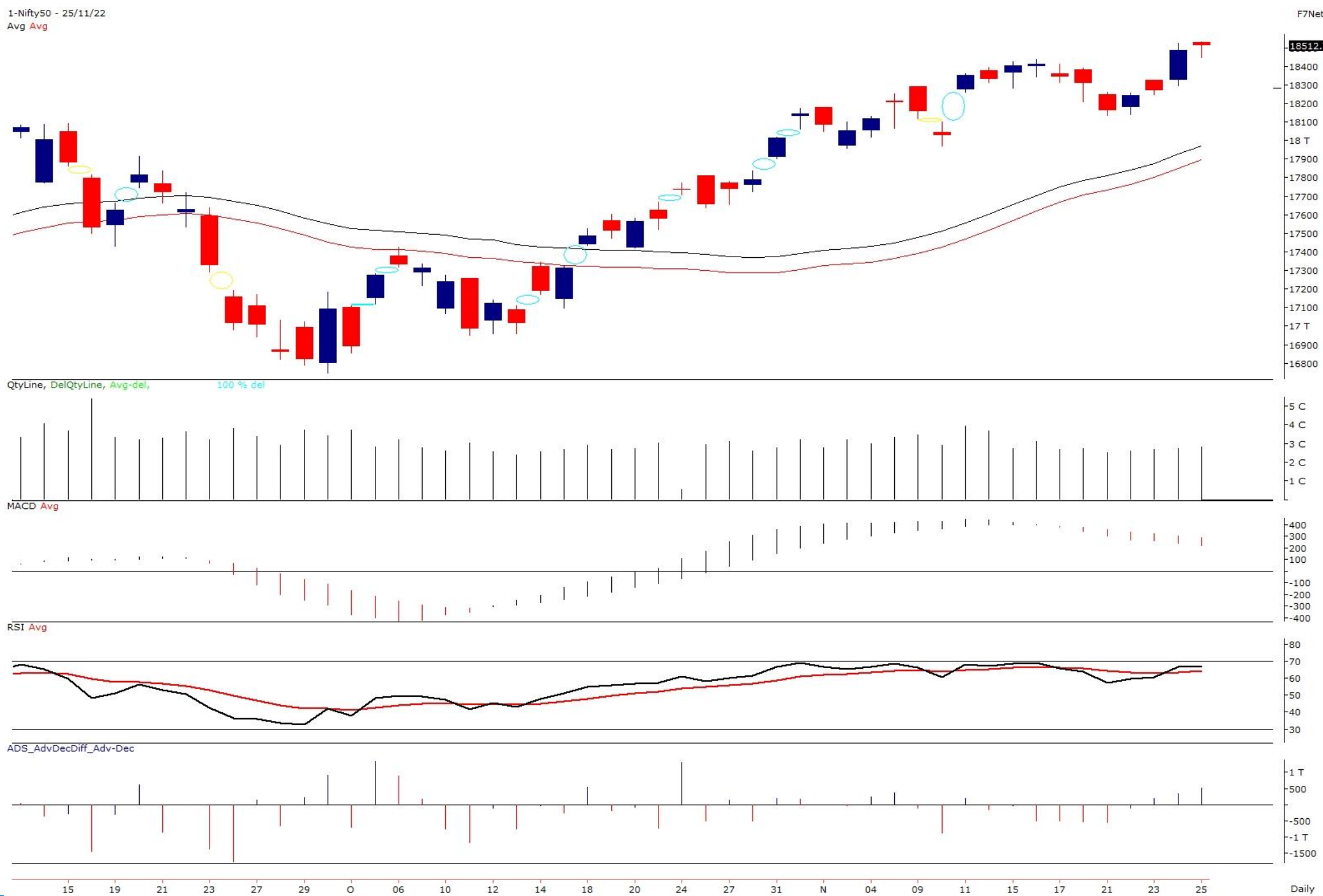
SECURITIES BAN IN F&O TRADES FOR 27-11-2022

NIL

TECHNICAL VIEWS



NIFTY

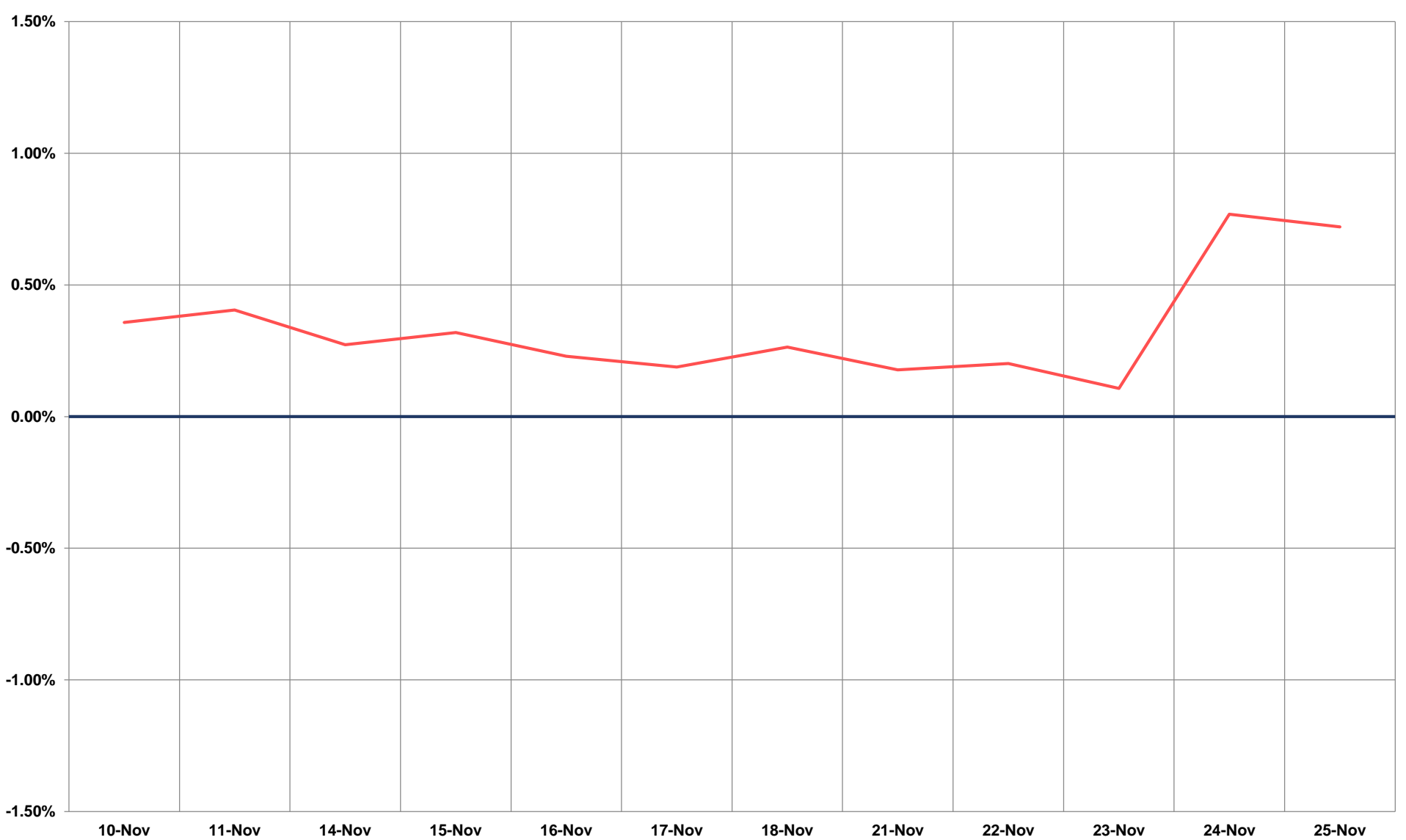
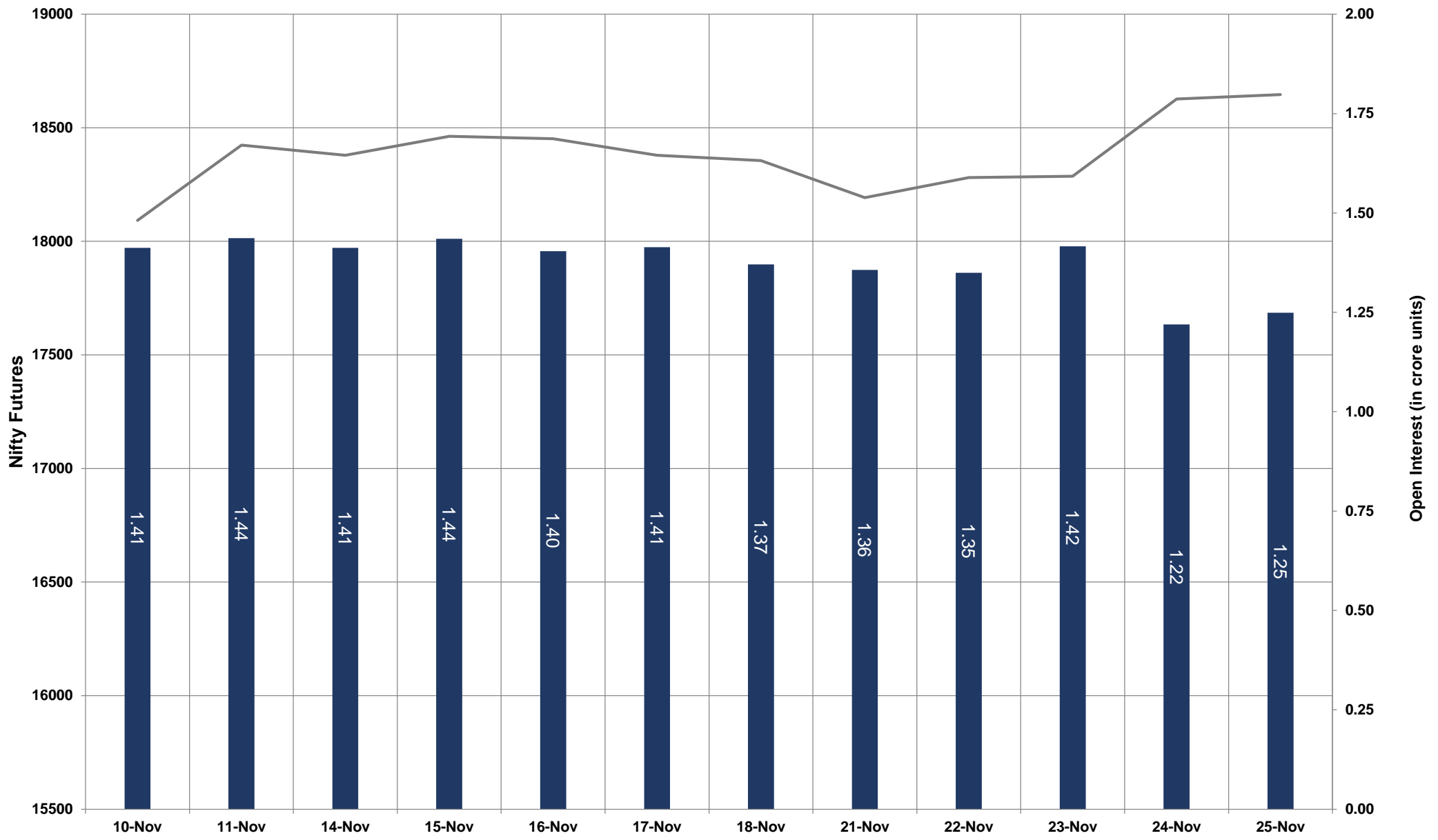


- Nifty Cash = **18512.75 (0.16%)**
- Resistance levels = **18610** and **18700**
- Support levels = **18350** and **18270**

TECHNICAL VIEWS



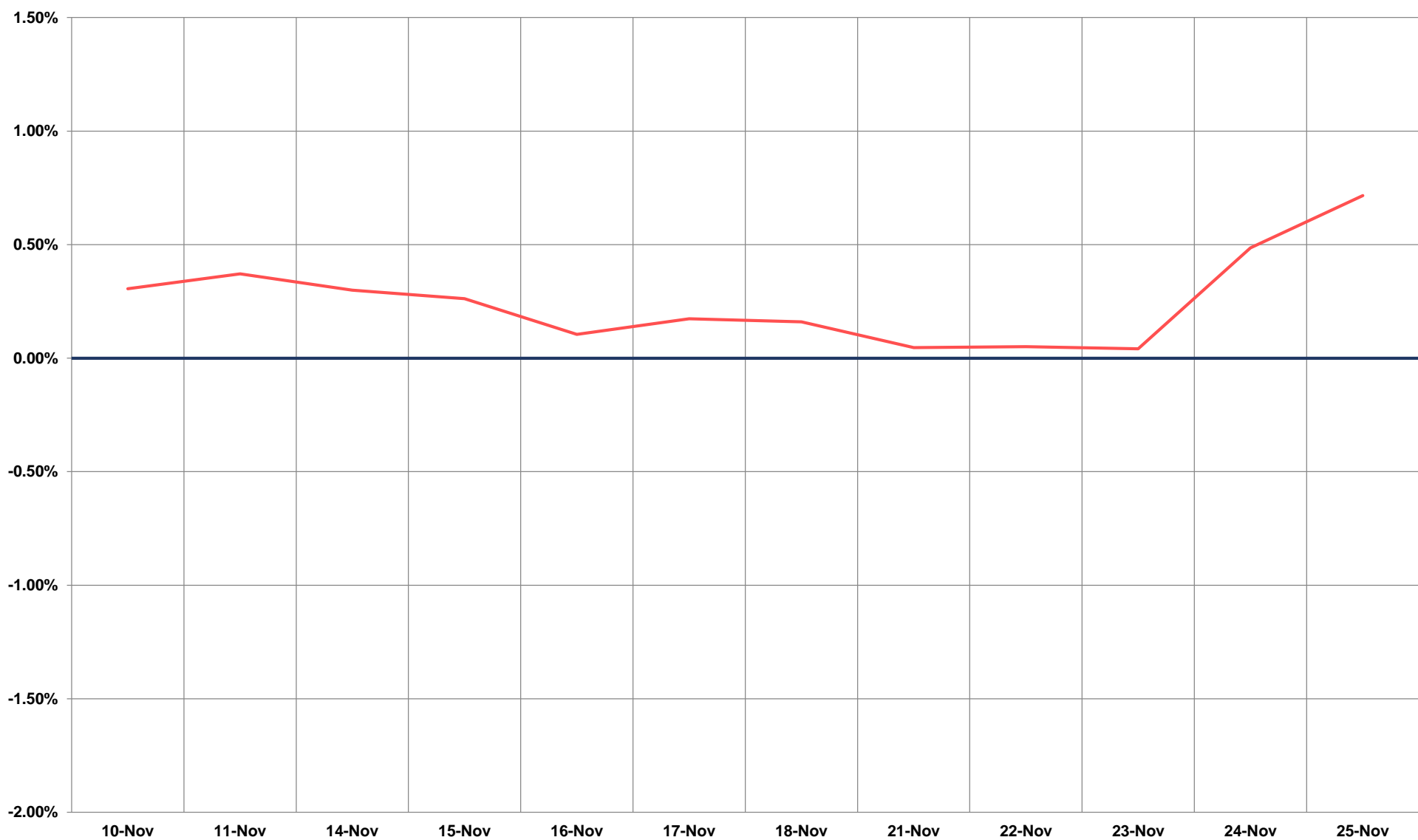
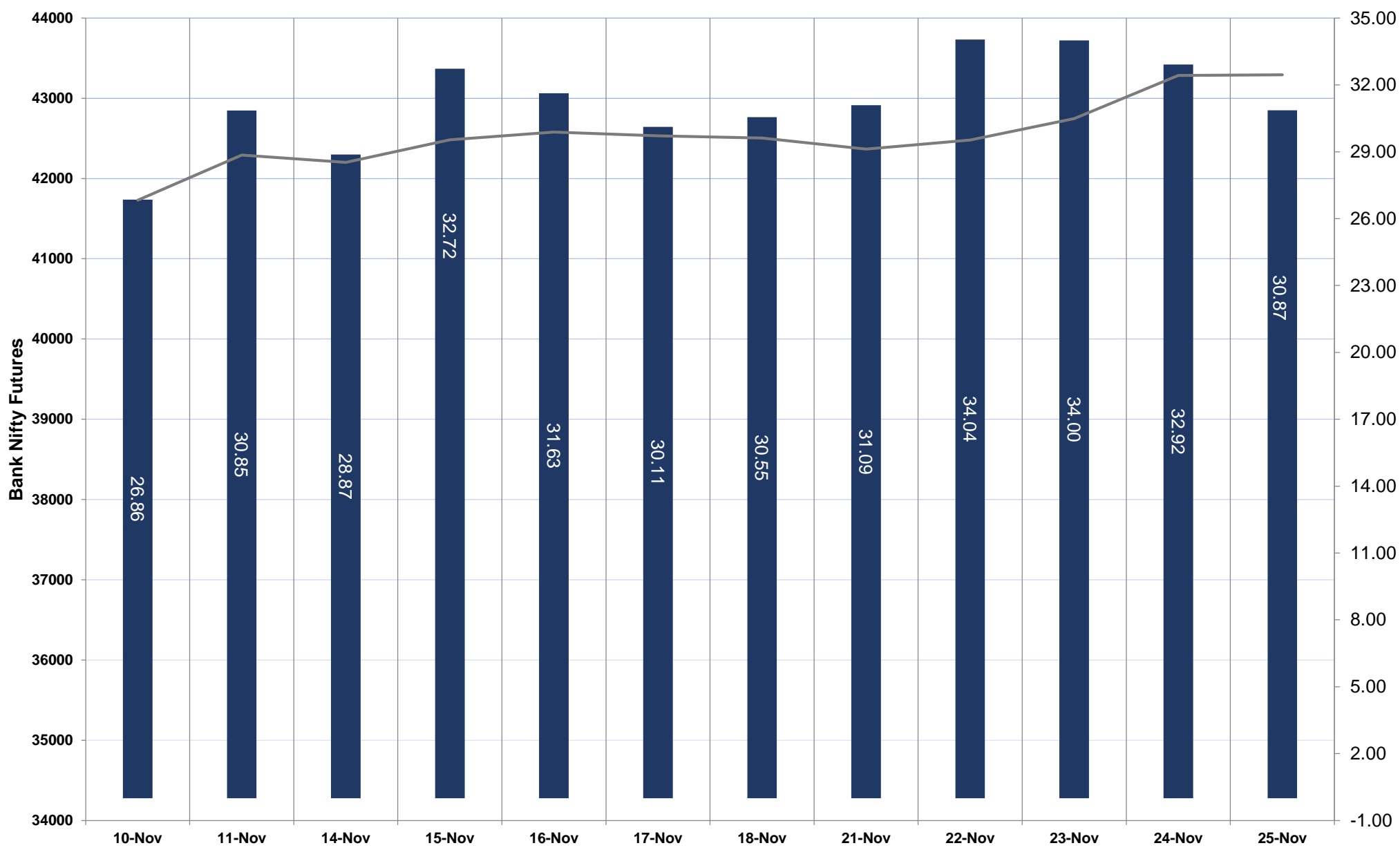
NIFTY FUTURES



TECHNICAL VIEWS



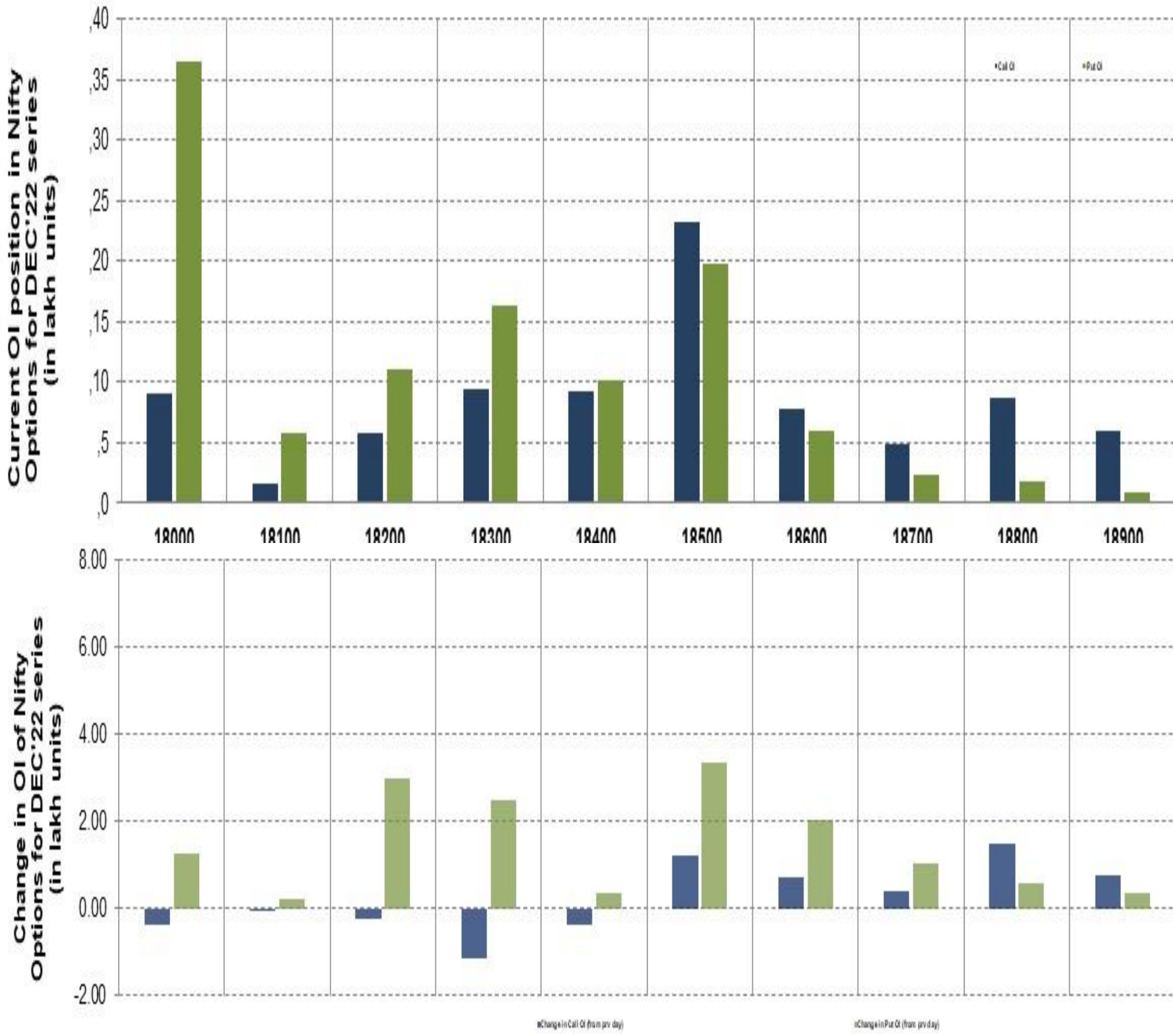
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.14 million in Open Interests is **Strike Price of 18800**
- **Most Active Nifty Put** with an addition of 0.33 millions in Open Interests is **Strike Price of 18500**
- **Maximum Open Interest an outstanding** was 2.31 millions for Calls at **Strike Price of 18500**
- **Maximum Open Interest an outstanding** was 3.64 millions for puts at **Strike Price of 18000**

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