



MORNING MANTRA



Daily Derivatives & Market Report

DEC 12, 2022



Indian equity markets ended flat ahead of inflation data. Subdued other Asian markets forced Key indices to make negative start, as traders were worried ahead to a Fed meeting and U.S. inflation data this week. Besides, Foreign Institutional Investors (FIIs) were net sellers in the capital markets on Friday as they offloaded shares worth Rs158.01 crore, according to exchange data. However, markets trimmed most of their losses to altering between positive and negative territory in first half of the trade as markets participants were cautious ahead of the country's November retail inflation data, October's industrial production (IIP) data to be released later in the day. Though, traders took some solace with the Reserve Bank of India's (RBI) statistical supplement showing that India's foreign exchange reserves rose for a fourth week to an over three-month high of \$561.16 billion in the week through December 2. Some support came in after India's net direct tax collection grew 24% to Rs 8.77 lakh crore in the April-November of the ongoing fiscal. With this, the direct tax collection has reached around 61.79% of the full-year Budget Estimates (BE) for FY2023.

However, in later half of the trade, traders failed to hold their nerves and markets turned southward as sentiments got a hit after data provided by commerce and industry minister Piyush Goyal showed that the trade deficit, difference between import and exports, between India and China has touched \$51.5 billion during April-October this fiscal. Recovery in last leg of the trade helped markets to cut most of their losses and ended flat as traders took note of report that UK Trade Secretary Kemi Badenoch arrives in New Delhi on Monday to "kickstart" the sixth round of free trade agreement (FTA) negotiations and hold bilateral talks with her Indian counterpart Piyush Goyal. The new round marks the first formal meeting between the India-UK negotiating teams since July and the first since Rishi Sunak took charge as British Prime Minister.

On the global front, European markets were trading lower as investors braced for interest rate decisions from the U.S. and European central banks later this week, while rising COVID-19 infections in China after restrictions were eased also weighed on sentiment. Asian markets ended mostly in red as investors worried that rising COVID-19 cases might disrupt consumption and manufacturing. Back home, traders took note of the first of a series of G20 Finance Track meetings under India's presidency will begin from tomorrow. It will deliberate on a raft of critical issues, including global macro-economic challenges in the wake of the Ukraine war, infrastructure development, sustainable finance, health, international taxation and financial sector issues. The first G20 Finance and Central Bank Deputies meeting is scheduled to be held from December 13 to 15 in Bengaluru. It will help shape the agenda for the Finance Track under the Indian G20 Presidency.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	62130.57	-51.10	-0.08
NIFTY	18497.15	0.55	0.00
MIDCAP	26173.00	77.44	0.30
SMLCAP	29665.37	106.81	0.36
BSEFMC	16768.83	20.26	0.12
AUTO	29594.22	-26.85	-0.09
POWER	4539.64	-3.41	-0.08
REALTY	3581.73	19.07	0.54
BSE IT	29181.31	-168.55	-0.57
BANKEX	49688.67	-10.13	-0.02
OIL GAS	20610.52	266.62	1.31
METAL	20661.56	92.26	0.45
INDIA VIX	13.32	-0.16	-1.19

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1368	966	63
BSE	1746	1867	173

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3413	4167	(18)
NSE CASH	49437	60256	(18)
NSE F&O	12458407	10912650	14

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.23	4.34	1.27
SENSEX	23.45	3.45	1.16

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5308	4612	696
FII	6983	7121	(139)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2824.78	2167.15	658
Index Options	1013798.59	1008987.70	4811
Stock Futures	8528.70	8838.91	(310)
Stock Options	9731.68	9549.49	182

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.91	0.76
BANK NIFTY	1.15	0.97

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	104.77	105.03	-0.25

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.294	7.299	-0.07
USA	3.536	3.567	-0.87

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1787.66	-8.87	-0.49
Silver	23.43	0.06	0.26
Crude-Oil	71.52	0.50	0.70
Brent-Crude	76.22	0.13	0.17

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 DEC -22 USD-INR	82.59	0.23	0.27
28 DEC -22 EUR-INR	87.30	0.33	0.37
28 DEC -22 GBP-INR	101.43	0.48	0.47
28 DEC -22 JPY- INR	60.53	-0.12	-0.19

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18497	18279	18388	18455	18564	18631
SENSEX	62131	61452	61791	62015	62355	62579
NIFTY FUTURES	18605	18384	18495	18567	18677	18749
BANK NIFTY	43709	43230	43469	43618	43858	44006
CNX IT	29051	28442	28746	28965	29269	29488
CNX MIDCAP	32491	31955	32223	32369	32637	32783
CNX SMALLCAP	10025	9848	9936	9984	10073	10121
INDIA VIX	13.32	11.71	12.52	13.33	14.14	14.95

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

SECURITIES BAN IN F&O TRADES FOR 13-12-2022

BHEL, DELTACORP, GNFC, PNB

TECHNICAL VIEWS



NIFTY

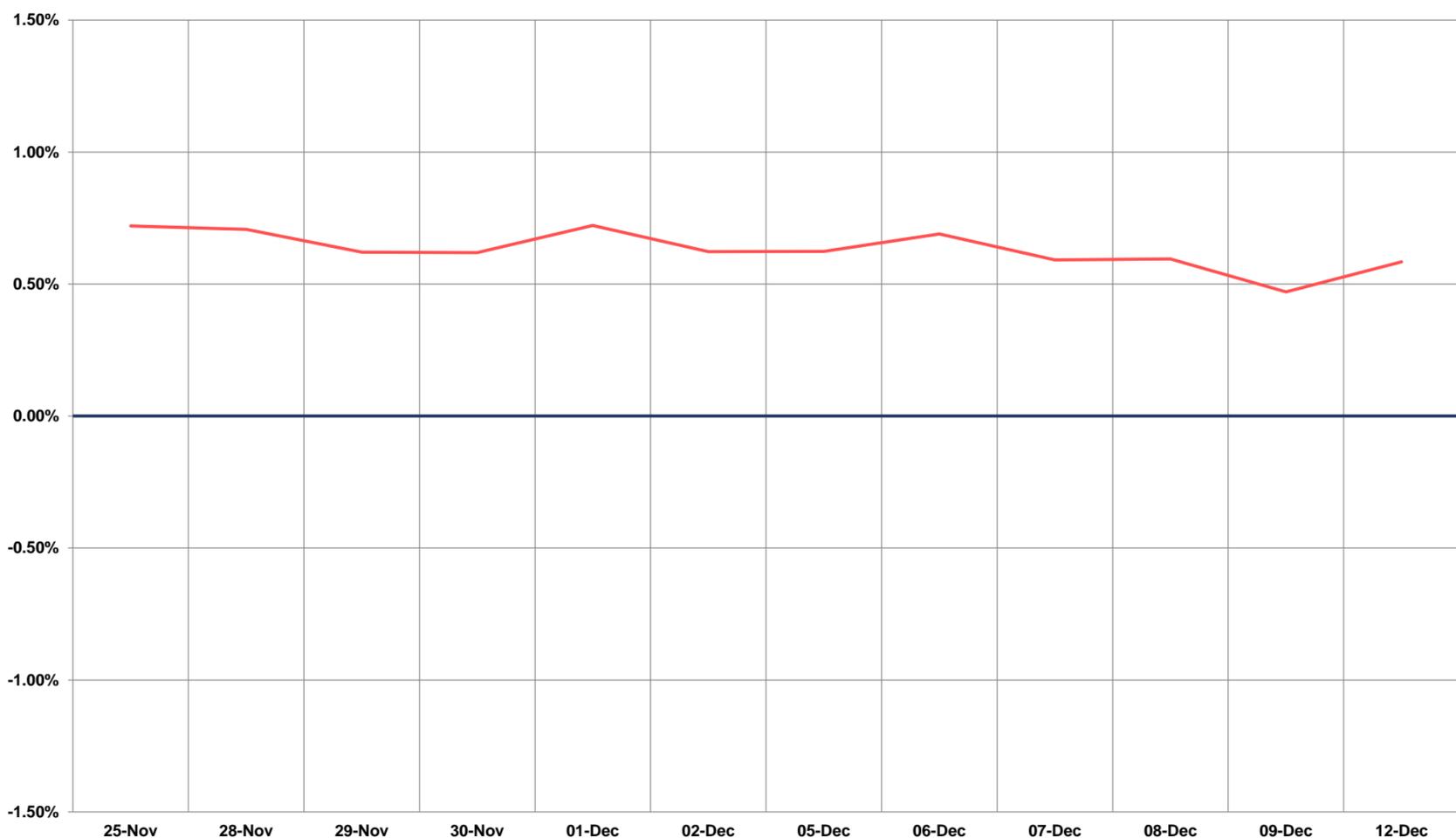
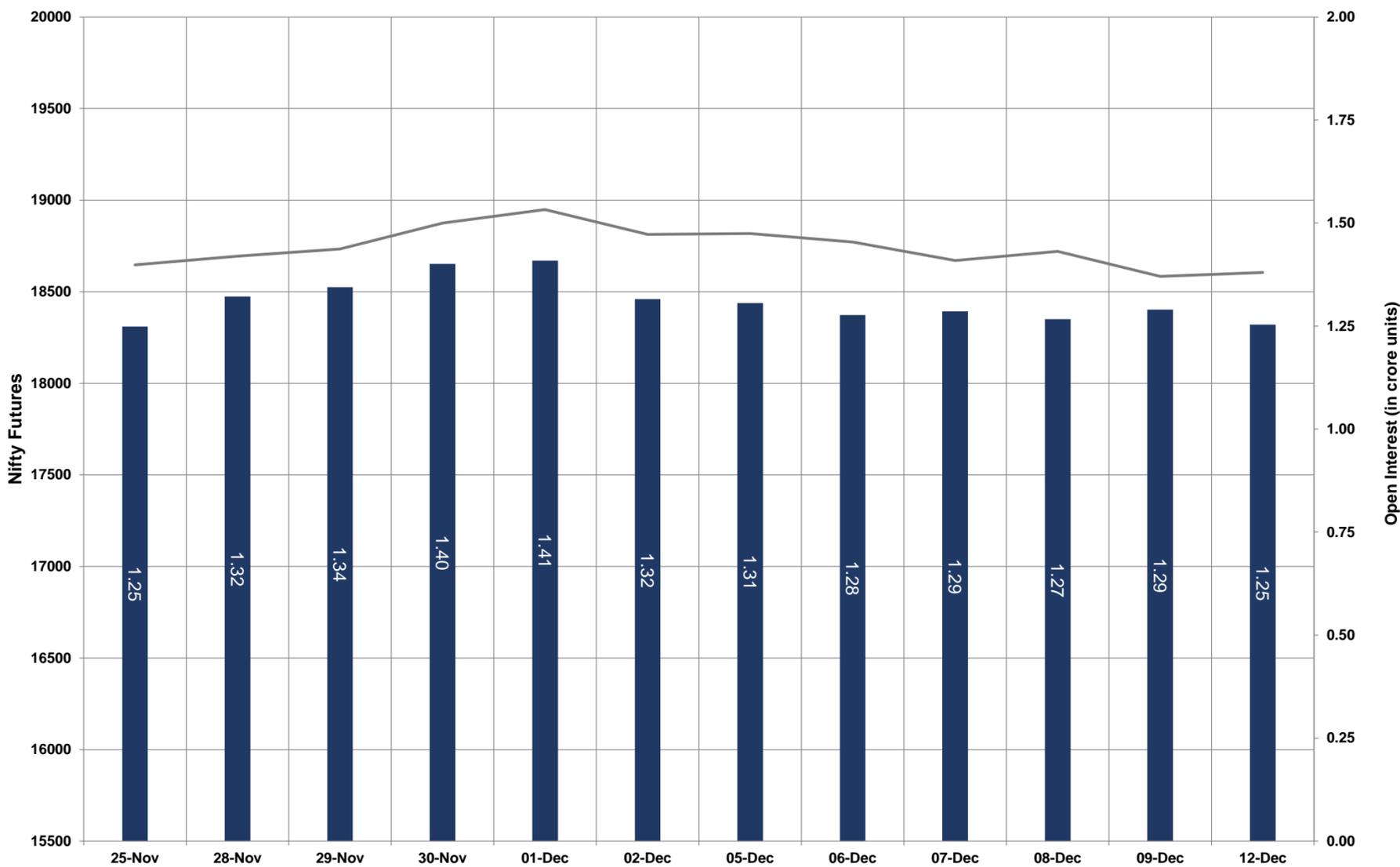


- Nifty Cash = **18497.15 (0.00%)**
- Resistance levels = **18560** and **18650**
- Support levels = **18390** and **18280**

TECHNICAL VIEWS



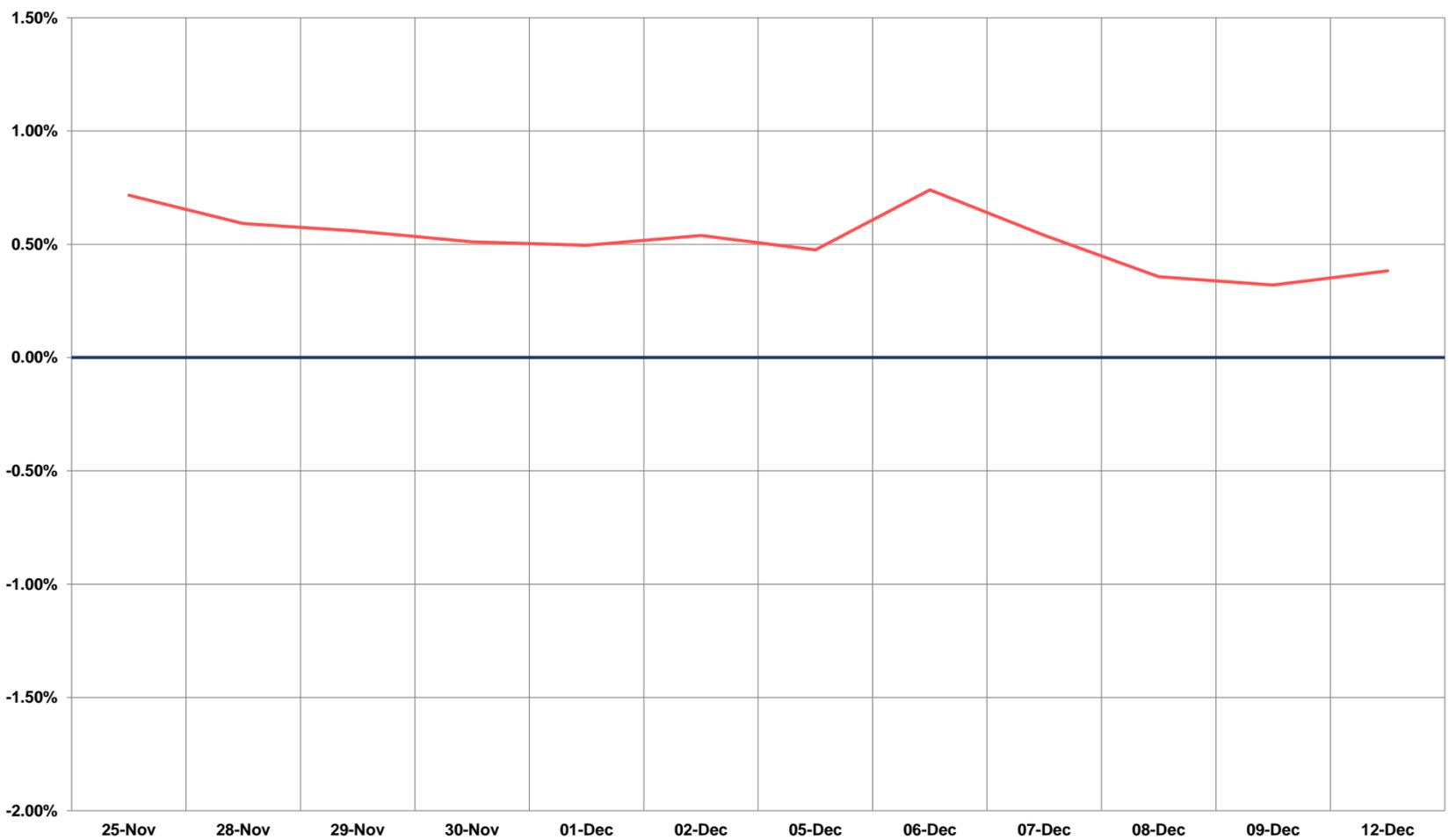
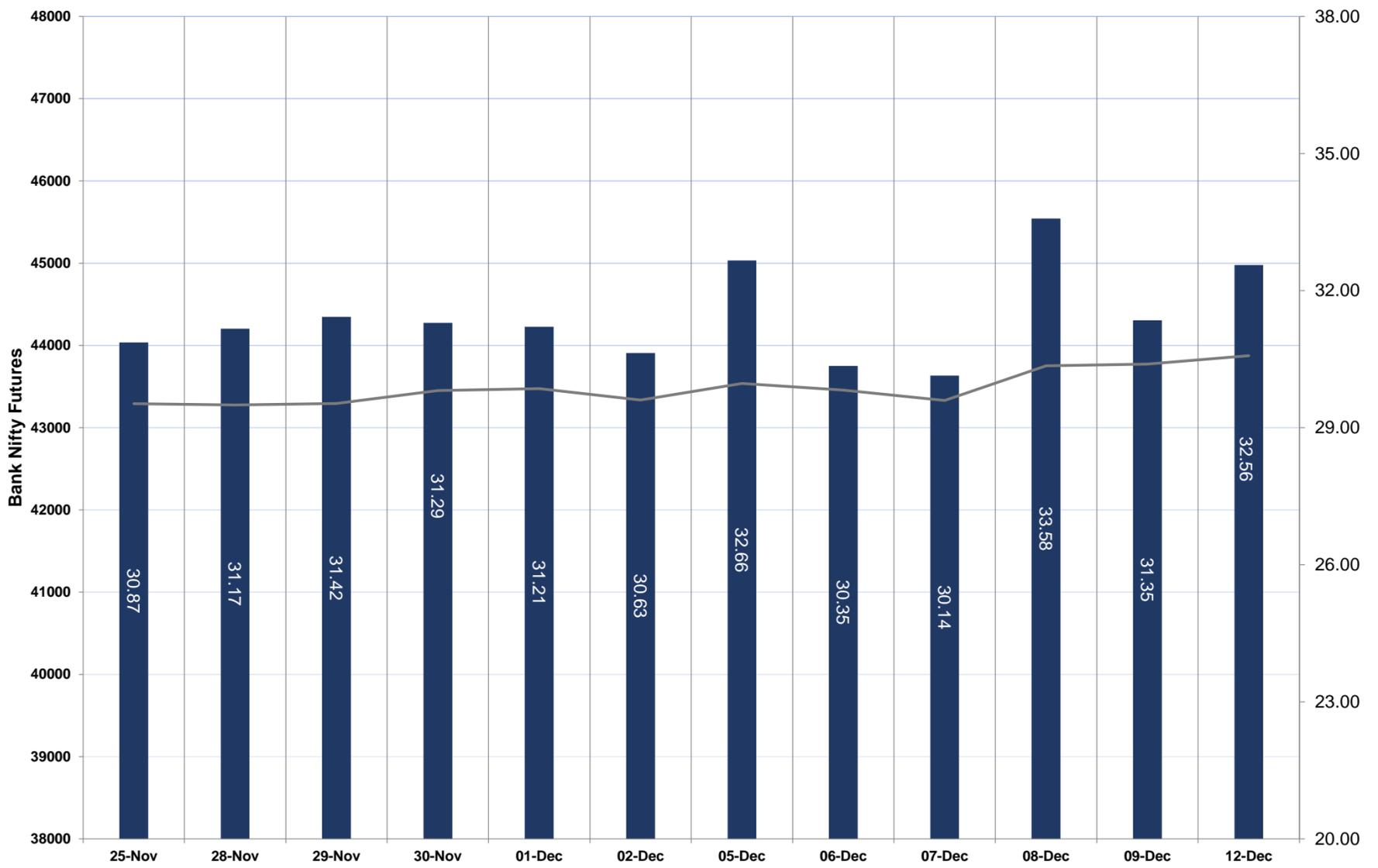
NIFTY FUTURES



TECHNICAL VIEWS



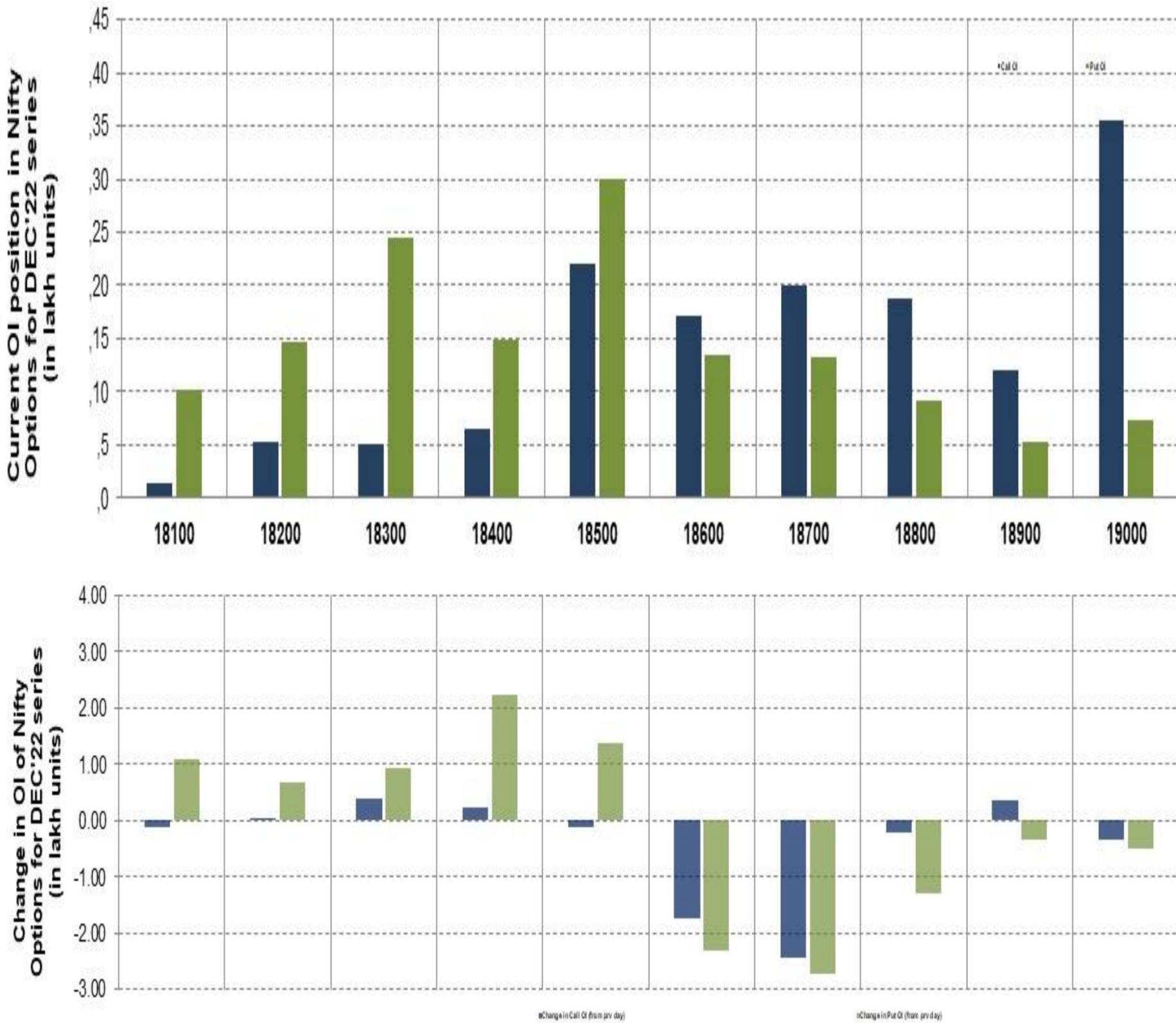
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of 0.24 million in Open Interests is **Strike Price of 18700**
- **Most Active Nifty Put** with a reduction of 0.27 millions in Open Interests is **Strike Price of 18700**
- **Maximum Open Interest an outstanding** was **3.54 millions** for Calls at **Strike Price of 19000**
- **Maximum Open Interest an outstanding** was **2.99 millions** for puts at **Strike Price of 18500**

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