



MORNING MANTRA



Daily Derivatives & Market Report

DEC 23, 2022



Indian equity benchmarks witnessed bloodbath on Friday, with both Sensex and Nifty ending near their intraday low points, amid concerns over the rising COVID cases in China. After a negative start, markets remained lower during the whole trading session, impacted by heavy selling at Utilities and Power counters. Sentiments remained negative as RBI Monetary Policy Committee (MPC) member Jayanth R Varma said that India's economic growth is now 'extremely fragile' and needs all the support that it can get, as private consumption and capital investment are yet to pick up. Varma further said out of the four engines of growth for the economy, exports and government spending supported the Indian economy through the pandemic, but other engines need to pick up the baton now.

Indices extended their losses in late afternoon session, as selling continued over the Dalal Street despite positive cues from European markets. Traders took note of a private report that amid a slowdown in demand for Indian goods in developed countries, India can focus on 18 products, such as insecticides, construction material, chemicals, and iron and steel, to boost its exports to developing countries where the country meets only 2.5 per cent of the demand at present. On the sectoral front, defence industry stocks were in focus as seeking to deepen US-India military ties, the defence chiefs of the two countries have shared their assessments of the regional and global security environment and discussed ways to deepen bilateral cooperation and interoperability.

On the global front, European markets were trading higher. Asian markets ended mostly lower, as Singapore's industrial production declined for the second straight month in November, and at a faster-than-expected pace. The data from the Economic Development Board revealed that industrial production dropped 3.2 percent year-on-year in November, faster than the 0.9 percent fall in October. Excluding biomedical manufacturing, industrial production decreased 4.8 percent annually in November, reversing a 2.2 percent gain in the previous month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59845.29	-980.93	-1.61
NIFTY	17806.80	-320.55	-1.77
MIDCAP	24426.79	-858.44	-3.40
SMLCAP	27252.68	-1168.84	-4.11
BSEFMC	16006.41	-314.88	-1.93
AUTO	28127.31	-724.11	-2.51
POWER	4139.69	-212.86	-4.89
REALTY	3268.79	-119.12	-3.52
BSE IT	28130.88	-568.57	-1.98
BANKEX	47533.63	-740.95	-1.53
OIL GAS	19348.51	-744.87	-3.71
METAL	19299.51	-790.37	-3.93
INDIA VIX	16.16	0.97	6.39

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	366	2049	4
BSE	472	3115	68

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4398	4348	1
NSE CASH	56471	53959	5
NSE F&O	10837901	41071544	(74)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.40	4.18	1.29
SENSEX	23.29	3.35	1.19

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7810	4411	3399
FII	4132	4838	(707)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5662.09	6212.94	(551)
Index Options	768044.72	762395.54	5649
Stock Futures	23188.04	22362.97	825
Stock Options	15454.98	15506.58	(52)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.72	0.73
BANK NIFTY	0.67	0.71

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	104.20	104.43	-0.22

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.317	7.316	0.01
USA	3.702	3.671	0.85

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1798.37	5.01	0.28
Silver	23.78	0.20	0.86
Crude-Oil	79.03	1.54	1.99
Brent-Crude	82.37	1.39	1.72

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 DEC -22 USD-INR	82.85	0.07	0.08
28 DEC -22 EUR-INR	88.00	0.04	0.04
28 DEC -22 GBP-INR	100.05	0.13	0.13
28 DEC -22 JPY- INR	62.45	-0.20	-0.31

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17807	17608	17707	17879	17978	18150
SENSEX	59845	59271	59558	60053	60340	60834
NIFTY FUTURES	17880	17658	17769	17942	18053	18226
BANK NIFTY	41668	41202	41435	41831	42064	42460
CNX IT	28237	27916	28077	28340	28501	28764
CNX MIDCAP	30158	29452	29805	30454	30807	31457
CNX SMALLCAP	9183	8896	9039	9302	9445	9708
INDIA VIX	16.16	13.71	14.93	15.71	16.93	17.71

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Sell	Neutral	Buy
SENSEX	Sell	Neutral	Buy
NIFTY FUTURES	Sell	Neutral	Buy
BANK NIFTY	Neutral	Neutral	Buy
CNX IT	Sell	Sell	Buy
CNX MIDCAP	Sell	Neutral	Buy
CNX SMALLCAP	Sell	Neutral	Buy
INDIA VIX	Buy	Neutral	Sell

SECURITIES BAN IN F&O TRADES FOR 26-12-2022

IBULHSGFIN

TECHNICAL VIEWS



NIFTY

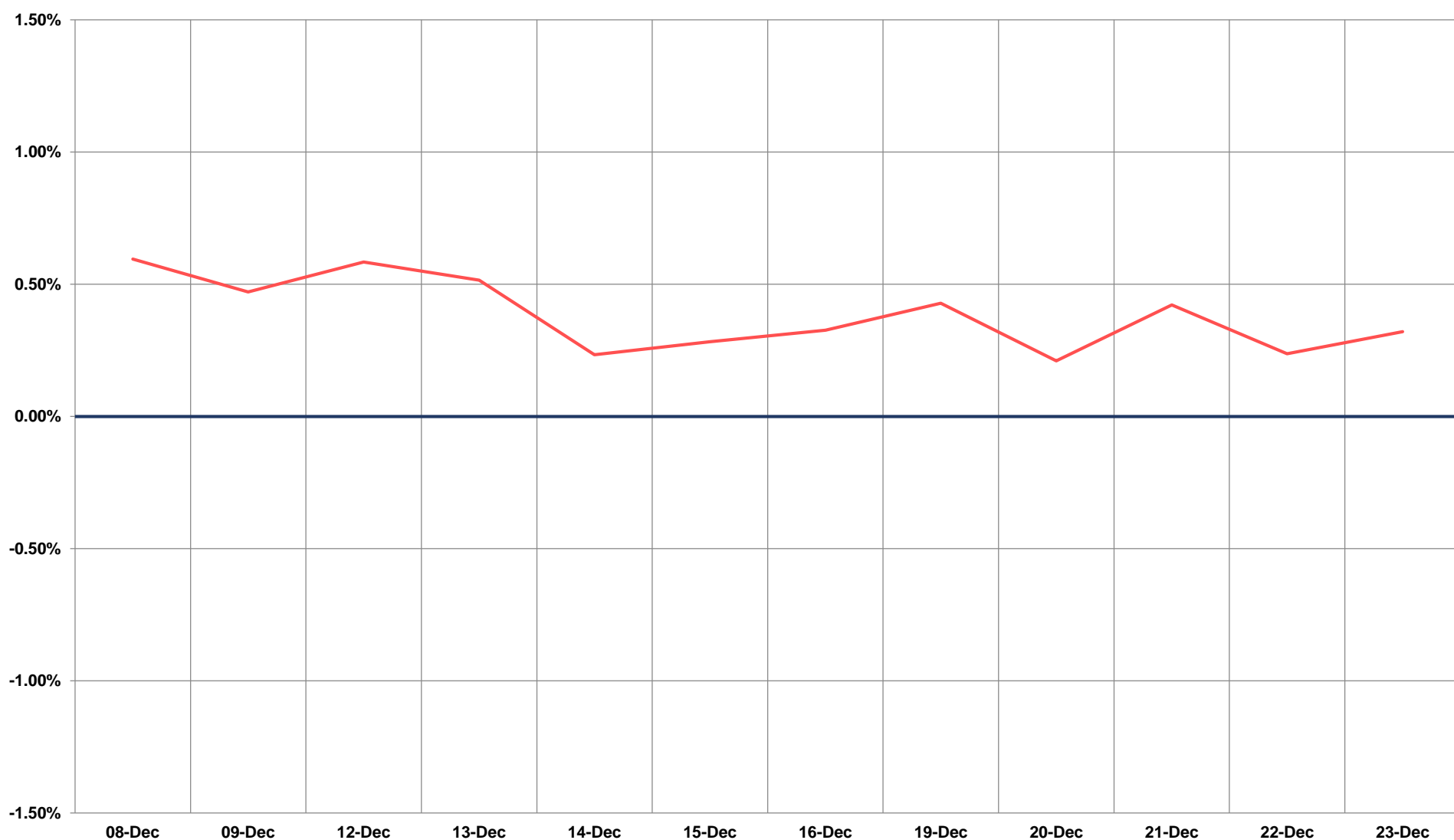
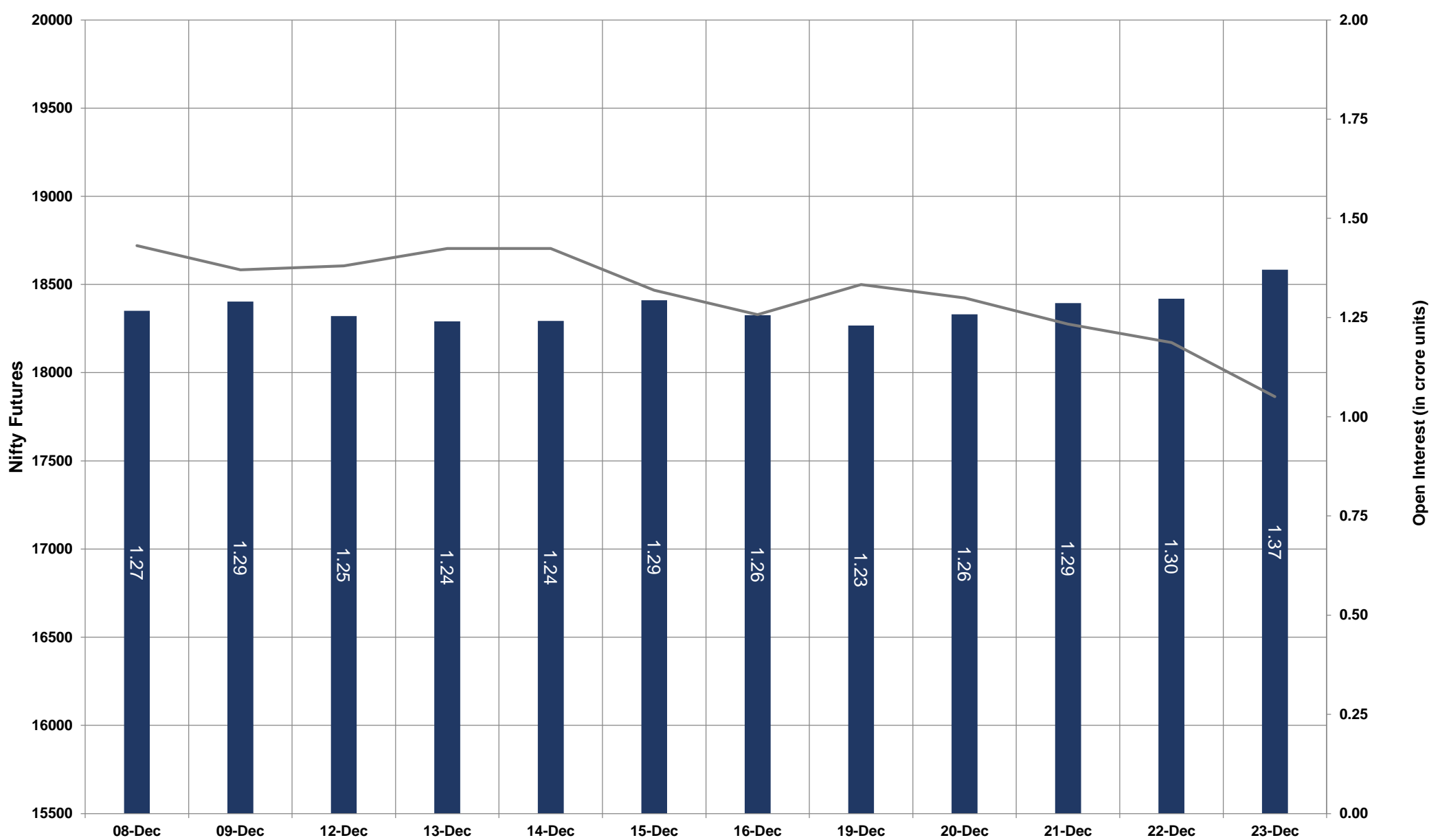


- Nifty Cash = 17806.80 (-1.77%)
- Resistance levels = 17980 and 18100
- Support levels = 17750 and 17620

TECHNICAL VIEWS



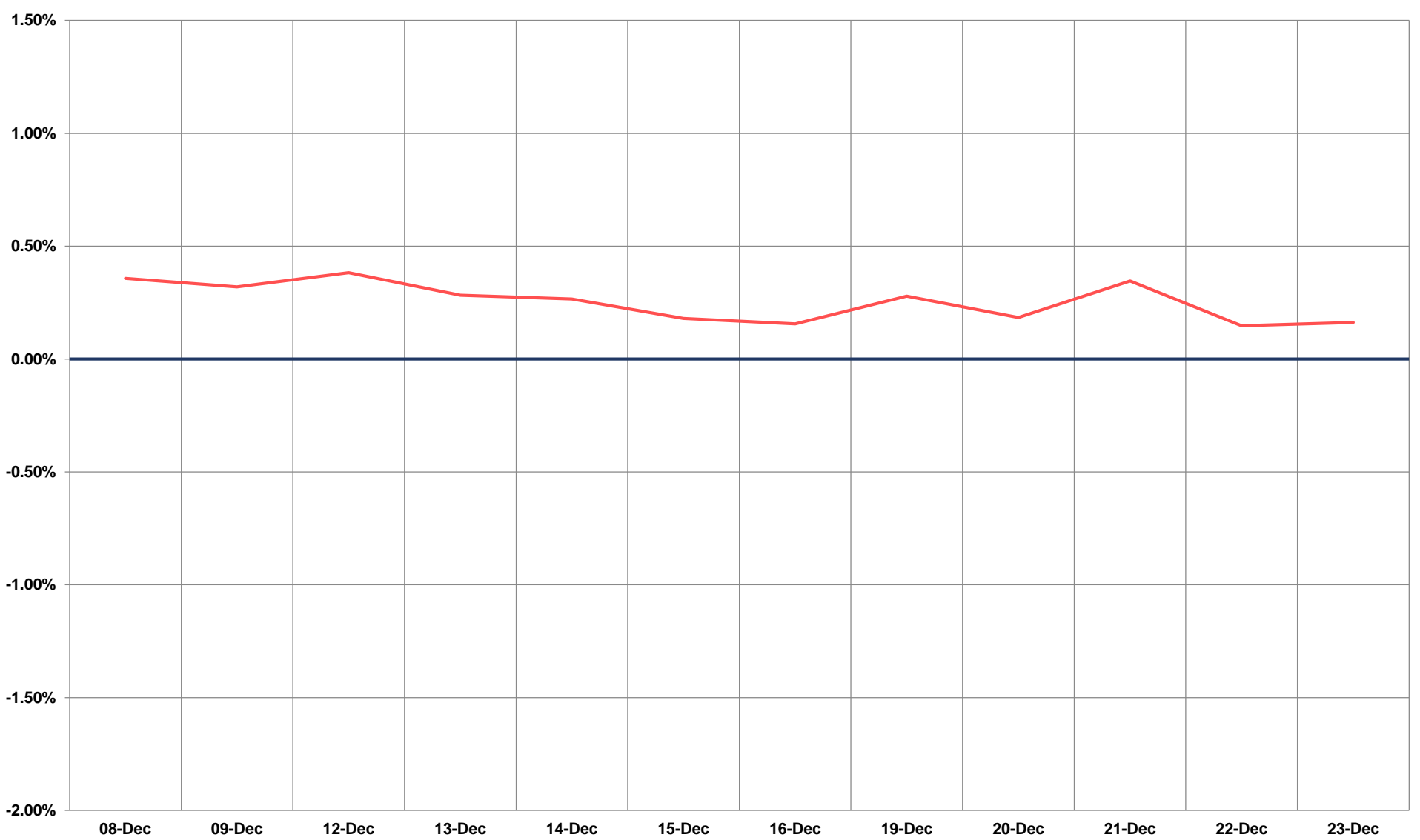
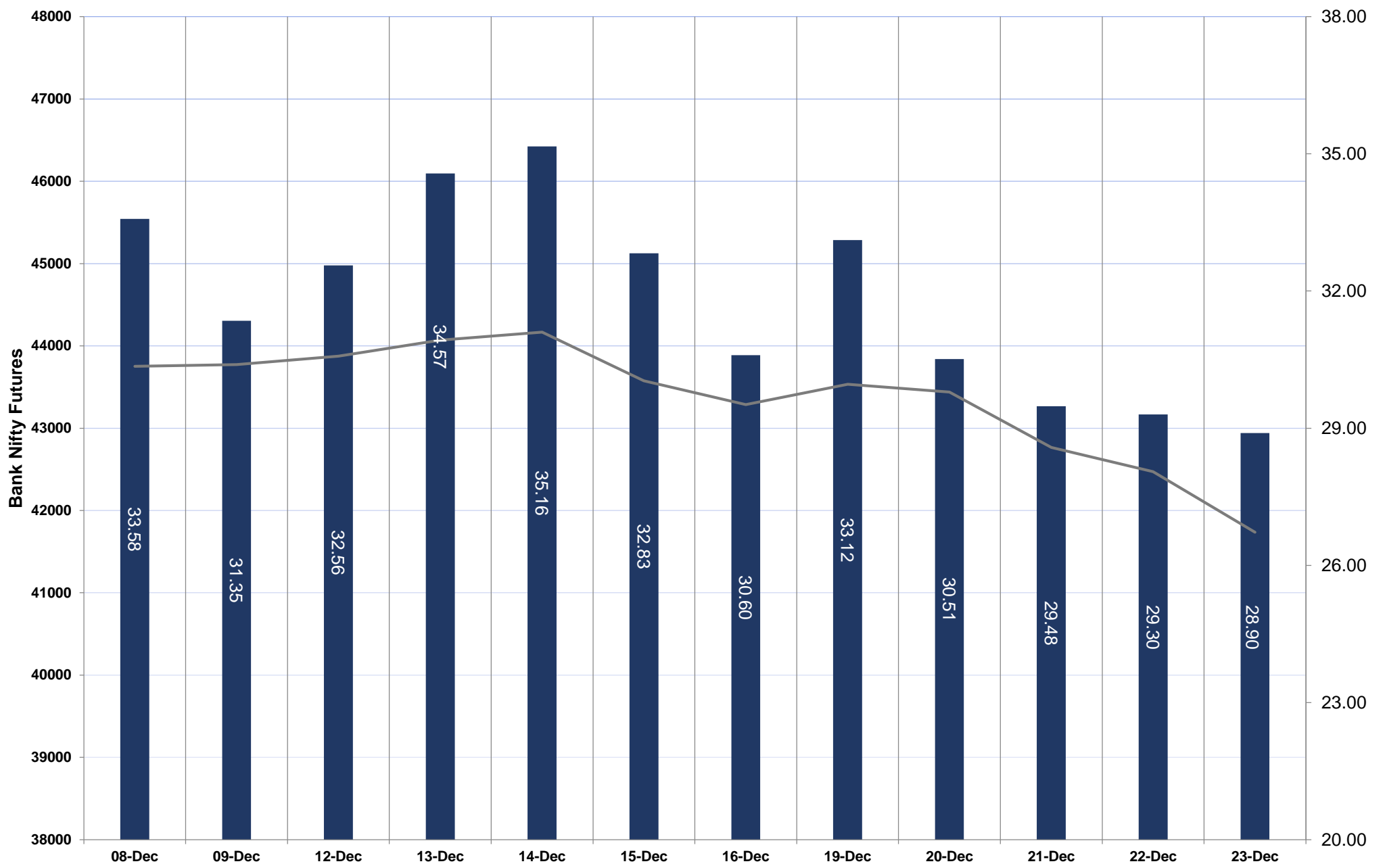
NIFTY FUTURES



TECHNICAL VIEWS



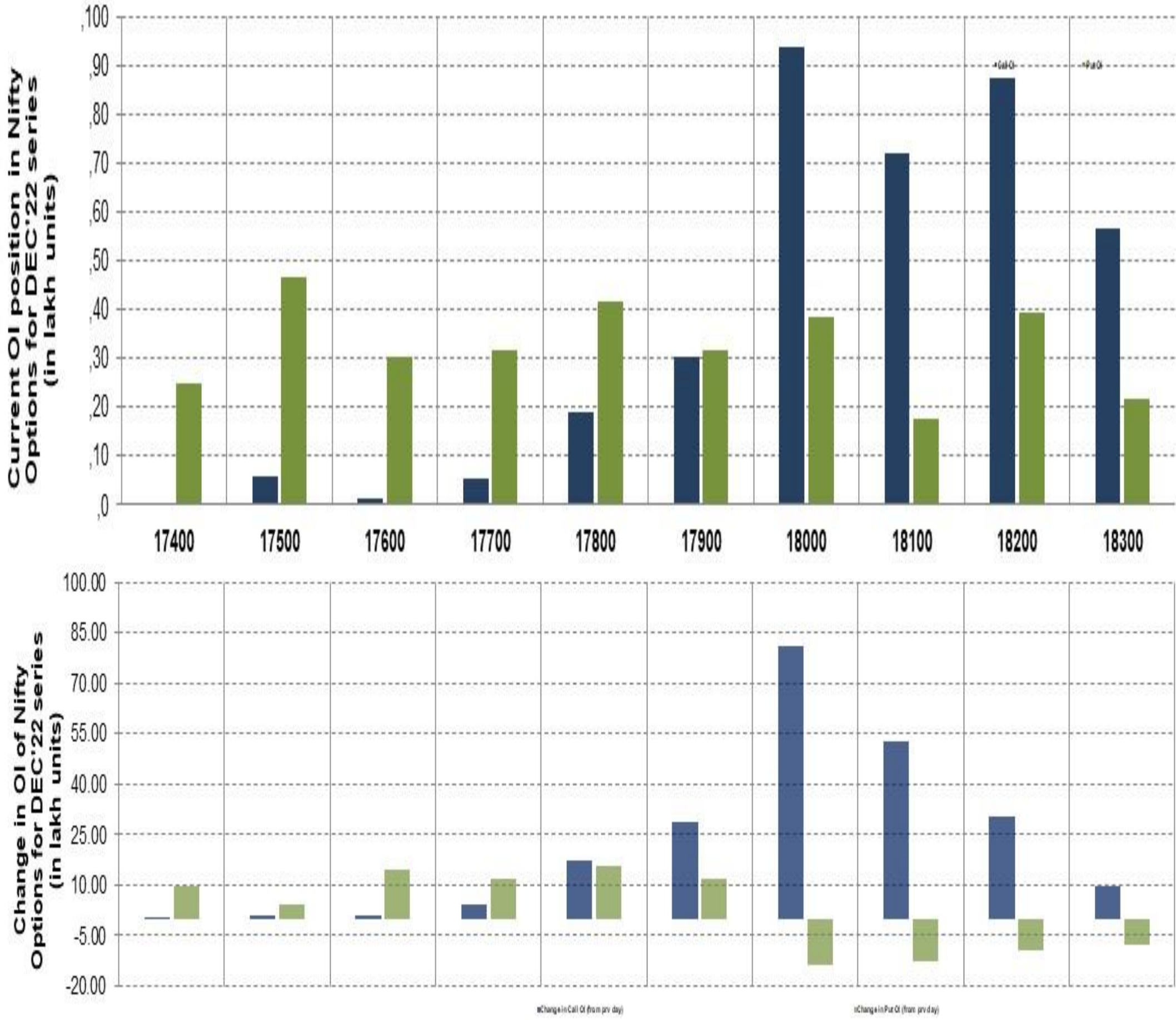
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **8.07 million** in Open Interests is **Strike Price of 18000**
- **Most Active Nifty Put** with an addition of **1.55 millions** in Open Interests is **Strike Price of 17800**
- **Maximum Open Interest** an outstanding was **9.38 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest** an outstanding was **4.65 millions** for puts at **Strike Price of 17500**

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