



MORNING MANTRA



Daily Derivatives & Market Report

DEC 09, 2022



Indian equities lost ground on last trading day of week and resumed south bound journey dragged by IT sector's stocks. Key indices made slightly positive start, as traders got some support with report that India Inc expects private capex to gain further momentum in the short to medium term, as it sees green shoots of revival in sectors like real estate, construction, logistics and chemicals, among others. Some comfort also came with growing optimism over an easing of COVID restrictions in the world's second biggest economy. However, markets unable to protect their gains and slipped into negative territory, as domestic sentiments got hit with a private report that the Reserve Bank of India's curb on securitising loans having residual maturity of less than 365 days may hit the sale of short-term advances like micro-finance, personal loans and gold loans for a while. Some concern also came as exchange data showed that Foreign Institutional Investors (FIIs) were net sellers in capital markets as they offloaded shares worth Rs 1,131.67 crore on Thursday.

Traders shrugged off private report which stated that India consumer price inflation likely cooled to a nine-month low of 6.40% in November mainly due to a moderation in food prices. In afternoon session, markets added more losses to suffer with deep cut. Caution persisted among investors with report that U.S. economy is heading into a short and shallow recession over the coming year. In last leg of trade, traders pared some losses as investors went for beaten down but fundamentally strong stocks. Besides, Rupee strengthened against the US dollar too provided some solace. Traders took note of Union Minister of Commerce and Industry, Consumer Affairs, Food and Public Distribution and Textiles, Piyush Goyal has said that India will have to face global competition effectively to achieve the goal of becoming a prosperous and developed nation.

On the global front, European markets were trading mostly in green as industrial and financial stocks gained on optimism over China relaxing COVID curbs, while Credit Suisse climbed on news of a capital raise. Asian markets ended mostly in green as investors braced for key U.S. inflation data due later in the day and next week's FOMC rate decision. Back home, sectorally, aviation industry stocks remained in focus as credit ratings agency Icra said domestic air passenger volume increased 3 per cent to 23.4 million in November on a sequential basis propelled by resilient travel demand and onset of the peak holiday season.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	62181.67	-389.01	-0.62
NIFTY	18496.60	-112.75	-0.61
MIDCAP	26095.56	-116.80	-0.45
SMLCAP	29558.56	-297.23	-1.00
BSEFMC	16748.57	118.63	0.71
AUTO	29621.07	-12.58	-0.04
POWER	4543.05	-42.54	-0.93
REALTY	3562.66	-55.69	-1.54
BSE IT	29349.86	-901.26	-2.98
BANKEX	49698.80	46.59	0.09
OIL GAS	20343.90	-183.04	-0.89
METAL	20569.30	-238.46	-1.15
INDIA VIX	13.48	0.08	0.60

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	805	1527	54
BSE	1134	2391	115

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4167	5378	(23)
NSE CASH	60256	51673	17
NSE F&O	10912650	30927258	(65)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.23	4.34	1.27
SENSEX	23.50	3.46	1.15

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6555.25	6053.62	501.63
FII	7515.54	7673.55	(158.01)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2687.94	3667.51	(979.57)
Index Options	880845.2	877672	3173.17
Stock Futures	9085.95	11073.2	(1987.25)
Stock Options	11647.72	11886.74	(239.02)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.76	0.85
BANK NIFTY	0.97	1.24

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	104.93	104.81	0.15

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.299	7.289	0.00
USA	3.586	3.567	0.52

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1796.68	7.40	0.42
Silver	23.37	0.27	1.17
Crude-Oil	71.74	0.28	0.39
Brent-Crude	76.82	0.67	0.88

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 DEC -22 USD-INR	82.36	(0.14)	(0.16)
28 DEC -22 EUR-INR	86.96	0.28	0.33
28 DEC -22 GBP-INR	100.98	0.66	0.66
28 DEC -22 JPY- INR	60.70	0.33	0.56

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18497	18269	18383	18524	18638	18778
SENSEX	62182	61422	61802	62269	62648	63115
NIFTY FUTURES	18584	18363	18473	18625	18735	18887
BANK NIFTY	43633	43124	43379	43616	43871	44108
CNX IT	29168	28310	28739	29468	29897	30625
CNX MIDCAP	32375	31741	32058	32410	32727	33079
CNX SMALLCAP	9970	9768	9869	10002	10102	10235
INDIA VIX	13.48	11.07	12.27	13.12	14.32	15.17

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

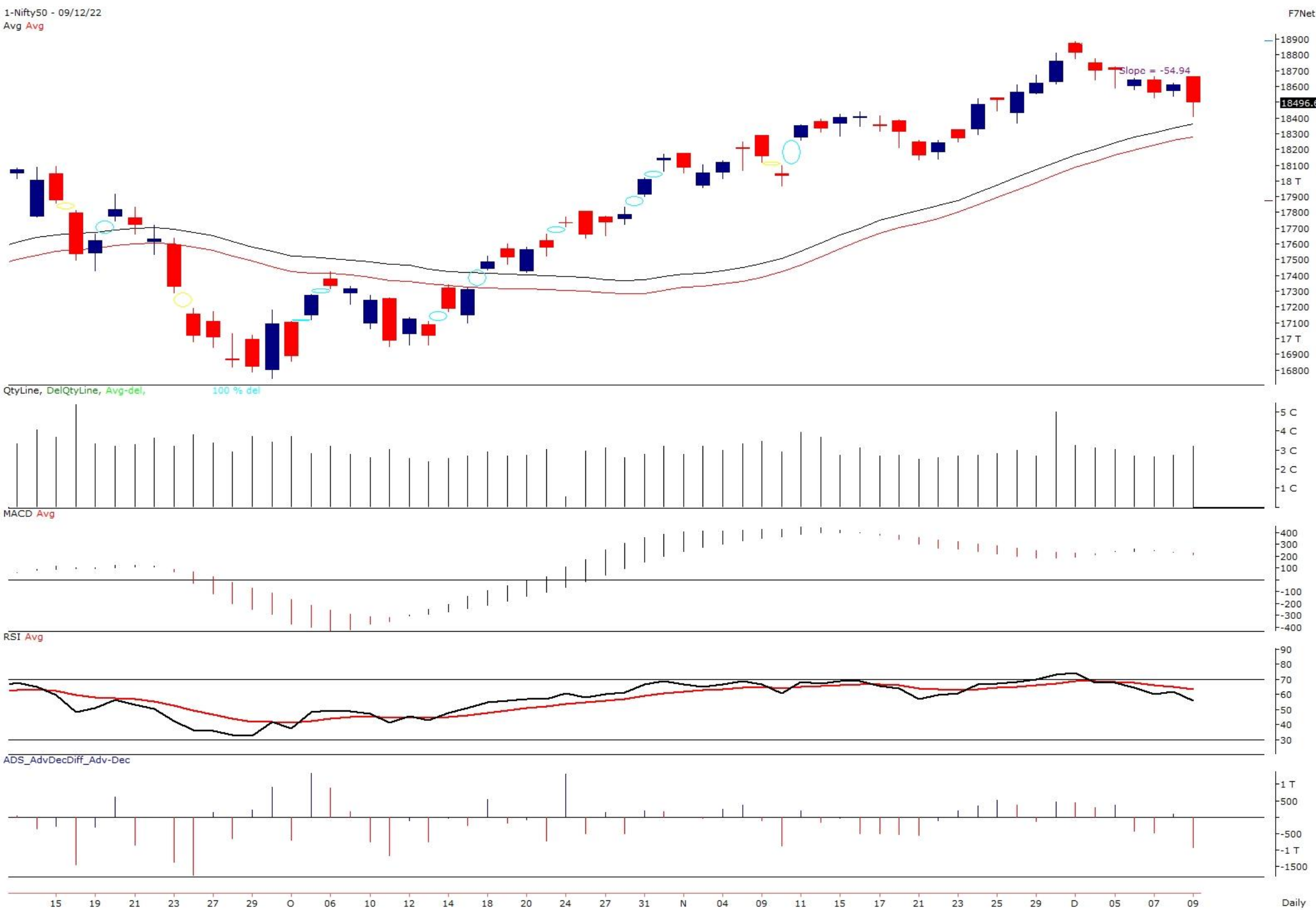
SECURITIES BAN IN F&O TRADES FOR 12-12-2022

BHEL, DELTACORP, GNFC, PNB

TECHNICAL VIEWS



NIFTY

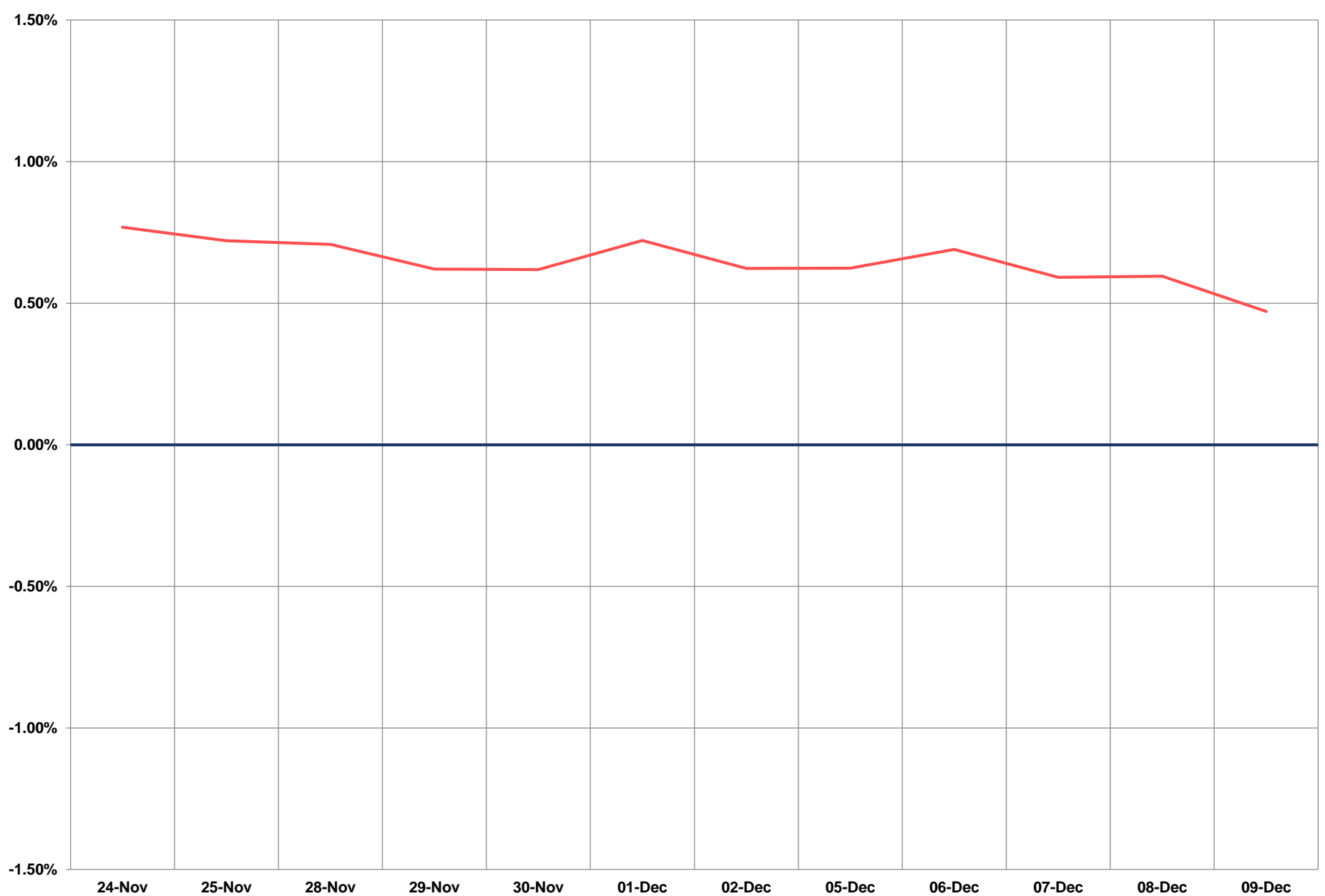
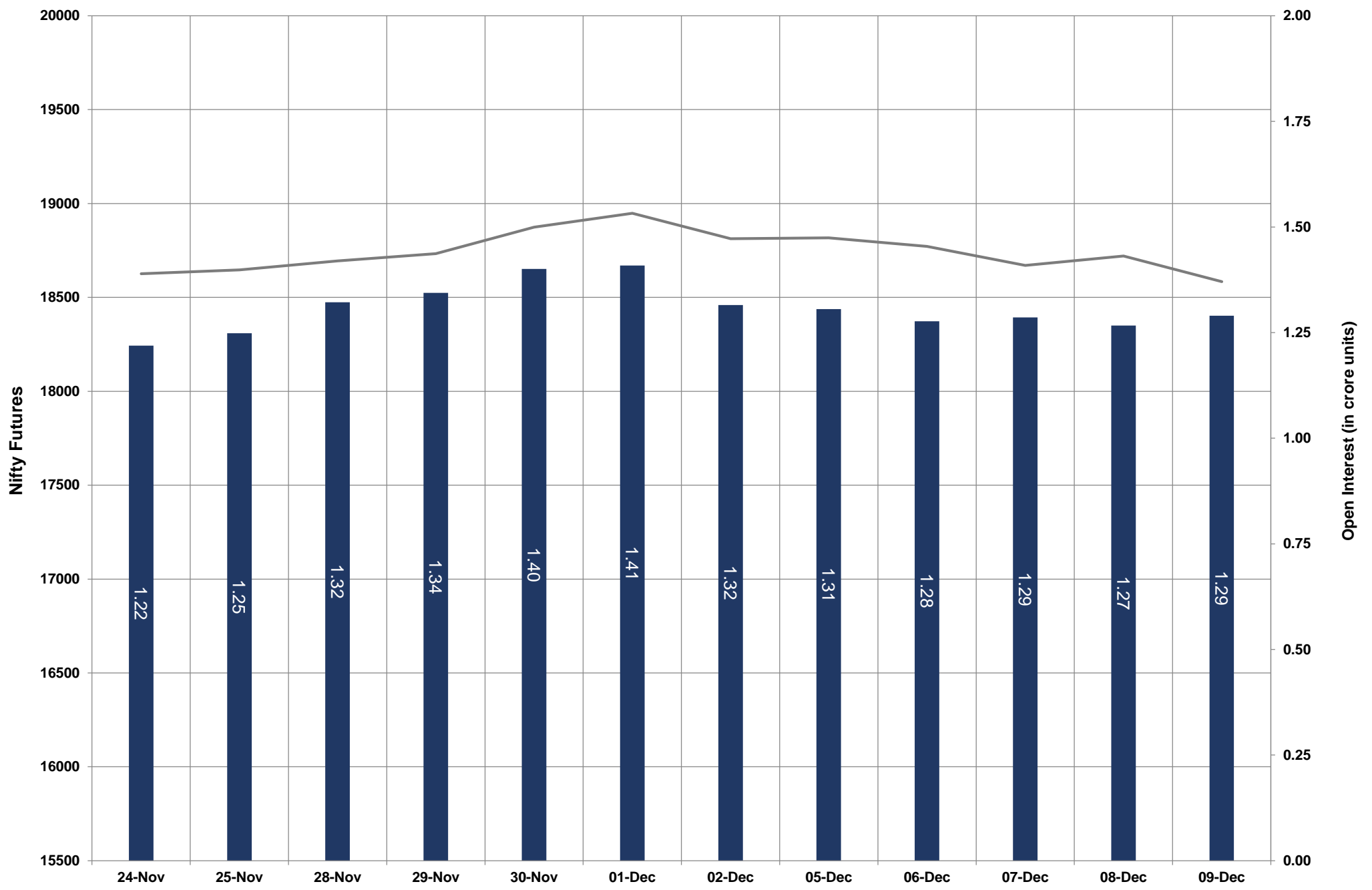


- Nifty Cash = **18496.60 (-1.07%)**
- Resistance levels = **18560** and **18650**
- Support levels = **18390** and **18280**

TECHNICAL VIEWS



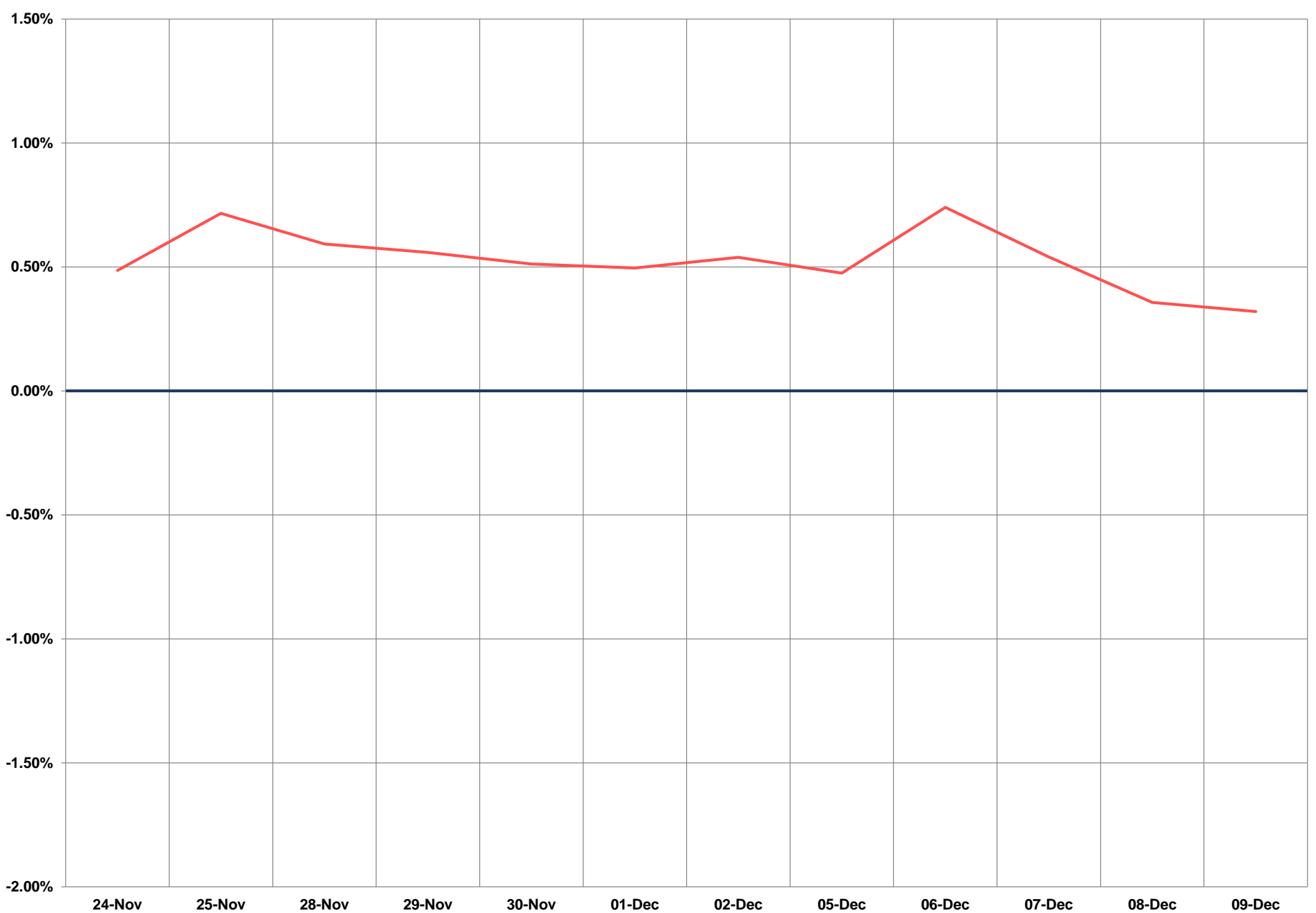
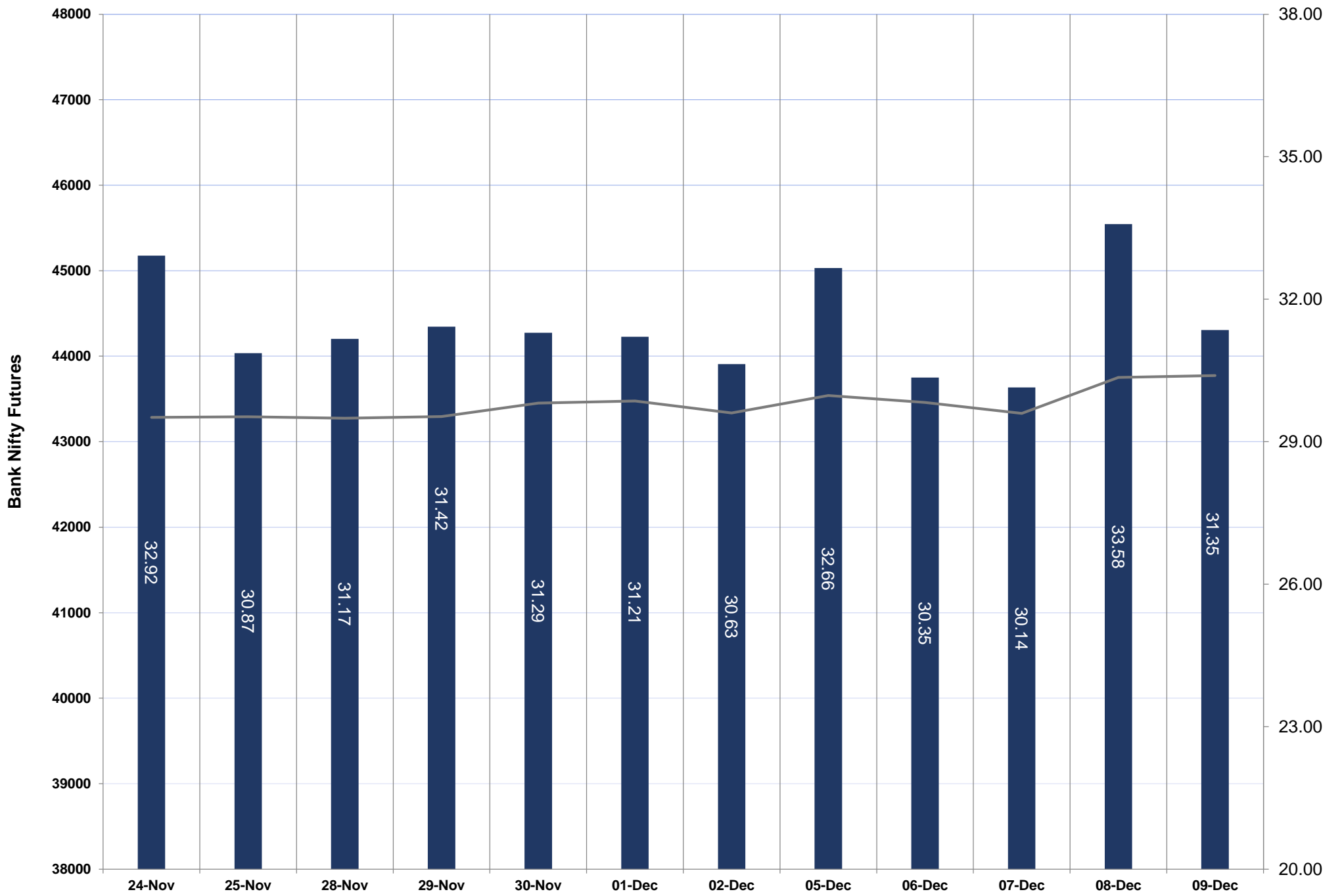
NIFTY FUTURES



TECHNICAL VIEWS



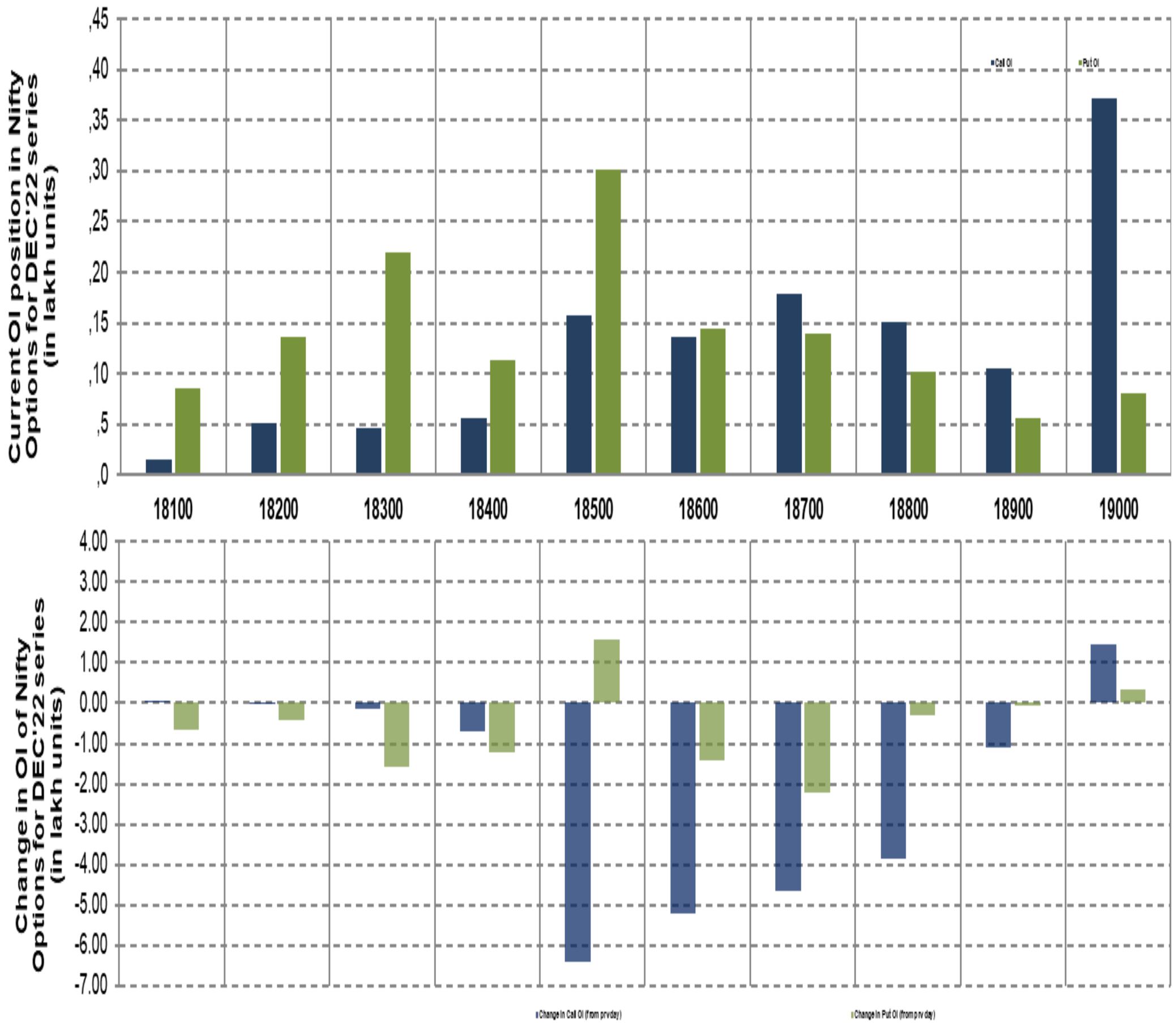
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of 0.64 million in Open Interests is **Strike Price of 18500**
- **Most Active Nifty Put** with a reduction of 0.22 millions in Open Interests is **Strike Price of 18700**
- **Maximum Open Interest an outstanding** was **3.72 millions** for Calls at **Strike Price of 19000**
- **Maximum Open Interest an outstanding** was **3.01 millions** for puts at **Strike Price of 18500**

Disclaimer



The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.