



# MORNING MANTRA



Daily Derivatives & Market Report

DEC 29, 2022



After spending most of the day in negative territory, key equity benchmarks finished second-last trading day of 2022 in positive territory helped by sustained buying in Bharti Airtel, SBI stocks. Mirroring weak global cues, Indian markets made gap-down opening, as traders were worried with surging infections in China could trigger fresh outbreaks elsewhere after Beijing dropped zero-COVID policy and reopened economy. Besides, some cautiousness also came in with RBI Monetary Policy Committee (MPC) Member Ashima Goyal's statement that the government should not go in for an 'aggressive fiscal consolidation' in the upcoming budget as global risks have not abated. Further, indices continued to reel under selling pressure, as sentiments remained downbeat with deteriorating health of the global economy and the possibility of higher interest rates leading to a recession.

Markets continued to trade with subdued mode in afternoon session with private report stating that after three consecutive years of infusing huge funds, foreign portfolio investors retreated from the Indian equity markets in a big way in 2022 with the highest-ever yearly net outflow of nearly Rs 1.21 lakh crore. Traders were taking note of a private report stating that small stocks of Dalal Street grappled with turbulent times in 2022 as high volatility and higher interest rate regime sapped investors' appetite for these scrips but the horizon ahead seems less cloudy for the New Year. However, in late afternoon session, markets wiped out all their losses and turned positive as investors went for beaten down but fundamentally strong stocks.

On the global front, European markets were trading mostly in green tracking gains in U.S. stock futures. Investors' sentiment remained fragile due to concerns over the Federal Reserve's continued policy tightening and worries about the impact of China's latest COVID wave on global supply chains and inflation. Asian markets ended mostly in red amid concerns about the rapid spread of COVID infections in China and fears about the potential for new variants to emerge. Back home, sector wise, aviation sector remained in limelight on report that with encouraging domestic passenger numbers, Union Minister Jyotiraditya Scindia has said the country's civil aviation sector is witnessing a very strong V-shaped recovery and the growth will continue in the coming years.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	61133.88	223.60	0.37
NIFTY	18191.00	68.50	0.38
MIDCAP	25220.62	-22.71	-0.09
SMLCAP	28707.42	61.93	0.22
BSEFMC	16170.29	-19.73	-0.12
AUTO	28975.54	64.80	0.22
POWER	4401.55	31.73	0.73
REALTY	3420.15	6.37	0.19
BSE IT	28719.60	94.91	0.33
BANKEX	49175.41	450.72	0.93
OIL GAS	20382.70	272.50	1.36
METAL	20777.56	234.32	1.14
INDIA VIX	14.81	-0.59	-3.83

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1340	965	68
BSE	1872	1607	149

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2736	2994	(9)
NSE CASH	49636	43370	14
NSE F&O	35672919	15917701	124

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.86	4.27	1.27
SENSEX	23.80	3.42	1.17

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	9634	9119	516
FII	4288	4861	(573)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	4749.51	4763.90	(14)
Index Options	2594051.16	2578226.99	15824
Stock Futures	23722.14	24233.19	(511)
Stock Options	5304.71	5214.37	90

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.15	1.14
BANK NIFTY	1.50	1.17

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	104.27	104.46	-0.18

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.311	7.314	-0.04
USA	3.869	3.886	-0.43

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1805.26	-0.47	-0.03
Silver	23.70	0.17	0.74
Crude-Oil	77.65	-1.31	-1.66
Brent-Crude	82.04	-1.22	-1.47

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JAN -23 USD-INR	82.95	-0.03	-0.03
27 JAN -23 EUR-INR	88.30	-0.08	-0.09
27 JAN -23 GBP-INR	99.75	-0.38	-0.38
27 JAN -23 JPY- INR	62.26	0.06	0.09

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18123	18017	18070	18121	18174	18226
SENSEX	60910	60538	60724	60900	61086	61261
NIFTY FUTURES	18114	18017	18066	18122	18170	18227
BANK NIFTY	42828	42512	42670	42853	43010	43193
CNX IT	28583	28179	28381	28548	28750	28917
CNX MIDCAP	31326	30957	31141	31274	31458	31591
CNX SMALLCAP	9639	9525	9582	9624	9681	9723
INDIA VIX	15.40	15.06	15.23	15.44	15.61	15.82

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 30-12-2022

NIL



# TECHNICAL VIEWS



## NIFTY

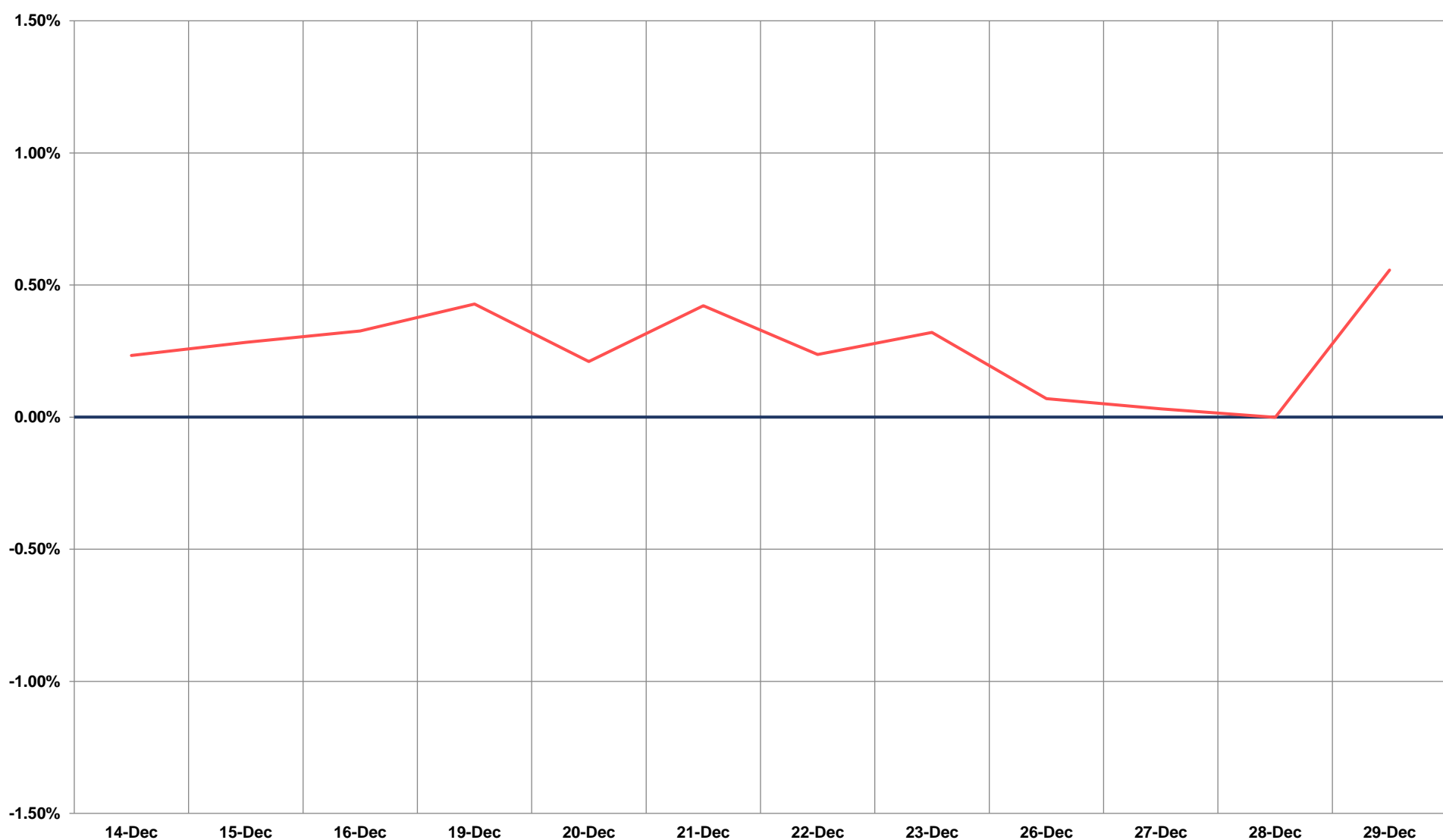
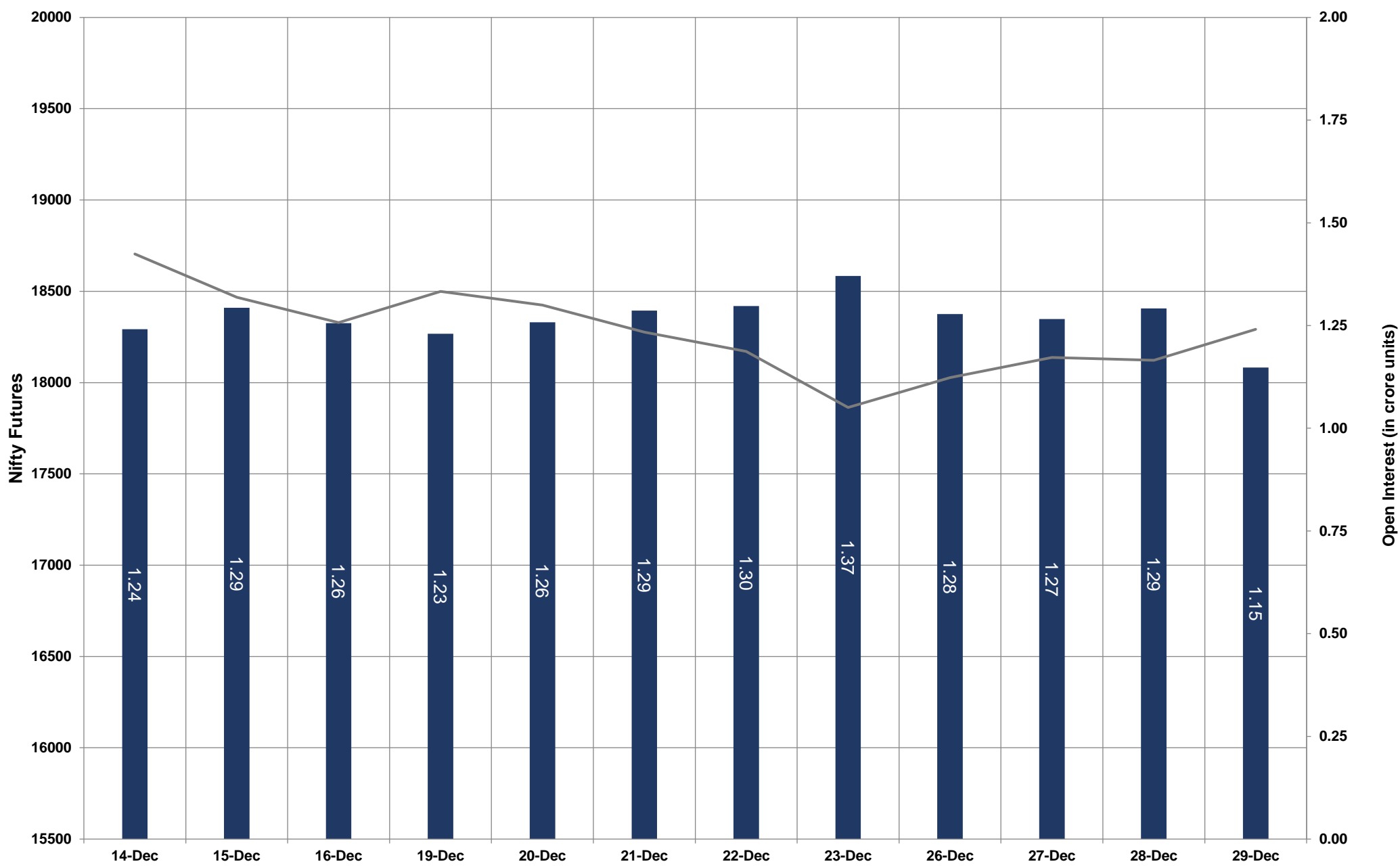


- Nifty Cash = **18191.00 (0.38%)**
- Resistance levels = **18300** and **18360**
- Support levels = **18020** and **17950**

# TECHNICAL VIEWS



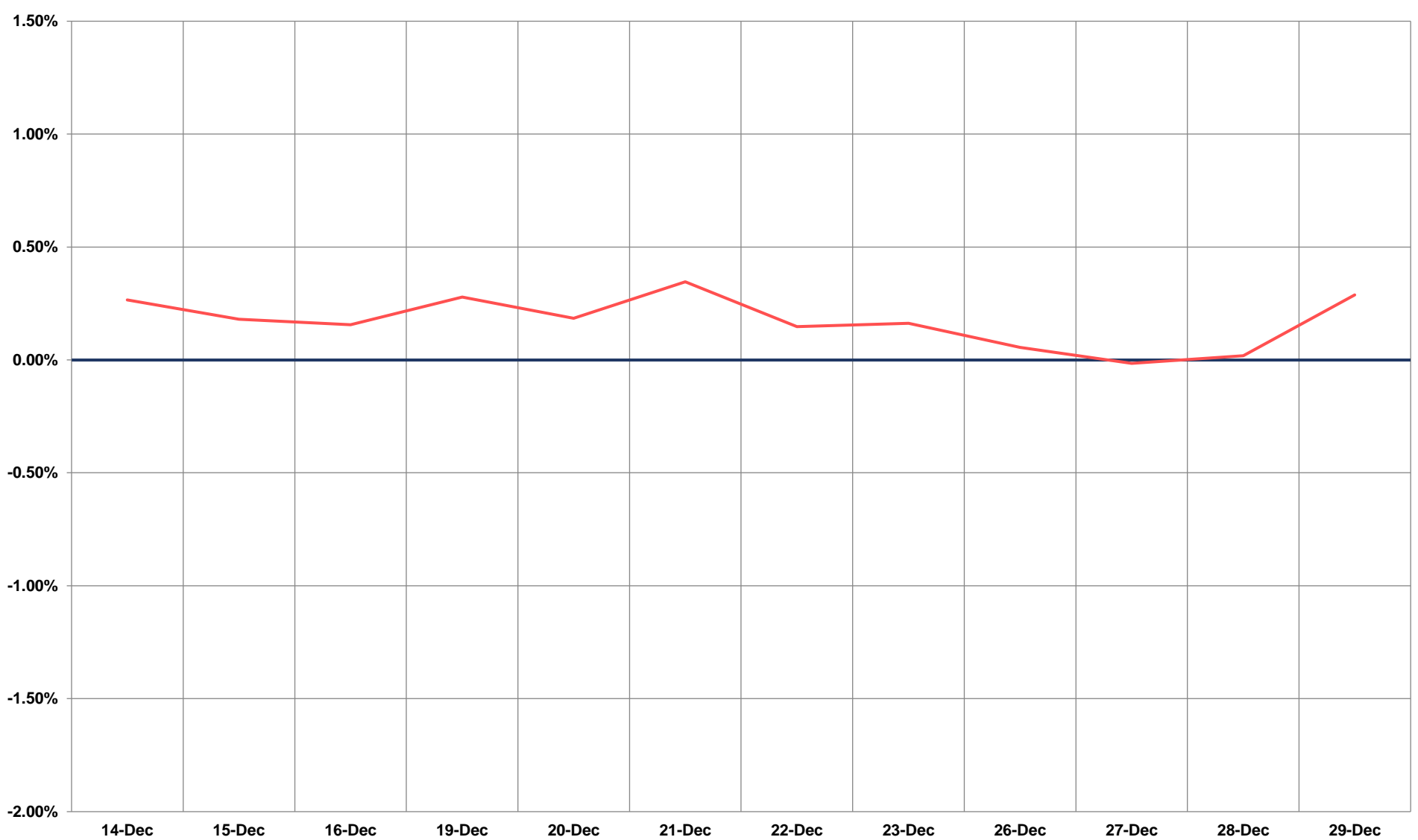
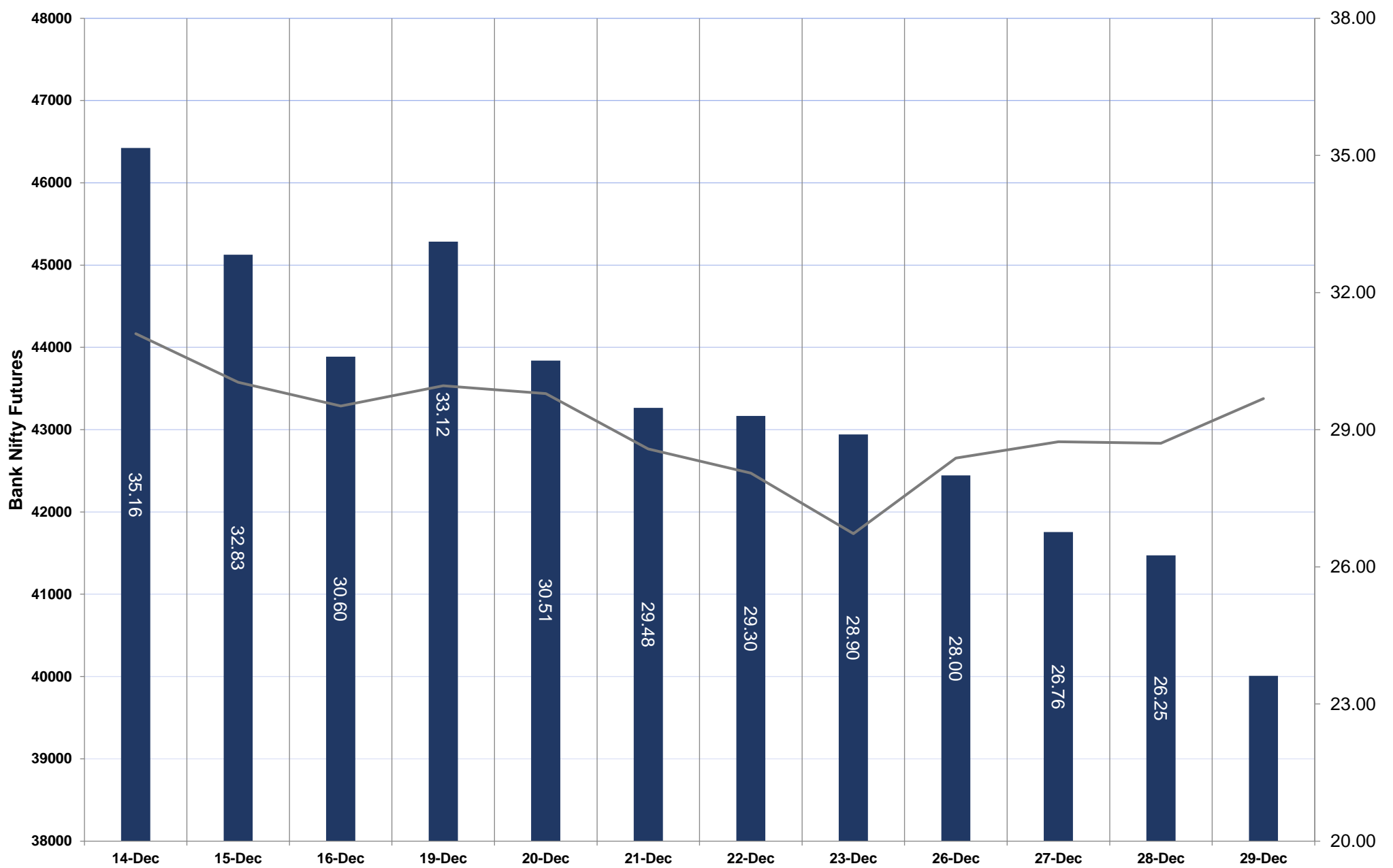
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

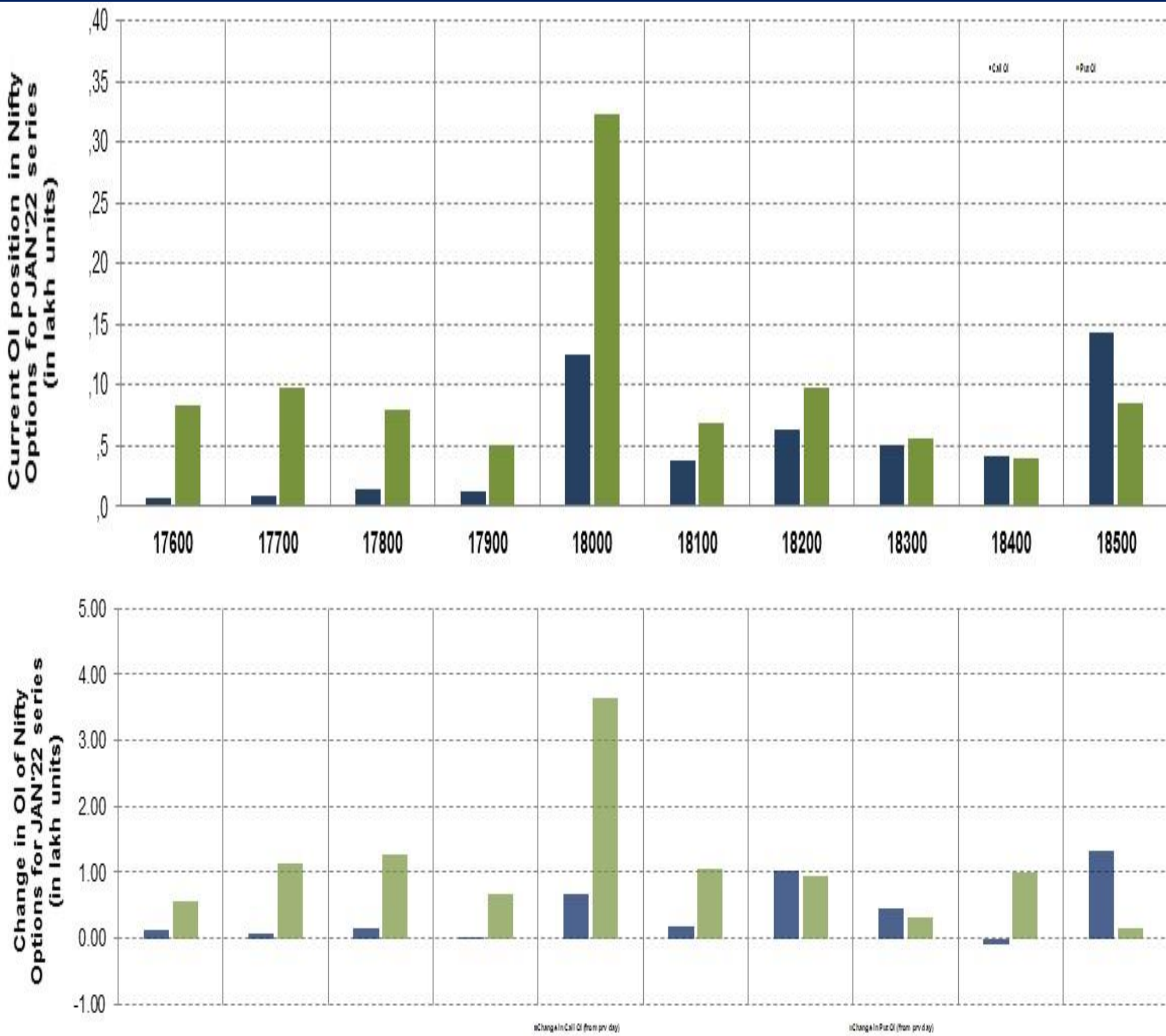




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.13 million in Open Interests is **Strike Price of 18500**
- **Most Active Nifty Put** with an addition of 0.36 millions in Open Interests is **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was 1.43 millions for Calls at **Strike Price of 18500**
- **Maximum Open Interest an outstanding** was 3.22 millions for puts at **Strike Price of 18000**

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