



MORNING MANTRA

WHAT'S RISING

BULLS

BEARS

WHAT'S FALLING

Daily Derivatives & Market Report

JAN 02, 2023



Bulls came back in action on first trading session of 2023 and ended day's trade above half a percent as investors braced for a myriad of worries for 2023 with economic growth. Tracking outshine metal stocks, key indices made slightly positive start. Some support also came with Finance Ministry's statement that gross GST revenue receipts in December 2022 totalled nearly Rs 1.5 lakh crore, up 15% year-on-year. It mentioned monthly GST revenues more than Rs 1.4 lakh crore for 10 straight months in a row. Soon, markets got traction to trade higher, as sentiments got boost after data showed that the output of eight core industries increased by 5.4 per cent in November 2022 as against a 3.2 per cent growth in the same month last year on a better show by coal, fertiliser, steel, cement and electricity segments.

Indices continued to trade with stability in afternoon session as market participants got some encouragement with report that Labour Bureau statement has said that retail inflation for industrial workers eased to 5.41 per cent in November 2022 as compared to 6.08 per cent in October 2022 and 4.84 per cent in November 2021 mainly due lower prices of certain food items. Food inflation stood at 4.30 per cent in November 2022 against 6.52 per cent of the previous month and 3.40 per cent during the corresponding month a year ago. However, in late afternoon session, markets pared some of their gains for little time on accounts of some selling in blue-chip companies. But during last hour of trade, indices spiked up to touch day's high points, as traders went for value buying.

On the global front, European markets were trading in green, underlying sentiment was boosted after a survey showed the intensity of the eurozone manufacturing sector downturn eased in the final month of 2022. Asian markets ended mixed on Monday, with most markets closed for New Year holidays. Back home, India's petrol and diesel demand soared in December as increased consumption in agriculture sector helped build on the momentum generated by the festive season. Petrol sales soared 8.6 per cent to 2.76 million tonnes in December, as compared to 2.54 million tonnes of consumption in the same month last year.

MARKET SELFIE



MARKET SUMMARY

| Domestic Indices | Close | Points | % Change |
|------------------|----------|--------|----------|
| SENSEX | 61167.79 | 327.05 | 0.54 |
| NIFTY | 18197.45 | 92.15 | 0.51 |
| MIDCAP | 25458.77 | 144.27 | 0.57 |
| SMLCAP | 29169.29 | 242.50 | 0.84 |
| BSEFMC | 16085.60 | 10.30 | 0.06 |
| AUTO | 29046.38 | 123.24 | 0.43 |
| POWER | 4376.05 | -5.24 | -0.12 |
| REALTY | 3480.86 | 34.01 | 0.99 |
| BSE IT | 28794.04 | 122.18 | 0.43 |
| BANKEX | 49132.64 | 226.36 | 0.46 |
| OIL GAS | 20470.29 | 61.18 | 0.30 |
| METAL | 21445.59 | 590.00 | 2.83 |
| INDIA VIX | 14.69 | -0.18 | -1.21 |

ADVANCE - DECLINE

| Index | Advance | Decline | Unchanged |
|-------|---------|---------|-----------|
| NSE | 1689 | 690 | 63 |
| BSE | 2306 | 1304 | 178 |

MARKET TURNOVER (₹ in Crs)

| Segment | Current | Previous | Net % |
|----------|----------|----------|-------|
| BSE CASH | 3395 | 2963 | 15 |
| NSE CASH | 40093 | 44107 | (9) |
| NSE F&O | 11606917 | 10381356 | 12 |

KEY INDICES RATIOS

| INDEX | P/E | P/B | Dividend Yield |
|--------|-------|------|----------------|
| NIFTY | 21.90 | 4.27 | 1.26 |
| SENSEX | 23.78 | 3.42 | 1.17 |

KEY NUMBERS TRACKER



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

| FII-DII* | Buy | Sell | Net |
|----------|------|------|-------|
| DII | 4661 | 3917 | 743 |
| FII | 1381 | 1594 | (213) |

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

| FII | Buy | Sell | Net |
|---------------|-----------|-----------|--------|
| Index Futures | 2815.89 | 3532.77 | (717) |
| Index Options | 790331.23 | 791711.20 | (1380) |
| Stock Futures | 7858.00 | 7338.05 | 520 |
| Stock Options | 7077.56 | 7096.64 | (19) |

PUT-CALL RATIO

| Index | Current | Previous |
|------------|---------|----------|
| NIFTY | 1.02 | 0.88 |
| BANK NIFTY | 0.93 | 0.81 |

DOLLAR INDEX

| Dollar Index | Current | Previous | % Change |
|--------------|---------|----------|----------|
| DXY | 103.49 | 103.83 | -0.33 |

10-YEARS G-SEC YIELD

| Country | Current | Previous | % Change |
|---------|---------|----------|----------|
| INDIA | 7.340 | 7.327 | 0.18 |
| USA | 3.879 | 3.831 | 1.24 |

KEY COMMODITIES TRACKER (in \$)

| Commodity | Current | Change Points | % Change |
|-------------|---------|---------------|----------|
| Gold | 1825.70 | 4.05 | 0.22 |
| Silver | 23.85 | -0.01 | -0.06 |
| Crude-Oil | 80.44 | 2.04 | 2.60 |
| Brent-Crude | 85.99 | 2.53 | 3.03 |

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

| Expiry | Close | Change Points | % Change |
|---------------------|-------|---------------|----------|
| 27 JAN -23 USD-INR | 82.94 | 0.10 | 0.12 |
| 27 JAN -23 EUR-INR | 88.66 | 0.08 | 0.09 |
| 27 JAN -23 GBP-INR | 99.89 | 0.10 | 0.10 |
| 27 JAN -23 JPY- INR | 63.54 | 0.46 | 0.72 |

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

| Index | Close | S2 | S1 | Pivot | R1 | R2 |
|---------------|-------|-------|-------|-------|-------|-------|
| NIFTY | 18197 | 18038 | 18118 | 18166 | 18246 | 18295 |
| SENSEX | 61168 | 60594 | 60881 | 61052 | 61339 | 61510 |
| NIFTY FUTURES | 18279 | 18116 | 18197 | 18246 | 18327 | 18376 |
| BANK NIFTY | 43203 | 42762 | 42982 | 43183 | 43403 | 43604 |
| CNX IT | 28737 | 28360 | 28549 | 28663 | 28852 | 28966 |
| CNX MIDCAP | 31786 | 31385 | 31586 | 31699 | 31899 | 32012 |
| CNX SMALLCAP | 9799 | 9667 | 9733 | 9770 | 9836 | 9873 |
| INDIA VIX | 14.68 | 14.02 | 14.35 | 14.90 | 15.23 | 15.78 |

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 03-01-2022

| | |
|--|-----|
| | NIL |
|--|-----|

TECHNICAL VIEWS



NIFTY

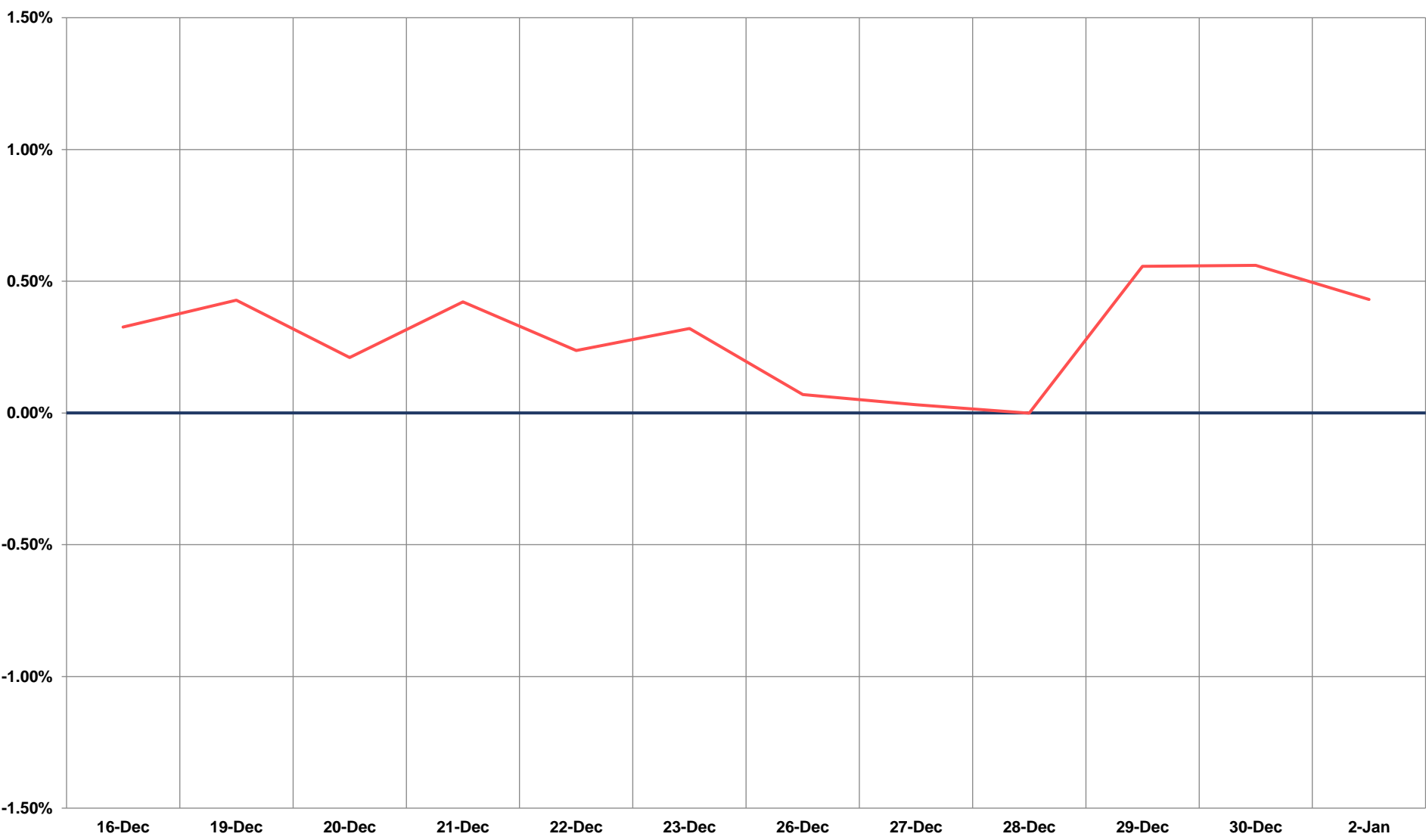
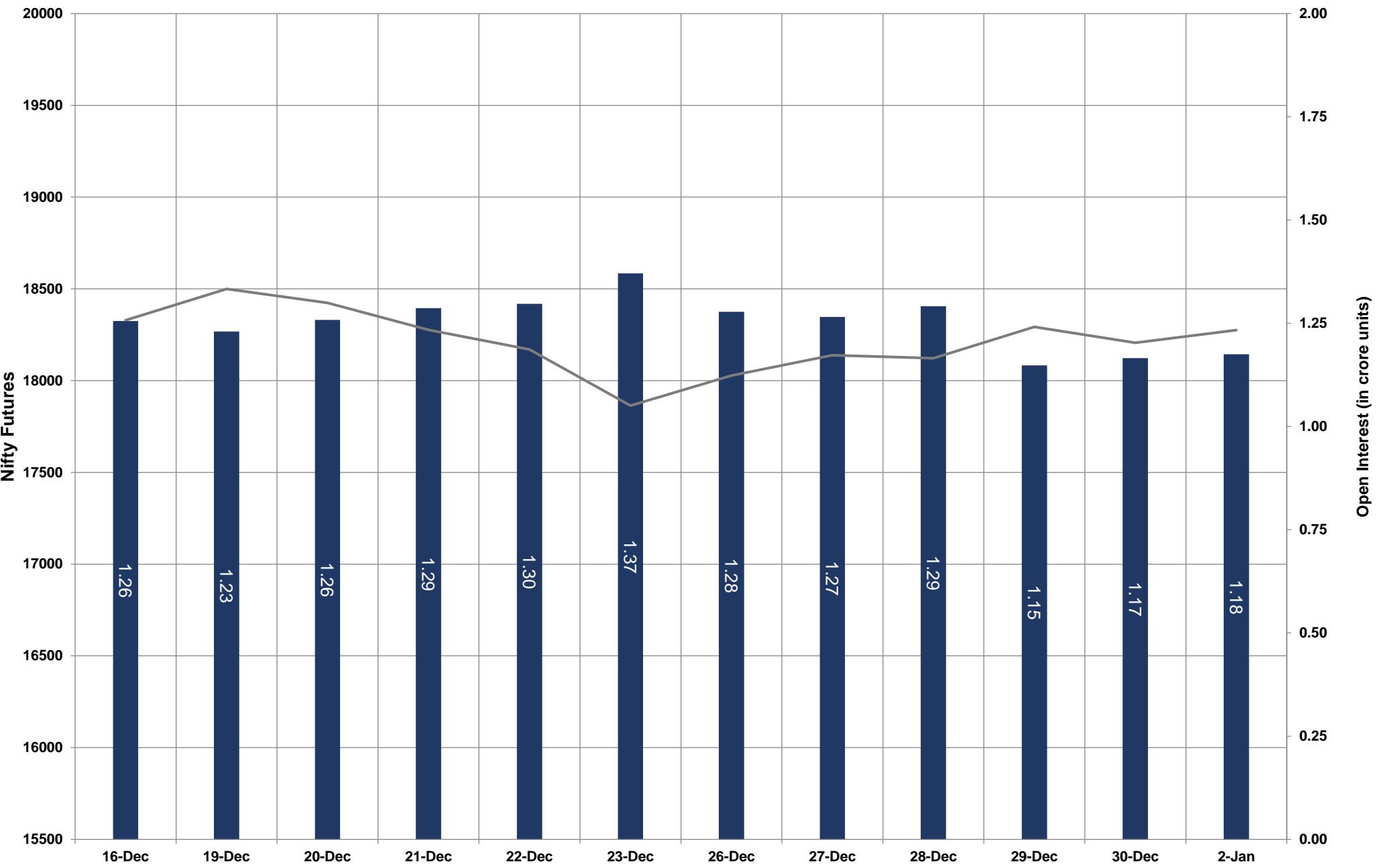


- Nifty Cash = **18197.45 (0.51%)**
- Resistance levels = **18300** and **18360**
- Support levels = **18020** and **17950**

TECHNICAL VIEWS



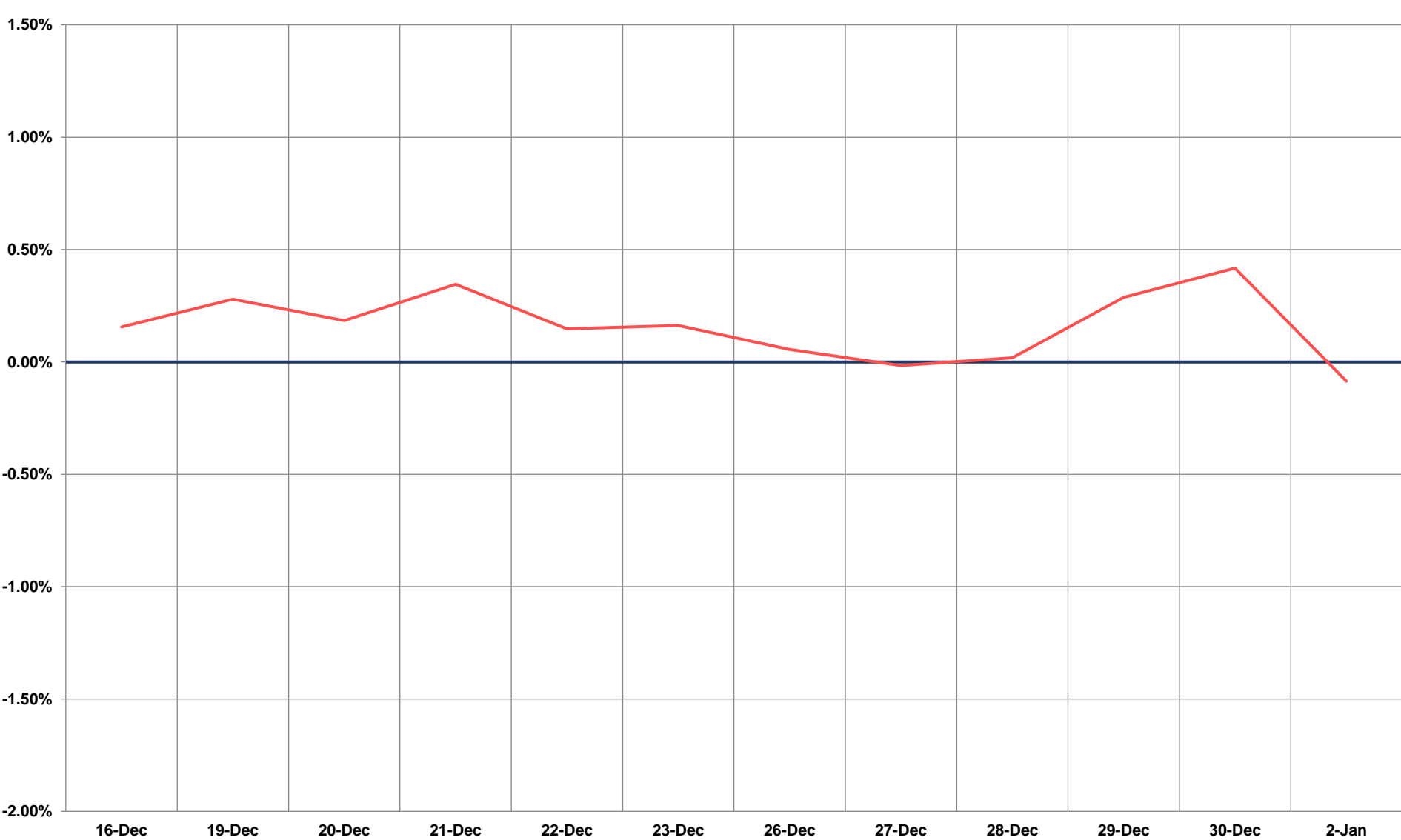
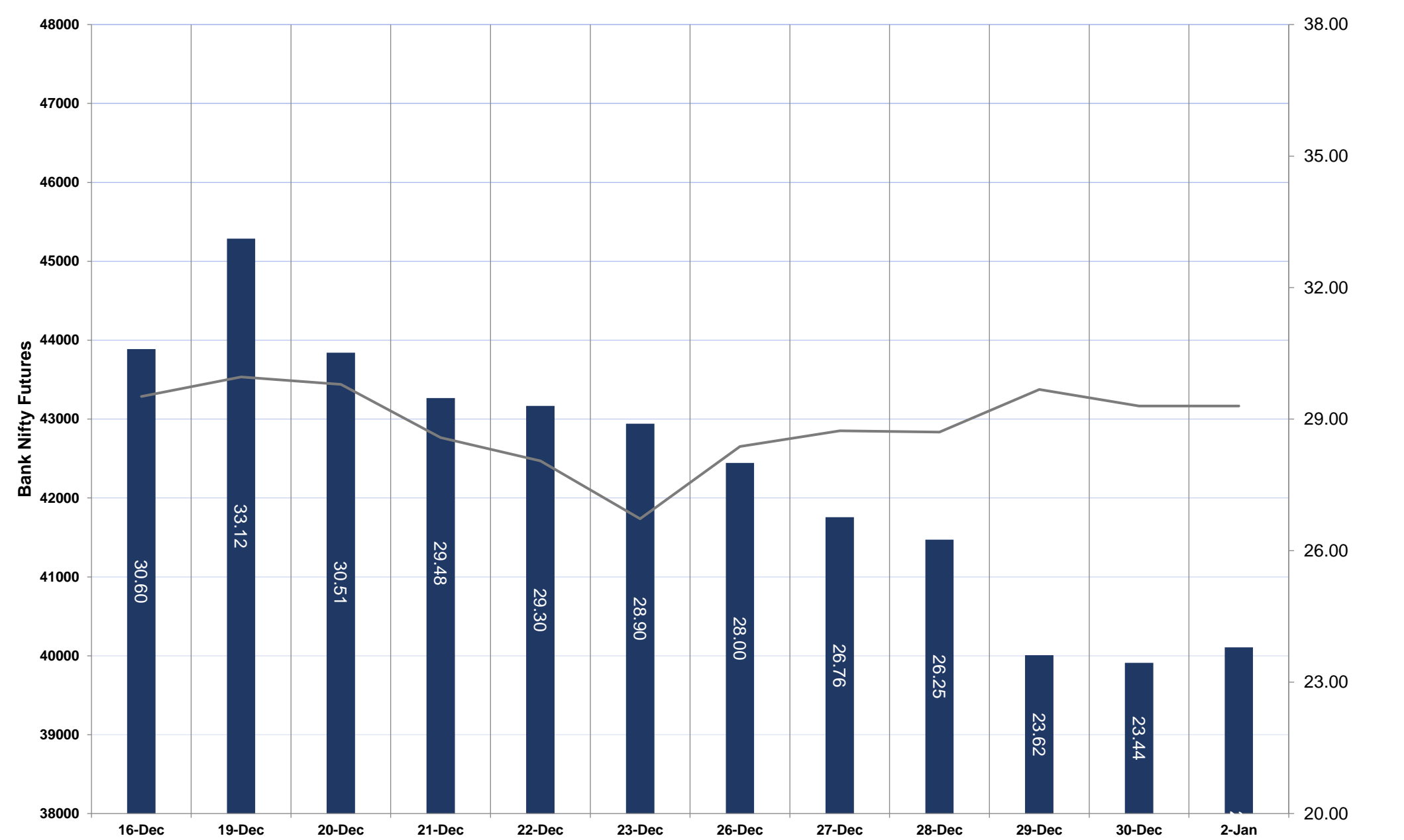
NIFTY FUTURES



TECHNICAL VIEWS



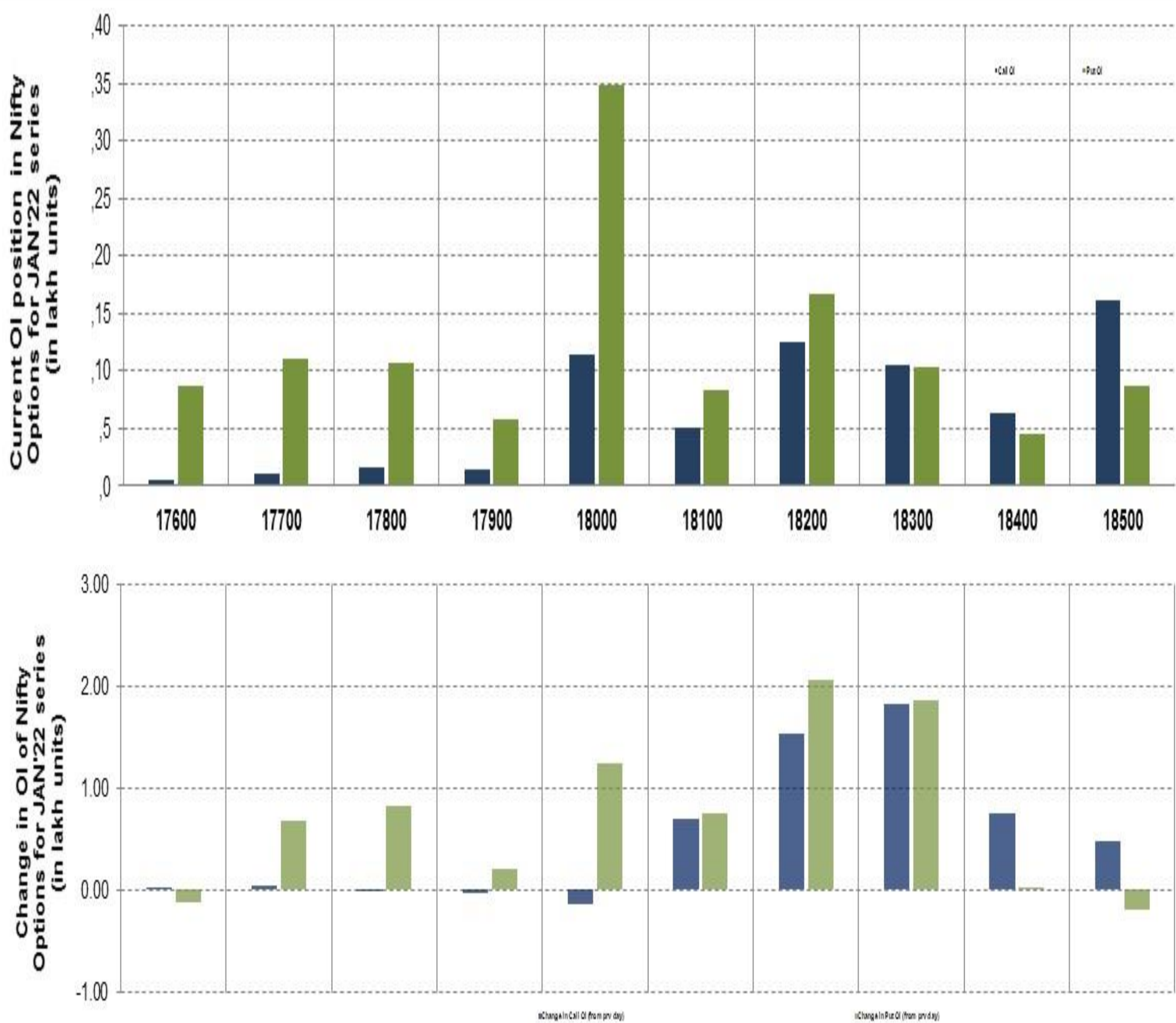
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.18 million in Open Interests is **Strike Price of 18300**
- **Most Active Nifty Put** with an addition of 0.20 millions in Open Interests is **Strike Price of 18200**
- **Maximum Open Interest an outstanding** was 1.61 millions for Calls at **Strike Price of 18500**
- **Maximum Open Interest an outstanding** was 3.47 millions for puts at **Strike Price of 18000**

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