



MORNING MANTRA



Daily Derivatives & Market Report

JAN 12, 2023



The trade throughout day was dull and markets ended with minor losses, as traders were cautious ahead of the Index of Industrial Production (IIP) and Consumer Price Index (CPI) data to release later in the day. Rising oil prices have been a cause of concern for the market participants. Investors also turned their attention towards Infosys and HCL Technologies' December quarter earnings which will be scheduled to release later in day. The domestic markets failed to take any strength from positive cues from Asian peers. The U.S. inflation report for December due later in the day is expected to show further softening in prices from the previous month. Domestic markets failed to take support from Wall Street indexes and started day on negative note. Traders paid no heed towards government data showing that the country's gross direct tax collection rose 24.58 per cent to Rs 14.71 lakh crore till January 10 this fiscal, buoyed by an upsurge in personal income tax mop-up.

Further, markets lost some more ground and maintained weakness till end of the session with ignoring comments from Boston Federal Reserve bank leader Susan Collins that she was leaning towards a 25-basis point hike. However, in last leg of trade, indices pared some of their losses but unable to wipe out all losses as weekly F&O expiry too added fuel to the fire.

On the global front, European markets were trading higher with investors focusing on more corporate earnings from the retail sector ahead of the release of key U.S. consumer price data. Asian markets ended mostly in green, as investors were buoyed by China's reopening and optimistic towards U.S. inflation data. Back home, Calling upon investors from across the world to become partners in the progress and growth of Madhya Pradesh (MP), Union Minister for Commerce and Industry, Consumer Affairs, Food and Public Distribution and Textiles, Piyush Goyal has said that Prime Minister Modi always focused on encouraging the development and economic growth in states thereby providing huge opportunities to the people in the remotest parts of India.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59958.03	-147.47	-0.25
NIFTY	17858.20	-37.50	-0.21
MIDCAP	25147.20	-60.18	-0.24
SMLCAP	28795.33	-5.18	-0.02
BSEFMC	15982.78	-62.10	-0.39
AUTO	29288.42	37.30	0.13
POWER	4383.34	15.04	0.34
REALTY	3394.16	4.36	0.13
BSE IT	28709.27	110.77	0.39
BANKEX	47898.05	-254.95	-0.53
OIL GAS	20509.60	-209.83	-1.01
METAL	21247.33	-42.98	-0.20
INDIA VIX	15.28	-0.16	-1.03

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1101	1230	77
BSE	1612	1888	152

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2650	2948	(10)
NSE CASH	45067	44566	1
NSE F&O	39401050	20296193	94

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.47	4.19	1.29
SENSEX	23.35	3.42	1.17

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6087.85	3960.20	2127.65
FII	8707.37	10370.00	(1662.63)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3453.02	4008.80	(556)
Index Options	2854575.06	2842686.46	11889
Stock Futures	8404.34	9820.30	(1416)
Stock Options	10538.11	10612.72	(75)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.77	0.76
BANK NIFTY	0.74	0.81

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	102.72	103.19	-0.46

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.286	7.293	-0.07
USA	3.530	3.556	-0.74

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1889.02	12.08	0.64
Silver	23.70	0.27	1.17
Crude-Oil	78.34	0.93	1.20
Brent-Crude	83.88	1.14	1.38

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JAN -23 USD-INR	81.63	-0.08	-0.09
27 JAN -23 EUR-INR	87.96	0.07	0.08
27 JAN -23 GBP-INR	99.37	0.25	0.25
27 JAN -23 JPY- INR	62.48	0.64	1.03

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17858	17671	17765	17855	17949	18039
SENSEX	59958	59302	59630	59960	60288	60618
NIFTY FUTURES	17919	17720	17819	17920	18019	18119
BANK NIFTY	42082	41456	41769	42056	42370	42657
CNX IT	28720	28364	28542	28687	28865	29011
CNX MIDCAP	31360	31058	31209	31388	31539	31718
CNX SMALLCAP	9648	9542	9595	9650	9702	9757
INDIA VIX	15.28	13.63	14.45	15.25	16.07	16.87

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	Neutral	Sell	Neutral
CNX MIDCAP	Sell	Neutral	Buy
CNX SMALLCAP	Sell	Neutral	Buy
INDIA VIX	Buy	Neutral	Sell

SECURITIES BAN IN F&O TRADES FOR 13-01-2022

GNFC, IBULHSGFIN

TECHNICAL VIEWS



NIFTY

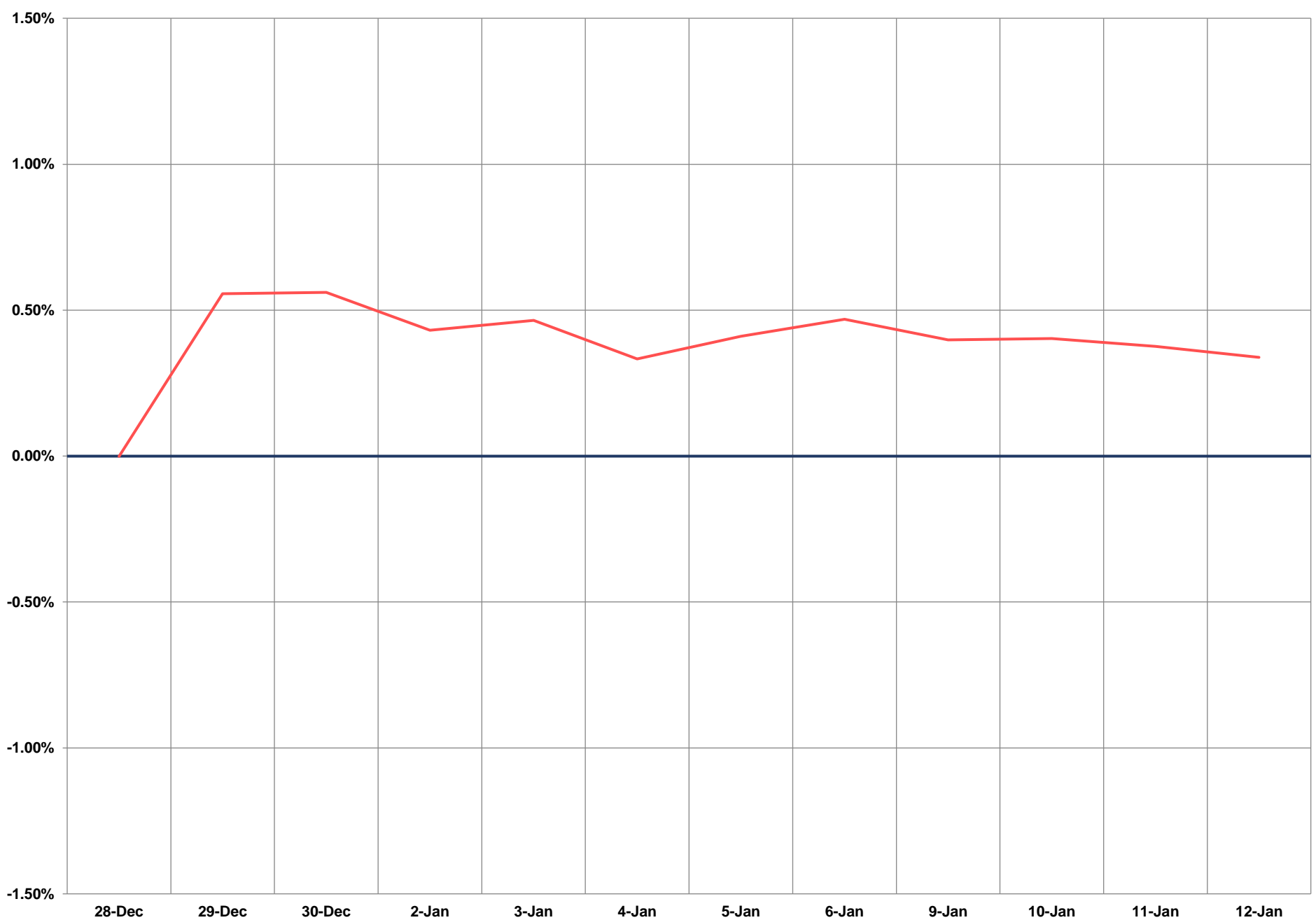
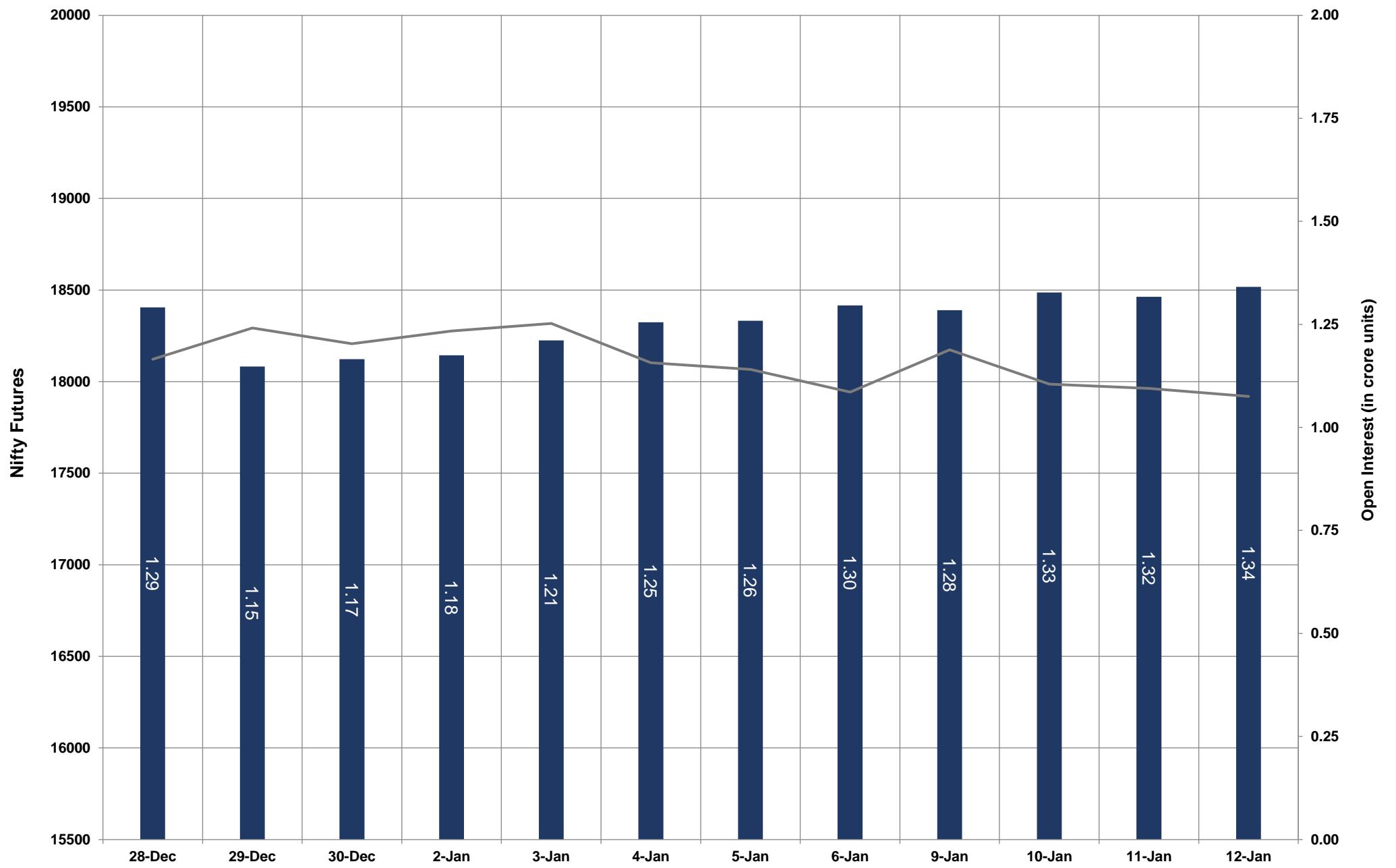


- Nifty Cash = 17858.20 (-0.21%)
- Resistance levels = 17970 and 18080
- Support levels = 17760 and 17650

TECHNICAL VIEWS



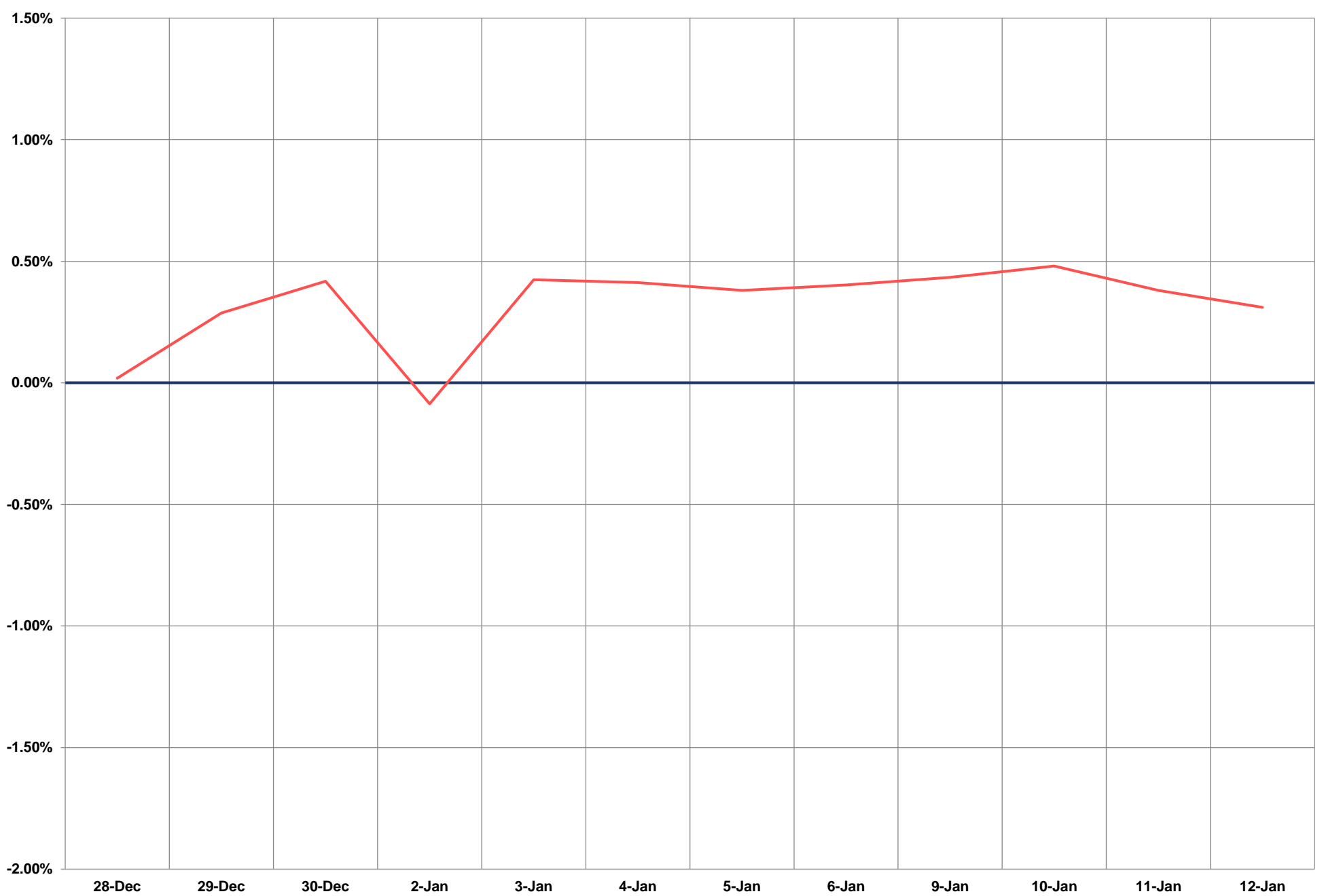
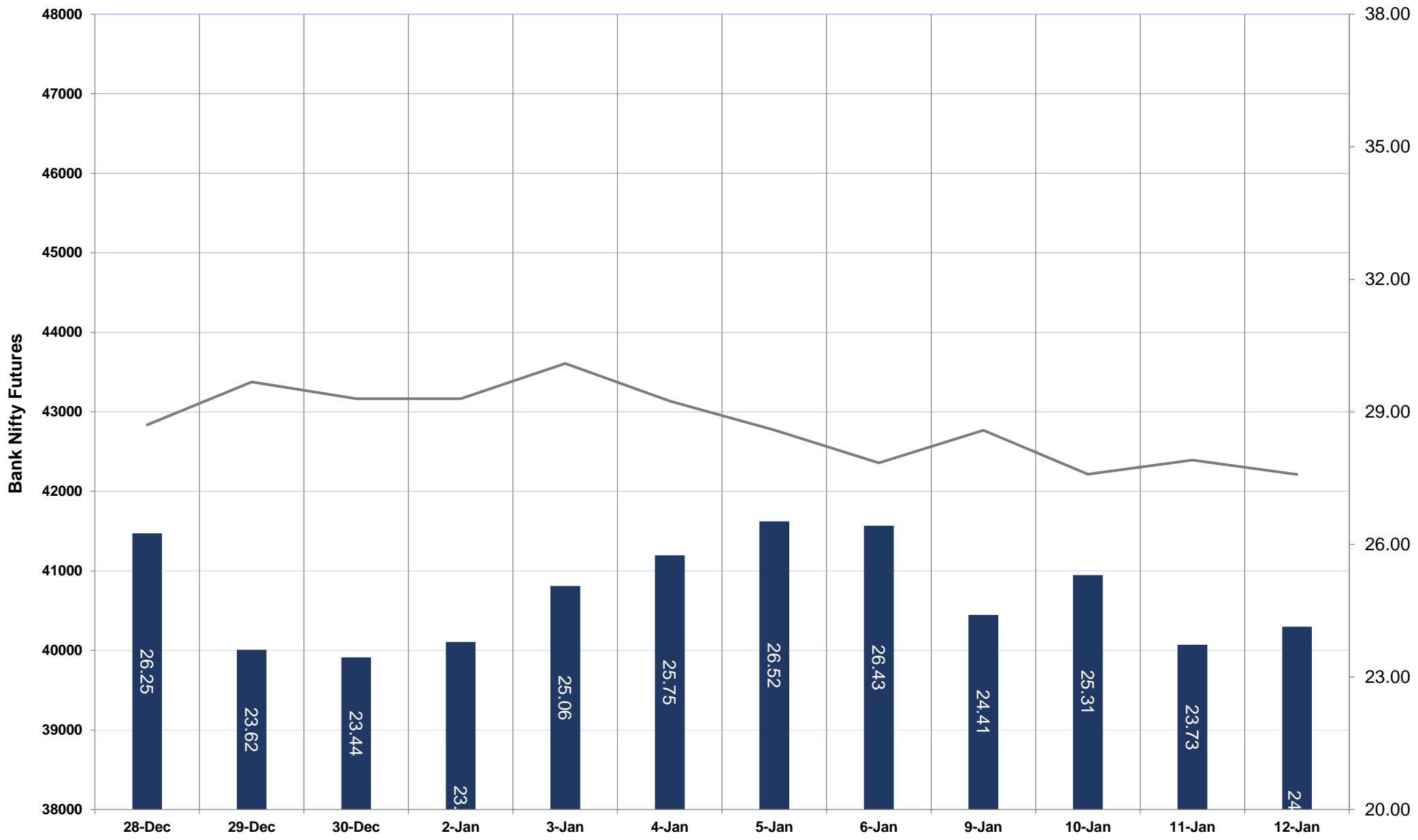
NIFTY FUTURES



TECHNICAL VIEWS



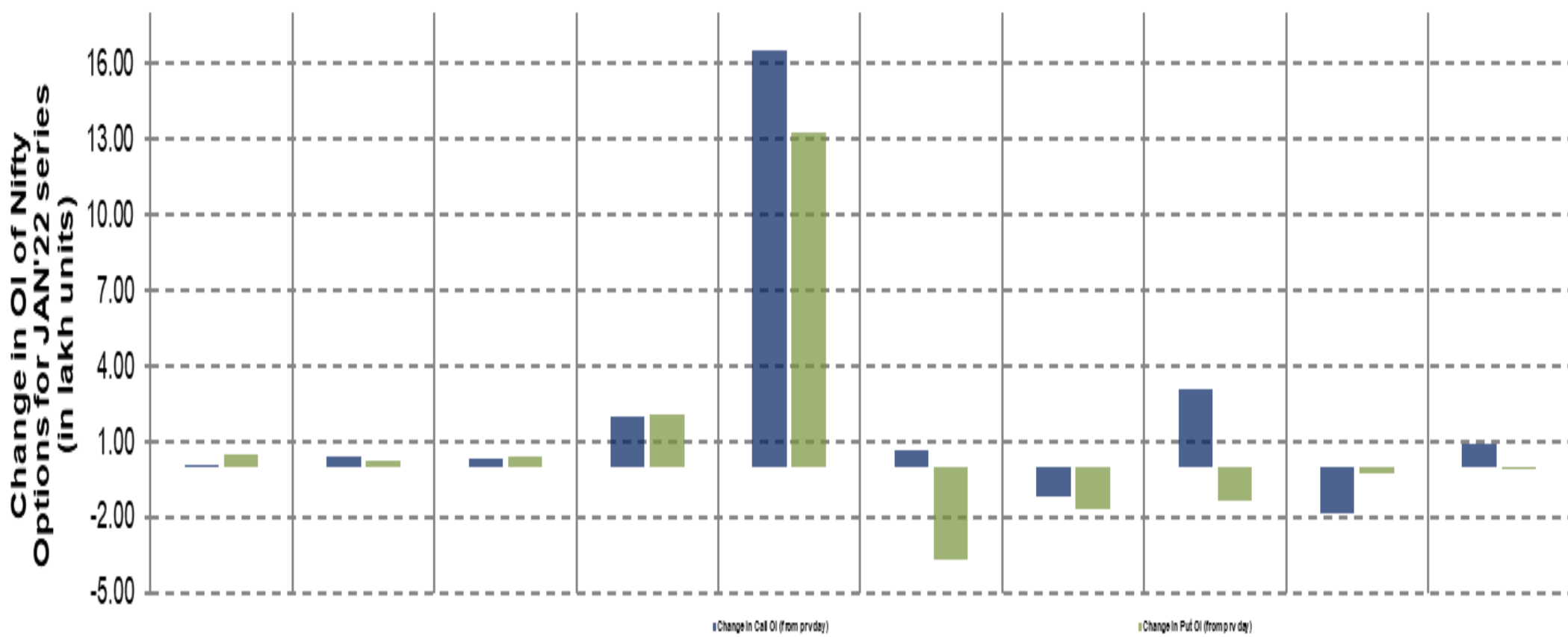
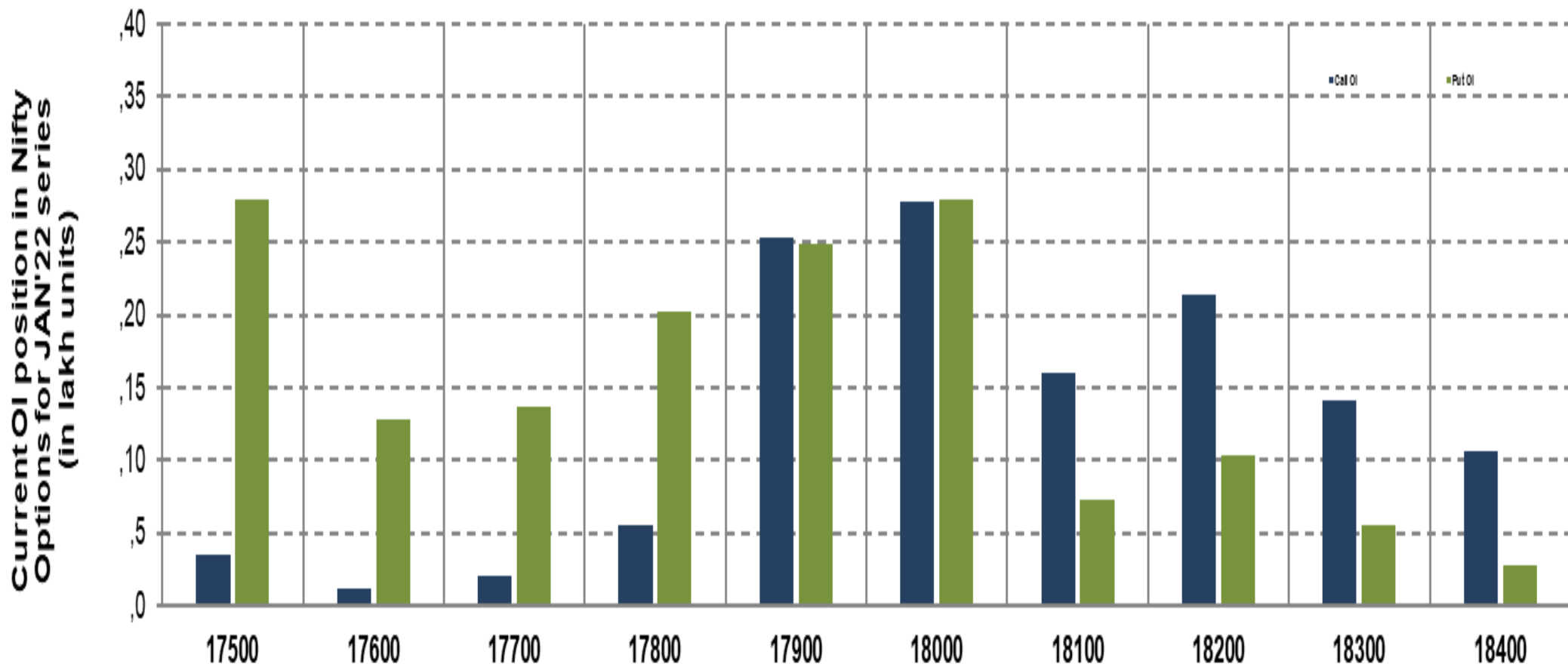
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **1.65 million** in Open Interests is **Strike Price of 17900**
- **Most Active Nifty Put** with an addition of **1.33 millions** in Open Interests is **Strike Price of 17900**
- **Maximum Open Interest an outstanding** was **2.78 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **2.80 millions** for puts at **Strike Price of 18000**

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