



MORNING MANTRA



Daily Derivatives & Market Report

FEB 06, 2023



Backed by negative global cues, Indian equity benchmarks went downhill into the negative terrain during Monday's session. Indices showed dismal performance from early morning, as traders booked their profits after gains in previous session. Intense selling pressure in stocks belonging from Metal and IT counters mainly pressurized the sentiment at D-street. Adani Group's governance and disclosures also kept investors nervous. The trade at Dalal Street mainly mirrored the gloominess spread across the globe after US markets closed in red on Friday amid concerns about the outlook for interest rates following the release of much stronger than expected jobs data. Traders were worried after official data showed US employers hired twice as many people in January as the previous month. That was good news for workers but dampened hopes the Federal Reserve might decide no more rate increases are needed to slow economic activity. Elevated Sino-U.S. geopolitical tensions also dented investor's sentiment.

The benchmarks made negative start, as traders were concerned as Foreign investors pulled out Rs 28,852 crore from Indian equities in January, making it the worst outflow in the last seven months, primarily due to attractiveness of the Chinese markets. Markets sagged under pressure till the end amid investors were keenly watching out for the Reserve Bank of India's monetary policy decision later this week. The Indian central bank is likely to raise rates by 25 basis points despite signs of softening retail inflation.

On the global front, European markets were trading lower with investors fretting about rising Sino-U.S. geopolitical tensions and the global economic outlook despite a healthy rebound in German factory orders. Asian markets ended mostly in red, after strong U.S. jobs data fanned fears of more interest rate hikes to cool inflation. Back home, Reserve Bank of India (RBI) has said India's banking sector is resilient and stable, and the central bank maintains constant vigil on the lenders amid concerns over banks' exposure to the embattled Adani Group. Talking about private reports expressing concern about the exposure of Indian banks to a business conglomerate, RBI said that it is constantly monitoring the banking sector. However, the RBI did not name the Adani Group.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60506.90	-334.98	-0.55
NIFTY	17764.60	-89.45	-0.50
MIDCAP	24631.74	183.73	0.75
SMLCAP	28000.37	137.69	0.49
BSEFMC	16664.99	83.13	0.50
AUTO	30527.34	-75.86	-0.25
POWER	3586.33	-36.50	-1.01
REALTY	3266.78	19.85	0.61
BSE IT	30238.42	-204.44	-0.67
BANKEX	46804.99	-206.24	-0.44
OIL GAS	17648.09	14.43	0.08
METAL	20548.75	-425.17	-2.03
INDIA VIX	14.69	0.29	2.01

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1376	997	67
BSE	1902	1694	197

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3078	4032	(24)
NSE CASH	48194	63228	(24)
NSE F&O	12054657	11989475	1

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.71	4.16	1.39
SENSEX	22.59	3.35	1.20

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5771	4568	1203
FII	6853	8071	(1218)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3131.32	5323.01	(2192)
Index Options	818786.55	817259.21	1527
Stock Futures	11842.24	11907.74	(66)
Stock Options	10493.38	10458.91	34

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.97	1.16
BANK NIFTY	0.90	1.03

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.28	103.09	0.19

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.320	7.277	0.59
USA	3.608	3.532	2.15

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1873.29	9.71	0.52
Silver	22.44	0.13	0.58
Crude-Oil	73.79	0.40	0.55
Brent-Crude	80.56	0.62	0.79

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
24 FEB -23 USD-INR	82.86	0.84	1.03
24 FEB -23 EUR-INR	89.24	-0.45	-0.50
24 FEB -23 GBP-INR	99.66	-0.83	-0.83
24 FEB -23 JPY- INR	62.90	-1.15	-1.79

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17765	17637	17701	17762	17826	17888
SENSEX	60507	60065	60286	60567	60788	61068
NIFTY FUTURES	17902	17715	17808	17838	17932	17961
BANK NIFTY	41375	40990	41182	41453	41646	41917
CNX IT	30411	30030	30220	30378	30568	30726
CNX MIDCAP	30671	30203	30437	30571	30804	30938
CNX SMALLCAP	9466	9393	9430	9467	9504	9541
INDIA VIX	14.69	13.68	14.18	14.70	15.20	15.72

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	Neutral	Neutral	Neutral
CNX SMALLCAP	Neutral	Sell	Neutral
INDIA VIX	Neutral	Neutral	Neutral

SECURITIES BAN IN F&O TRADES FOR 07-02-2022

ADANI PORTS

TECHNICAL VIEWS



NIFTY

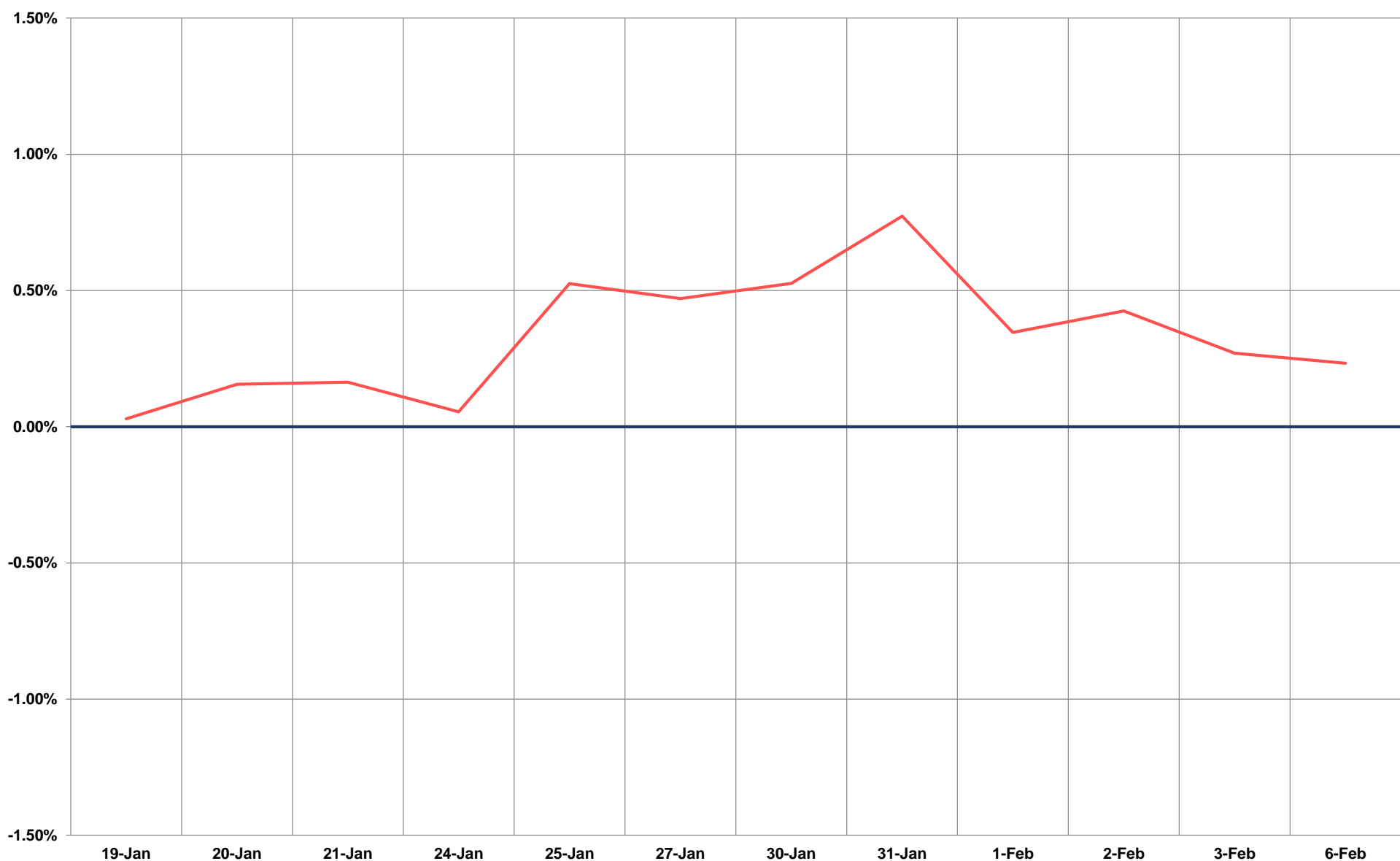
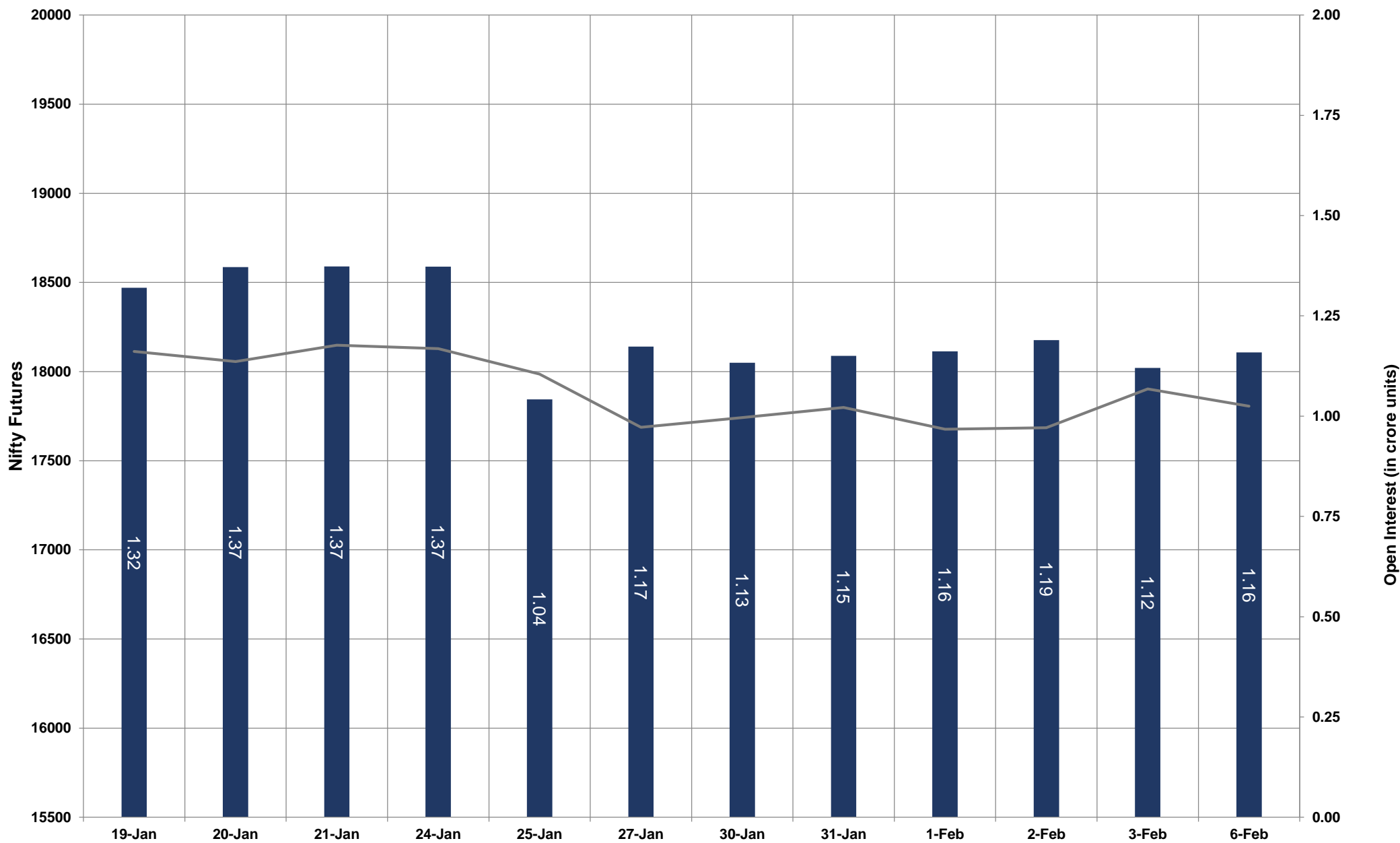


- Nifty Cash = 17764.60 (-0.50%)
- Resistance levels = 17960 and 18050
- Support levels = 17680 and 17540

TECHNICAL VIEWS



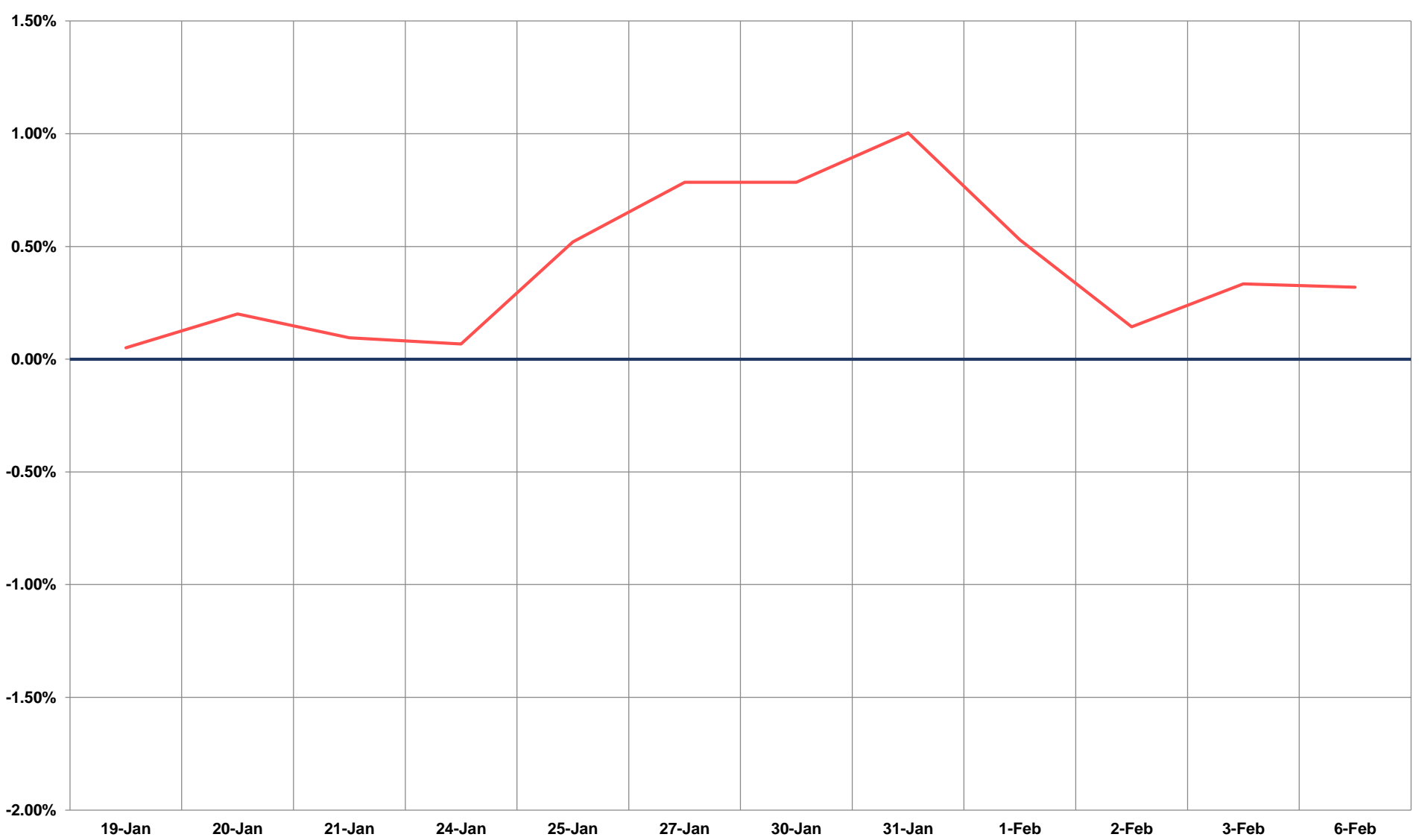
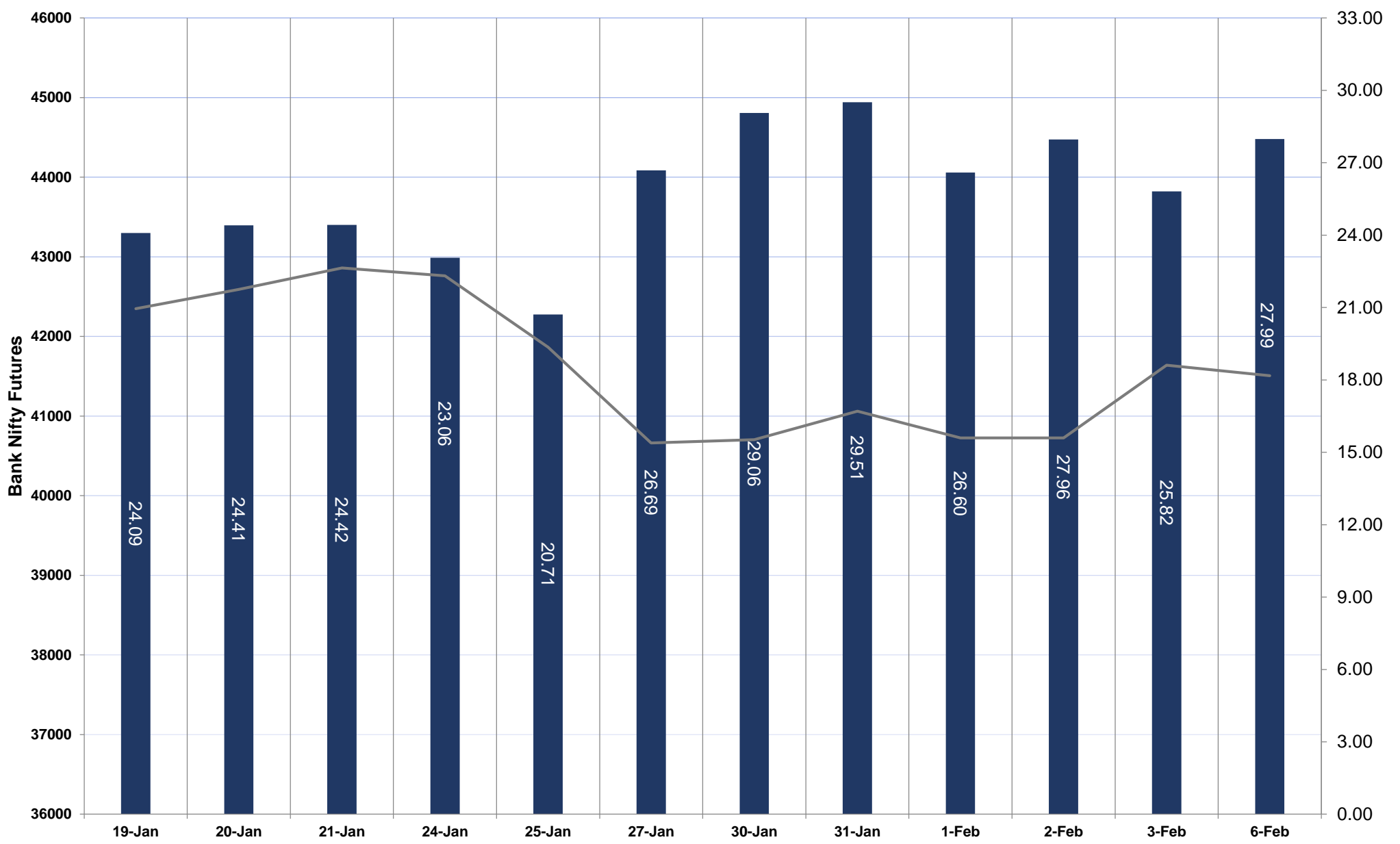
NIFTY FUTURES



TECHNICAL VIEWS



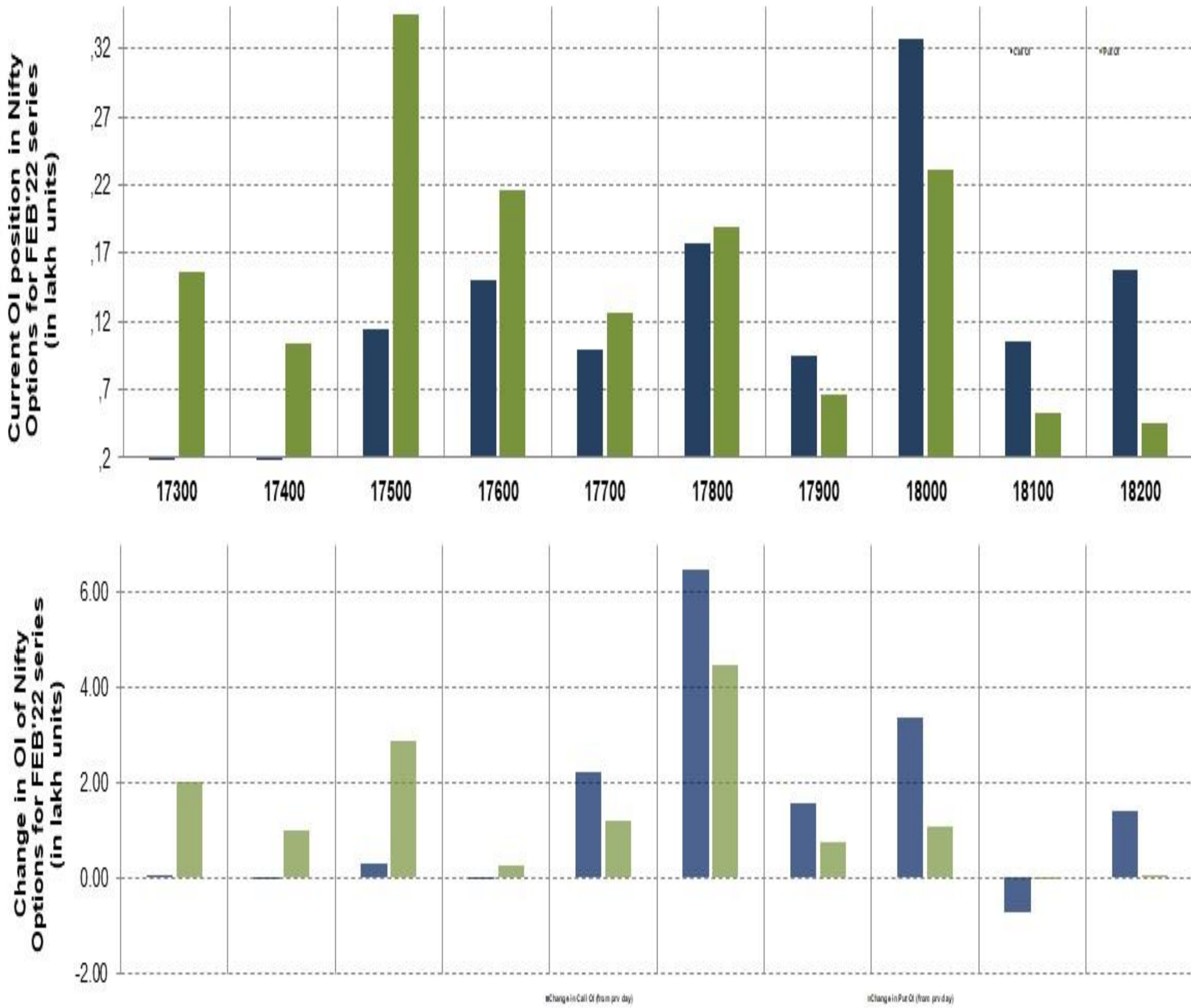
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.64 million in Open Interests is **Strike Price of 17800**
- **Most Active Nifty Put** with a reduction of 0.44 millions in Open Interests is **Strike Price of 17800**
- **Maximum Open Interest** an outstanding was 3.26 millions for Calls at **Strike Price of 18000**
- **Maximum Open Interest** an outstanding was 3.44 millions for puts at **Strike Price of 17500**

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