



# MORNING MANTRA



Daily Derivatives & Market Report

JAN 30, 2023



After spending most of the day in negative territory, indices made successful attempt to wipe out all losses in last leg of trade and ended first day of week in positive territory. Indian markets saw considerable volatility over the course of the trading session on Monday. Mounting uncertainties ahead of the Union Budget on February 01, 2023 and a slew of central bank policy meetings due this week dampened sentiments during the day. The markets continued to watch Adani Group Companies developments. Strong performance on Wall Street did not helped the Indian markets to make positive start, as interest rate decisions from the Federal Reserve, Union Budget presentation, and the January automobile sales data determined the mood of the markets.

Further, markets added losses in afternoon session, as sentiments were downbeat after continued selling by foreign investors. Foreign institutional investors (FII) sold shares worth a net Rs 5,977.86 crore on January 27, 2023, according to the data available on NSE. Traders ignored latest data showing that the Reserve Bank of India's (RBI's) foreign exchange reserves climbed \$1.7 billion to \$573.73 billion in the week ended January 20. The rise was on account of an increase in the RBI's foreign currency assets as well as its gold holdings. However, in last leg of trade, markets recovered from losses as traders went for value buying.

On the global front, European markets were trading lower as investors focused on the next U.S. Federal Reserve meeting that begins Tuesday. The two-day meeting will conclude with the central bank's Federal Open Market Committee announcing its latest interest rate decision. Asian markets ended mixed as traders struggled to maintain momentum from last week's rally, though Shanghai advanced as mainland Chinese markets reopened after a week-long Lunar New Year break. Back home, Bajaj Finserv has reported rise of 41.90% in its consolidated net profit at Rs 1,782.02 crore for Q3FY23 as compared to Rs 1,255.79 crore for the same quarter in the previous year.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59500.41	169.51	0.29
NIFTY	17648.95	44.60	0.25
MIDCAP	24284.58	-54.26	-0.22
SMLCAP	27596.70	-27.15	-0.10
BSEFMC	15994.48	-113.18	-0.70
AUTO	29895.73	-23.57	-0.08
POWER	3834.97	-214.55	-5.30
REALTY	3246.11	-6.45	-0.20
BSE IT	29871.09	296.91	1.00
BANKEX	45795.60	39.49	0.09
OIL GAS	18690.07	-790.10	-4.06
METAL	20938.57	-252.87	-1.19
INDIA VIX	17.71	0.39	2.25

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1104	1281	61
BSE	1560	2041	162

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4834	4700	3
NSE CASH	70834	76940	(8)
NSE F&O	13519142	10582187	28

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.73	4.14	1.39
SENSEX	22.43	3.30	1.21

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	11487	5974	5513
FII	10904	17697	(6793)

Note: FPI & DII Figures are provisional

## FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4874.06	6481.46	(1607)
Index Options	1073373.23	1067019.28	6354
Stock Futures	16517.08	15962.56	555
Stock Options	14466.58	14232.72	234

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.77	0.75
BANK NIFTY	0.55	0.49

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	101.73	101.93	-0.20

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.400	7.387	0.18
USA	3.537	3.518	0.53

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1927.33	-0.85	-0.04
Silver	23.70	0.10	0.47
Crude-Oil	79.09	-0.19	-0.24
Brent-Crude	85.97	-0.14	-0.16

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
24 FEB -23 USD-INR	81.62	-0.05	-0.06
24 FEB -23 EUR-INR	89.05	0.01	0.01
24 FEB -23 GBP-INR	101.19	0.10	0.09
24 FEB -23 JPY- INR	63.02	-0.16	-0.25

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17649	17284	17467	17588	17770	17891
SENSEX	59500	58336	58918	59281	59863	60226
NIFTY FUTURES	17661	17391	17526	17677	17813	17964
BANK NIFTY	40387	38829	39608	40199	40978	41569
CNX IT	30095	29357	29726	29975	30344	30593
CNX MIDCAP	30186	29680	29933	30214	30467	30747
CNX SMALLCAP	9233	9091	9162	9257	9328	9422
INDIA VIX	17.71	16.03	16.87	18.13	18.97	20.23

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

## SECURITIES BAN IN F&O TRADES FOR 31-01-2022

AMBUJACEM

# TECHNICAL VIEWS



## NIFTY

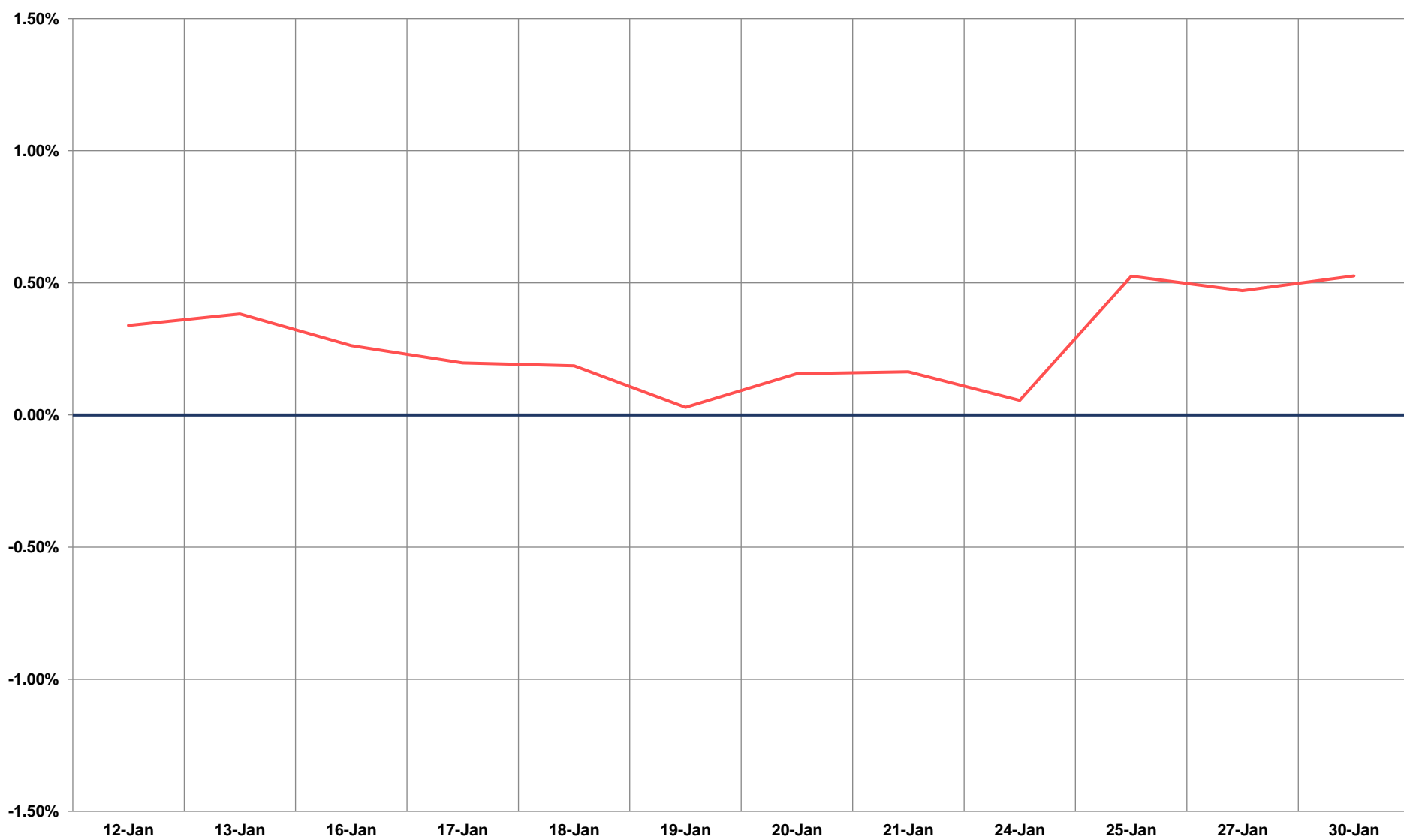
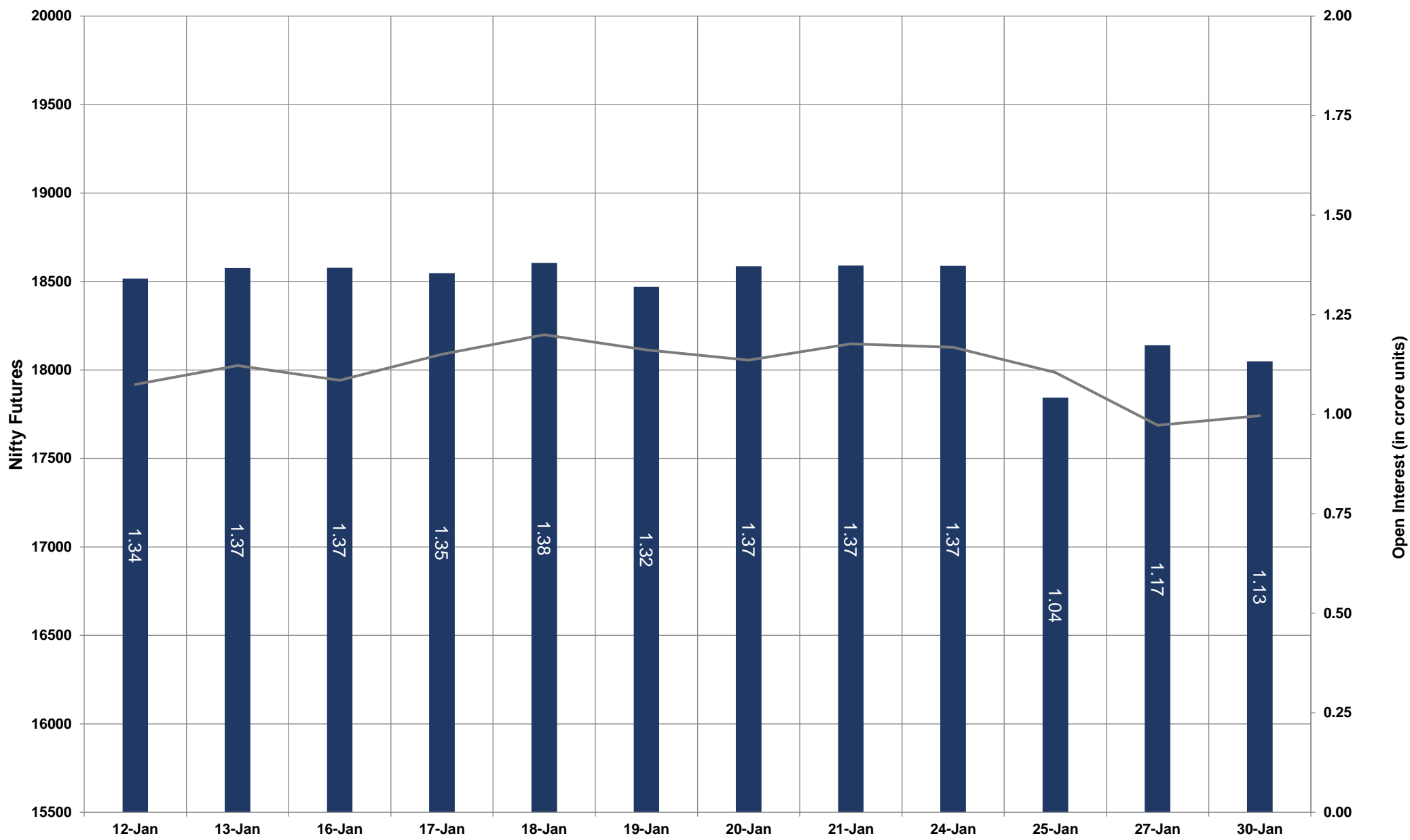


- Nifty Cash = 17648.95 (0.25%)
- Resistance levels = 17760 and 17820
- Support levels = 17480 and 17300

# TECHNICAL VIEWS



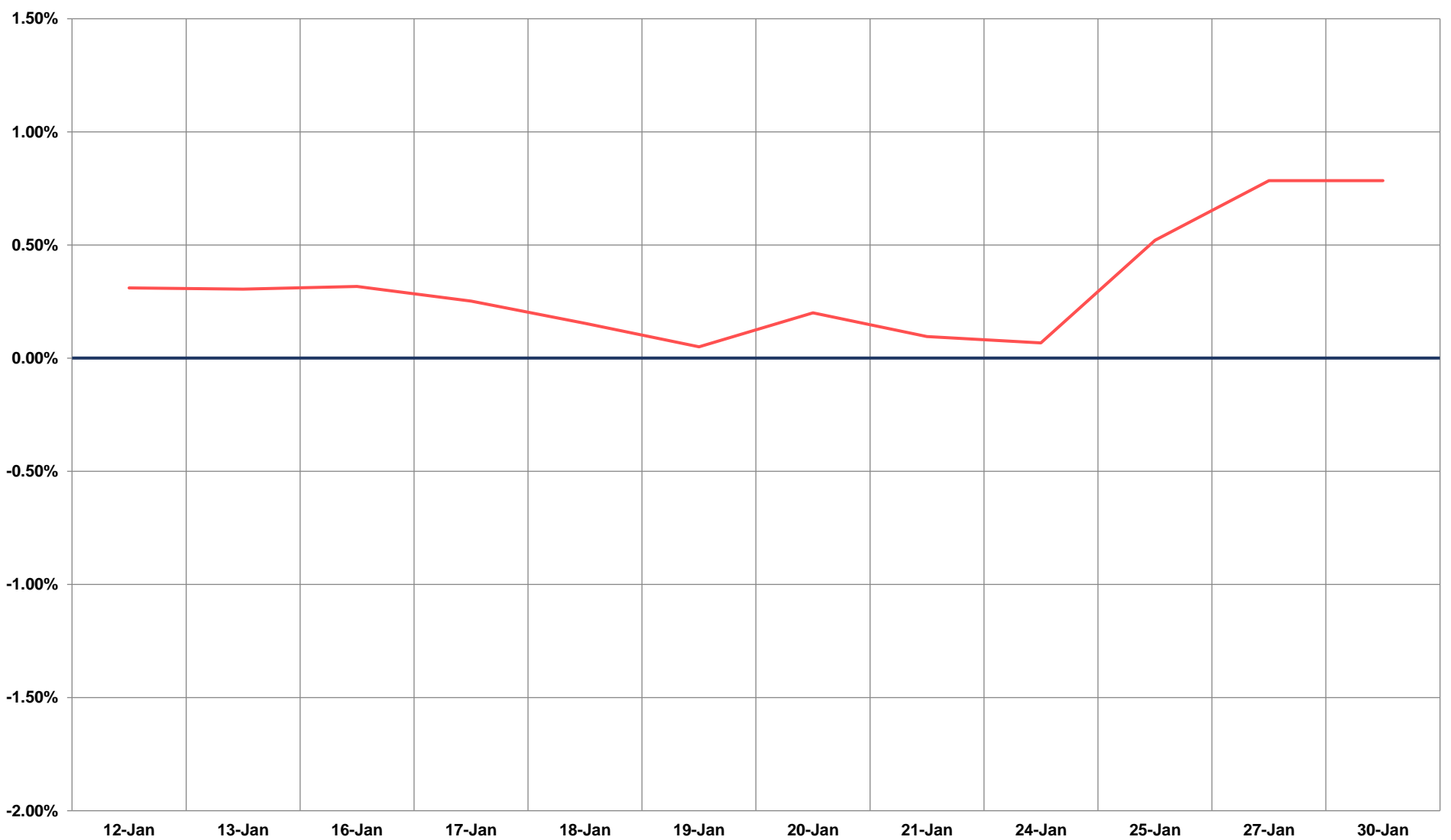
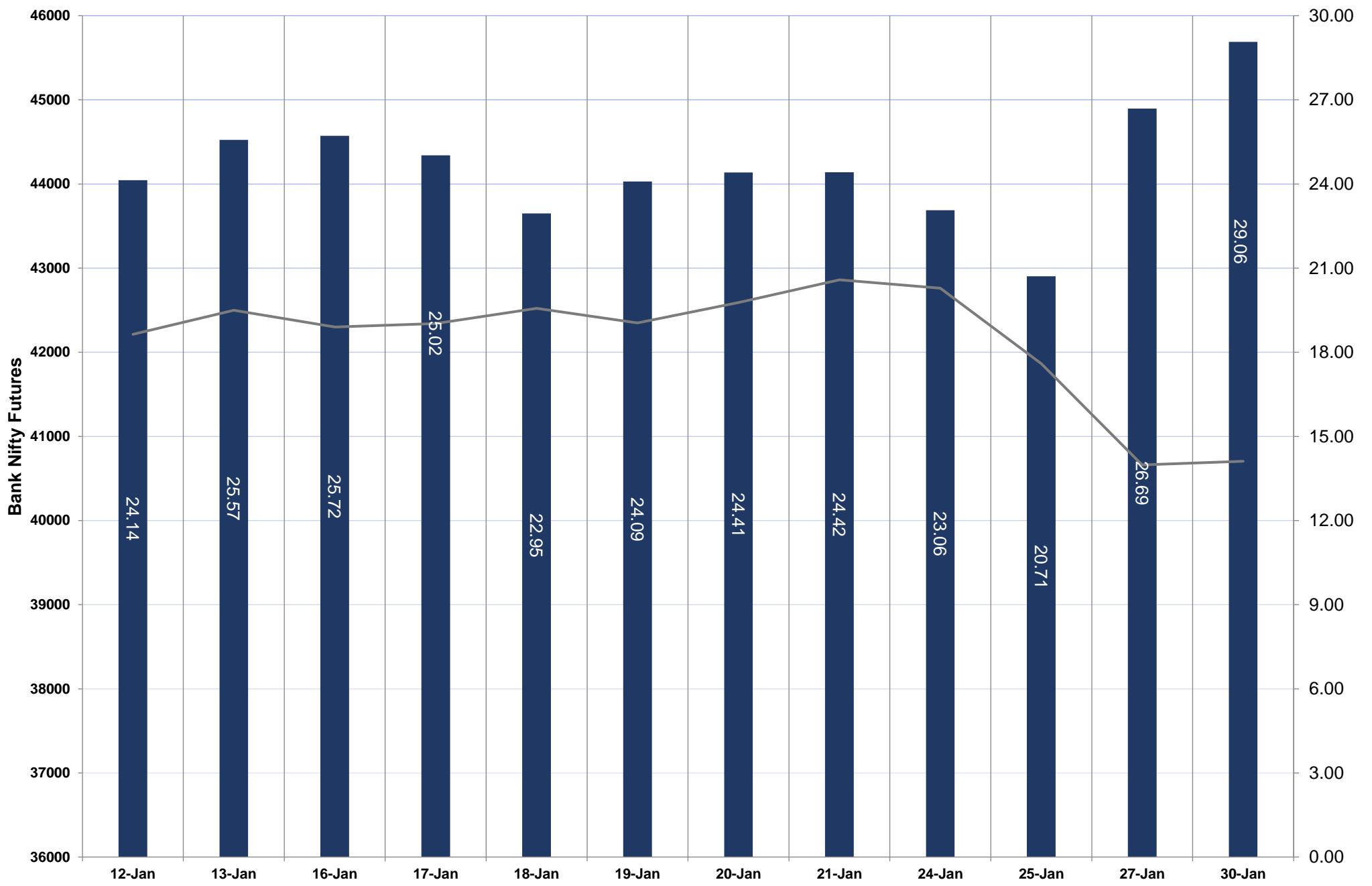
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

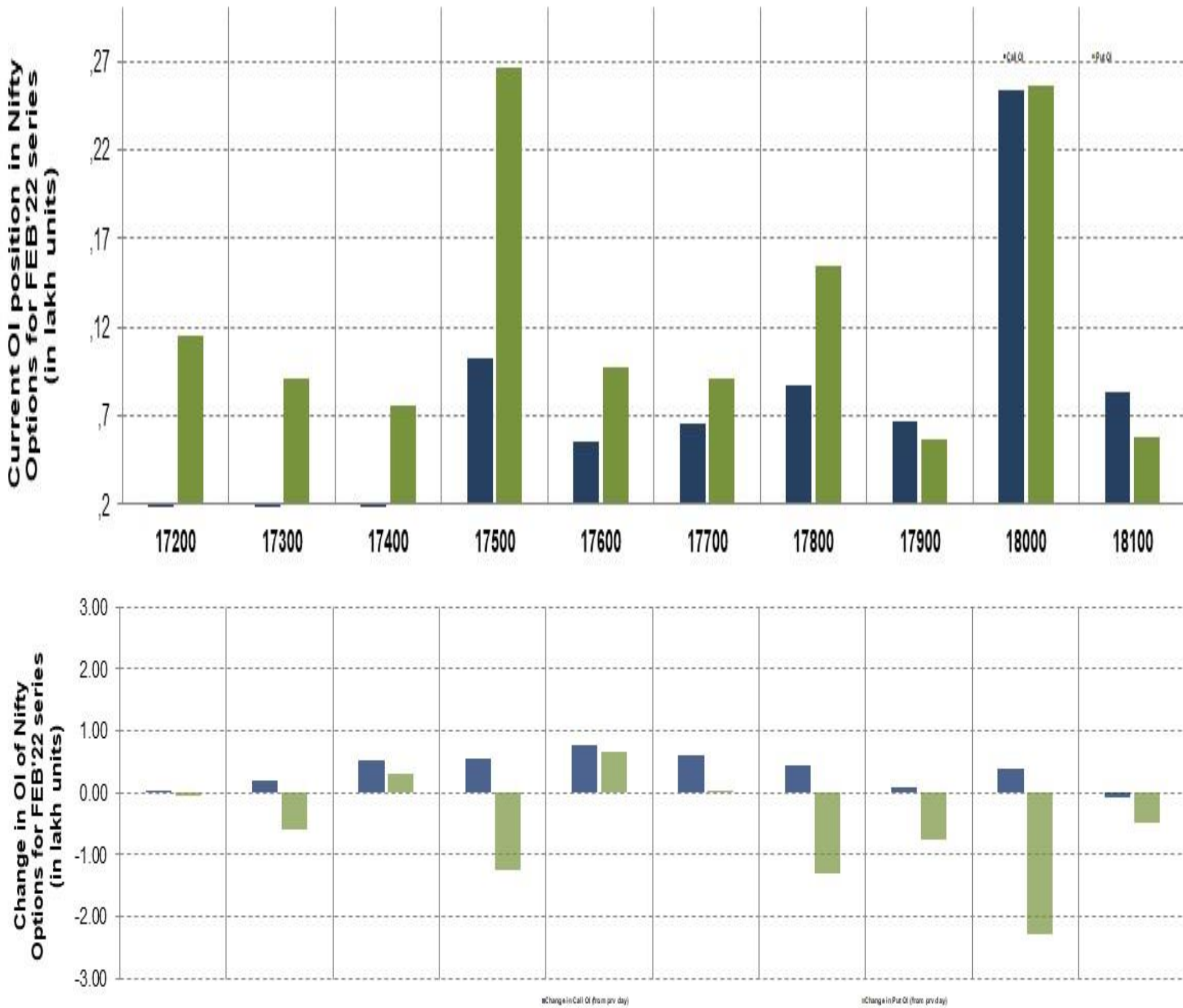




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.07 million in Open Interests is **Strike Price of 17600**
- **Most Active Nifty Put** with a reduction of 0.22 millions in Open Interests is **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was 2.53 millions for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was 2.66 millions for puts at **Strike Price of 17500**

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