



# MORNING MANTRA



Daily Derivatives & Market Report

DEC 13, 2022



Indian equities traded in fine fettle throughout the day and ended the day's trade with gains of above half a percent, as consumer price index (CPI) inflation data came in lower than expected. It was a positive start for the domestic markets as sentiment got a boost after CPI based retail inflation eased to an 11-month low of 5.88 per cent in November 2022, mainly due to softening prices of food items. This is the first time in 11 months that the retail inflation print has come within the RBI's tolerance band of 4 (+/- 2) per cent. The CPI was 6.77 per cent in October 2022, and 4.91 per cent in November last year. Indices continued to move forward, as investors shrugged off data released by the Ministry of Statistics and Programme Implementation showing that India's industrial output, as per the Index of Industrial Production (IIP), contracted by 4 per cent in October. Besides, foreign institutional investors (FIIs) sold shares worth Rs 138.81 crore on December 12, as per provisional data available on the NSE.

Key gauges sustained their upturn in afternoon session, as some support came after Finance Minister Nirmala Sitharaman said the Indian Rupee has been strong against every currency. She said the Reserve Bank of India (RBI) has used foreign exchange reserves that it has to intervene in the market to make sure that the Dollar-Rupee fluctuation does not go too much. Furthermore, Reserve Bank of India (RBI) net sold \$33.42 billion in the foreign exchange market in the first six months of current fiscal to defend the rupee from excessive volatility. Markets continued to trade with optimistic mood as private reports stated that the November inflation print of 5.88 per cent provides impetus to end the rate hike cycle. Markets gathered more points to touch intraday high points in last leg of trade ahead of U.S. inflation data and hoping for signs of easing inflation.

On the global front, European markets were trading higher as investors hope inflation data from the United States later in the day could allow the Federal Reserve to dial down its aggressive approach to interest rate hikes. Traders overlooked Britain's unemployment rate rose to 3.7% in the three months to October but basic wages increased by the most on record excluding the coronavirus pandemic period. Asian markets ended mixed as uncertainty over rising COVID-19 cases in China weighed on regional sentiment, as the country reversed more movement and quarantine measures. Back home, traders took note of External Affairs Minister S Jaishankar's statement that India and the UAE which have inked a landmark trade deal have seen a veritable transformation in their ties which are now beginning to have a broader ripple impact and he emphasized that they want to use this relationship to shape the changing world.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	62533.30	402.73	0.65
NIFTY	18608.00	110.85	0.60
MIDCAP	26239.20	66.20	0.25
SMLCAP	29785.49	120.12	0.40
BSEFMC	16762.76	-6.07	-0.04
AUTO	29699.02	104.80	0.35
POWER	4539.93	0.29	0.01
REALTY	3552.63	-29.10	-0.81
BSE IT	29506.29	324.98	1.11
BANKEX	49926.19	237.52	0.48
OIL GAS	20561.25	-49.27	-0.24
METAL	20636.34	-25.22	-0.12
INDIA VIX	12.88	-0.44	-3.30

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1379	952	59
BSE	1920	1605	144

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4750	3413	39
NSE CASH	54631	49437	11
NSE F&O	14302746	12458407	15

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.36	4.37	1.27
SENSEX	23.55	3.47	1.16

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	4933	4897	37
FII	9675	9055	620

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	2963.74	2406.91	557
Index Options	859924.78	864958.93	(5034)
Stock Futures	6760.01	8433.71	(1674)
Stock Options	8171.40	8107.50	64

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.05	0.91
BANK NIFTY	1.41	1.15

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	105.04	105.13	-0.07

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.266	7.294	-0.38
USA	3.604	3.611	-0.20

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1808.91	27.12	1.52
Silver	23.68	0.34	1.47
Crude-Oil	75.65	2.48	3.39
Brent-Crude	80.80	2.81	3.63

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 DEC -22 USD-INR	82.91	0.31	0.38
28 DEC -22 EUR-INR	87.43	0.13	0.15
28 DEC -22 GBP-INR	101.90	0.47	0.46
28 DEC -22 JPY- INR	60.35	-0.17	-0.28

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18608	18445	18526	18572	18653	18699
SENSEX	62533	61972	62253	62410	62691	62849
NIFTY FUTURES	18712	18526	18619	18668	18761	18811
BANK NIFTY	43947	43683	43815	43899	44031	44115
CNX IT	29377	28837	29107	29264	29534	29691
CNX MIDCAP	32667	32426	32546	32616	32737	32806
CNX SMALLCAP	10067	10014	10041	10066	10093	10118
INDIA VIX	12.88	10.48	11.68	12.63	13.83	14.78

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

## SECURITIES BAN IN F&O TRADES FOR 14-12-2022

**BHEL, DELTACORP, GNFC**

# TECHNICAL VIEWS



## NIFTY

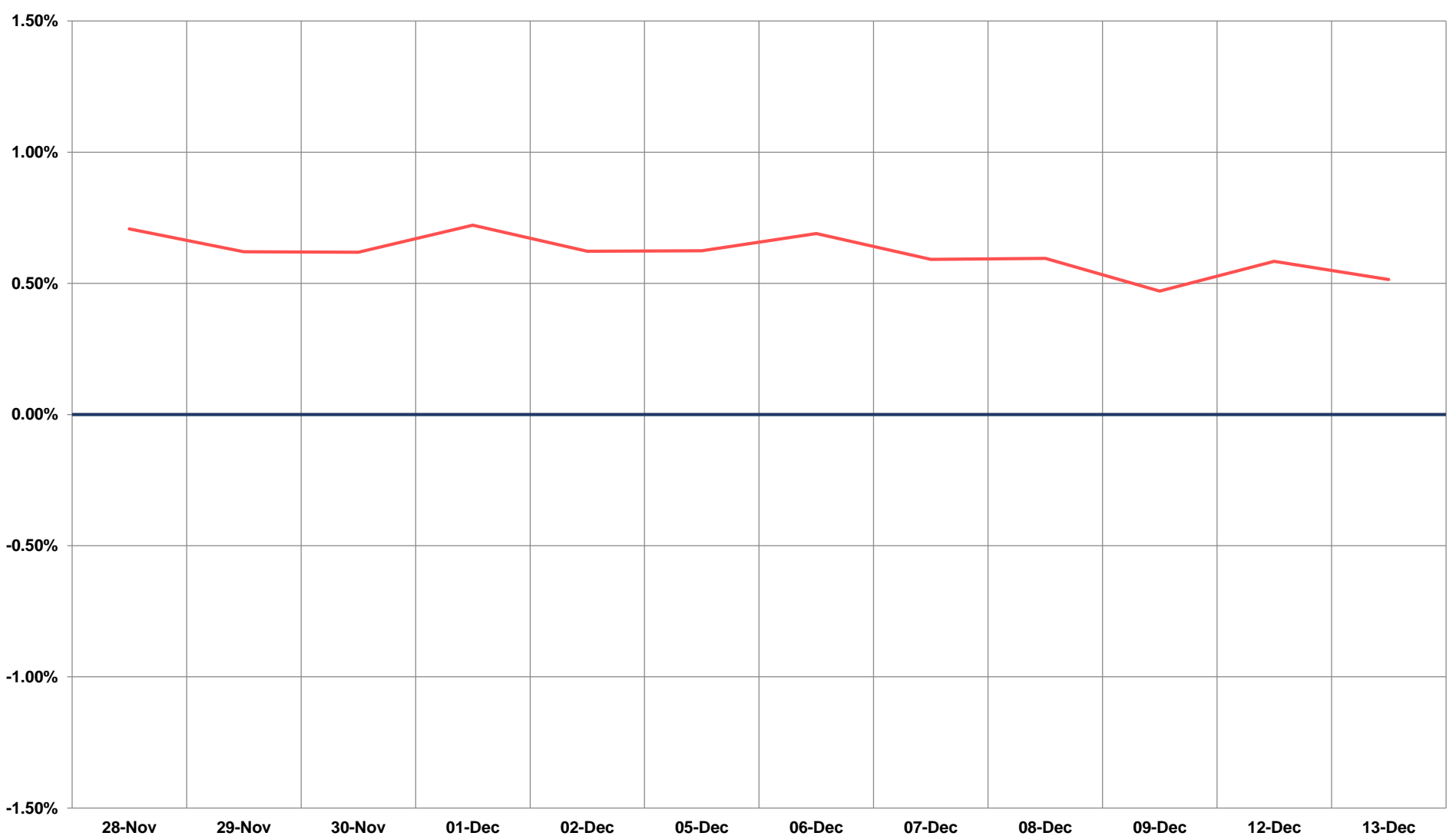
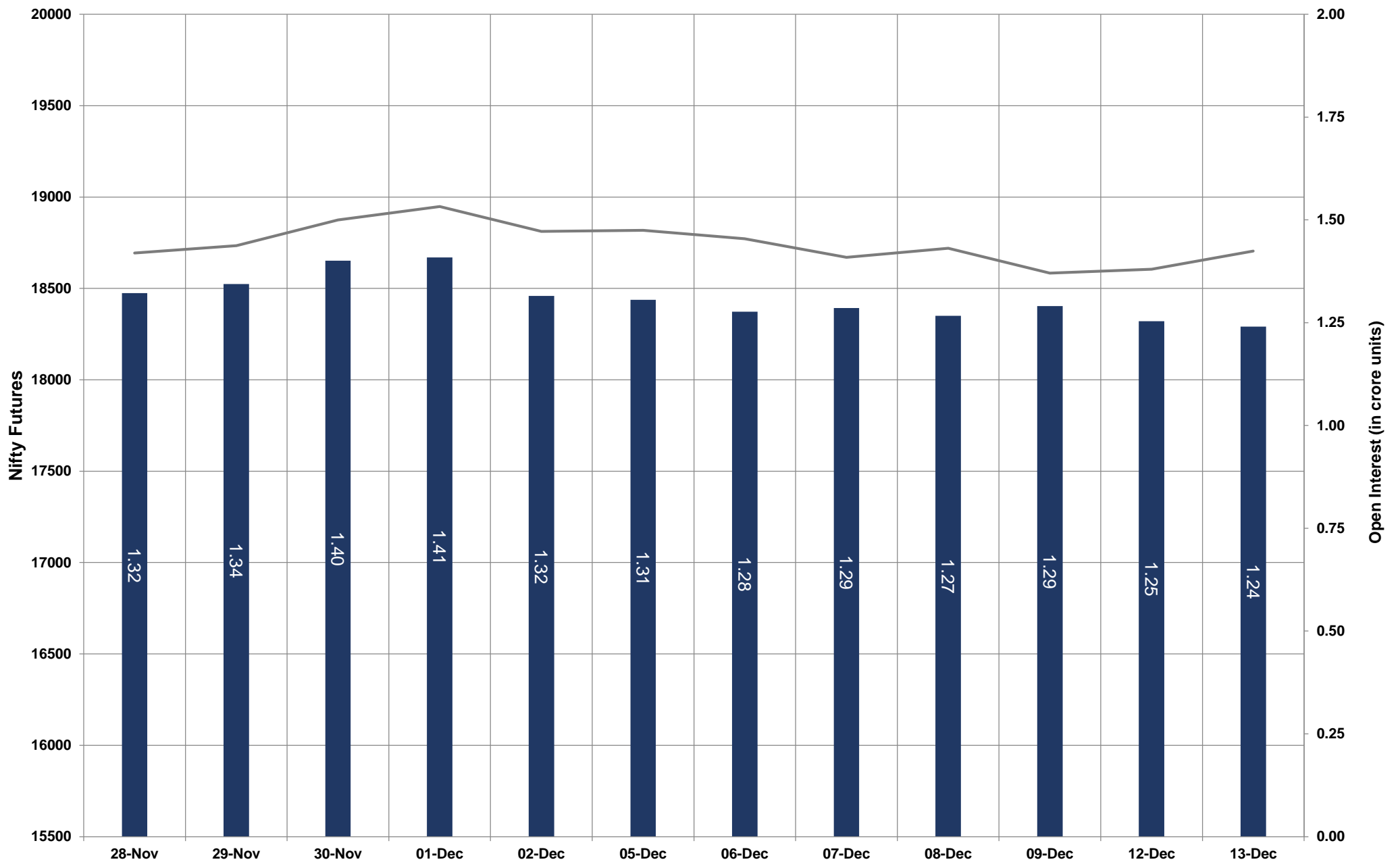


- Nifty Cash = **18608.00 (0.60%)**
- Resistance levels = **18680** and **18740**
- Support levels = **18470** and **18340**

# TECHNICAL VIEWS



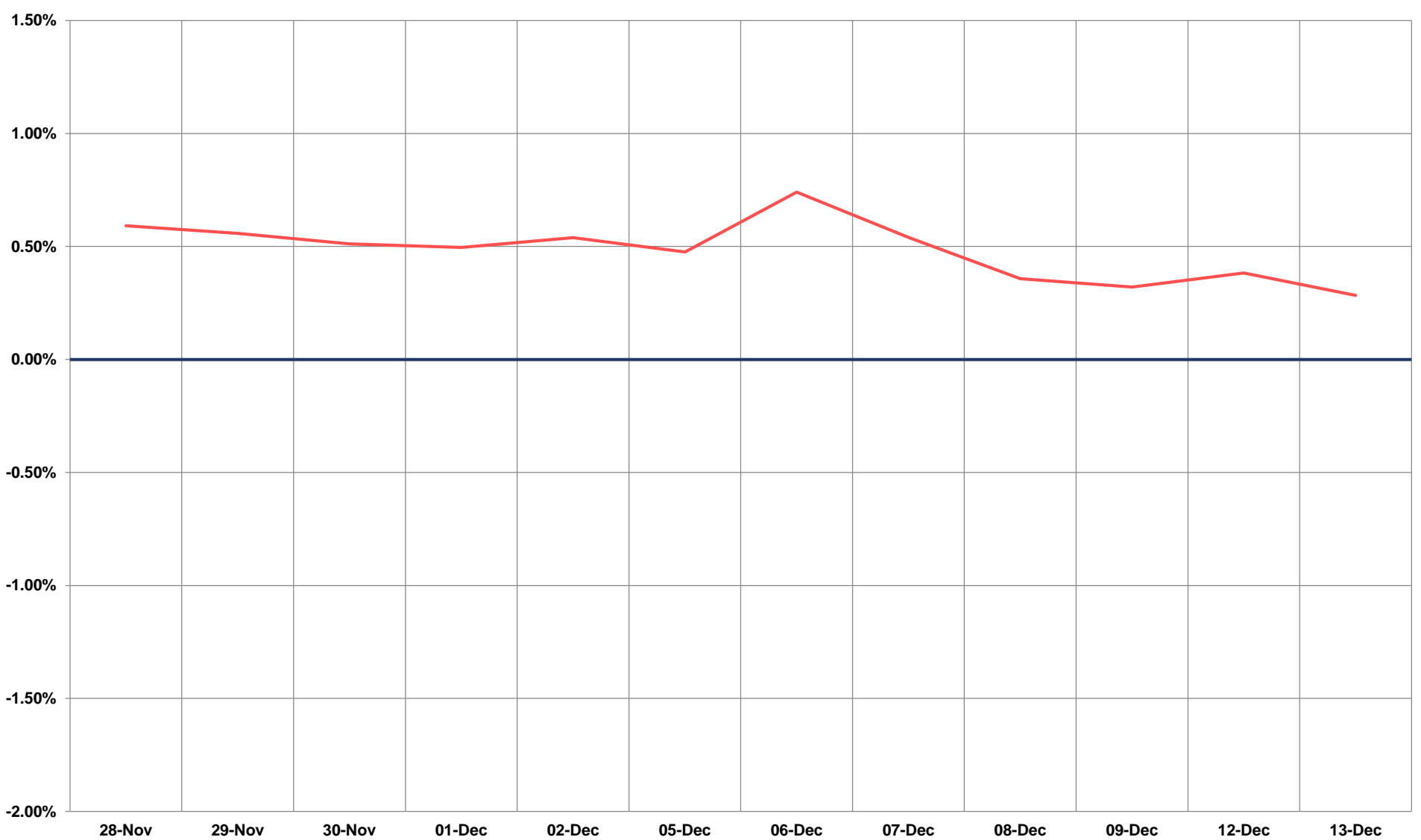
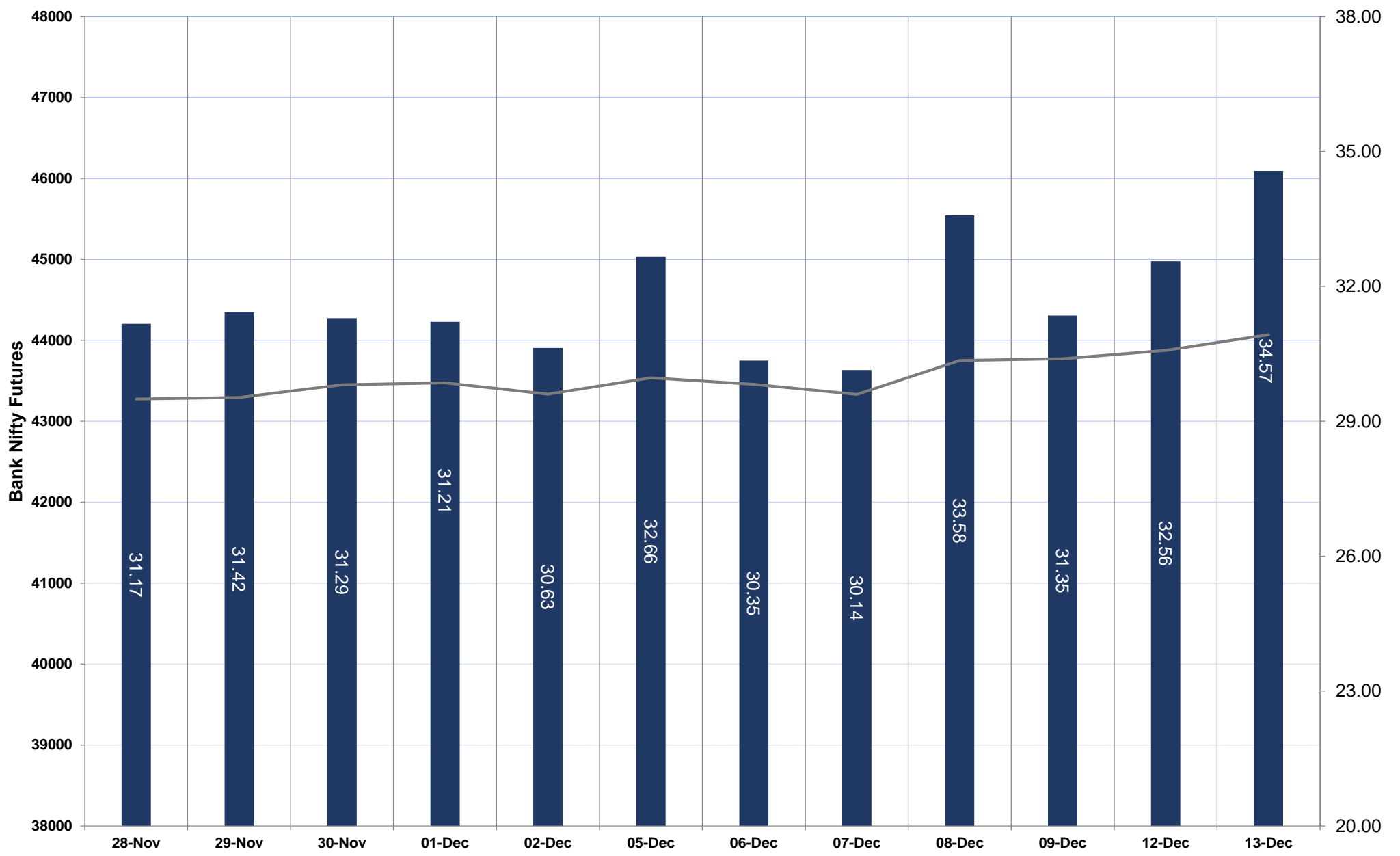
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

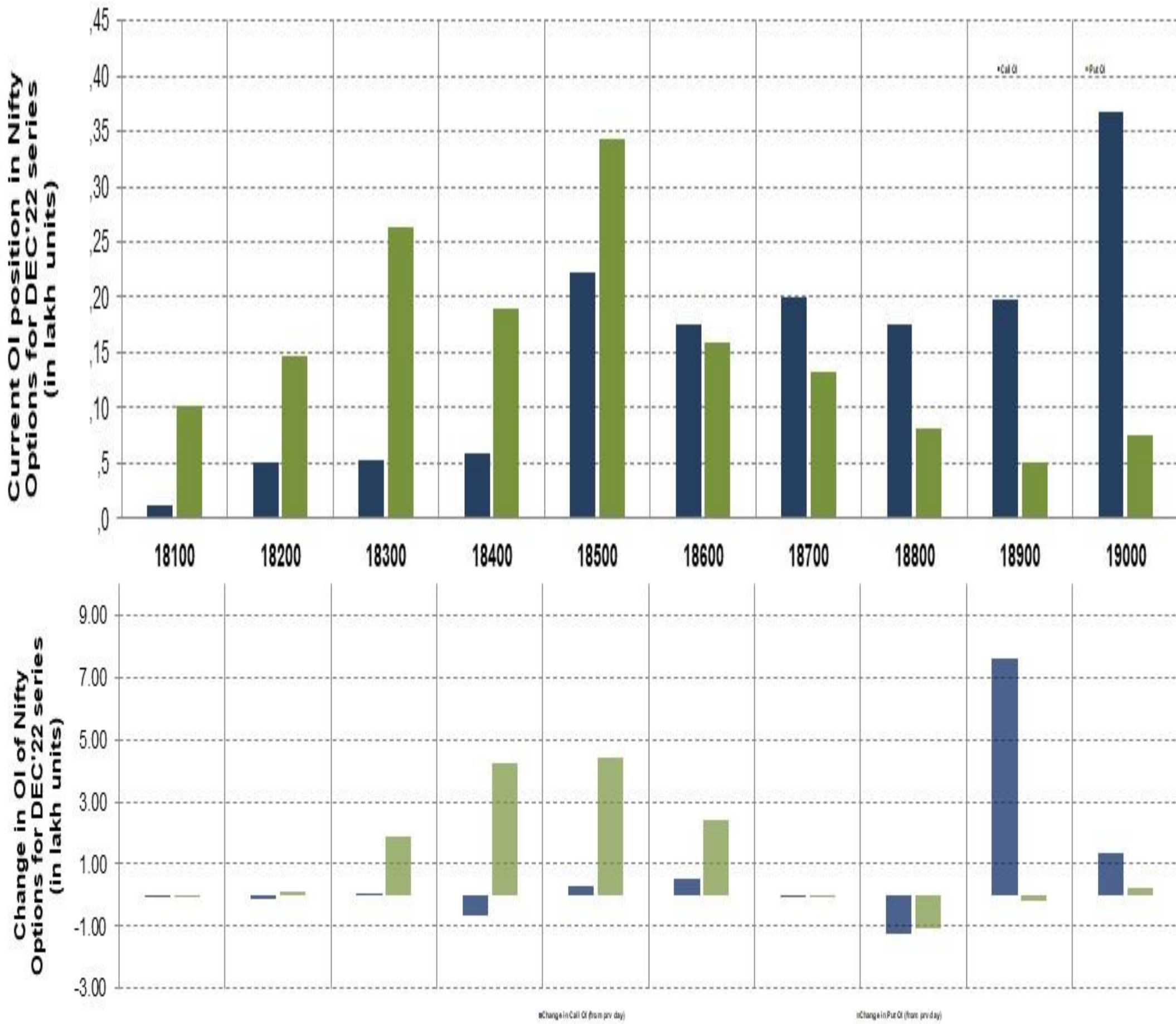




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.76 million in Open Interests is **Strike Price of 18900**
- **Most Active Nifty Put** with an addition of 0.44 millions in Open Interests is **Strike Price of 18500**
- **Maximum Open Interest an outstanding** was 3.68 millions for Calls at **Strike Price of 19000**
- **Maximum Open Interest an outstanding** was 3.43 millions for puts at **Strike Price of 18500**

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