



MORNING MANTRA



Daily Derivatives & Market Report

DEC 26, 2022



Indian markets exhibited a smart pull back in Monday's trade but some profit booking was also seen in the last leg of session. After making slightly negative start, soon markets turned positive on huge buying in Utilities, Power and PSU sectors' stocks. Traders got support with report stating that foreign investors have infused a net Rs 11,557 crore in Indian equities in December so far despite a market correction and increasing concerns over re-emergence of COVID in China and some other parts of the world. Indices continued their gaining momentum with Union Minister of State in the Ministry of Commerce and Industry Anupriya Patel's statement that bilateral trade between India and the Gulf Cooperation Council (GCC) grew from \$87.35 billion in fiscal year 2020-21 to \$154.66 billion in 2021-22, registering an increase of 77.06 per cent on a year-on-year basis.

Markets continued to trade with healthy gains in afternoon session, as traders ignored report that the Reserve Bank of India's (RBI's) foreign exchange reserves declined for the first time in five weeks to \$563.50 billion in the week ended December 16. After trading strength to strength since morning, markets touched their day's high points in late afternoon session amid positive cues from other Asian markets cues. Some comfort also came as the Centre for Economics and Business Research (Cebr) said that India's growth trajectory will see the country rise from fifth place on the World Economic League Table in 2022 to third in the global rankings by 2037. However, in last leg of trade, markets off from day's highs, as traders opted to book profit.

On the global front, European markets were closed amid Christmas holiday. Asian markets ended in green amid signs that U.S. inflation may be receding. Several markets including Hong Kong, Australia, New Zealand and Singapore were closed for holidays. Back home, sector wise, retail industry remained in focused, as Retailers Association of India (RAI) has said India's retail industry saw a 19 per cent rise in sales over pre-pandemic levels during the April-November 2022 period riding on the back of strong performance of segments such as quick service restaurant and footwear.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60566.42	721.13	1.20
NIFTY	18014.60	207.80	1.17
MIDCAP	24990.42	563.63	2.31
SMLCAP	28106.75	854.07	3.13
BSEFMC	16198.82	192.41	1.20
AUTO	28476.09	348.78	1.24
POWER	4271.32	131.63	3.18
REALTY	3347.48	78.69	2.41
BSE IT	28416.96	286.08	1.02
BANKEX	48501.87	968.24	2.04
OIL GAS	19648.49	299.98	1.55
METAL	19734.19	434.68	2.25
INDIA VIX	15.93	-0.23	-1.42

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	2120	279	41
BSE	2876	759	133

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3512	4398	(20)
NSE CASH	46550	56471	(18)
NSE F&O	13796080	10837901	27

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.65	4.23	1.28
SENSEX	23.60	3.39	1.18

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5339	4053	1286
FII	1769	2267	(498)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5194.79	4162.67	1032
Index Options	992964.02	1005704.97	(12741)
Stock Futures	46451.40	44153.03	2298
Stock Options	10729.58	10624.08	106

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.96	0.72
BANK NIFTY	1.27	0.67

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	104.32	104.43	-0.10

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	3.751	3.747	0.10
USA	7.322	7.318	0.05

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1797.21	0.29	0.02
Silver	23.72	0.02	0.11
Crude-Oil	79.69	2.20	2.84
Brent-Crude	83.97	2.99	3.69

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 DEC -22 USD-INR	82.69	-0.15	-0.18
28 DEC -22 EUR-INR	87.88	-0.10	-0.11
28 DEC -22 GBP-INR	99.82	-0.24	-0.24
28 DEC -22 JPY- INR	62.21	-0.25	-0.40

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18015	17648	17831	17958	18141	18268
SENSEX	60566	59305	59936	60385	61015	61464
NIFTY FUTURES	18018	17716	17867	17987	18138	18257
BANK NIFTY	42630	41072	41851	42349	43128	43625
CNX IT	28386	28080	28233	28363	28516	28646
CNX MIDCAP	30977	29497	30237	30650	31390	31804
CNX SMALLCAP	9533	8950	9241	9394	9686	9839
INDIA VIX	15.93	12.90	14.42	15.82	17.34	18.74

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 27-12-2022

PNB

TECHNICAL VIEWS



NIFTY

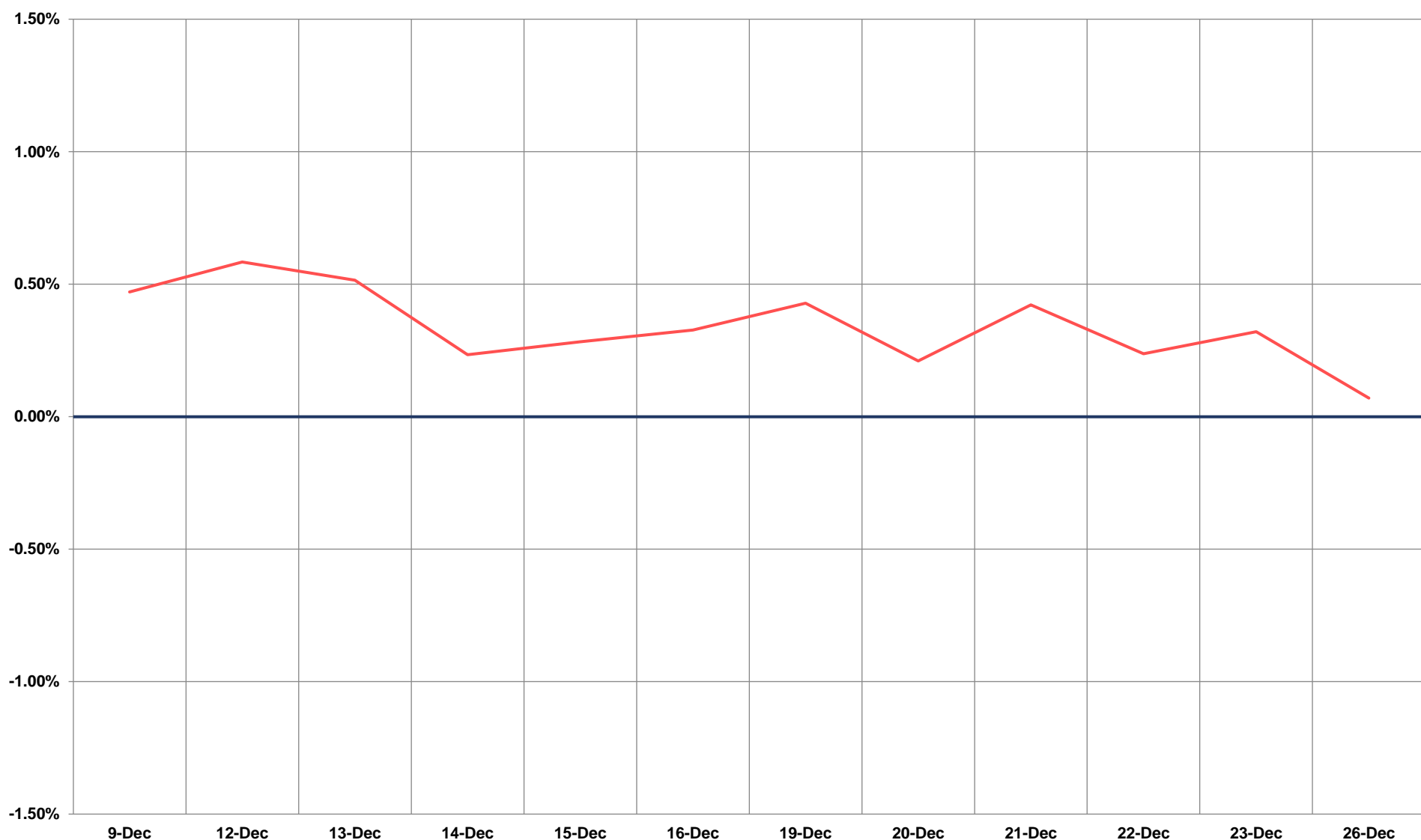
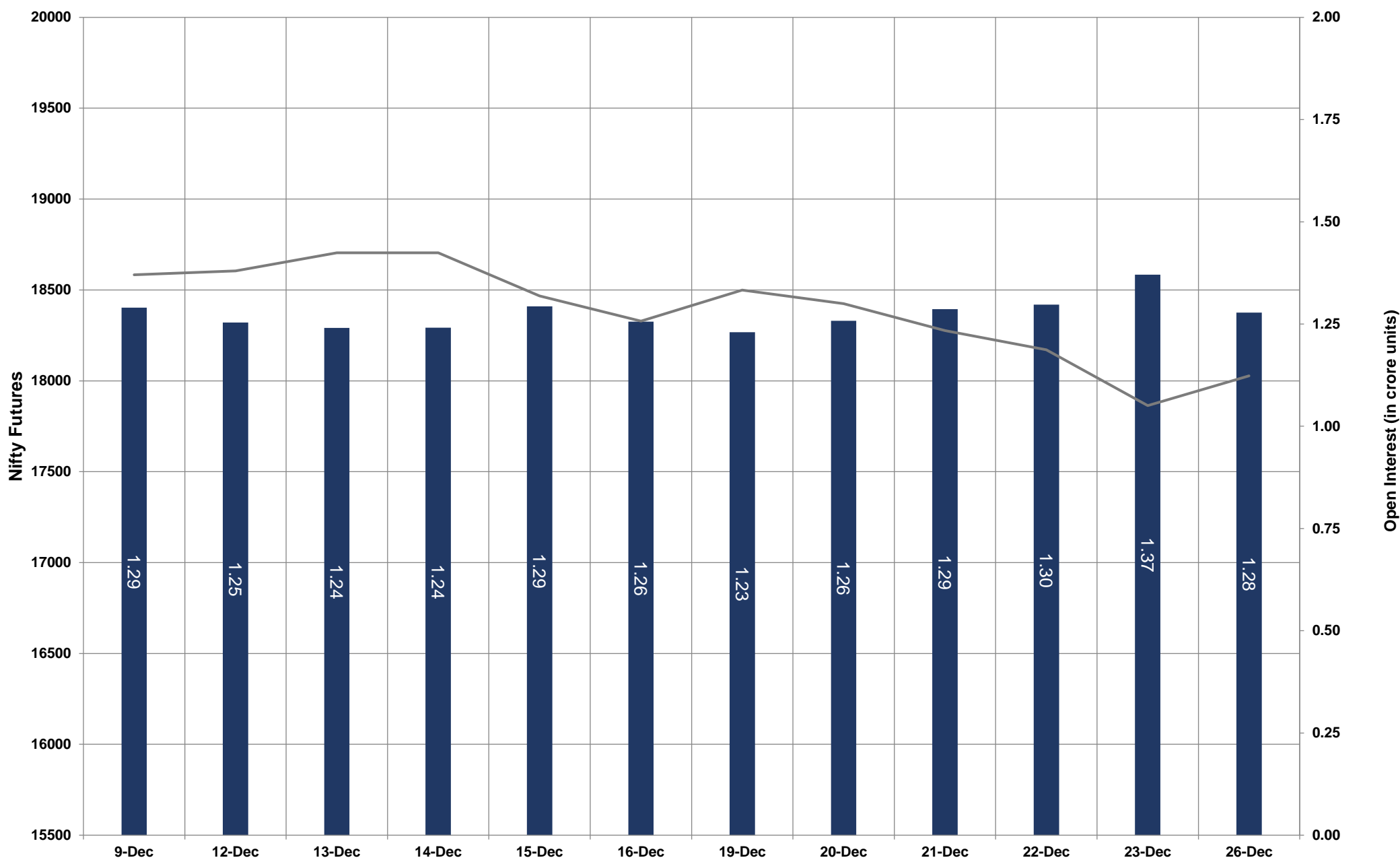


- Nifty Cash = **18014.60 (1.17%)**
- Resistance levels = **18100** and **18220**
- Support levels = **17970** and **17800**

TECHNICAL VIEWS



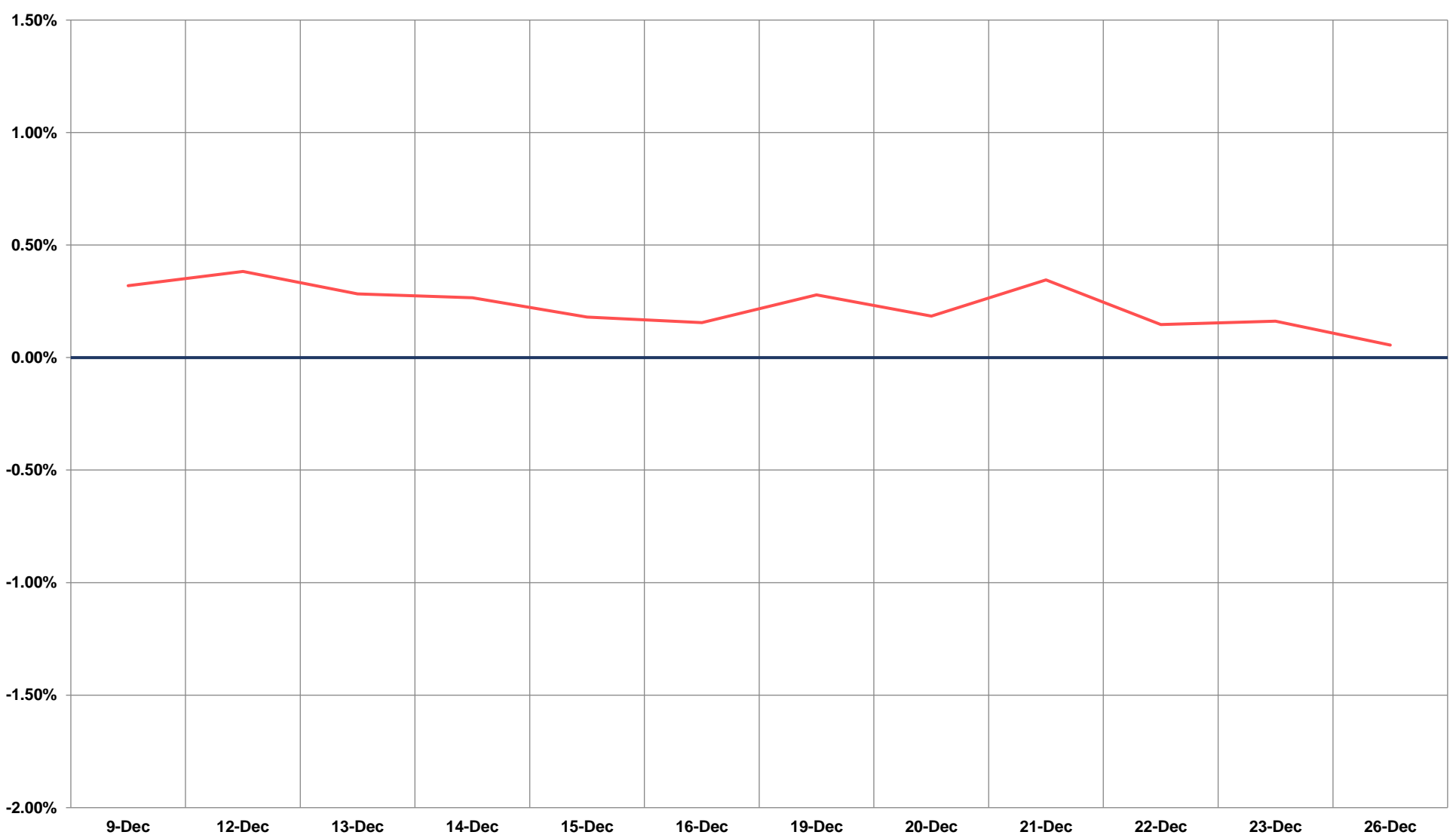
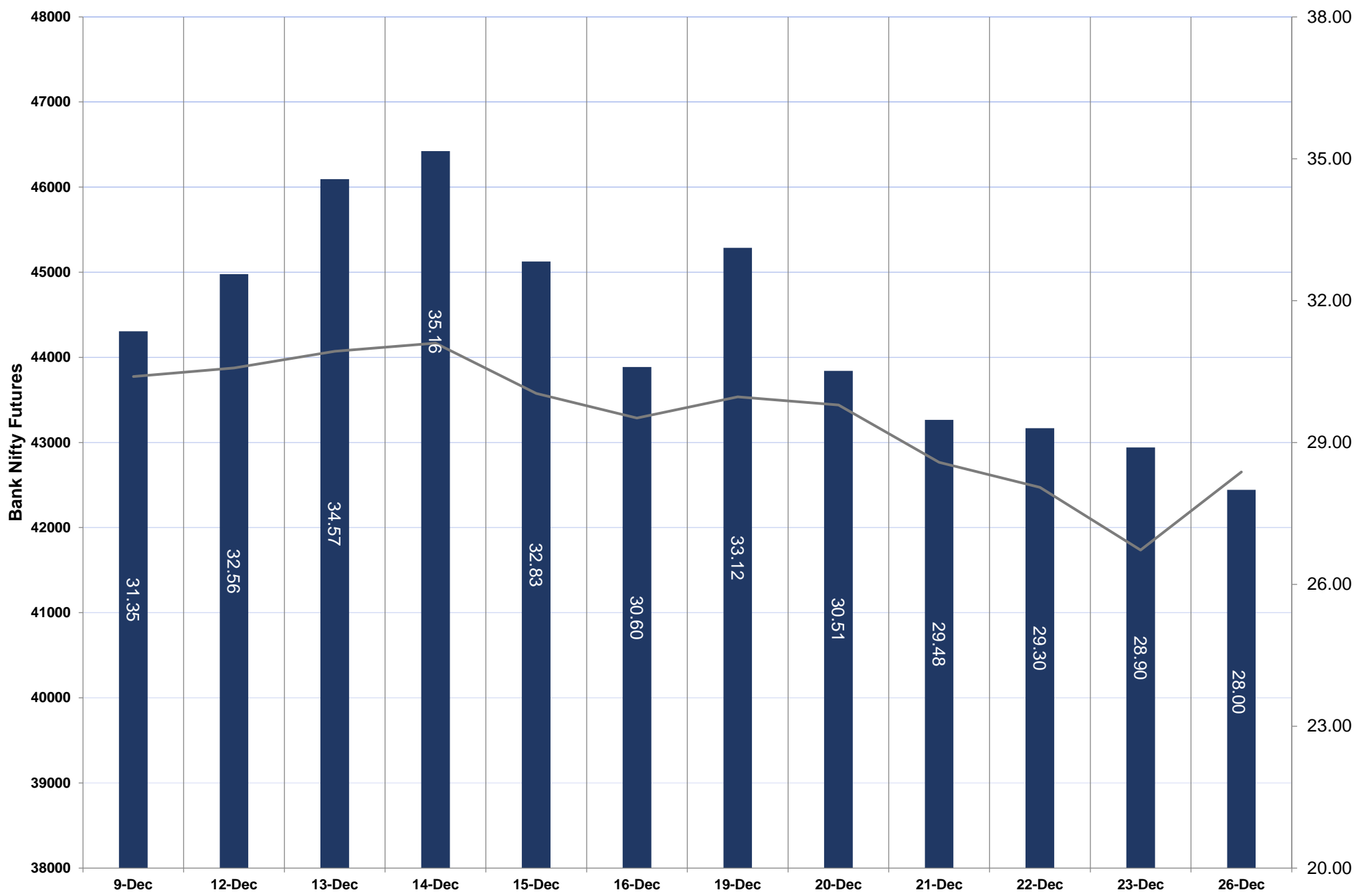
NIFTY FUTURES



TECHNICAL VIEWS



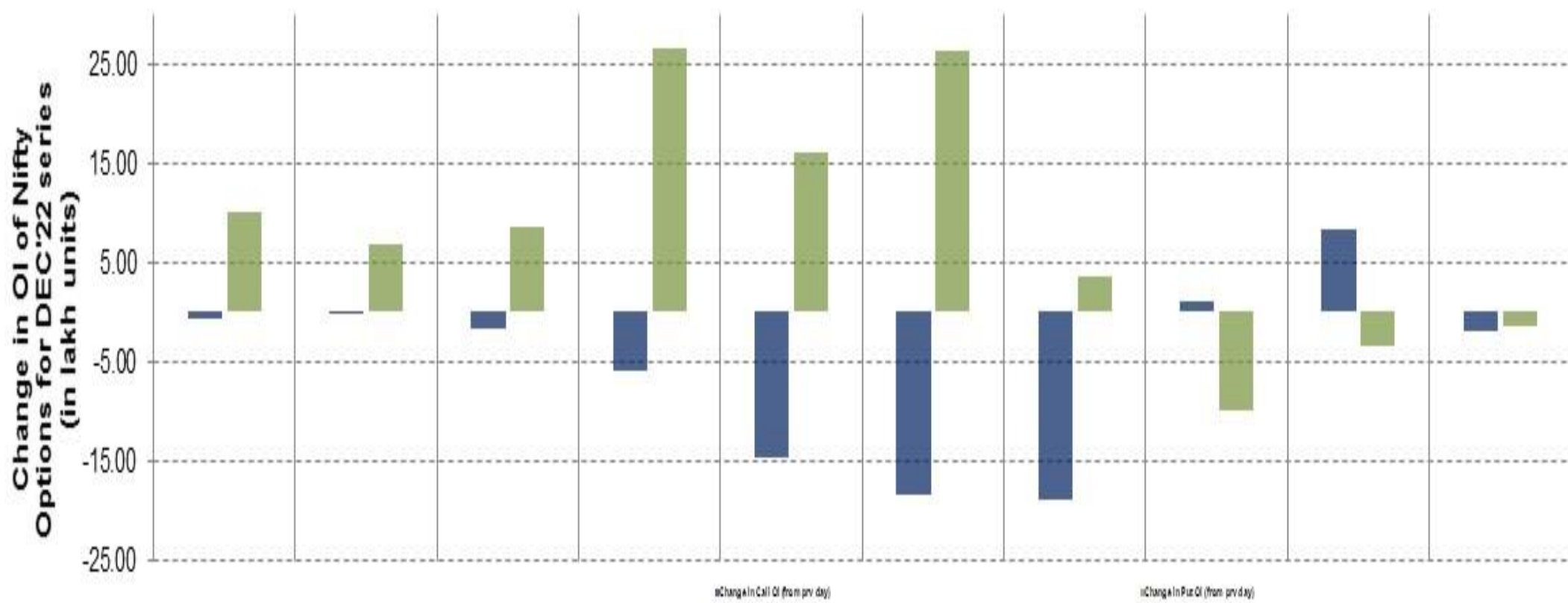
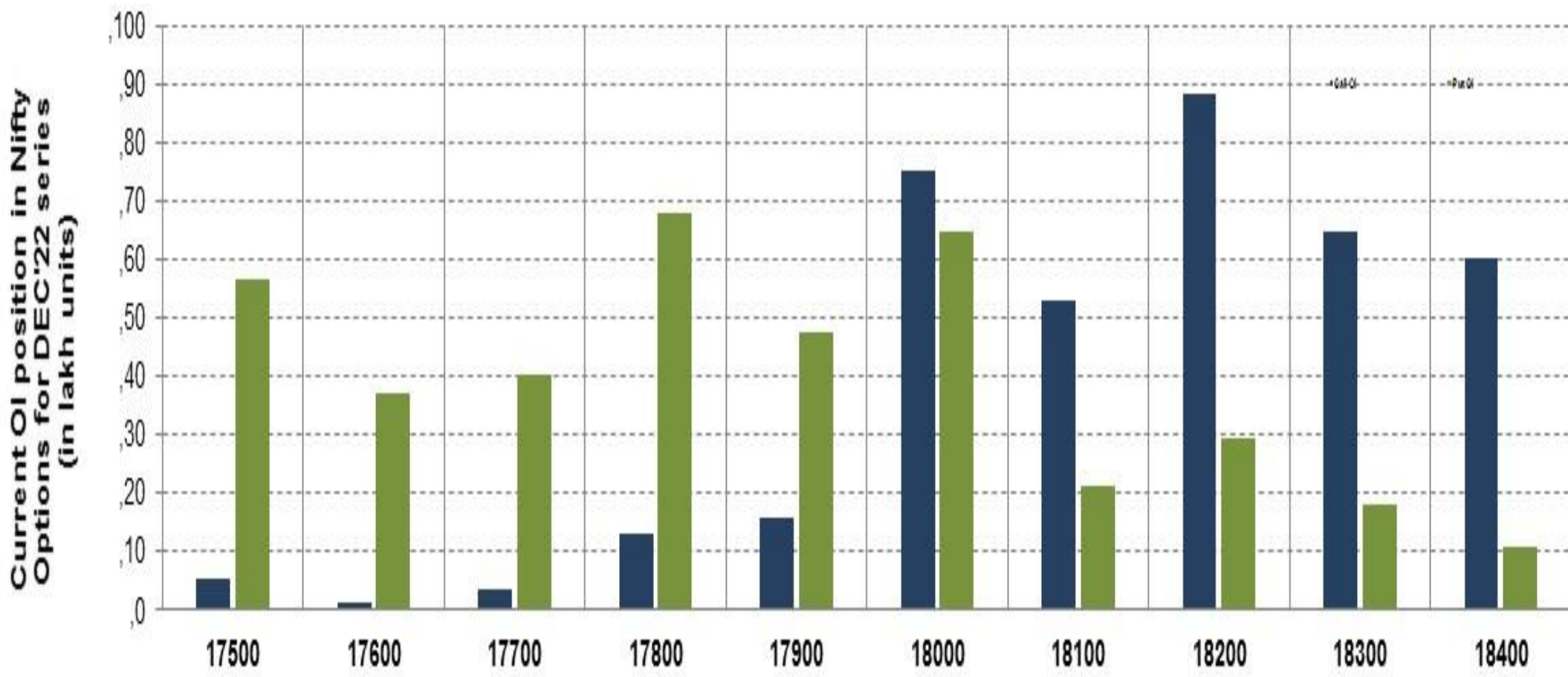
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



Change in Call OI (from prev day)

Change in Put OI (from prev day)

- **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**

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.