



MORNING MANTRA



Daily Derivatives & Market Report

JAN 10, 2023



The domestic bourses reversed yesterday's gains on Tuesday, as investors booked profits ahead of key inflation data. The trade at Dalal Street got dented by stocks belonging to the IT Sector after lower-than-expected profit from Tata Consultancy Services (TCS), the country's largest IT services company. Investors now turned their attention towards Infosys and HCL Tech's earnings which will be released later this week. The broader markets, the BSE Mid cap index and Small cap index too settled in the negative terrain. Tracking US markets, benchmark indices started on a negative note and further widened their losses, as traders were cautious ahead to US Federal Reserve Chair Jerome Powell's speech later in the day. Domestic markets participants ignored a private report stating that India's retail inflation is likely to remain steady in December, staying within the Reserve Bank of India's comfort zone for a second month as a moderation in food price rises was partly offset by elevated core inflation. It said retail inflation is likely remained steady at 5.9% in December.

Selling pressure in stocks belonging from financials also pressurized sentiments at D-street. Markets have lost some more ground in afternoon session, as sentiments also got hit after two Federal Reserve officials said the fed funds rate will need to surpass 5 percent in order to get inflation under control. Markets sagged under pressure till end, as traders were worried with repeated rate hikes by the Fed and other central banks to cool inflation that is at multi-decade highs might tip the world into recession.

On the global front, European markets were trading lower as caution returned to global sentiment ahead of U.S. Federal Reserve Chairman Jerome Powell's speech later in the day, after hawkish comments from two Fed officials on Monday. Asian markets ended mixed as investors weighed hawkish comments from Federal Reserve officials and looked toward the release of US inflation data due on Thursday for clarity on the trajectory for interest rates. Back home, aviation industry stocks remained in watch as the International Air Transport Association (IATA) said Asia-Pacific airlines saw their air cargo volumes decrease by 18.6 per cent in November 2022, compared to the same month in 2021. As per the IATA, this was the worst performance of all regions and a decline in performance compared to October (minus 14.7 per cent).

MARKET SELFIE



MARKET SUMMARY

| Domestic Indices | Close | Points | % Change |
|------------------|----------|---------|----------|
| SENSEX | 60115.48 | -631.83 | -1.04 |
| NIFTY | 17914.15 | -187.05 | -1.03 |
| MIDCAP | 25275.53 | -125.68 | -0.49 |
| SMLCAP | 28794.89 | -133.17 | -0.46 |
| BSEFMC | 16203.20 | -67.48 | -0.41 |
| AUTO | 29384.86 | 37.82 | 0.13 |
| POWER | 4386.58 | -3.69 | -0.08 |
| REALTY | 3394.39 | -23.39 | -0.68 |
| BSE IT | 28512.69 | -210.61 | -0.73 |
| BANKEX | 47927.30 | -636.29 | -1.31 |
| OIL GAS | 20764.69 | 24.76 | 0.12 |
| METAL | 21121.14 | 139.34 | 0.66 |
| INDIA VIX | 15.51 | 0.86 | 5.87 |

ADVANCE - DECLINE

| Index | Advance | Decline | Unchanged |
|-------|---------|---------|-----------|
| NSE | 951 | 1404 | 59 |
| BSE | 1422 | 2099 | 133 |

MARKET TURNOVER (₹ in Crs)

| Segment | Current | Previous | Net % |
|----------|----------|----------|-------|
| BSE CASH | 2620 | 2949 | (11) |
| NSE CASH | 44348 | 44759 | (1) |
| NSE F&O | 22642833 | 14974837 | 51 |

KEY INDICES RATIOS

| INDEX | P/E | P/B | Dividend Yield |
|--------|-------|------|----------------|
| NIFTY | 21.56 | 4.20 | 1.28 |
| SENSEX | 23.51 | 3.38 | 1.18 |

KEY NUMBERS TRACKER



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

| FII-DII* | Buy | Sell | Net |
|----------|------|------|--------|
| DII | 6558 | 4752 | 1807 |
| FII | 6287 | 8397 | (2109) |

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

| FII | Buy | Sell | Net |
|---------------|------------|------------|--------|
| Index Futures | 2942.00 | 5395.96 | (2454) |
| Index Options | 1477287.83 | 1473782.95 | 3505 |
| Stock Futures | 10649.36 | 11497.04 | (848) |
| Stock Options | 12593.99 | 12632.40 | (38) |

PUT-CALL RATIO

| Index | Current | Previous |
|------------|---------|----------|
| NIFTY | 0.71 | 0.98 |
| BANK NIFTY | 0.57 | 0.75 |

DOLLAR INDEX

| Dollar Index | Current | Previous | % Change |
|--------------|---------|----------|----------|
| DXY | 103.20 | 103.00 | 0.20 |

10-YEARS G-SEC YIELD

| Country | Current | Previous | % Change |
|---------|---------|----------|----------|
| INDIA | 7.314 | 7.342 | -0.38 |
| USA | 3.547 | 3.517 | 0.84 |

KEY COMMODITIES TRACKER (in \$)

| Commodity | Current | Change Points | % Change |
|-------------|---------|---------------|----------|
| Gold | 1874.57 | 4.18 | 0.22 |
| Silver | 23.56 | -0.08 | -0.34 |
| Crude-Oil | 75.21 | 0.58 | 0.78 |
| Brent-Crude | 80.05 | 0.40 | 0.50 |

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

| Expiry | Close | Change Points | % Change |
|---------------------|-------|---------------|----------|
| 27 JAN -23 USD-INR | 81.83 | -0.61 | -0.74 |
| 27 JAN -23 EUR-INR | 87.95 | -0.18 | -0.20 |
| 27 JAN -23 GBP-INR | 99.56 | -0.47 | -0.47 |
| 27 JAN -23 JPY- INR | 62.17 | -0.26 | -0.42 |

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

| Index | Close | S2 | S1 | Pivot | R1 | R2 |
|---------------|-------|-------|-------|-------|-------|-------|
| NIFTY | 17914 | 17694 | 17804 | 17966 | 18076 | 18238 |
| SENSEX | 60115 | 59417 | 59766 | 60288 | 60637 | 61159 |
| NIFTY FUTURES | 17988 | 17778 | 17883 | 18031 | 18136 | 18283 |
| BANK NIFTY | 42015 | 41336 | 41676 | 42175 | 42514 | 43013 |
| CNX IT | 28503 | 28050 | 28277 | 28469 | 28695 | 28888 |
| CNX MIDCAP | 31559 | 31184 | 31372 | 31571 | 31759 | 31959 |
| CNX SMALLCAP | 9652 | 9557 | 9605 | 9669 | 9717 | 9782 |
| INDIA VIX | 15.51 | 13.96 | 14.73 | 15.34 | 16.11 | 16.72 |

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 11-01-2022

IBULHSGFIN, GNFC

TECHNICAL VIEWS



NIFTY

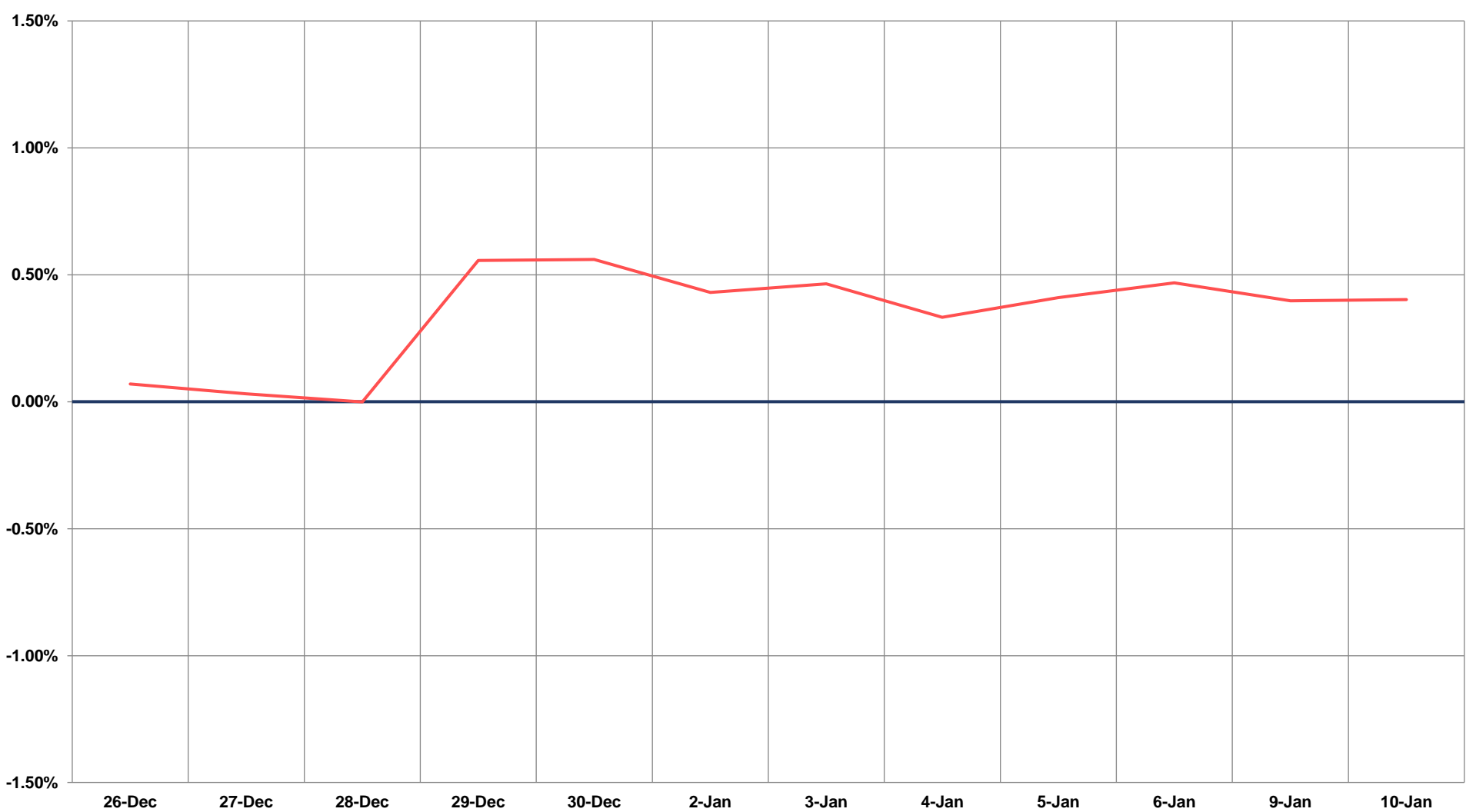
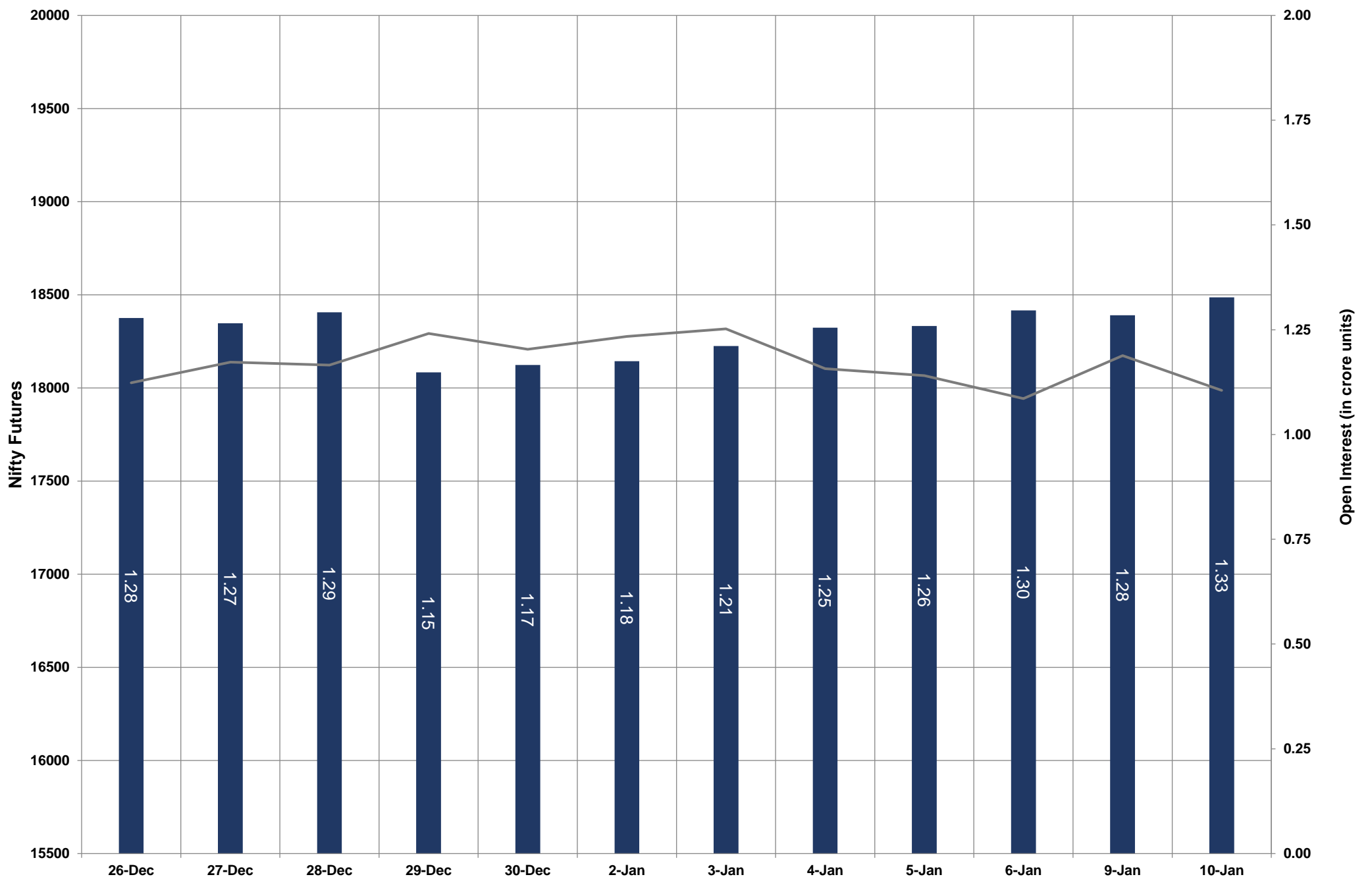


- Nifty Cash = 17914.15 (-1.03%)
- Resistance levels = 18080 and 18150
- Support levels = 17820 and 17750

TECHNICAL VIEWS



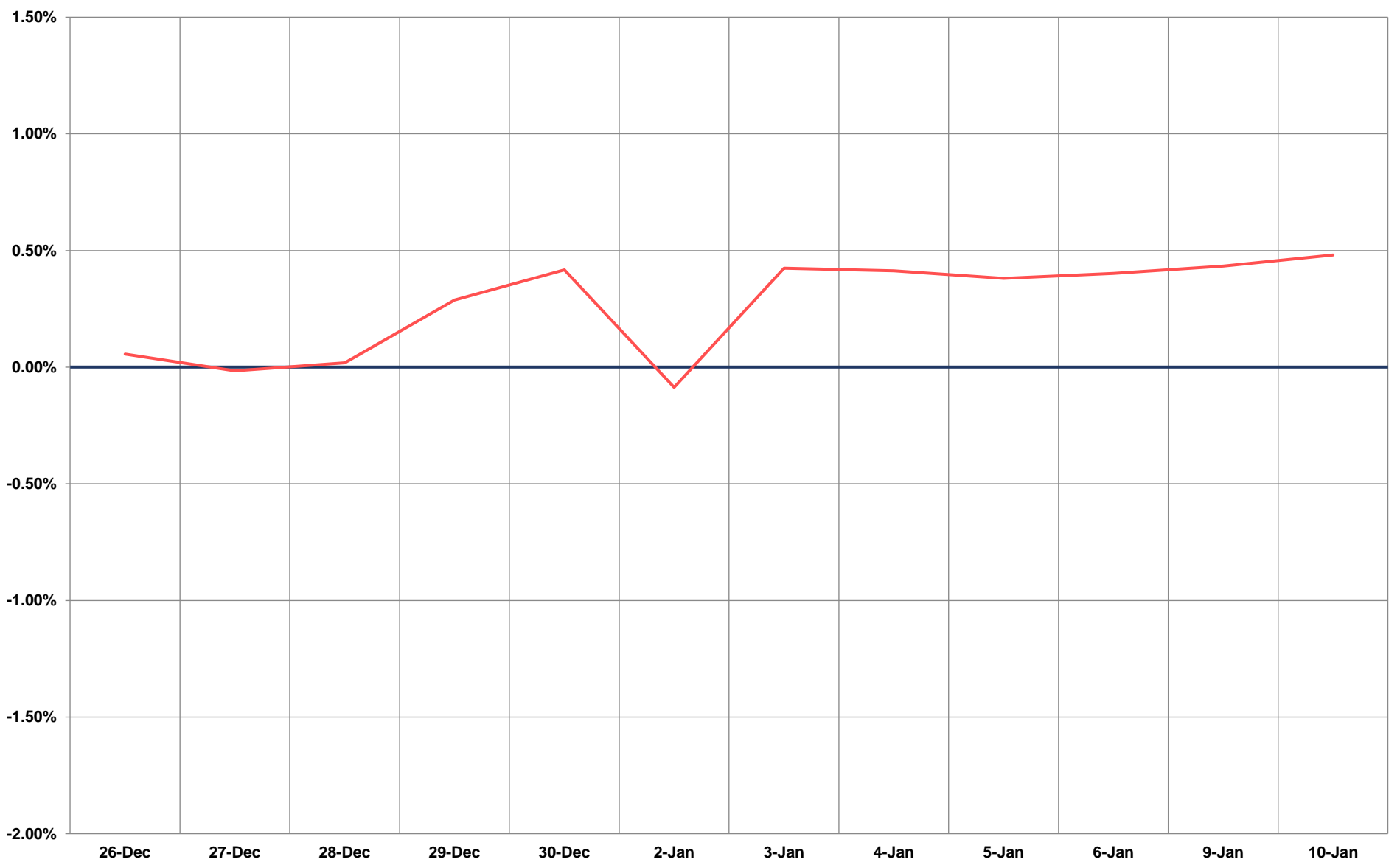
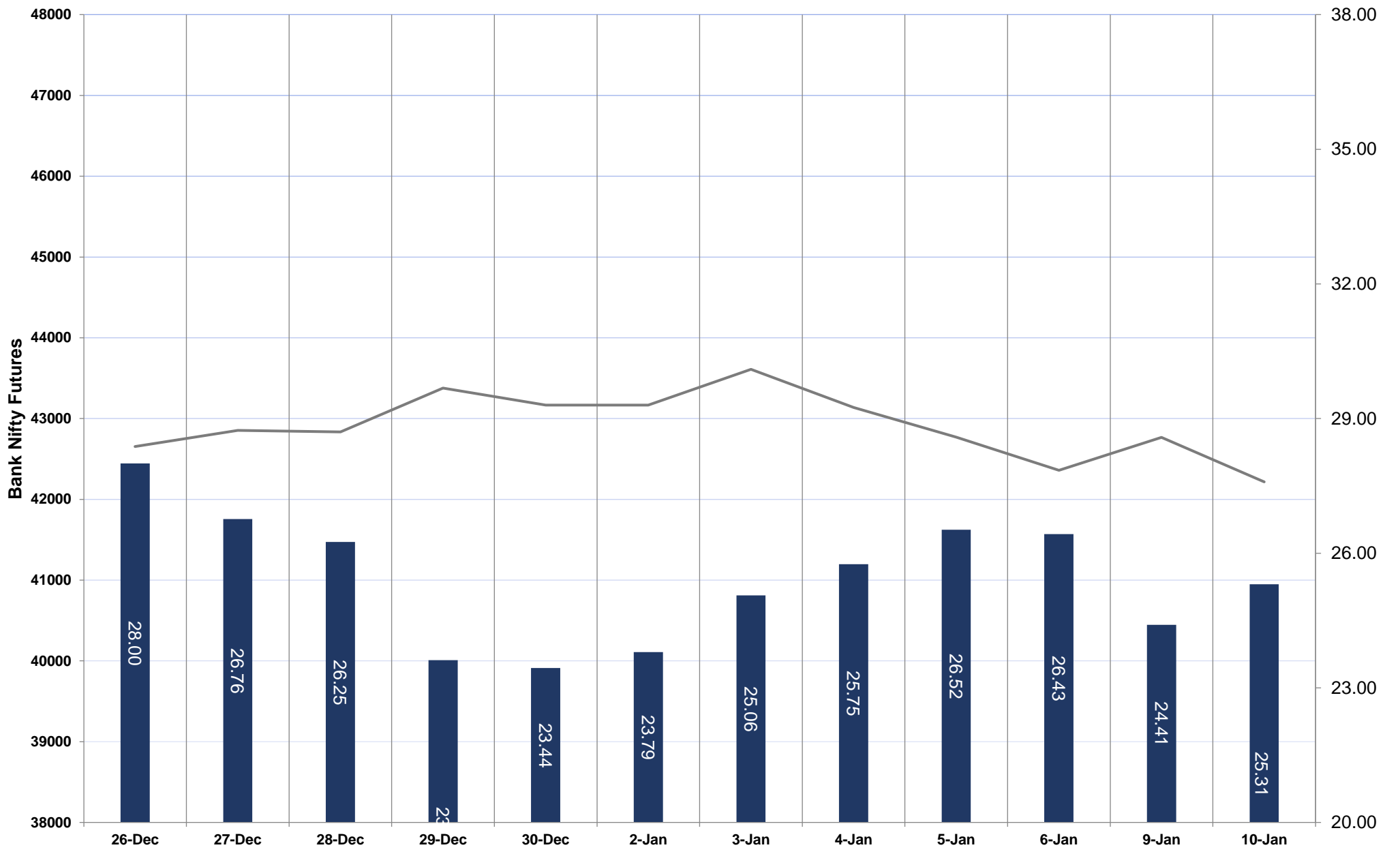
NIFTY FUTURES



TECHNICAL VIEWS



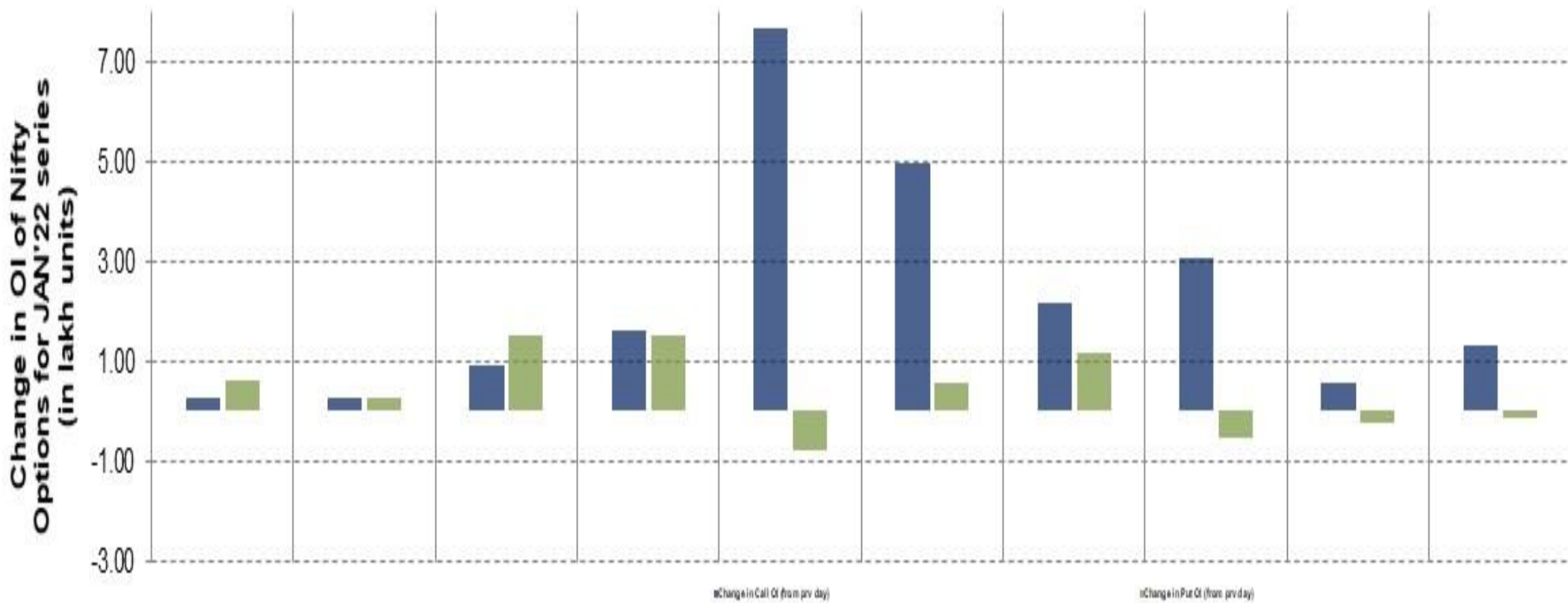
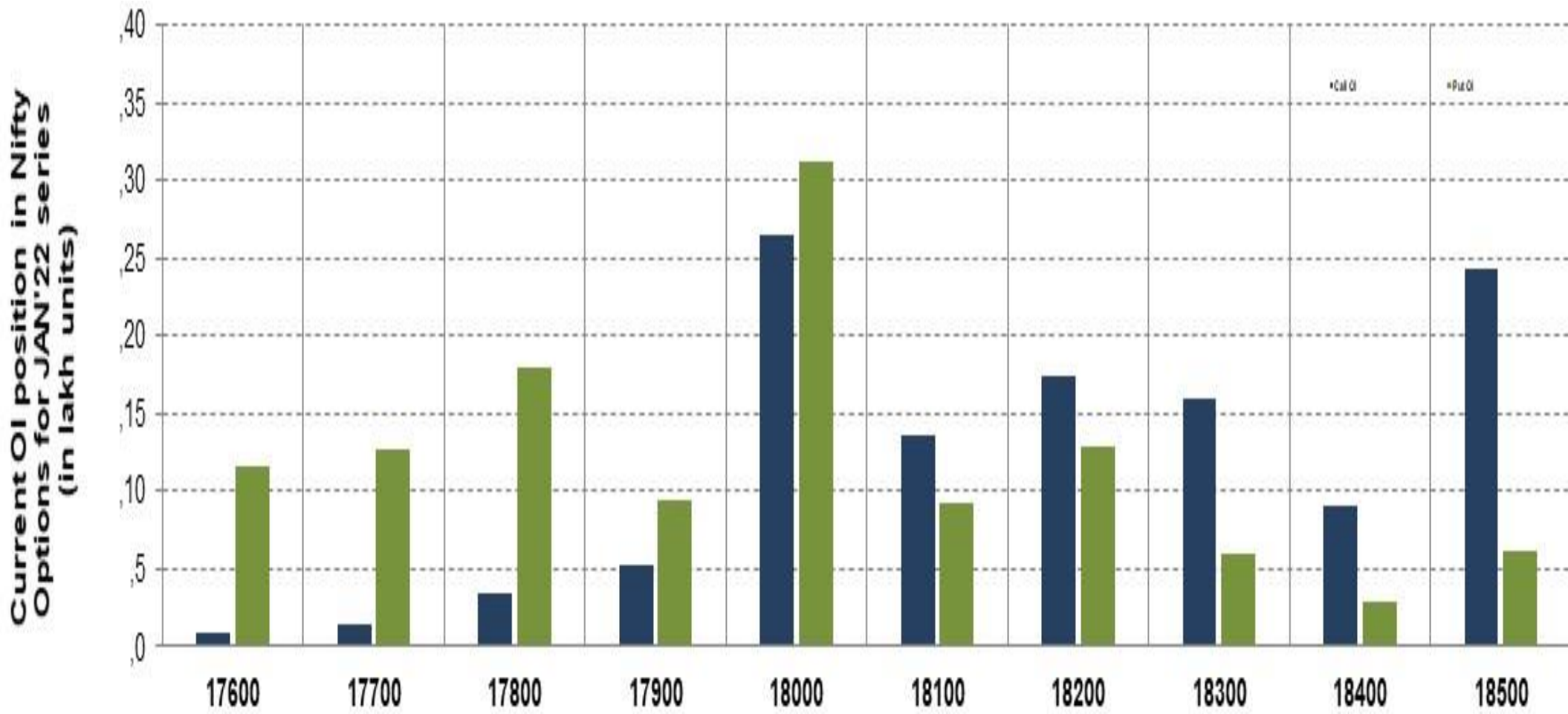
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



Change in Call OI (from prev day)

Change in Put OI (from prev day)

- **Most Active Nifty Call** with a reduction of 0.76 million in Open Interests is **Strike Price of 18000**
- **Most Active Nifty Put** with an addition of 0.15 millions in Open Interests is **Strike Price of 17800**
- **Maximum Open Interest an outstanding** was **2.65 millions** for Calls at **Strike Price of 18500**
- **Maximum Open Interest an outstanding** was **3.12 millions** for puts at **Strike Price of 18000**

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