



MORNING MANTRA



Daily Derivatives & Market Report

JAN 19, 2023



Markets showcased lethargic trade on Thursday, after trading in green for two straight sessions, as mounting global growth concerns prompted investors to exit risk assets. Markets traded with volatility throughout the day ahead to minutes of the European Central Bank's monetary policy meeting held on December 14, 2022 and December 15, 2022 will be released later in the day. Lacking any positive trigger, markets resumed their southbound journey on Thursday. The broader indices, the BSE Mid cap index and Small cap index traded with limited losses during the day. Tracing daunting global set up, markets commenced their day's trade on negative note, after data showed U.S. retail sales fell by the most in a year in December, raising concerns about consume spending and the health of the economy.

Further, benchmark indices did not once break out in green and remained in red territory, as sentiments were down beat with IMF's Gita Gopinath's statement that the global economy is facing a unique situation due to unprecedented level of high inflation and that is causing tension between monetary and fiscal policies. Weakness widened in late afternoon session at Dalal Street post European markets awoke in negative bias, as Fed officials signaled that they would push on with more interest rate hikes, hurting prices of stocks and bonds. Recession fears forced the Indian markets to end the session below the psychological 18100 (Nifty) and 60,900 (Sensex) levels.

On the global front, European markets were trading lower as weak U.S. economic data and hawkish comments from Federal Reserve officials dented demand for riskier assets. Asian markets ended mixed amid lingering uncertainties about the outlook for the global economy. Disappointing U.S. data released overnight and hawkish Fed comments added to the downbeat sentiment. Back home, domestic credit ratings agency ICRA in its latest report has said the domestic automotive industry has seen a healthy revival in the current fiscal, aided by a recovery in economic activities and increased mobility, and is expected to grow at high single-digit levels across segments in FY24.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60858.43	-187.31	-0.31
NIFTY	18107.85	-57.50	-0.32
MIDCAP	25171.93	-13.91	-0.06
SMLCAP	28773.27	-68.36	-0.24
BSEFMC	16109.98	-135.08	-0.83
AUTO	29260.00	-142.95	-0.49
POWER	4498.65	-46.43	-1.02
REALTY	3434.96	4.03	0.12
BSE IT	29604.73	-1.33	0.00
BANKEX	48044.65	-168.85	-0.35
OIL GAS	20934.17	163.28	0.79
METAL	21916.96	124.89	0.57
INDIA VIX	13.96	-0.41	-2.85

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1065	1262	75
BSE	1580	1930	116

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2993	2720	10
NSE CASH	41715	46148	(10)
NSE F&O	32444587	16907203	92

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.56	4.24	1.37
SENSEX	23.55	3.41	1.17

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	4322	4450	(129)
FII	7781	7381	400

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2528.56	2911.14	(383)
Index Options	2001942.49	1986502.25	15440
Stock Futures	16287.16	16954.05	(667)
Stock Options	13474.92	13512.86	(38)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.16	1.34
BANK NIFTY	0.97	1.06

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	102.18	102.36	-0.17

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.314	7.324	-0.14
USA	3.357	3.375	-0.54

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1908.11	1.31	0.07
Silver	23.40	-0.08	-0.35
Crude-Oil	78.51	-0.97	-1.22
Brent-Crude	84.21	-0.77	-0.91

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JAN -23 USD-INR	81.45	0.11	0.14
27 JAN -23 EUR-INR	88.18	-0.02	-0.02
27 JAN -23 GBP-INR	100.46	-0.01	-0.01
27 JAN -23 JPY- INR	63.43	0.41	0.65

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18108	18017	18063	18109	18154	18200
SENSEX	60858	60553	60706	60869	61022	61185
NIFTY FUTURES	18106	18025	18065	18121	18162	18218
BANK NIFTY	42329	42085	42207	42357	42478	42628
CNX IT	29632	29262	29447	29581	29766	29900
CNX MIDCAP	31345	31151	31248	31318	31415	31485
CNX SMALLCAP	9624	9578	9601	9632	9655	9687
INDIA VIX	13.96	13.29	13.62	14.23	14.56	15.17

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	Sell	Neutral	Buy
INDIA VIX	Sell	Sell	Sell

SECURITIES BAN IN F&O TRADES FOR 20-01-2022

DELTACORP, GNFC, L&TFH, MANAPPURAM

TECHNICAL VIEWS



NIFTY

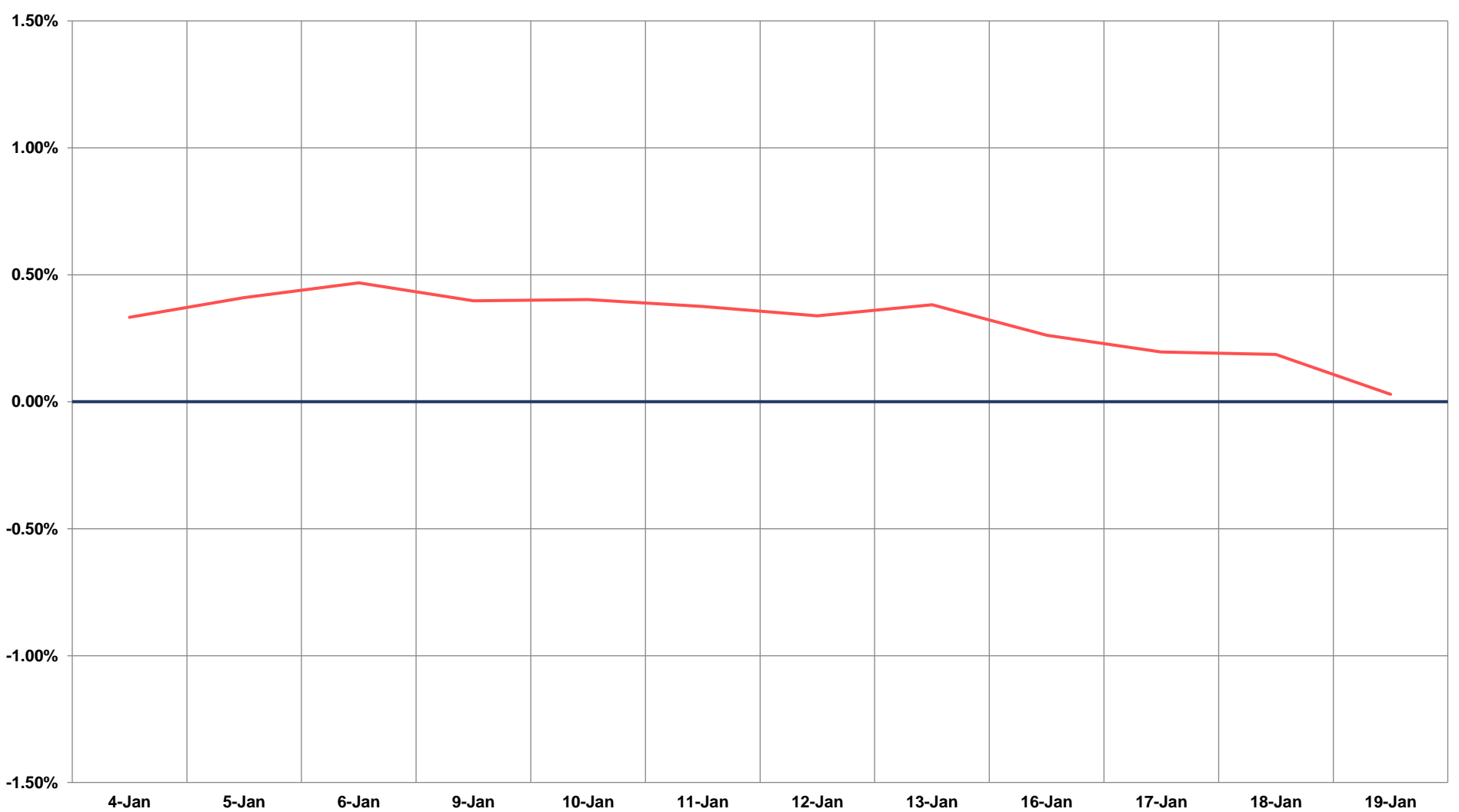
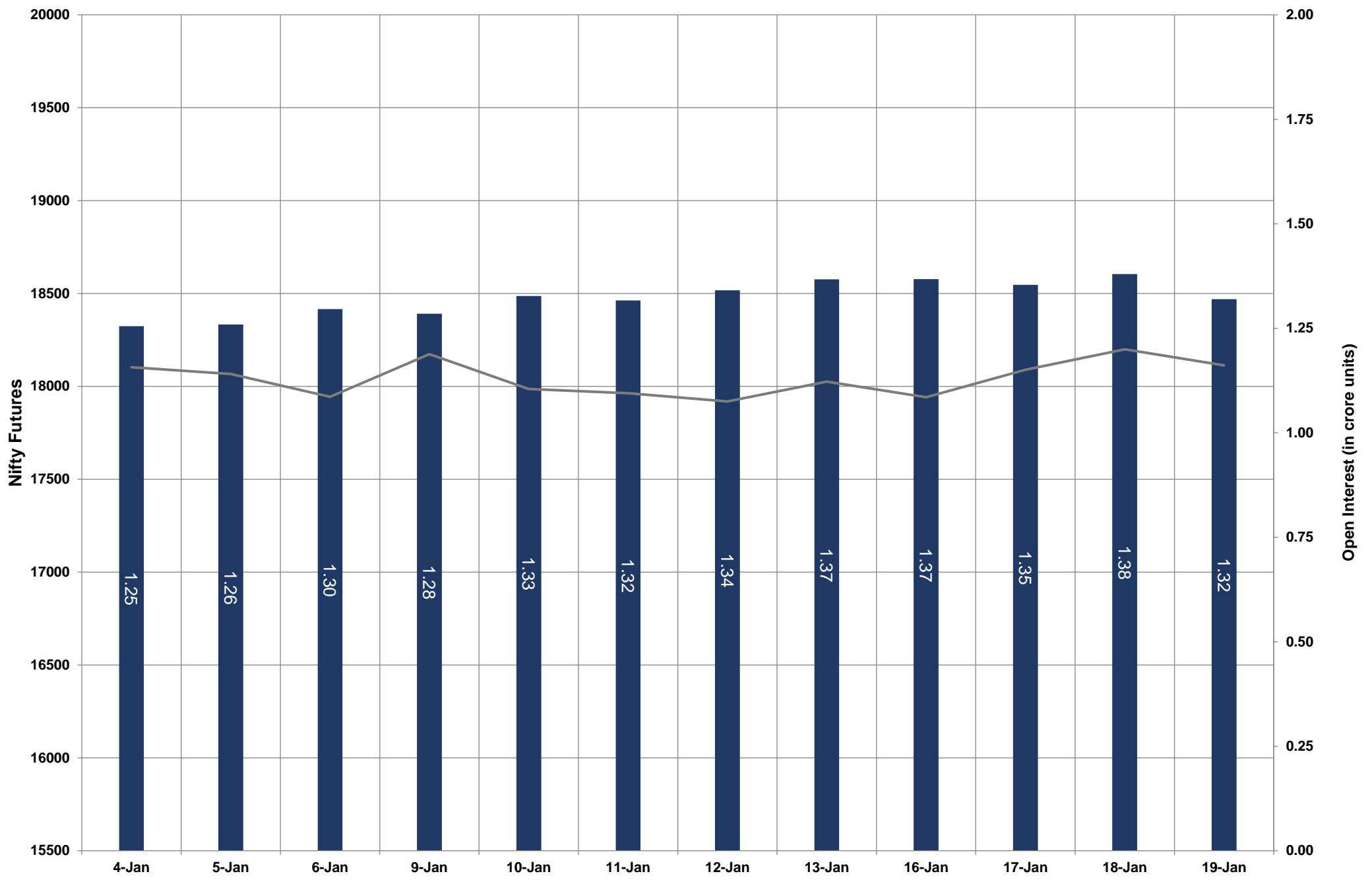


- Nifty Cash = **18107.85 (-0.32%)**
- Resistance levels = **18200** and **18280**
- Support levels = **18020** and **17970**

TECHNICAL VIEWS



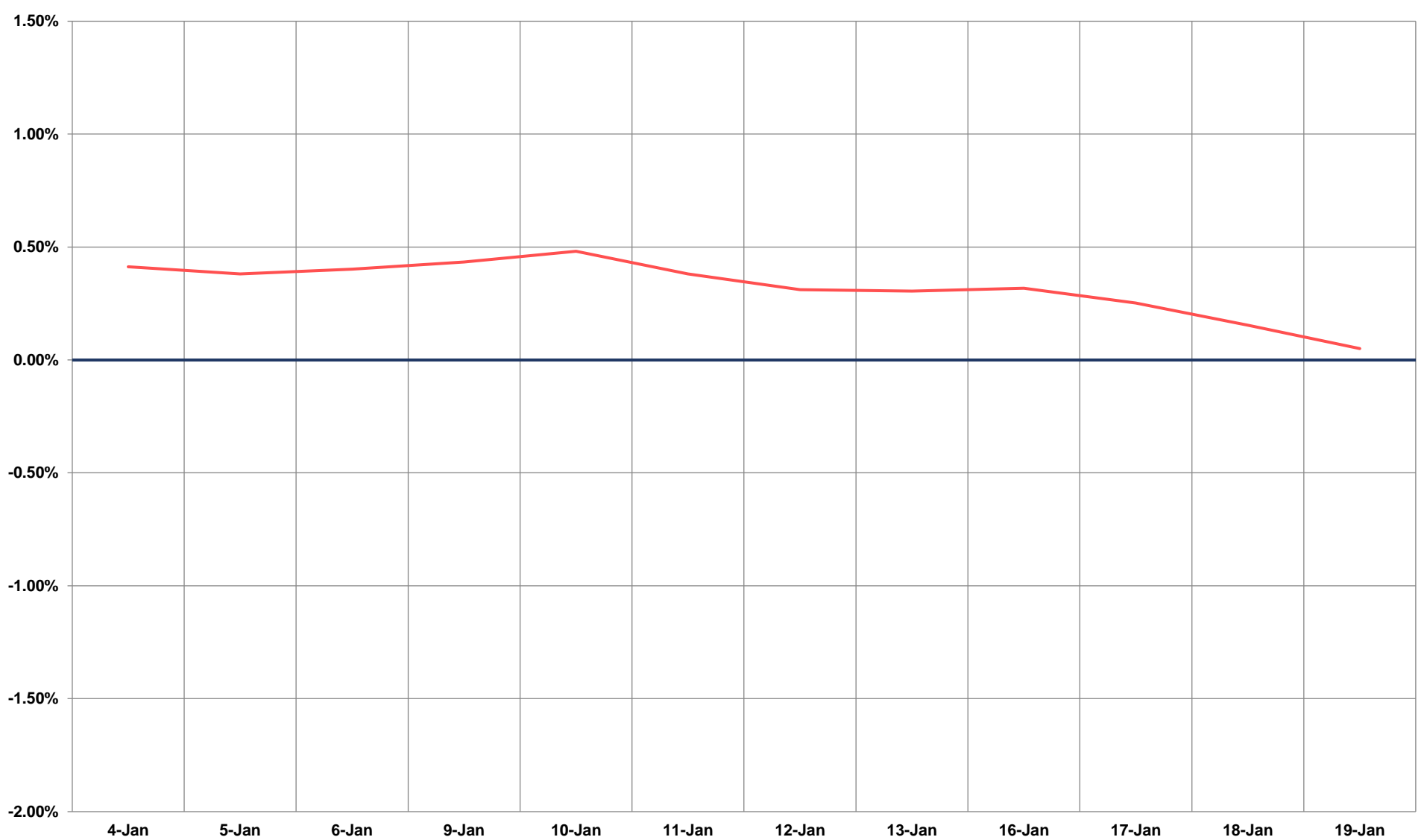
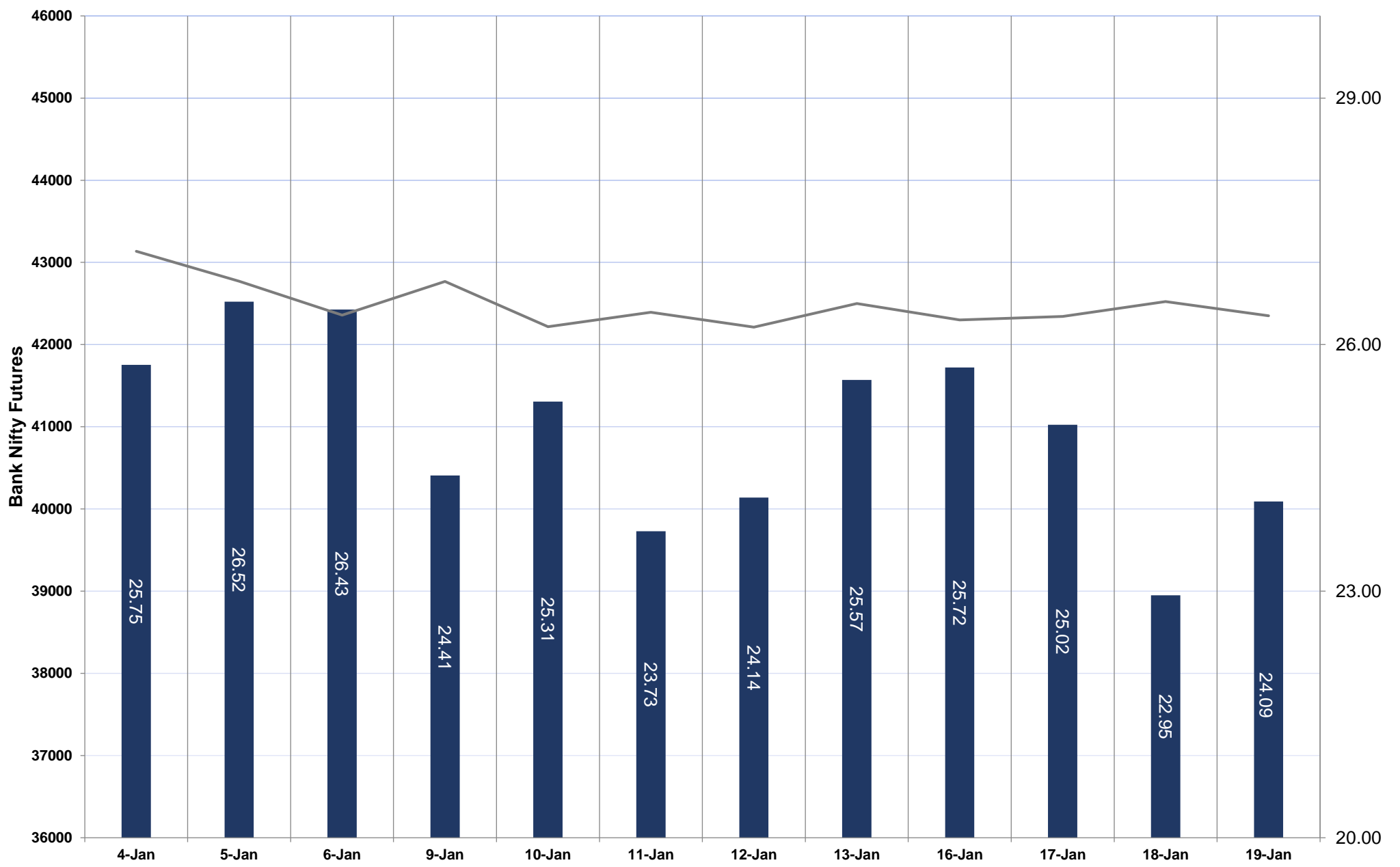
NIFTY FUTURES



TECHNICAL VIEWS



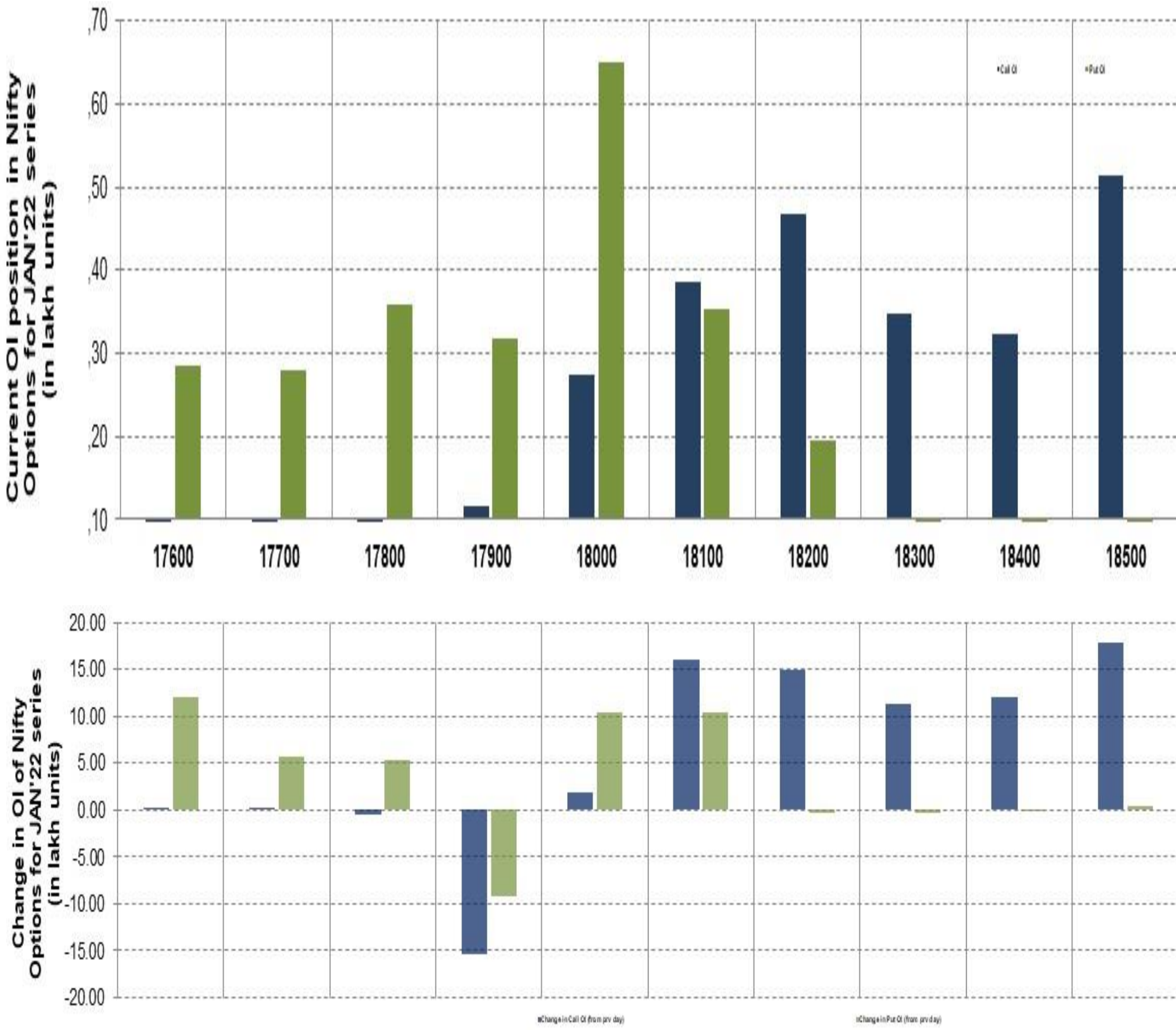
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 1.49 million in Open Interests is **Strike Price of 18200**
- **Most Active Nifty Put** with an addition of 1.03 millions in Open Interests is **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was 5.12 millions for Calls at **Strike Price of 18500**
- **Maximum Open Interest an outstanding** was 6.49 millions for puts at **Strike Price of 18000**

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