



MORNING MANTRA



Daily Derivatives & Market Report

DEC 05, 2022



The Indian benchmarks ended flat on Monday amid profit-taking after hitting to all-time high levels in past week. Markets made negative start, as traders were worried ahead of RBI Monetary Policy Committee meeting starting today. Financial markets will be keenly watching the committee's rate hike stance. Traders overlooked Economic Advisory Council member Sanjeev Sanyal's statement that India is capable of sustaining an economic growth of 9 per cent for many years, even as he asserted that a high sustained GDP growth rate is key for the world to achieve the 2030 Sustainable Development Goals (SDGs). Indices have magnified their losses to touch day's lowest points even after private survey showed India's output in the services sector expanded at the quickest pace in three months owing to demand strength, successful marketing and a sustained upturn in sales. The seasonally adjusted S&P Global India Services PMI Business Activity Index rose to 56.4 in November from 55.1 in October, as the new orders placed with service providers in India rose for the sixteenth straight month.

However, markets recovered from losses in afternoon session, as traders got some solace after Reserve Bank of India's (RBI) weekly statistical supplement showed India's foreign exchange reserves rose for the third straight week, to \$550.14 billion in the week through November 25. For the week ended November 18, the country's reserves were at \$547.25 billion. Key gauges managed to hit green terrain couple of time during second half of the session, as some support came after private report stated that foreign investors have upgraded India as a dedicated allocation in their investment portfolios given the strong economy, stable government and significant reforms undertaken over the last eight years.

On the global front, European markets were trading mostly in red ahead of the release of key activity data, with caution key even as more Chinese cities relaxed mobility restrictions. Asian markets ended mostly in green as investors increased their bets that China would reopen to the world early next year after Beijing eased its growth-dampening zero-Covid policies. Back home, oil and gas sector remained in limelight after OPEC+ nations held their output targets steady ahead of a European Union ban and a price cap kicking in on Russian crude. Besides, after pulling out money from Indian equities market in the past two months, FPIs made a strong come back in November with a net investment of Rs 36,329 crore on weakening of the US dollar index and positivity about overall macroeconomic trends.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	62834.60	-33.90	-0.05
NIFTY	18701.05	4.95	0.03
MIDCAP	26349.10	27.45	0.05
SMLCAP	29986.30	74.51	0.25
BSEFMC	16432.28	7.69	0.05
AUTO	29884.29	-93.83	-0.31
POWER	4611.00	2.59	0.06
REALTY	3717.81	27.40	0.74
BSE IT	30892.00	-110.34	-0.36
BANKEX	49404.48	225.12	0.46
OIL GAS	20478.23	-24.14	-0.12
METAL	21211.68	491.44	2.37
INDIA VIX	13.73	0.28	2.08

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1516	763	70
BSE	2043	1567	184

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4198	3800	10
NSE CASH	57487	59479	(3)
NSE F&O	112014	113007	(1)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.47	4.39	1.28
SENSEX	23.66	3.48	1.15

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7193	4585	2608
FII	8619	9758	(1139)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2697.64	2457.98	240
Index Options	828806.35	826540.08	2266
Stock Futures	9112.19	9978.26	(866)
Stock Options	6964.77	6971.06	(6)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.90	0.94
BANK NIFTY	1.09	0.79

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	104.20	104.53	-0.32

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.226	7.221	0.07
USA	3.528	3.503	0.71

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1797.61	0.71	0.04
Silver	23.07	-0.04	-0.20
Crude-Oil	82.07	2.09	2.61
Brent-Crude	87.82	2.25	2.63

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 DEC -22 USD-INR	81.96	0.53	0.65
28 DEC -22 EUR-INR	86.52	0.72	0.83
28 DEC -22 GBP-INR	100.50	0.57	0.57
28 DEC -22 JPY- INR	60.64	-0.25	-0.41

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18701	18536	18619	18674	18756	18811
SENSEX	62835	62329	62582	62761	63014	63192
NIFTY FUTURES	18821	18650	18736	18796	18882	18942
BANK NIFTY	43333	42843	43088	43230	43475	43617
CNX IT	30892	30562	30727	30915	31080	31269
CNX MIDCAP	32647	32379	32513	32599	32733	32819
CNX SMALLCAP	10123	10050	10087	10120	10157	10190
INDIA VIX	13.73	12.90	13.31	13.87	14.28	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	Sell

SECURITIES BAN IN F&O TRADES FOR 06-12-2022

DELTACORP, GNFC, IBULHSGFIN

TECHNICAL VIEWS



NIFTY

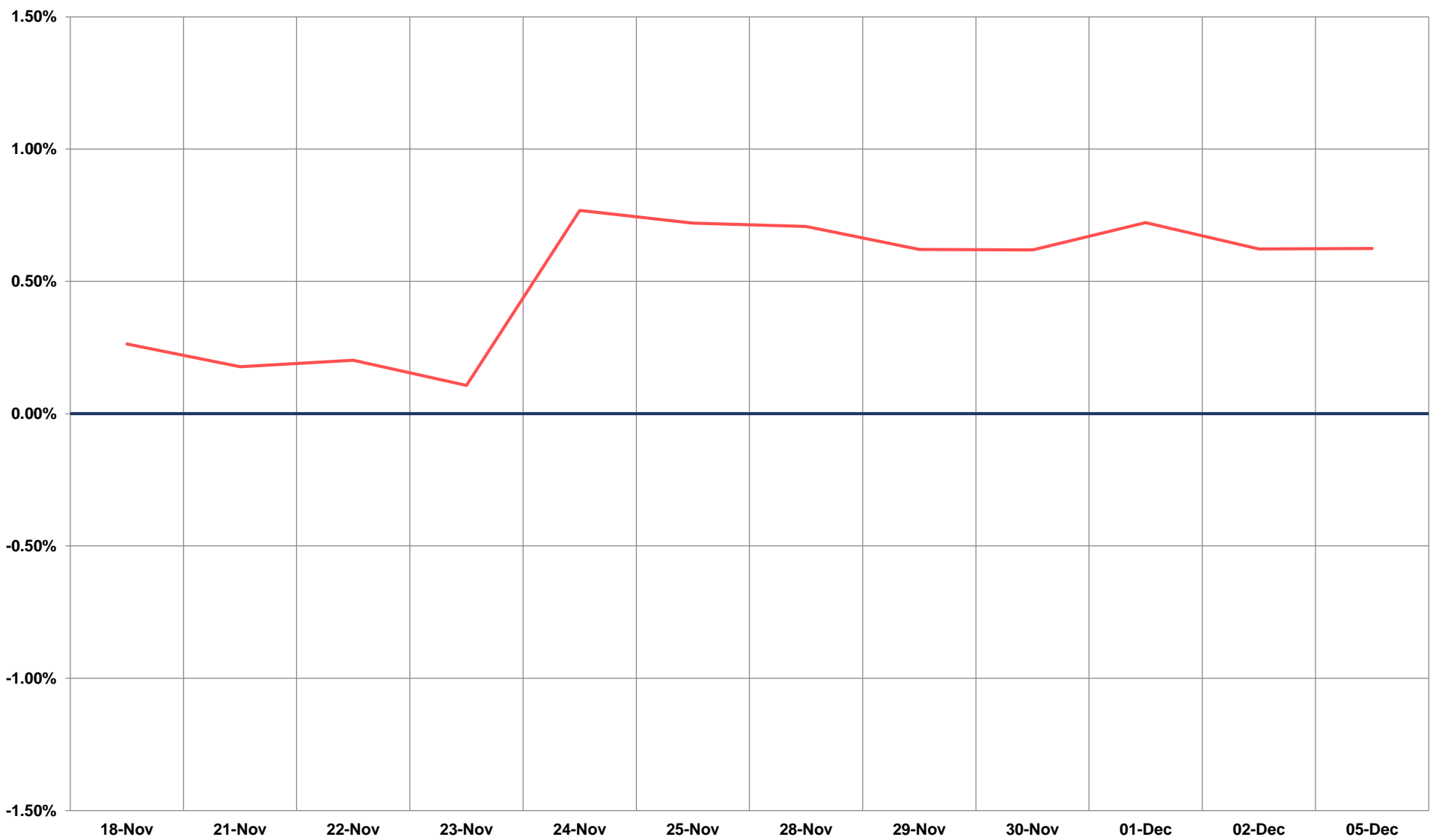
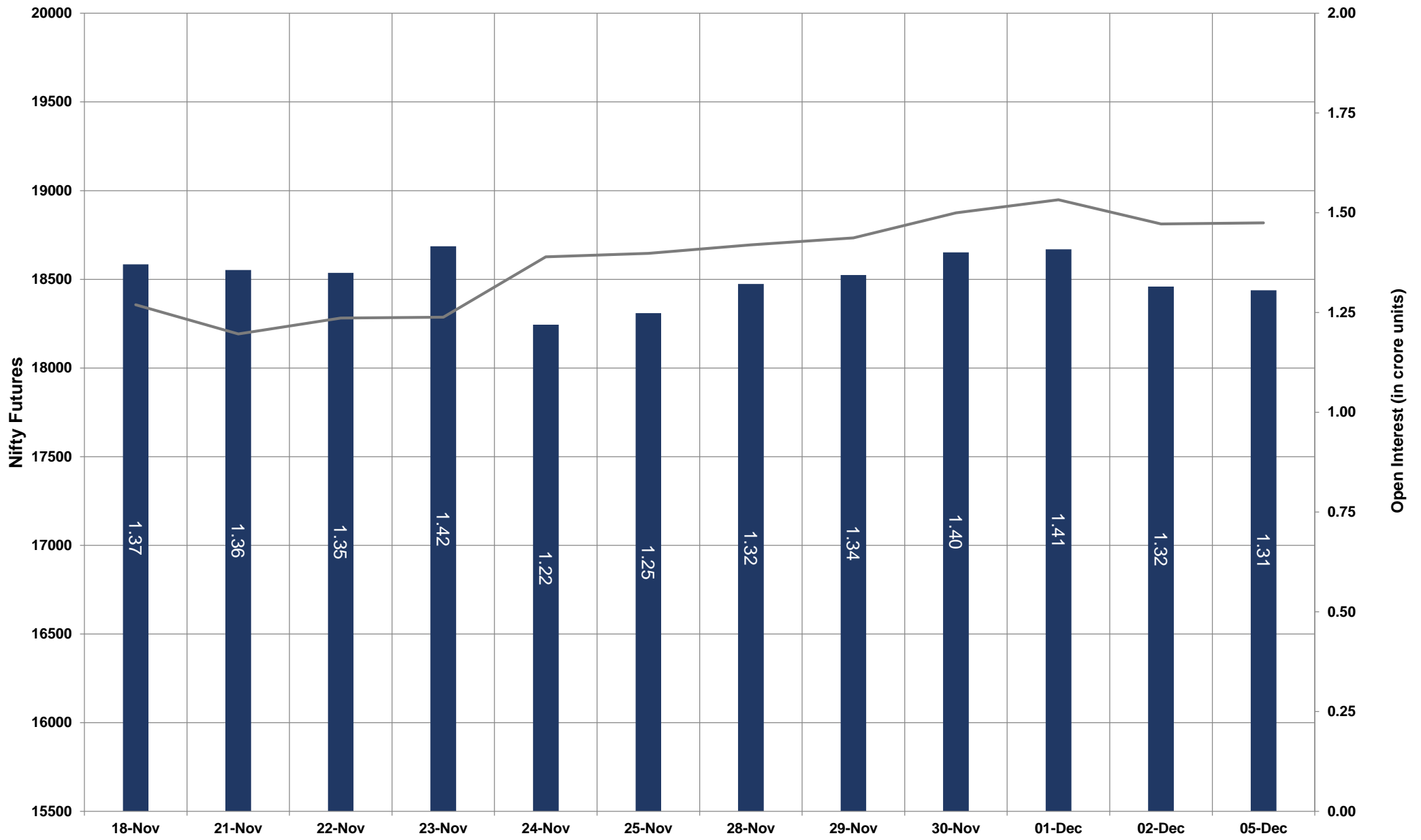


- Nifty Cash = **18701.05 (0.29%)**
- Resistance levels = **18835** and **18900**
- Support levels = **18600** and **18520**

TECHNICAL VIEWS



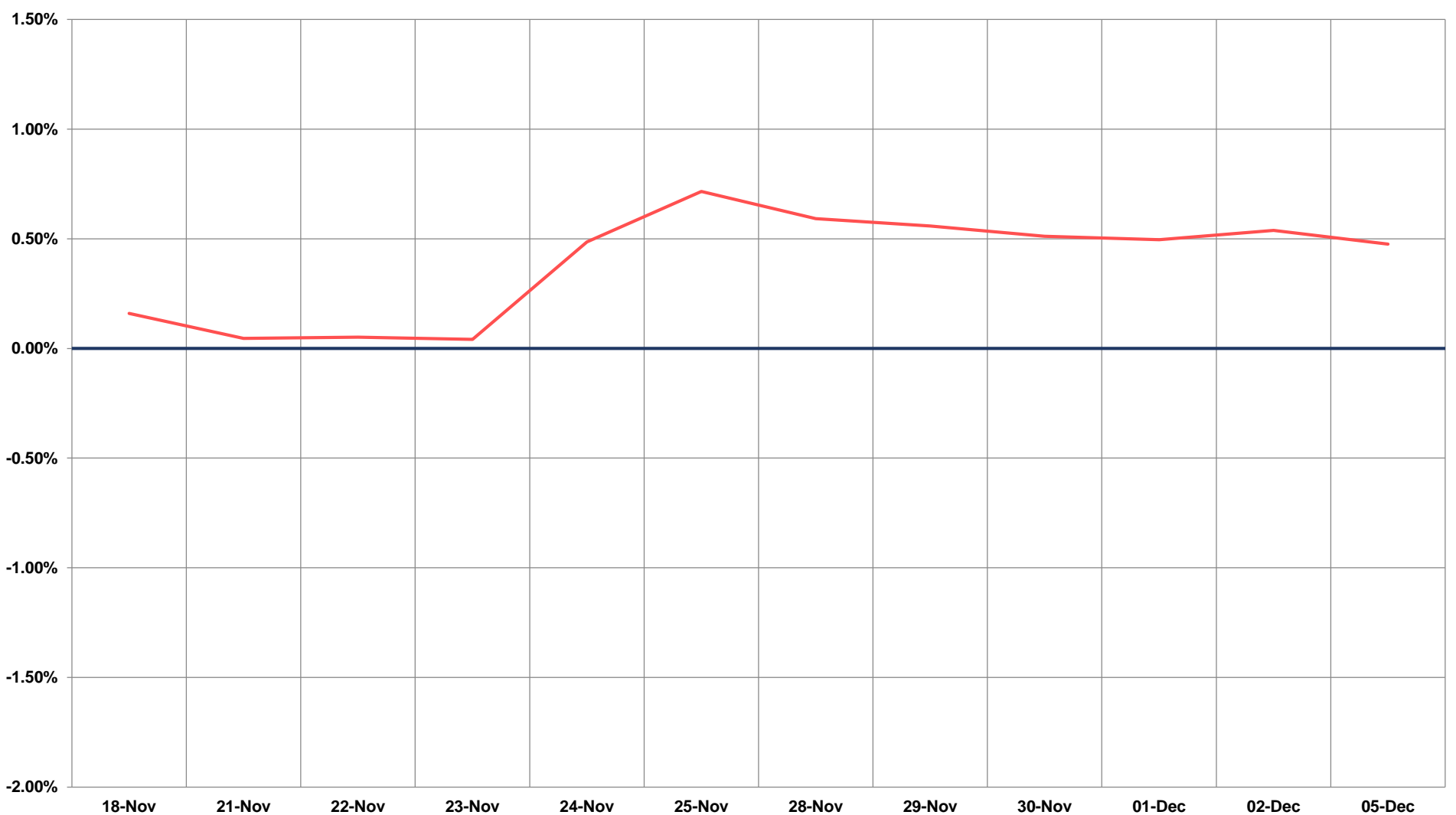
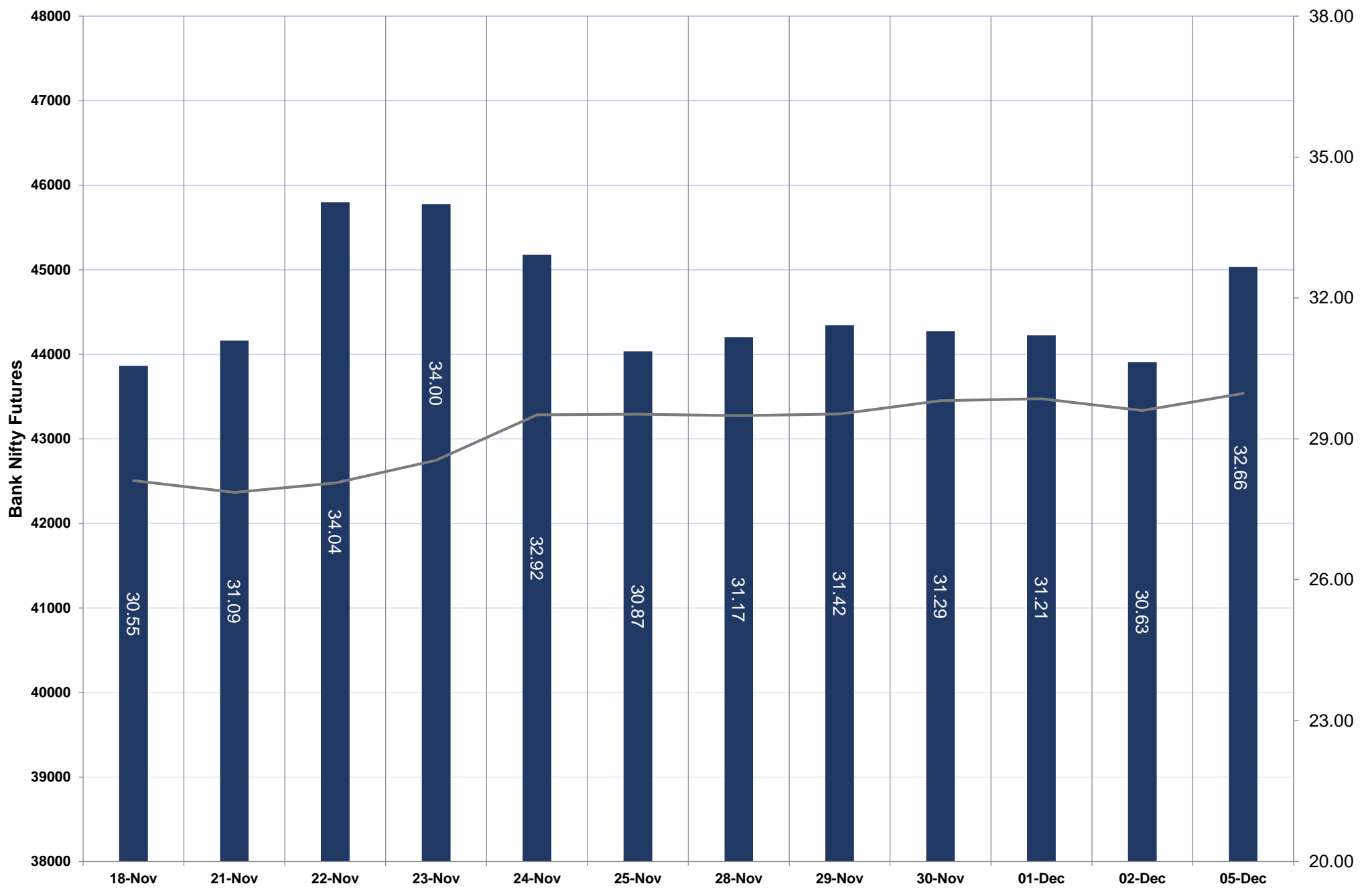
NIFTY FUTURES



TECHNICAL VIEWS



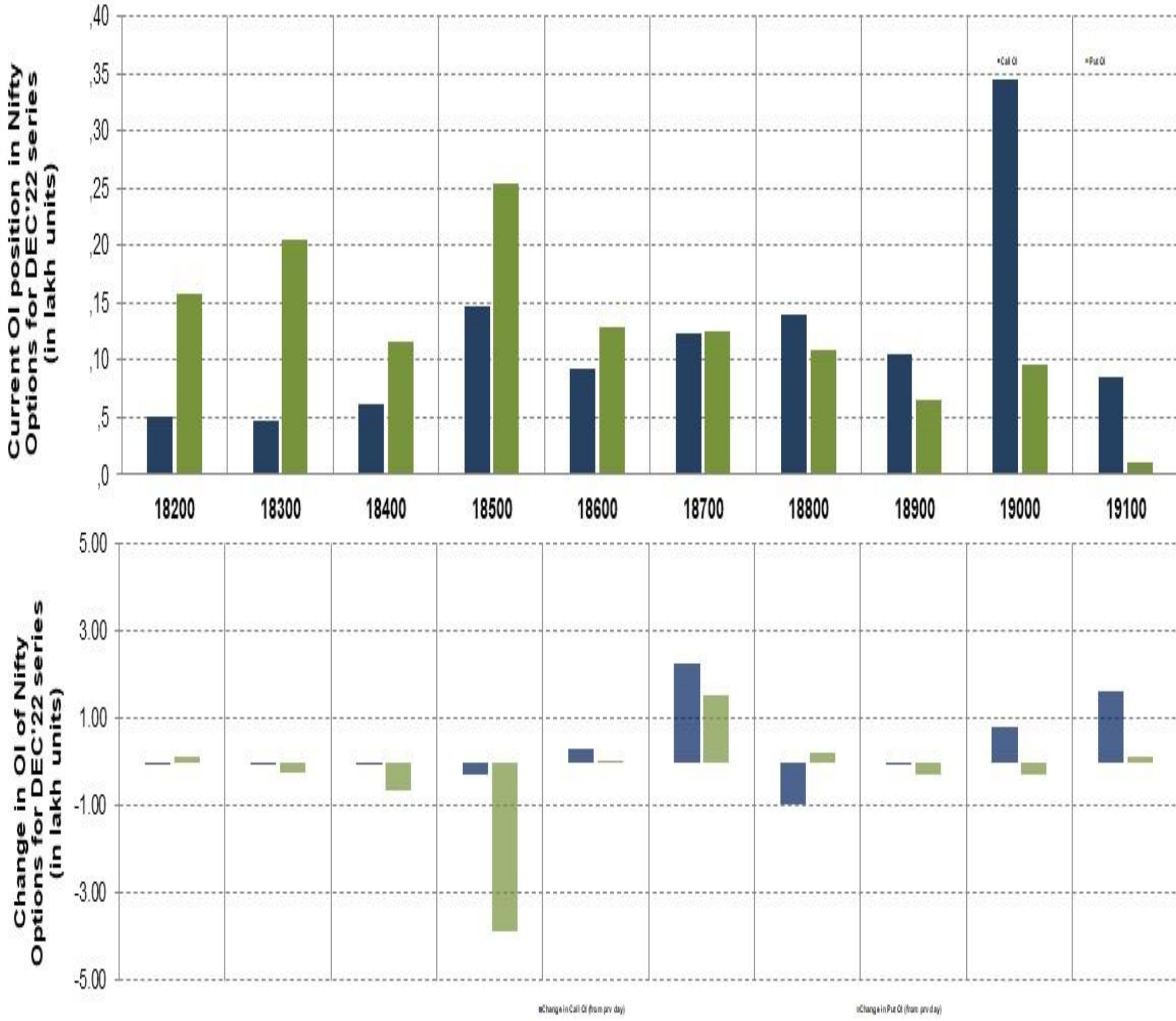
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.22 million in Open Interests is **Strike Price of 18700**
- **Most Active Nifty Put** with a reduction of 0.15 millions in Open Interests is **Strike Price of 18700**
- **Maximum Open Interest an outstanding** was 3.44 millions for Calls at **Strike Price of 19000**
- **Maximum Open Interest an outstanding** was 2.53 millions for puts at **Strike Price of 18500**

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