



MORNING MANTRA

WHAT'S RISING

BULLS

BEARS

WHAT'S FALLING

Daily Derivatives & Market Report

JAN 20, 2023



Indian frontline indices traded on an unexciting note for yet another session. After witnessing volatility in the early trades the benchmarks remained sluggish throughout the session. Investors turned apprehensive over the global economic growth prospects in light of recession. Traders also kept an eye on the earnings reports. Markets participants preferred to play safe as fears of an economic slowdown. Reliance Industries to report its December quarter earnings later today. As for broader indices, BSE Mid cap index ended with huge losses. Selling pressure in Metal mainly pressurized the sentiment at D-street. Tracing broadly negative cues from global markets overnight, Indian markets started day on cautious note after data pointing to a tight labor market in US renewed concerns the Federal Reserve will continue its aggressive path of rate hikes that could lead the economy into a recession. A report from the Labor Department showed weekly jobless claims were lower than expected, indicating the labor market remains solid despite the Fed's efforts to stifle demand for workers.

Further, markets turned positive for little time but failed to hold trend and slipped into red afternoon session, as traders were worried after European Central Bank President Christine Lagarde said inflation is too high and reiterated the central bank's determination to bring it back to 2 per cent. 'Inflation, by all accounts, however you look at it, is way too high. Our determination at the ECB is to bring it back to 2% in a timely manner and we are taking all the measures that we have to take in order to do that.' In last leg of trade, markets touched their day's lowest points as traders remained anxious after Federal Reserve and other central banks might be willing to tip Western economies into recession as they try to extinguish inflation that is at multi-decade highs.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60621.77	-236.66	-0.39
NIFTY	18027.65	-80.20	-0.44
MIDCAP	25005.19	-166.74	-0.66
SMLCAP	28630.19	-143.08	-0.50
BSEFMC	15963.17	-146.81	-0.91
AUTO	29108.44	-151.56	-0.52
POWER	4521.51	22.86	0.51
REALTY	3411.15	-23.81	-0.69
BSE IT	29463.99	-140.74	-0.48
BANKEX	48226.23	181.58	0.38
OIL GAS	20984.63	50.46	0.24
METAL	21722.33	-194.63	-0.89
INDIA VIX	13.79	-0.17	-1.22

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1029	1321	66
BSE	1564	1920	155

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2691	2993	(10)
NSE CASH	46251	41715	11
NSE F&O	9649683	32444587	(70)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.46	4.23	1.36
SENSEX	23.43	3.40	1.17

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5809	4299	1510
FII	8289	10291	(2002)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5112.24	4085.67	1027
Index Options	653922.33	640422.47	13500
Stock Futures	42994.48	41937.12	1057
Stock Options	15561.14	15184.40	377

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.84	1.16
BANK NIFTY	0.95	0.97

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	102.25	102.05	0.19

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.350	7.313	0.51
USA	3.482	3.399	2.46

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1928.18	-3.51	-0.18
Silver	23.88	0.02	0.12
Crude-Oil	81.03	0.42	0.52
Brent-Crude	86.61	0.44	0.51

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JAN -23 USD-INR	81.20	-0.23	-0.28
27 JAN -23 EUR-INR	88.00	-0.19	-0.21
27 JAN -23 GBP-INR	100.39	-0.04	-0.04
27 JAN -23 JPY- INR	62.69	-0.72	-1.14

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	Sell	Neutral	Buy
SENSEX	Sell	Neutral	Buy
NIFTY FUTURES	Sell	Neutral	Buy
BANK NIFTY	Neutral	Buy	Buy
CNX IT	Buy	Neutral	Neutral
CNX MIDCAP	Sell	Neutral	Buy
CNX SMALLCAP	Sell	Neutral	Buy
INDIA VIX	Sell	Sell	Sell

SECURITIES BAN IN F&O TRADES FOR 23-01-2022

DELTACORP, L&TFH, PVR

TECHNICAL VIEWS



NIFTY

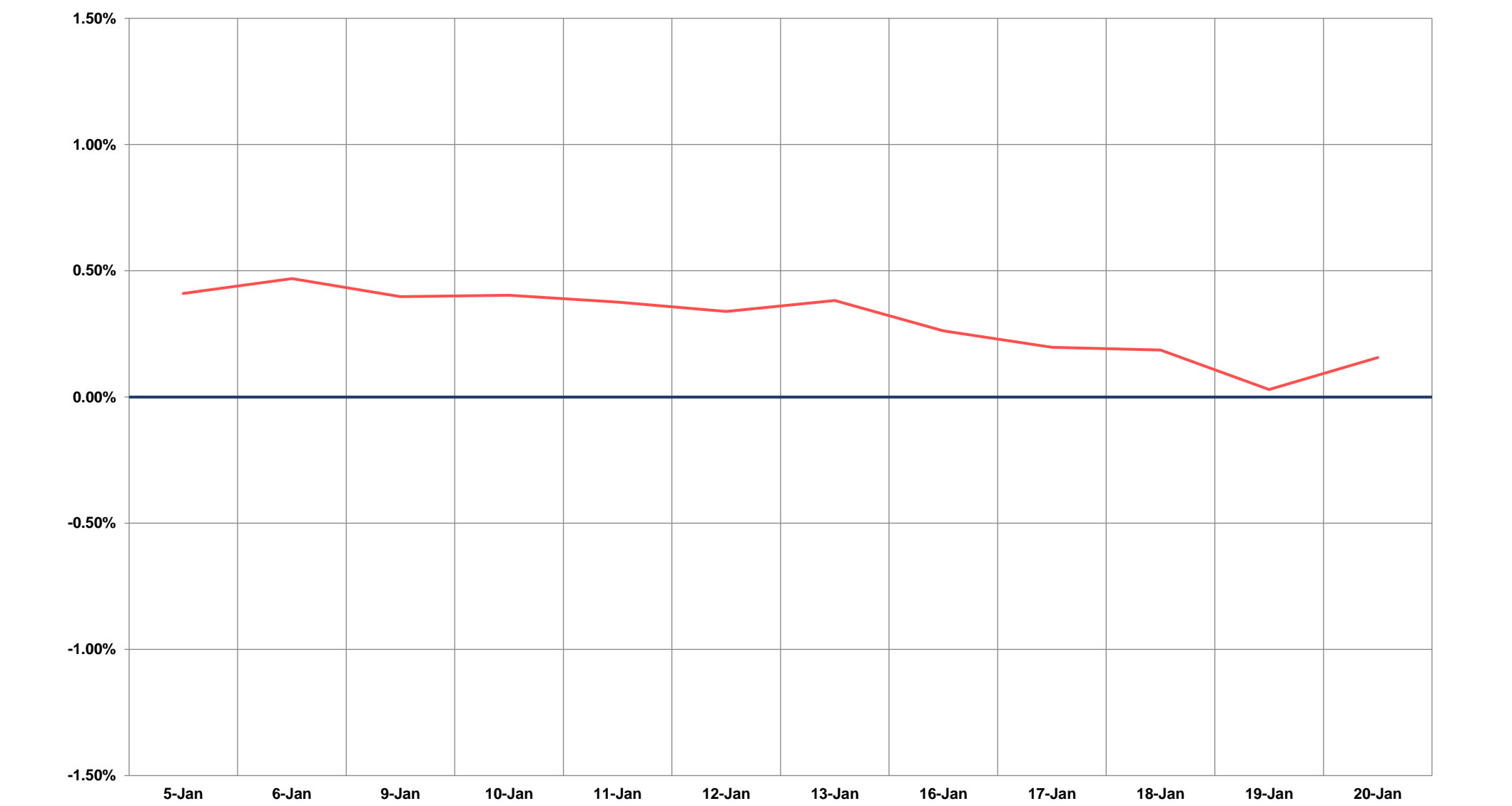
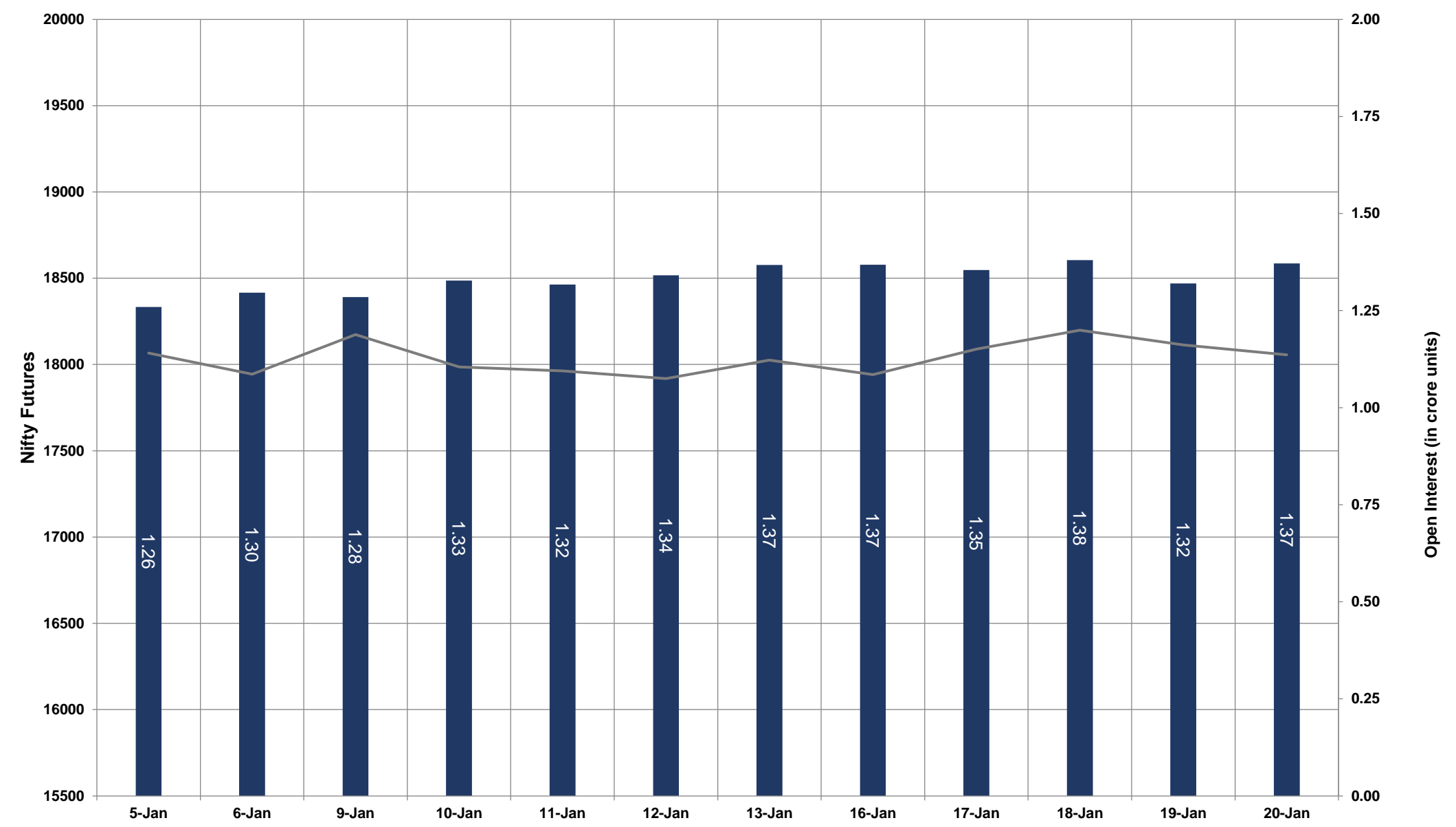


- Nifty Cash = **18027.65 (-0.44%)**
- Resistance levels = **18200** and **18280**
- Support levels = **17970** and **17900**

TECHNICAL VIEWS



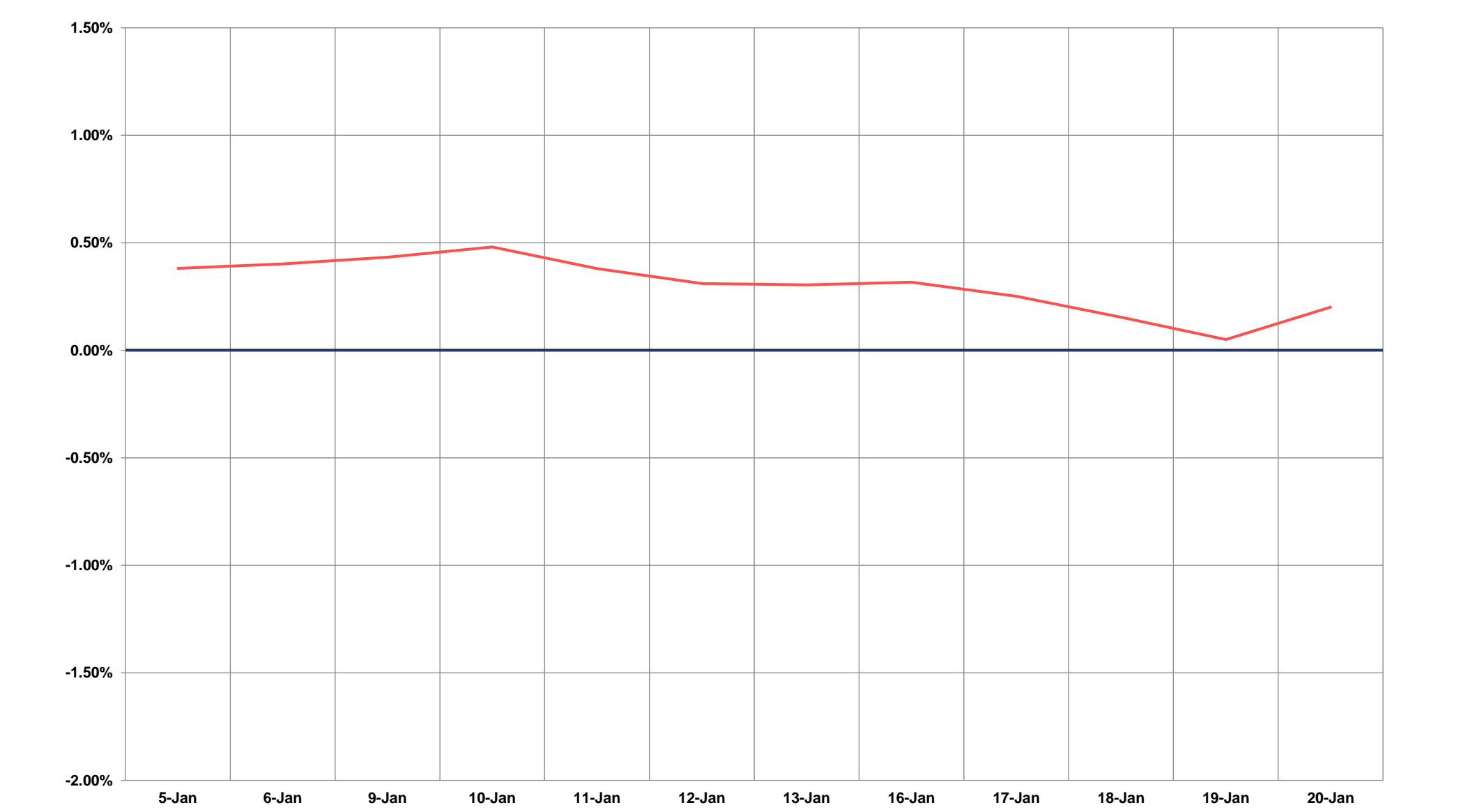
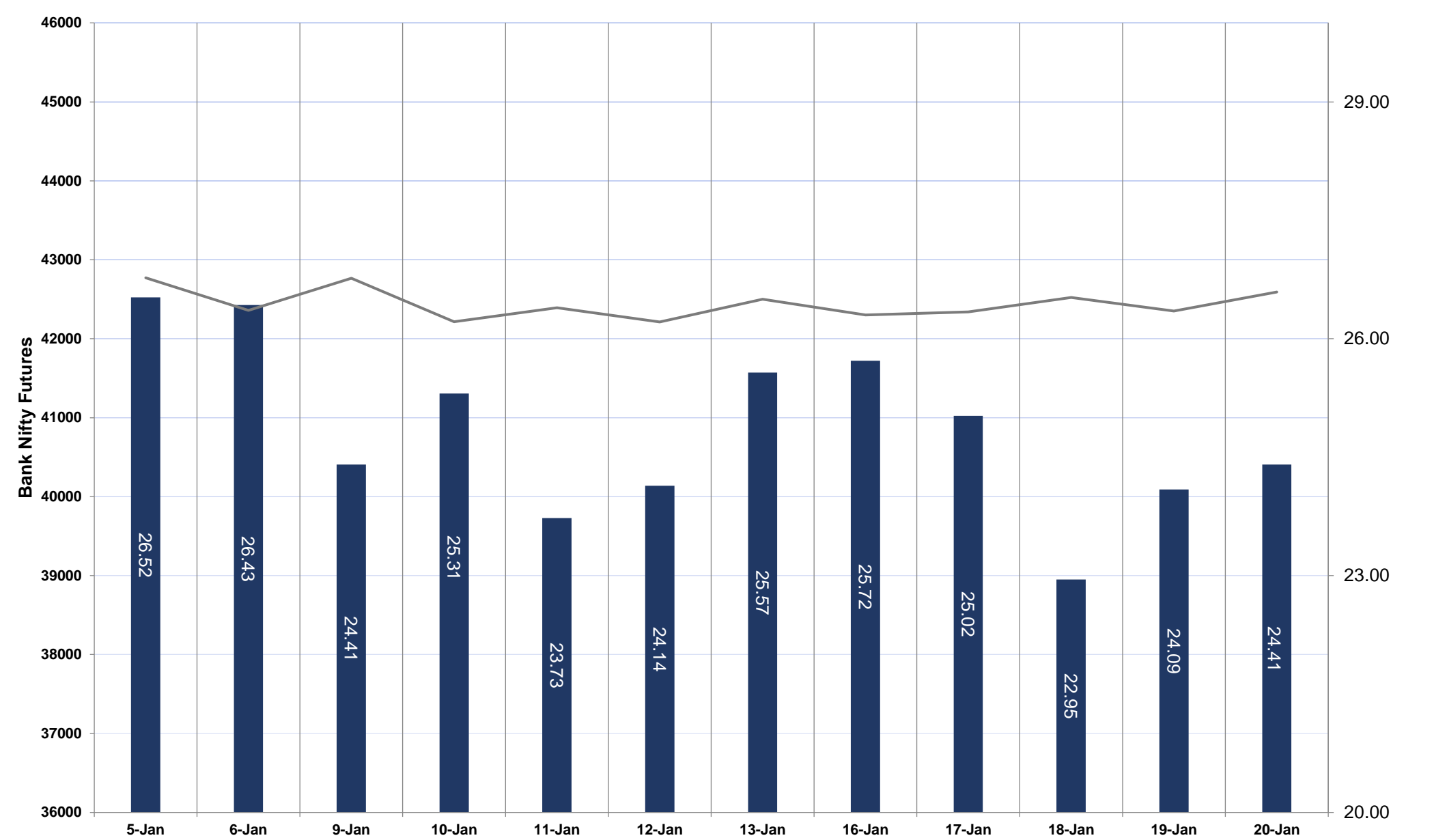
NIFTY FUTURES



TECHNICAL VIEWS



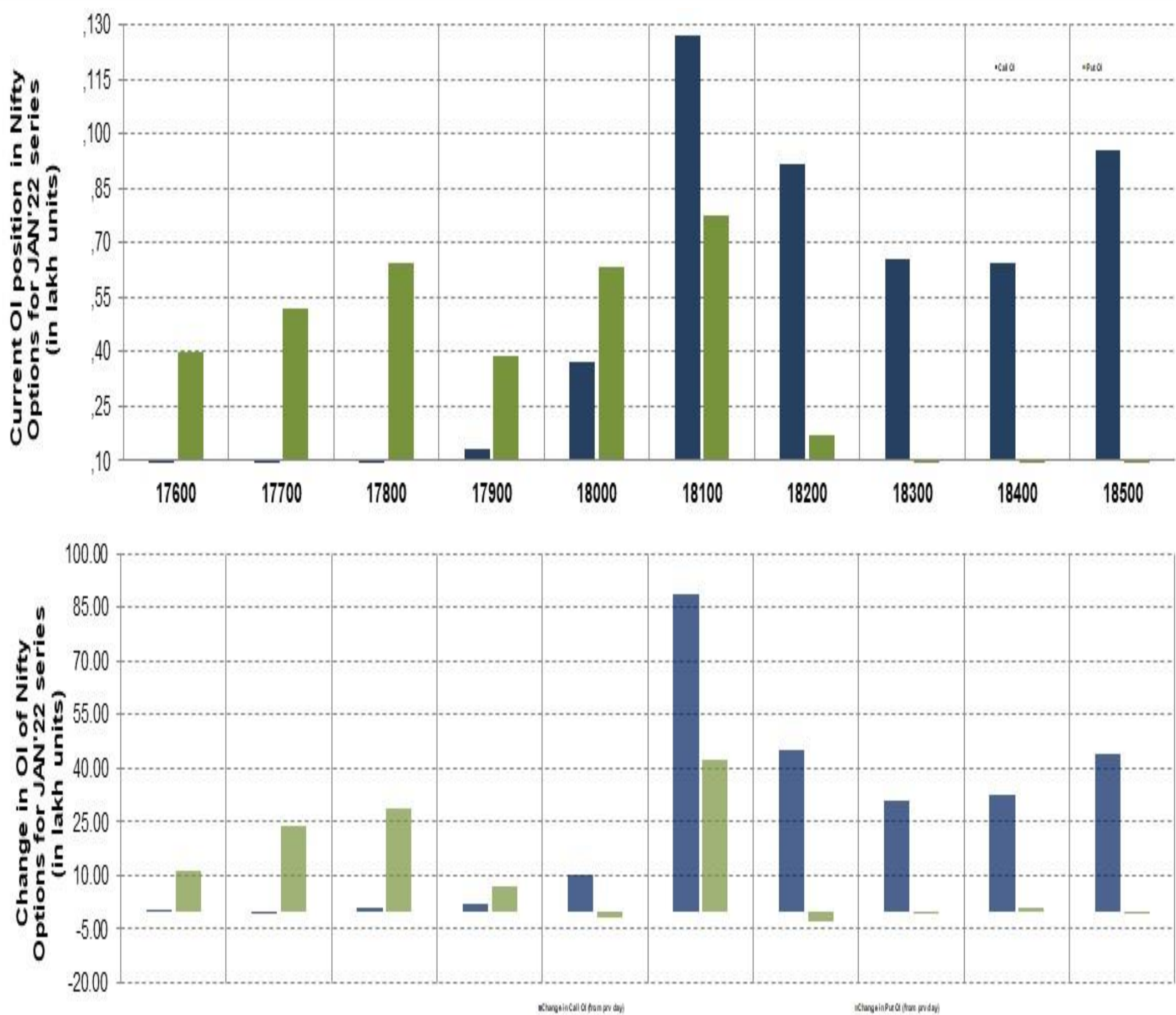
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **8.87 million** in Open Interests is **Strike Price of 18100**
- **Most Active Nifty Put** with an addition of **4.24 millions** in Open Interests is **Strike Price of 18100**
- **Maximum Open Interest** an outstanding was **12.72 millions** for Calls at **Strike Price of 18100**
- **Maximum Open Interest** an outstanding was **7.74 millions** for puts at **Strike Price of 18100**

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