



# MORNING MANTRA



Daily Derivatives & Market Report

NOV 30, 2022



The Indian equity benchmarks attained another lifetime highs on Wednesday. Indian markets made slightly positive start, as traders got support after foreign institutional investors (FIIs) have net-bought shares worth Rs 1,241.57 crore on November 29, as per provisional data available on the NSE. Markets traded near neutral lines with positive bias as investors awaited the gross domestic product (GDP) data for Q2 and the U.S. Federal Reserve Chair Jerome Powell's speech due later in the day. Traders took a note of India's G20 Sherpa Amitabh Kant's statement that India will work with countries to promote digital public infrastructure in order to deepen financial inclusion and improve service delivery. India will officially assume the G20 presidency from the current chair Indonesia on December 1. He said India is taking over the presidency of the G20 at a time when the world is going through a lot of turmoil. He added there is a geopolitical crisis in Europe, 200 million people have gone below poverty line and 100 million people have lost jobs due to COVID era.

Indices continued to trade with limited gains in afternoon session, as some cautiousness came after capital markets regulator Sebi barred five brokerage houses for up to six months from making fresh applications seeking registration as commodity brokers as they failed to meet 'fit and proper' criteria in the NSEL case. The affected brokerage houses include India Infoline Commodities, Anand Rathi Commodities and Geofin Comtrade (banned for 6 months each), and Phillip Commodities and Motilal Oswal Commodities Broker (for 3 months each). But, in last leg of trade, markets traded largely steady to hit fresh record highs. Traders got encouragement amid a private report stating that global investors are bullish on Indian equities market in spite of the 86 per cent premium it commands over emerging market peers and on the back of a 17 per cent outperformance so far this year. Traders overlooked private report stated that India's economy probably expanded at a slower pace last quarter as price pressures, rising interest rates and sluggish trade tempered demand in Asia's third largest economy.

On the global front, European markets were trading higher as regional investors monitored the latest inflation data from the euro zone in November. Asian markets ended mostly in green, as investors pinned hopes on China eventually reopening its economy despite growing COVID lockdowns that pushed its factory and services sector activity deeper into contraction. Back home, traders took note of report that Finance Ministry has called a meeting of CEOs of banks, including top six private sector lenders, on December 5, 2022 to discuss ways to promote cross-border trade in the rupee instead of the US dollar. In scrip specific development, Zomato ended higher even after Alibaba Group is reportedly planning to sell 3% stake in the company worth \$200 million through block deal.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	63099.65	417.81	0.67
NIFTY	18758.35	140.30	0.75
MIDCAP	25950.89	271.16	1.06
SMLCAP	29519.61	178.40	0.61
BSEFMC	16525.65	140.61	0.86
AUTO	30375.40	519.61	1.74
POWER	4698.99	108.09	2.35
REALTY	3586.77	54.46	1.54
BSE IT	30511.10	71.05	0.23
BANKEX	49348.18	230.79	0.47
OIL GAS	20610.00	170.00	0.83
METAL	20257.70	388.76	1.96
INDIA VIX	13.81	0.19	1.40

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1568	742	61
BSE	1993	1486	124

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3698	3568	4
NSE CASH	94813	51197	85
NSE F&O	125383	100266	25

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.54	4.40	1.28
SENSEX	24.59	3.46	1.03

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6841	10898	(4056)
FII	39666	30655	9010

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	4007.81	2898.78	1109
Index Options	1128169.74	1125694.87	2475
Stock Futures	12811.02	11898.84	912
Stock Options	6930.09	6958.99	(29)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.55	1.28
BANK NIFTY	1.03	0.84

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.43	106.82	-0.35

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.283	7.279	0.05
USA	3.733	3.748	-0.40

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1761.14	12.16	0.70
Silver	21.59	0.38	1.77
Crude-Oil	80.67	2.47	3.16
Brent-Crude	85.40	2.37	2.89

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 DEC -22 USD-INR	81.48	-0.33	-0.40
28 DEC -22 EUR-INR	84.54	-0.43	-0.50
28 DEC -22 GBP-INR	97.74	-0.42	-0.43
28 DEC -22 JPY- INR	58.81	-0.53	-0.90

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18758	18531	18645	18730	18844	18930
SENSEX	63100	62362	62731	63017	63386	63672
NIFTY FUTURES	18890	18655	18772	18839	18956	19023
BANK NIFTY	43231	42696	42963	43148	43416	43600
CNX IT	30392	29976	30184	30342	30549	30707
CNX MIDCAP	32038	31554	31796	31958	32200	32362
CNX SMALLCAP	9976	9898	9937	9965	10004	10032
INDIA VIX	13.81	12.24	13.02	13.54	14.32	14.84

## 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	Neutral	Sell	Neutral

## SECURITIES BAN IN F&O TRADES FOR 01-12-2022

BHEL, DELTACORP, IBULHSGFIN, PNB

# TECHNICAL VIEWS



## NIFTY

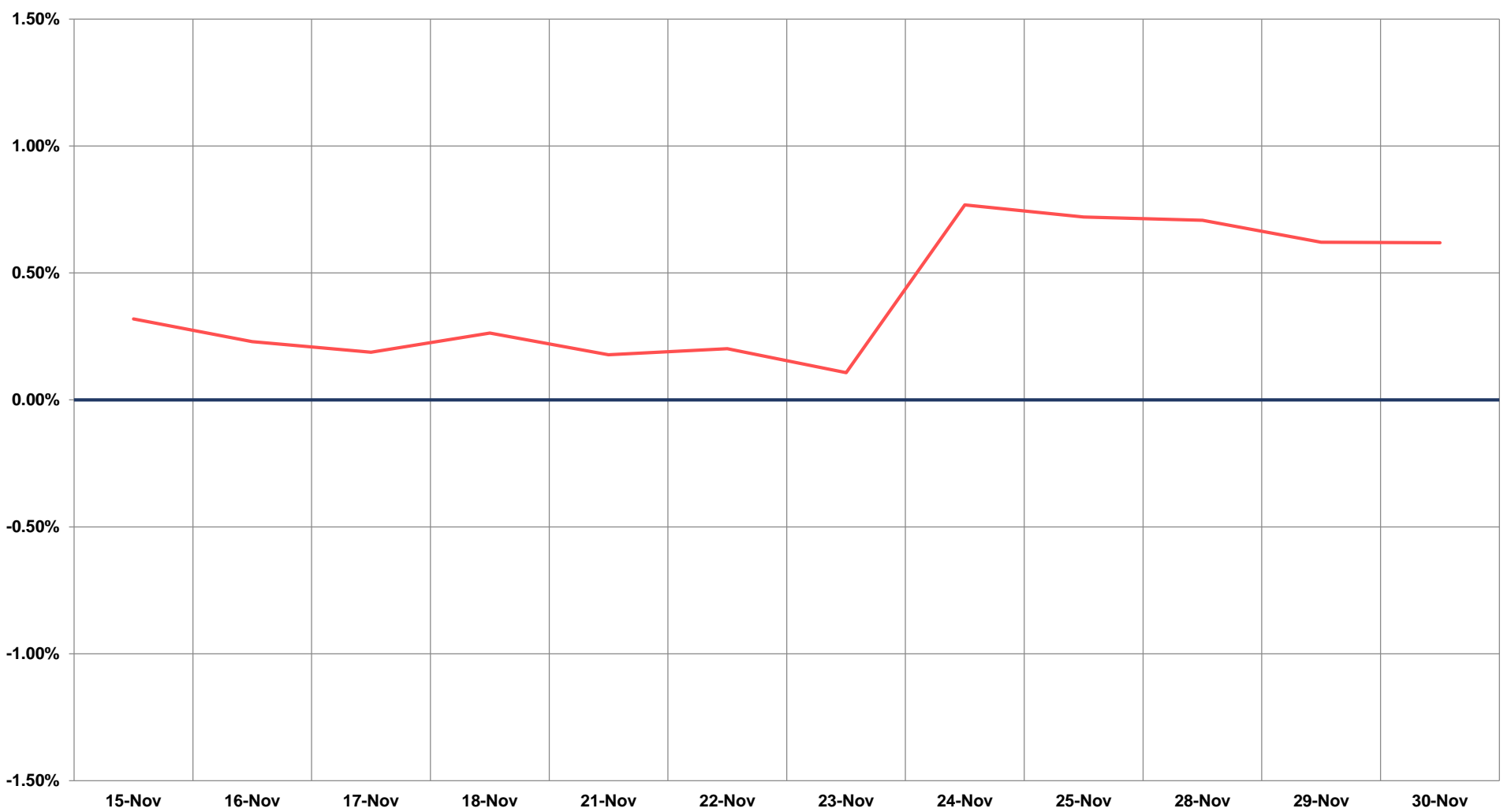
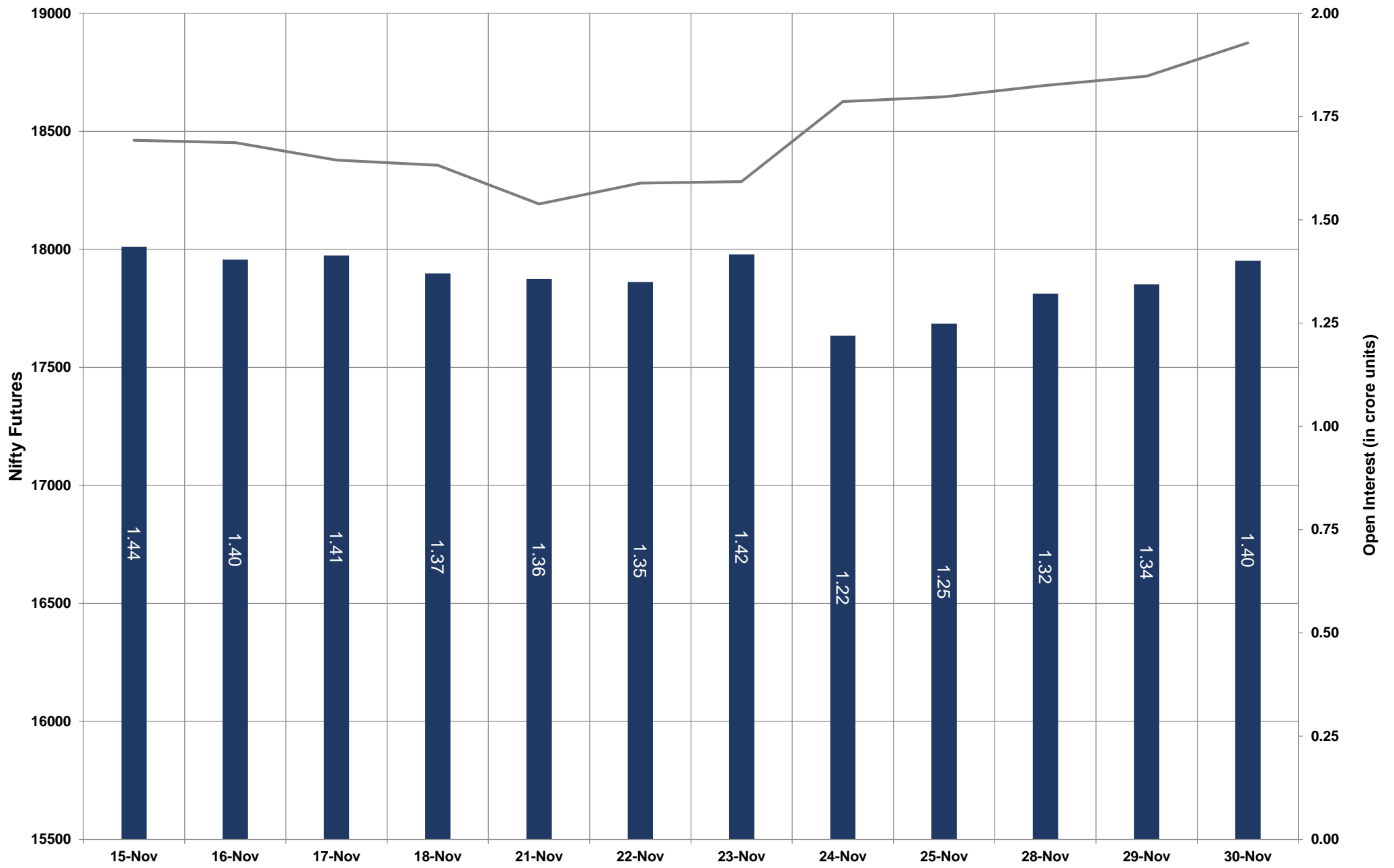


- Nifty Cash = **18758.35 (0.75%)**
- Resistance levels = **18800** and **18920**
- Support levels = **18600** and **18520**

# TECHNICAL VIEWS



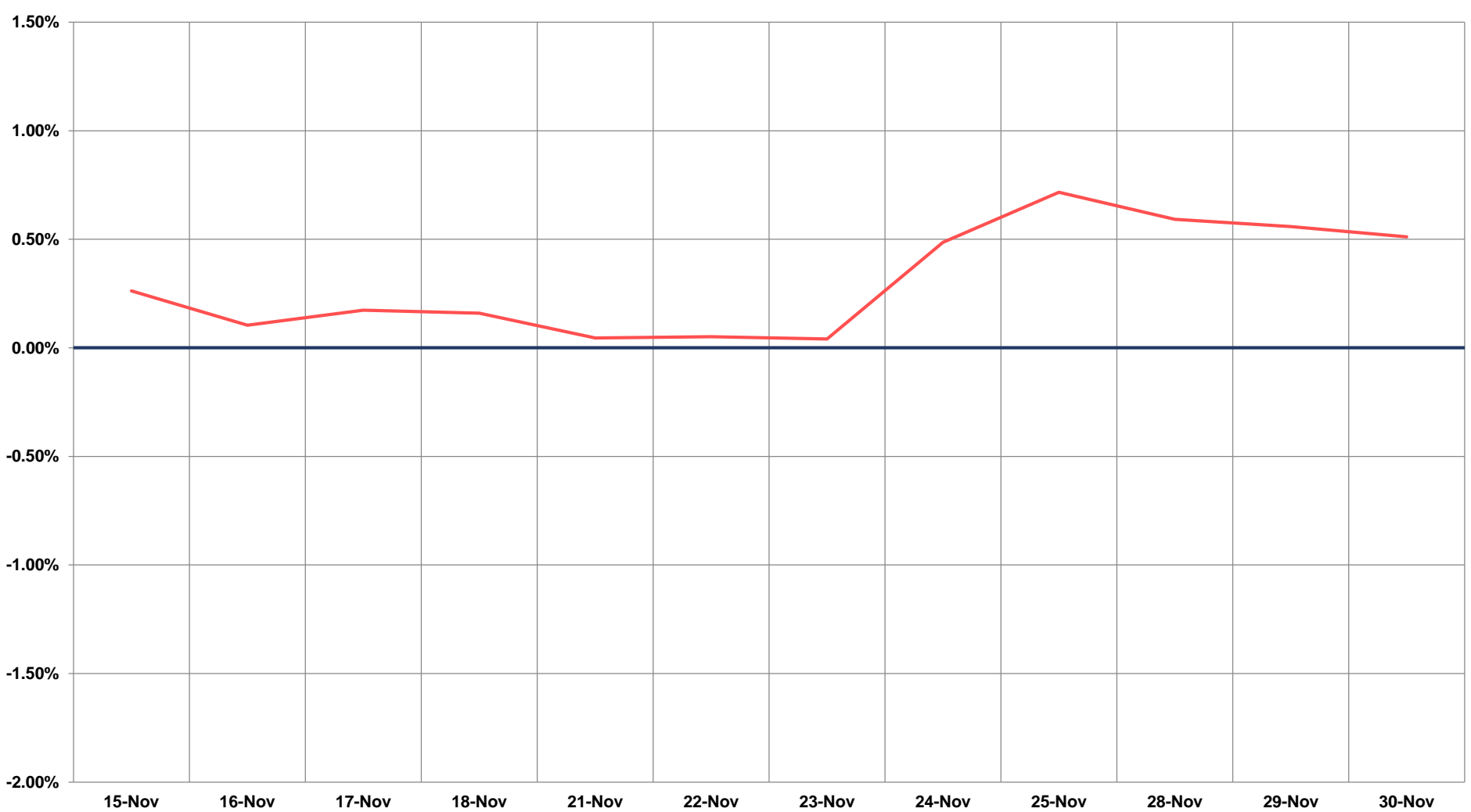
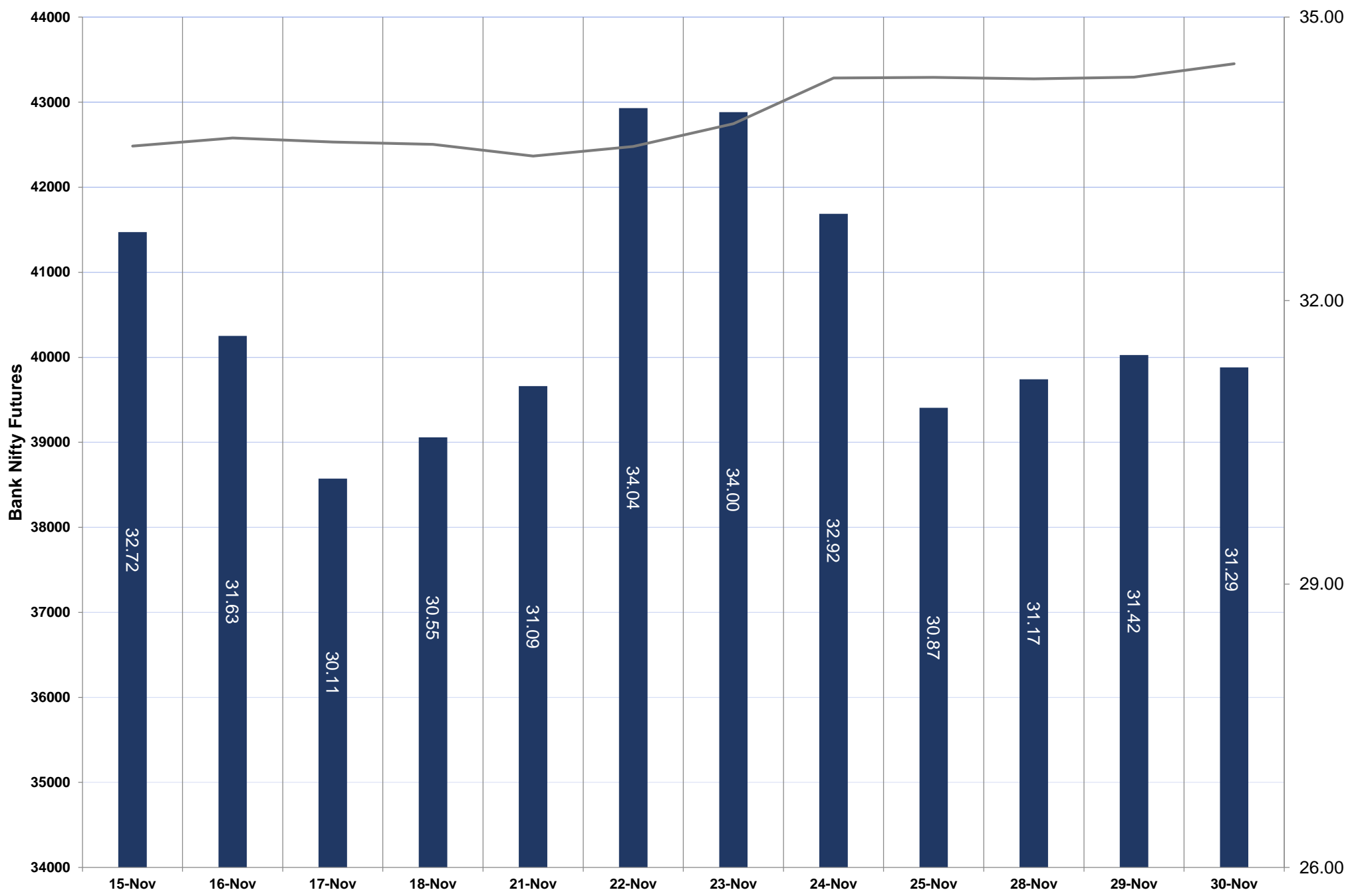
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

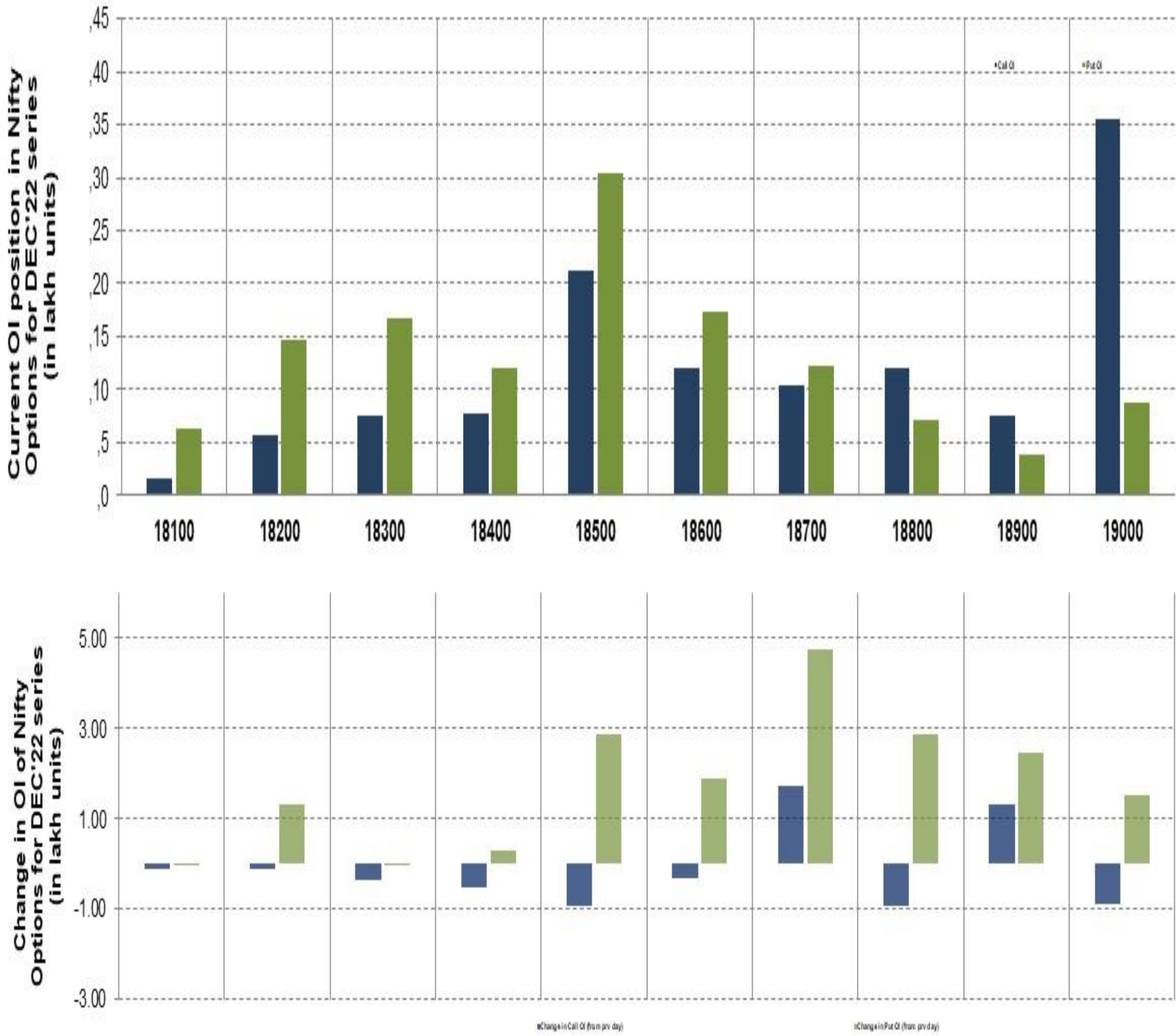




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.17 million in Open Interests is **Strike Price of 18700**
- **Most Active Nifty Put** with an addition of 0.47 millions in Open Interests is **Strike Price of 18700**
- **Maximum Open Interest an outstanding** was 3.55 millions for Calls at **Strike Price of 19000**
- **Maximum Open Interest an outstanding** was 3.03 millions for puts at **Strike Price of 18500**

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