



MORNING MANTRA



Daily Derivatives & Market Report

FEB 03, 2023



After ending flat for two successive sessions, Indian benchmarks successfully finished last trading day of week with gains over a percent. Indices traded volatile since morning but in afternoon session sentiments got more encouragement to add points. Recovery in Adani Group companies' stocks helped the markets to end Friday's session near day's high points. Besides, Banking and Financial Services' stocks also grabbed attention from markets participants in today's session. Markets men were also hoping that the global rate hiking cycle would end soon. Traders were also looking ahead to the release of the Labor Department's closely watched monthly jobs report later in the day.

Mirroring sharp gains on Wall Street overnight, indices made positive start amid optimism over a pause in Federal Reserve interest rate hikes. But, markets further maintained volatility in positive trend. Traders digested the interest rate moves by the Bank of England and the European Central Bank. The BoE and the ECB, both raised their interest rates by 50 basis points and signaled more hikes in the coming months. In afternoon session, indices spiked up to trade at day's high points, as investors went for beaten down but fundamentally strong stocks.

On the global front, European markets were trading mostly in red as investors poured over disappointing results from major tech sector players and looked ahead to key U.S. labor market data. Asian markets ended mostly in green despite U.S. tech giants reported disappointing earnings and investors awaited key U.S. jobs data later in the day for additional clues on the health of the world's economy and rate outlook. Back home, India's services sector growth eased in the month of January but signalled an eighteenth successive monthly rise in output, amid favourable demand conditions and ongoing increases in new work. As per the survey report, the seasonally adjusted S&P Global India Services PMI Business Activity Index eased to 57.2 in January from 58.5 in December.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60848.88	909.64	1.52
NIFTY	17854.05	243.65	1.38
MIDCAP	24448.01	-9.74	-0.04
SMLCAP	27862.68	-131.48	-0.47
BSEFMC	16581.86	-3.18	-0.02
AUTO	30603.20	373.55	1.24
POWER	3622.83	-82.95	-2.24
REALTY	3246.93	-17.16	-0.53
BSE IT	30442.86	76.29	0.25
BANKEX	47011.23	931.69	2.02
OIL GAS	17633.66	-155.82	-0.88
METAL	20973.92	-106.90	-0.51
INDIA VIX	14.40	-1.33	-8.46

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1050	1305	68
BSE	1237	2310	121

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4032	3652	10
NSE CASH	63228	68616	(8)
NSE F&O	11989475	40597151	(70)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.86	4.18	1.38
SENSEX	22.83	3.37	1.19

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7474	6209	1265
FII	9482	10415	(932)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	6653	4309	2344
Index Options	866318	881992	(15673)
Stock Futures	15752	14710	1042
Stock Options	18266	18493	(228)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.16	0.87
BANK NIFTY	1.03	0.77

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	101.61	101.75	-0.14

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.278	7.296	-0.25
USA	3.392	3.398	-0.17

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1912.41	-2.58	-0.13
Silver	23.46	-0.01	-0.01
Crude-Oil	75.71	-0.17	-0.22
Brent-Crude	81.94	-0.23	-0.28

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
24 FEB -23 USD-INR	82.02	-0.25	-0.31
24 FEB -23 EUR-INR	89.69	-0.80	-0.89
24 FEB -23 GBP-INR	100.51	-0.85	-0.84
24 FEB -23 JPY- INR	64.04	-0.03	-0.05

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17854	17483	17669	17770	17955	18056
SENSEX	60842	59694	60268	60587	61160	61479
NIFTY FUTURES	17902	17530	17716	17822	18008	18113
BANK NIFTY	41500	40286	40893	41216	41823	42147
CNX IT	30598	30190	30394	30622	30826	31053
CNX MIDCAP	30378	29651	30014	30291	30654	30930
CNX SMALLCAP	9416	9216	9316	9411	9511	9607
INDIA VIX	14.40	13.32	13.86	14.81	15.35	16.30

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 06-02-2022

ADANI PORTS

TECHNICAL VIEWS



NIFTY

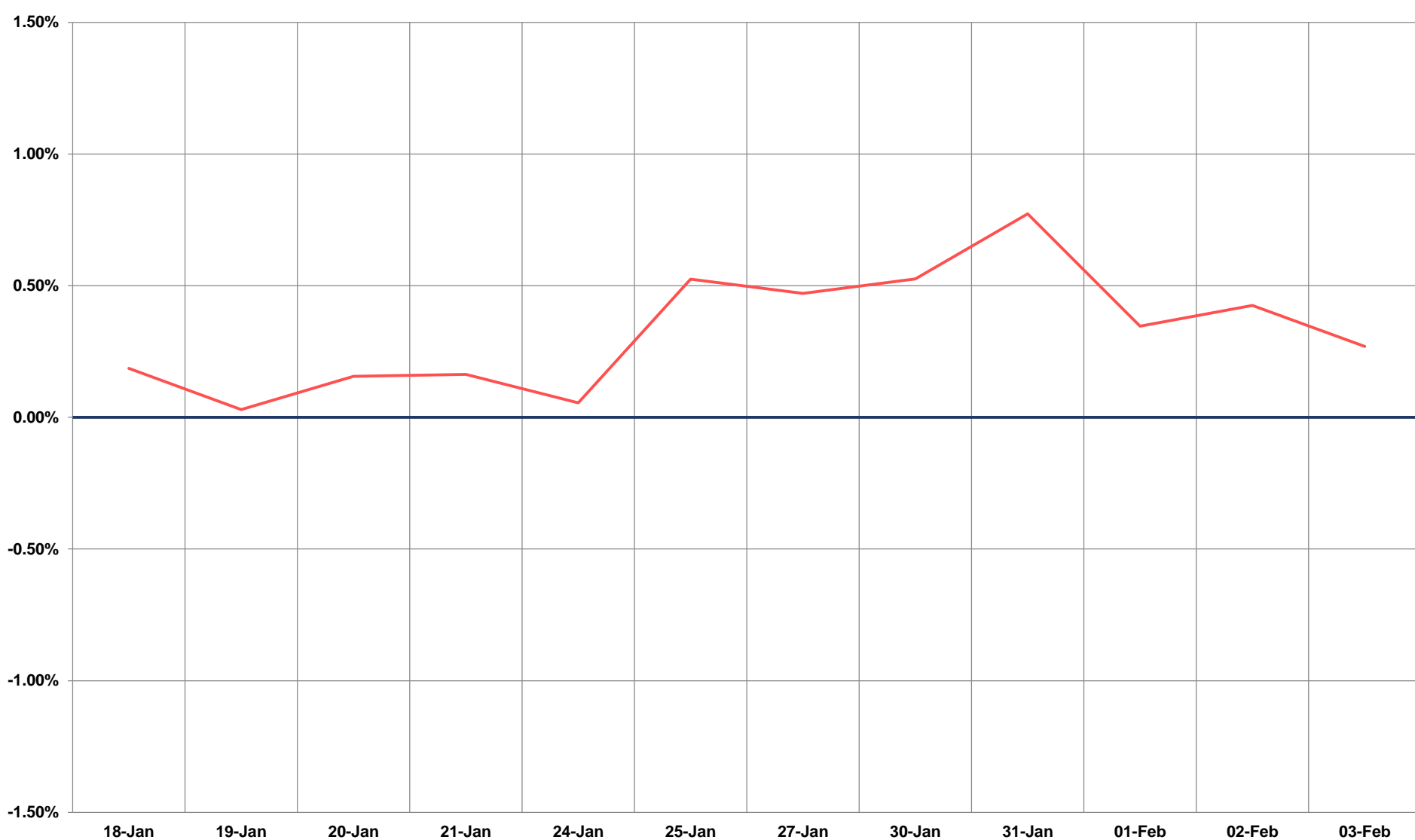
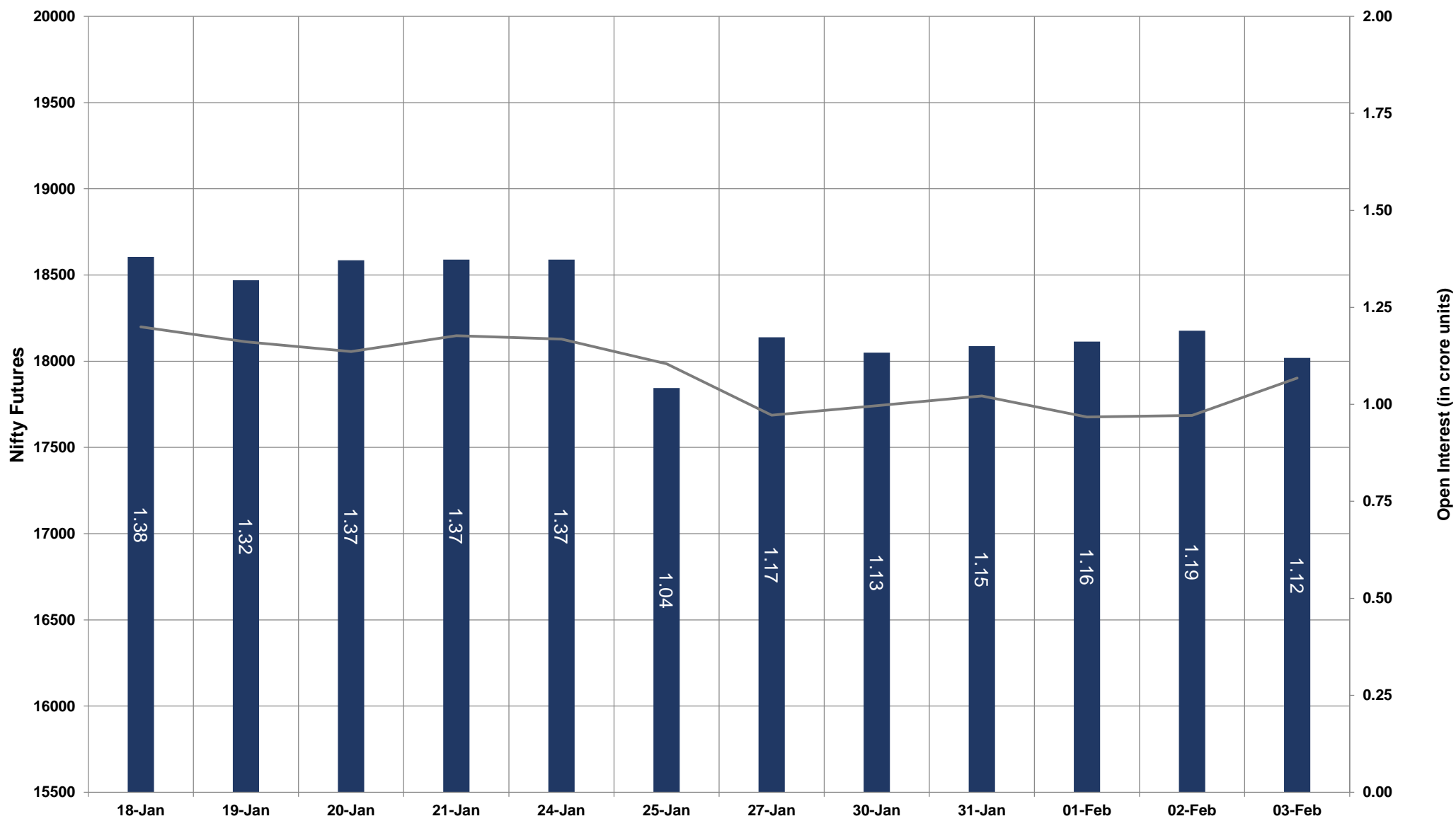


- Nifty Cash = **17854.05 (1.38%)**
- Resistance levels = **17960** and **18050**
- Support levels = **17700** and **17620**

TECHNICAL VIEWS



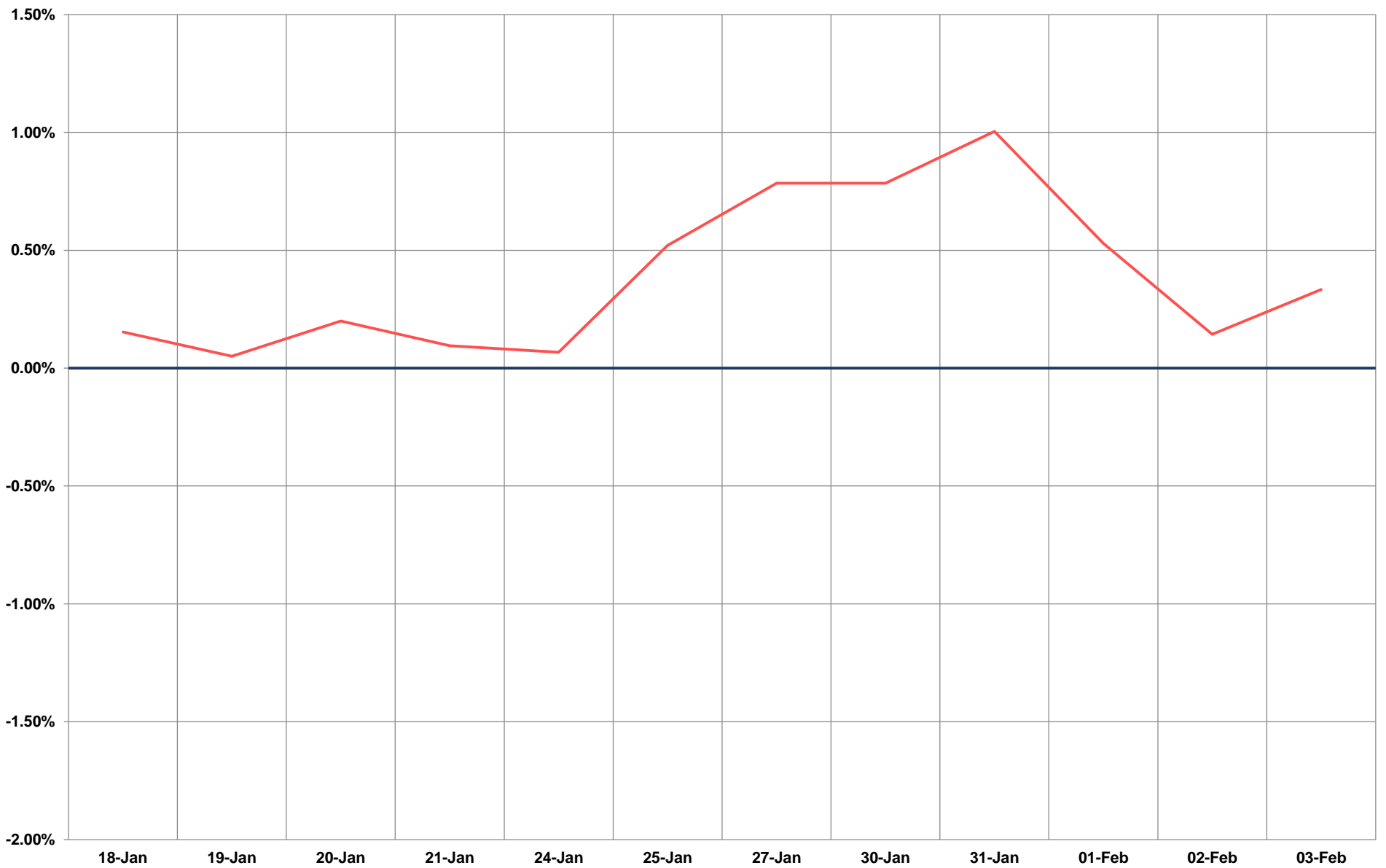
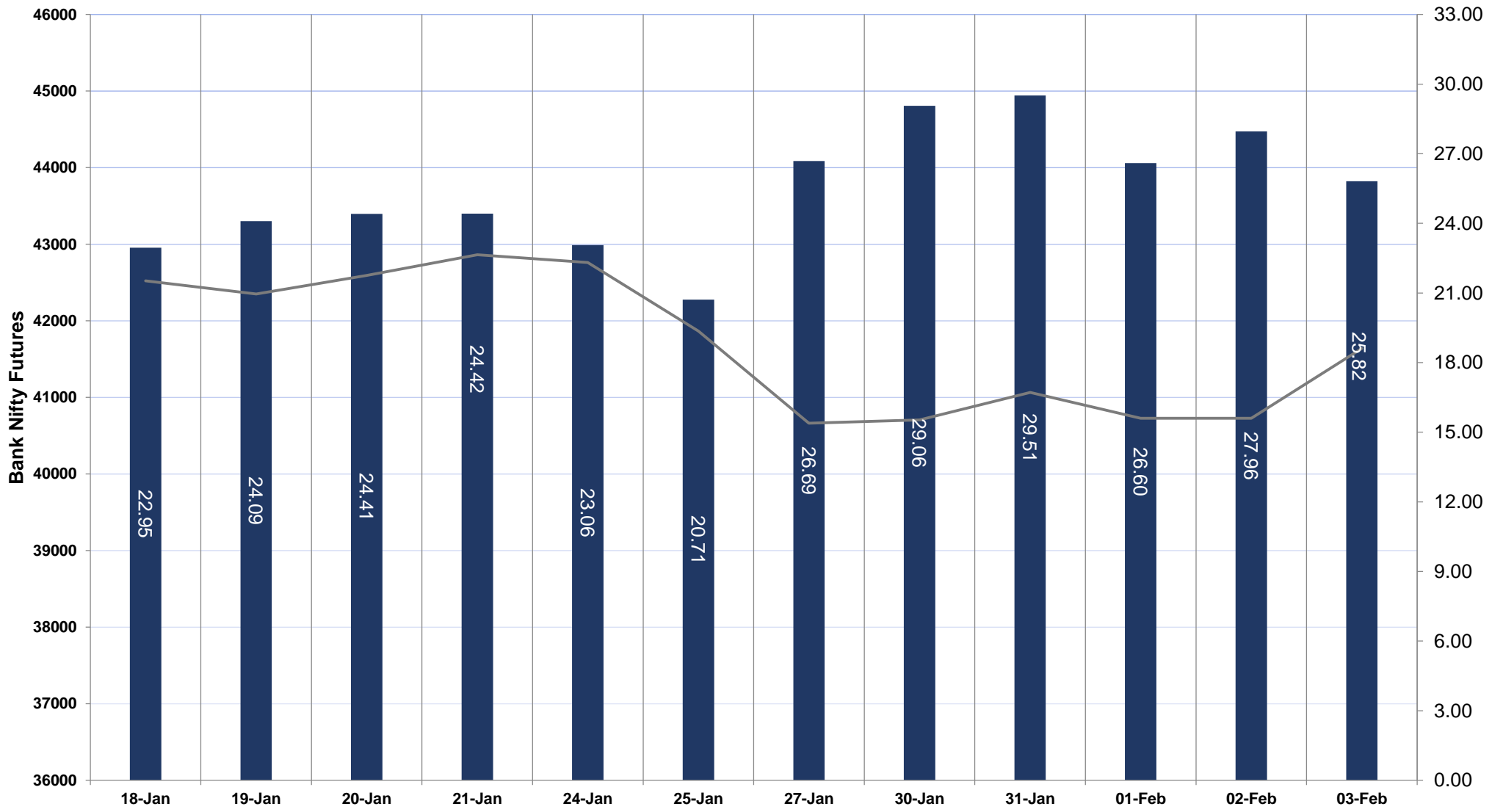
NIFTY FUTURES



TECHNICAL VIEWS



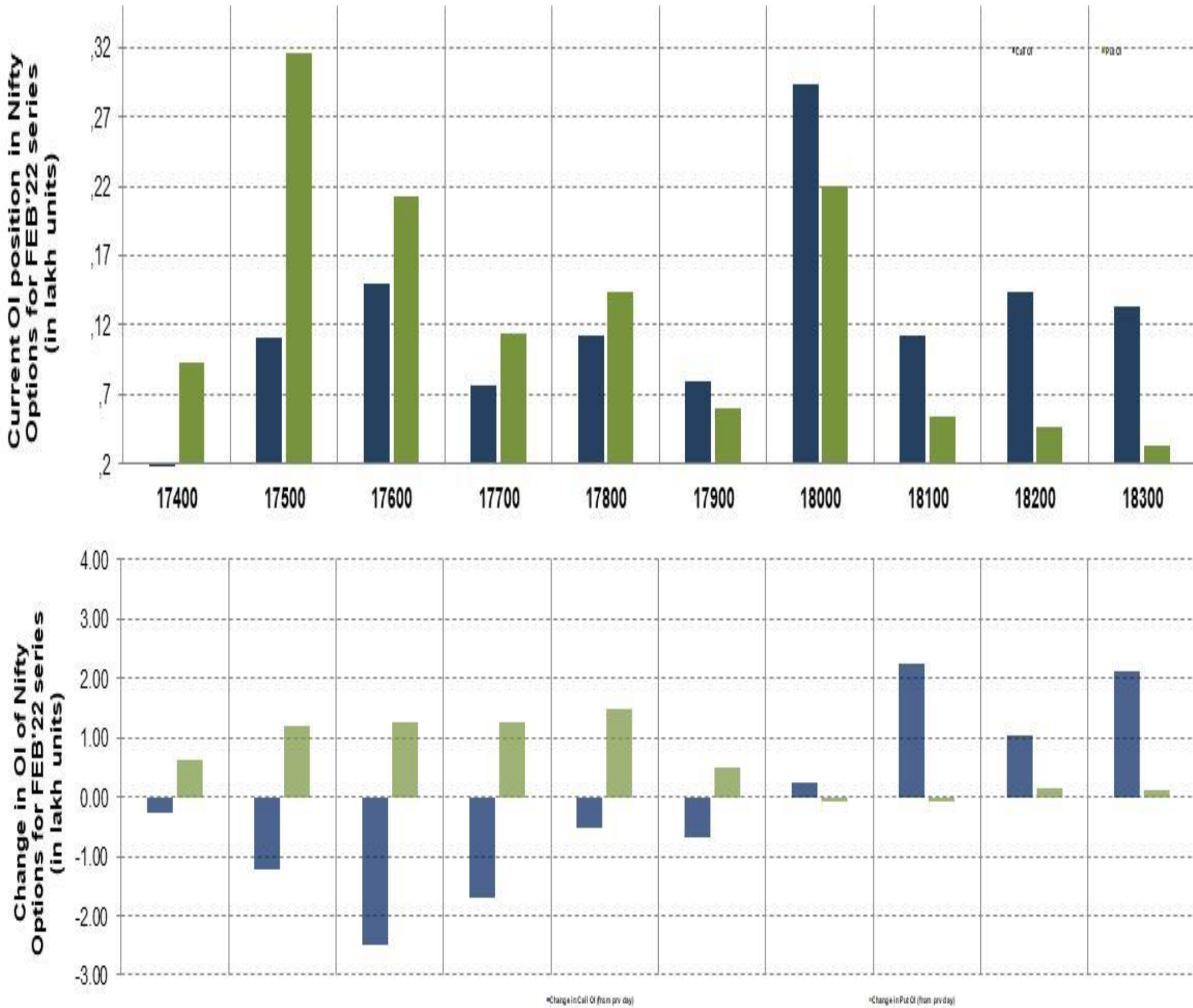
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.22 million in Open Interests is **Strike Price of 18100**
- **Most Active Nifty Put** with a reduction of 0.14 millions in Open Interests is **Strike Price of 17800**
- **Maximum Open Interest an outstanding** was 2.93 millions for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was 3.15 millions for puts at **Strike Price of 17500**

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