



MORNING MANTRA



Daily Derivatives & Market Report

JAN 18, 2023



Markets extended their gains from the previous session, as investors drawn their attention towards Budget expectations. Besides, ongoing World Economic Forum in Davos, Switzerland also in focused. Budget expectations were influencing markets to keep positive trend. Worries related to outlook for the economy and interest rates are ignored by markets participants. Huge buying in metal counters mainly helped markets to trade higher throughout day, while foreign investors turning net buyers of domestic shares also helped the sentiment.

Tracking broadly negative cues from Wall Street overnight, local domestic markets made cautious start, but soon gained strength to trade positive as the Bank of Japan surprised markets by keeping its yield tolerance band unchanged. Besides, foreign institutional investors snapped a 17-day sales run, purchasing Rs 211 crore worth of equity shares on a net basis on January 17. Sentiments got boost as a private report stated that the government is likely to increase the allocation for the ongoing Production-Linked Incentive (PLI) schemes by as much as 20-30 per cent in the next Budget to spur domestic manufacturing and boost exports. The broader indices, the BSE Mid cap index and Small cap index maintained their gains during the day. Indices showed stability till end of the session as traders expecting that the Reserve Bank of India (RBI) may pause rate hikes in February amid uncertainty over the global economic outlook.

On the global front, European markets were trading mostly in green as investors awaited a slew of U.S. economic data and more earnings this week for directional cues. Asian markets ended mostly in green with Tokyo soaring and the yen tumbling after the Bank of Japan decided against further tweaking monetary policy. Back home, mines ministry has said the country's mineral production rose by 9.7 per cent in November 2022 as compared to the year-ago period. It stated the index of mineral production of mining and quarrying sector for the month of November, 2022 at 105.8, is 9.7 per cent higher as compared to the level in the month of November, 2021

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	61045.74	390.02	0.64
NIFTY	18165.35	112.05	0.62
MIDCAP	25185.84	114.38	0.46
SMLCAP	28841.63	48.80	0.17
BSEFMC	16245.06	70.39	0.44
AUTO	29402.95	-20.57	-0.07
POWER	4545.08	-2.88	-0.06
REALTY	3430.93	-2.06	-0.06
BSE IT	29606.06	100.48	0.34
BANKEX	48213.50	241.90	0.50
OIL GAS	20770.89	2.97	0.01
METAL	21792.07	519.46	2.44
INDIA VIX	14.37	-0.22	-1.51

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1404	926	71
BSE	1940	1573	136

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2720	4246	(36)
NSE CASH	46148	44001	5
NSE F&O	16907203	21964914	(23)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.67	4.26	1.36
SENSEX	23.66	3.43	1.16

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6873	5647	1226
FII	8387	8706	(319)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3948.95	2022.12	1927
Index Options	911258.74	918350.99	(7092)
Stock Futures	12671.47	11936.27	735
Stock Options	12597.69	12681.12	(83)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.34	1.15
BANK NIFTY	1.06	0.81

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	101.95	102.39	-0.43

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.324	7.333	-0.12
USA	3.479	3.535	-1.58

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1914.01	5.27	0.27
Silver	24.19	0.24	1.01
Crude-Oil	81.70	1.52	1.90
Brent-Crude	87.22	1.30	1.51

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JAN -23 USD-INR	81.32	-0.50	-0.61
27 JAN -23 EUR-INR	88.11	-0.45	-0.51
27 JAN -23 GBP-INR	100.49	0.49	0.49
27 JAN -23 JPY- INR	62.99	-0.61	-0.97

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18165	17976	18071	18127	18222	18278
SENSEX	61046	60367	60707	60908	61248	61449
NIFTY FUTURES	18204	18013	18109	18167	18262	18320
BANK NIFTY	42458	41942	42200	42378	42636	42814
CNX IT	29618	29451	29535	29625	29708	29799
CNX MIDCAP	31379	31108	31244	31326	31462	31544
CNX SMALLCAP	9671	9631	9651	9679	9699	9726
INDIA VIX	14.37	11.58	12.98	13.86	15.26	16.14

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 19-01-2022

DELTACORP, GNFC, L&TFH, MANAPPURAM

TECHNICAL VIEWS



NIFTY

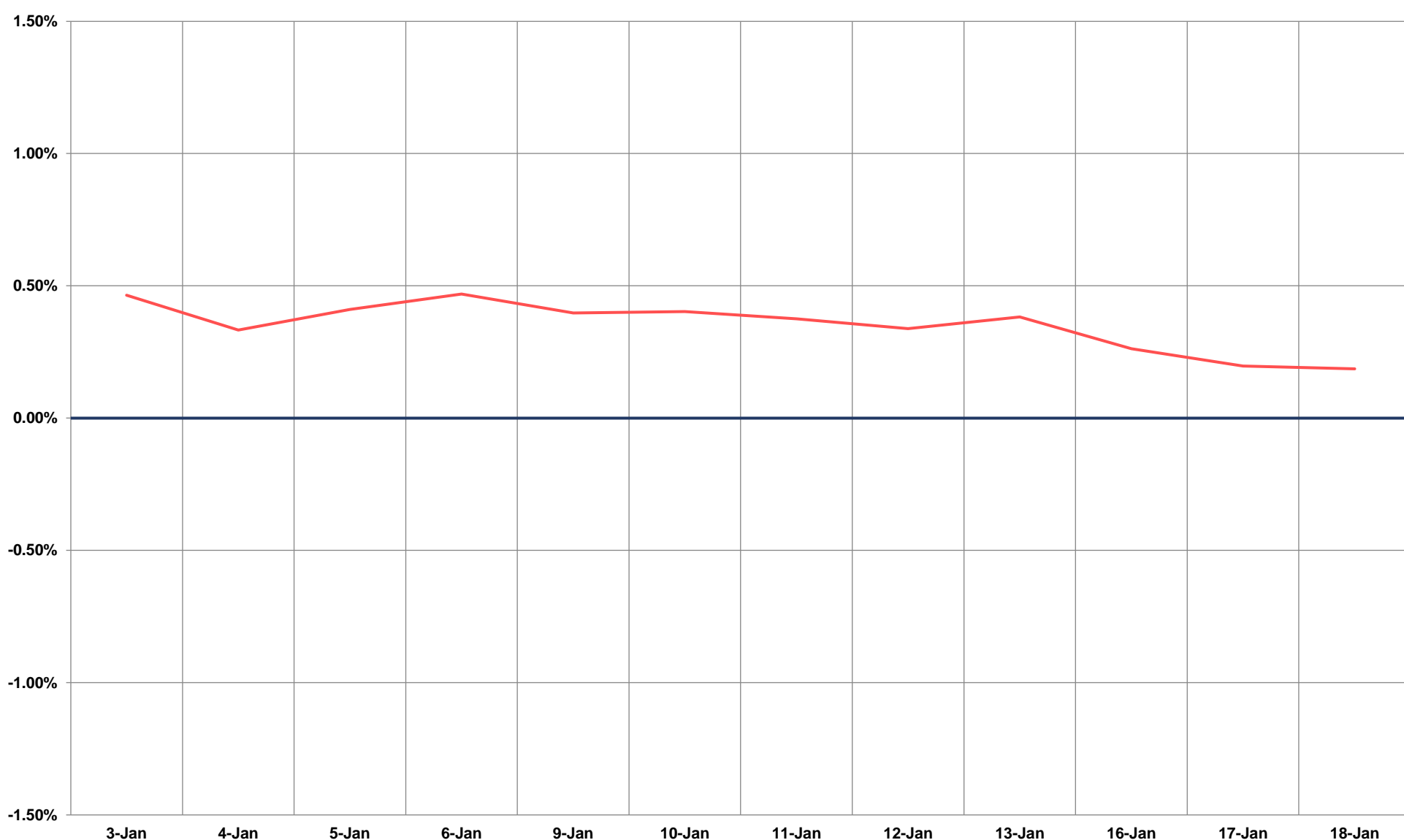
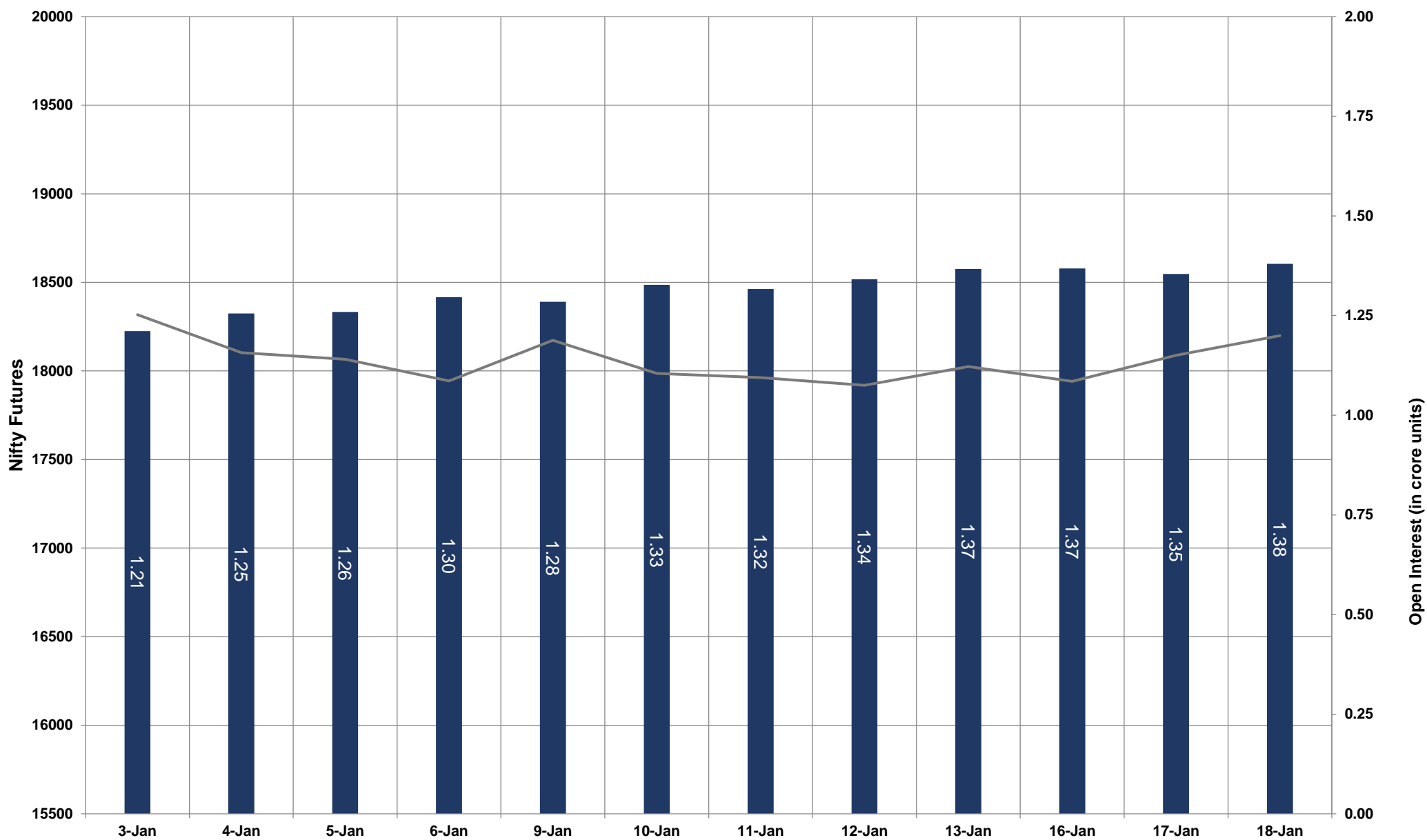


- Nifty Cash = **18165.35 (0.62%)**
- Resistance levels = **18200** and **18280**
- Support levels = **18100** and **18020**

TECHNICAL VIEWS



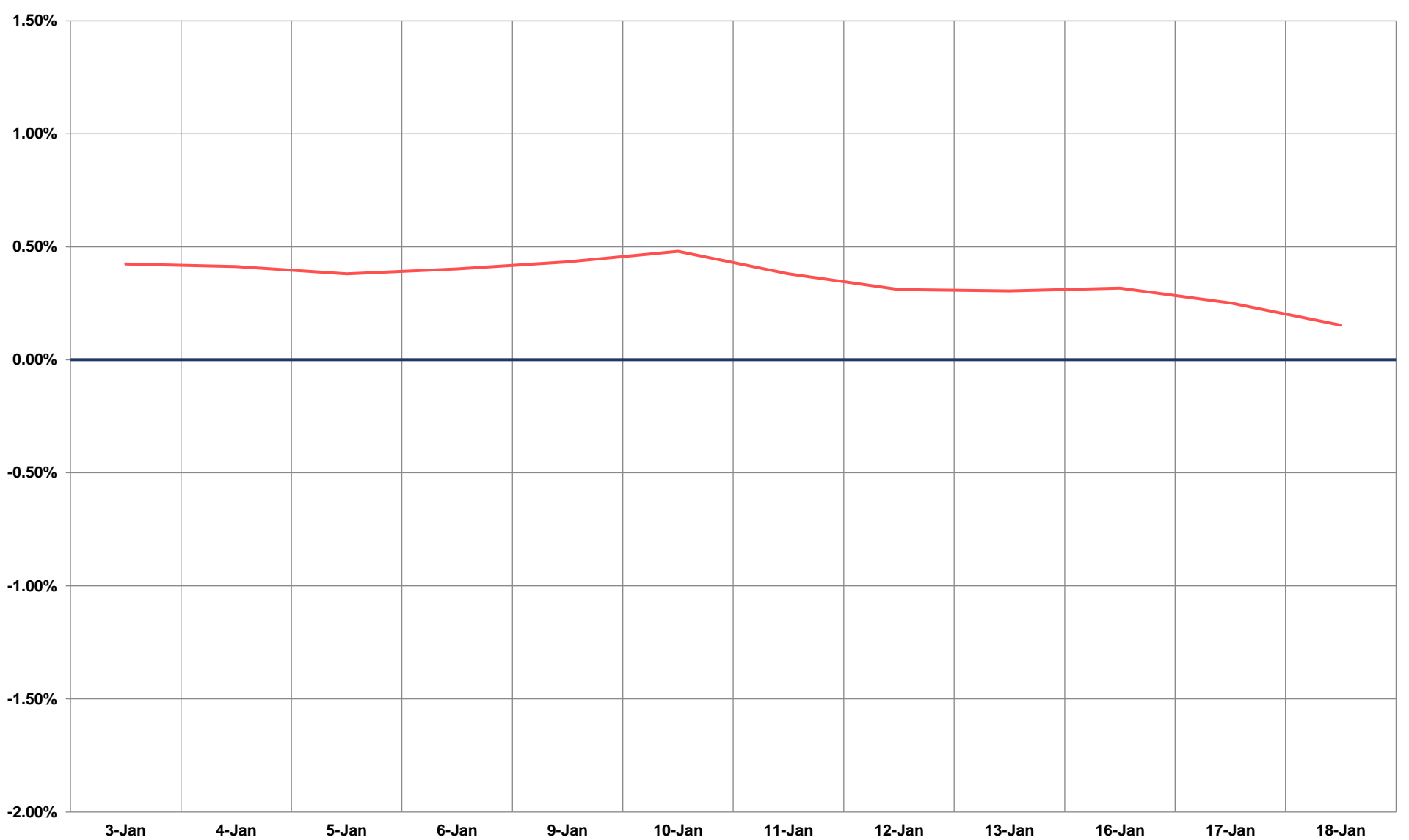
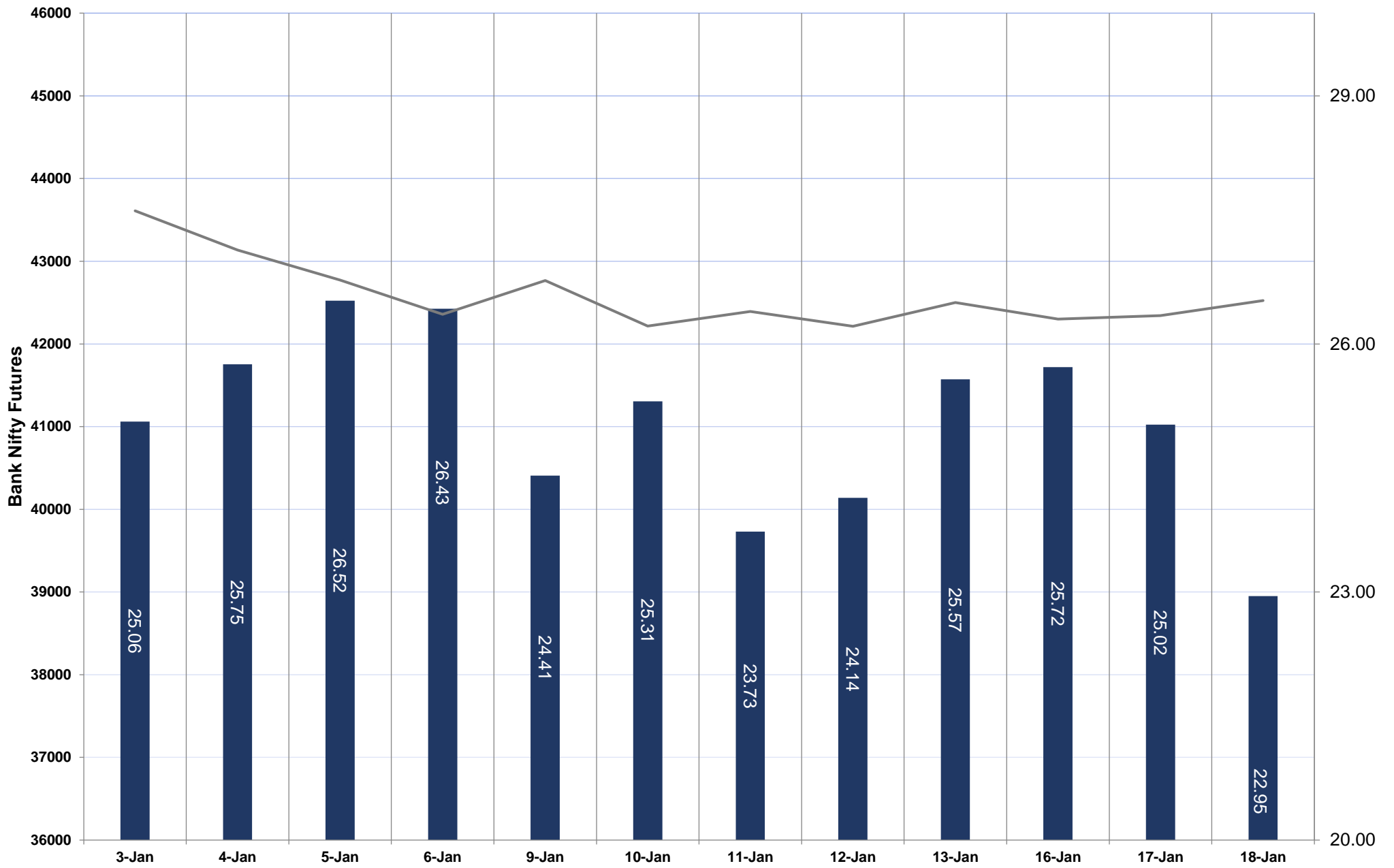
NIFTY FUTURES



TECHNICAL VIEWS



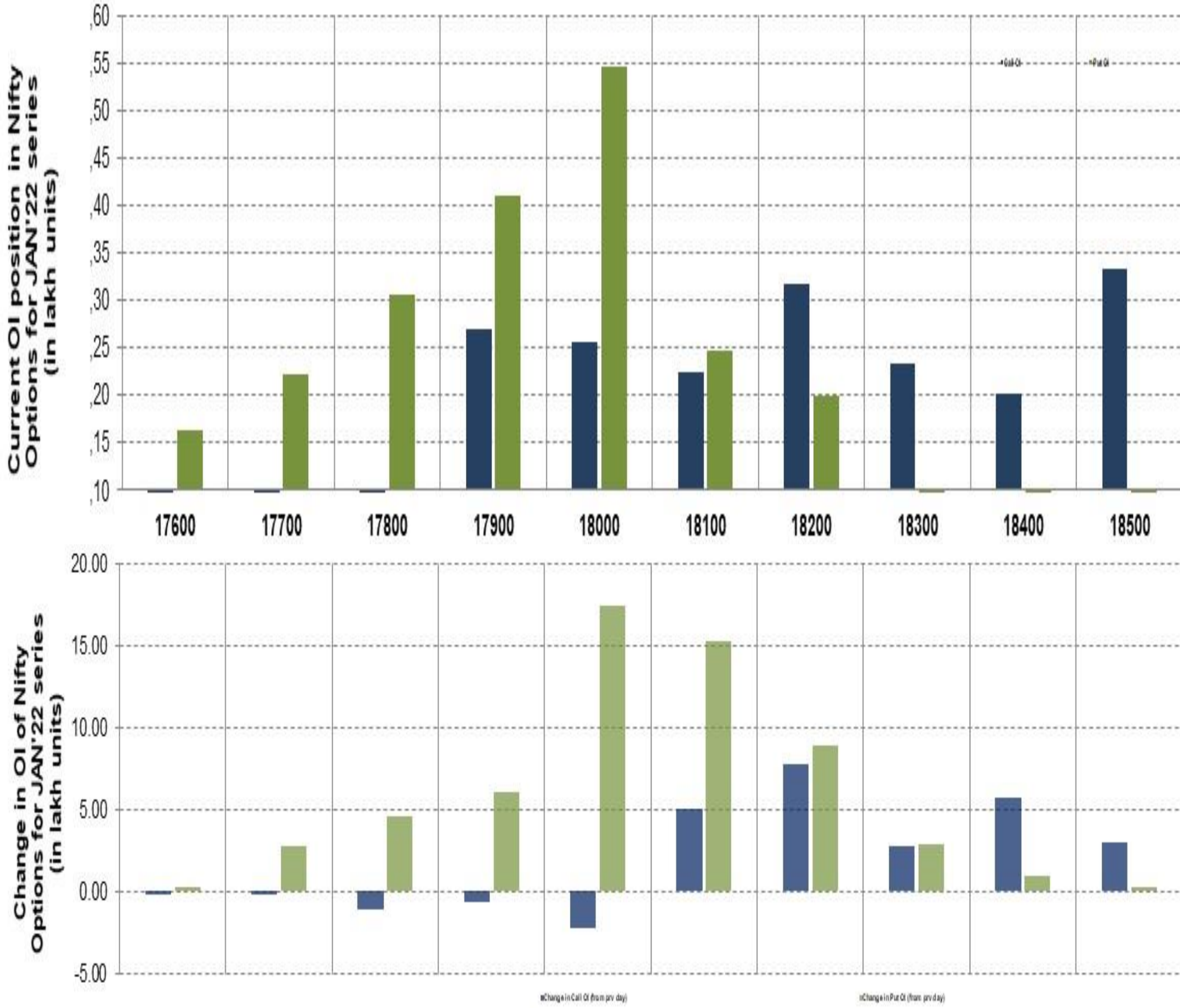
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.77 million in Open Interests is **Strike Price of 18200**
- **Most Active Nifty Put** with an addition of 1.74 millions in Open Interests is **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was 3.34 millions for Calls at **Strike Price of 18500**
- **Maximum Open Interest an outstanding** was 5.45 millions for puts at **Strike Price of 18000**

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