



MORNING MANTRA



Daily Derivatives & Market Report

FEB 10, 2023



Local shares failed to sustain yesterday's gains and have shown downturn over the course of the session as traders turned their attention towards macro-economic data of Index of Industrial production (IIP) or Industrial growth to be out later in a day. Markets continued to seesaw between fears of a recession and hopes for strong fuel demand recovery in China, the world's top oil importer. The interest rate worries offset the positive sentiment generated in reaction to the latest batch of corporate earnings news. Indices showed dull trade throughout the day due to ongoing concerns about the outlook for interest rates following hawkish comments by some Federal Reserve officials. Spike in U.S. Treasury yields also raised fears of a looming recession. Marketmen showed persist selling pressure in Metal counter during the day.

Benchmarks witnessed losses right at the beginning of the trading session following weak cues from US markets overnight, as some cautiousness prevailed in the markets after a report released by the Labor Department showed first-time claims for U.S. unemployment benefits rebounded by slightly more than expected in the week ended February 4th. The Labor Department said initial jobless claims rose to 196,000, an increase of 13,000 from the previous week's unrevised level of 183,000. Street had expected jobless claims to inch up to 190,000. The uptick came after jobless claims decreased in four out of the five previous weeks, falling to their lowest level since hitting 181,000 in the week ended April 23, 2022. Markets sagged under weak trade till the end, as investors fretted about the potential for further Federal Reserve tightening and the effect on the economy.

On the global front, European markets were trading lower after falls elsewhere, but losses were capped by news that the UK economy narrowly avoided recession. Asian markets ended mostly in red amid much uncertainty about where inflation and interest rates are headed. Back home, Adani Group firms remained in focus as MSCI has cut the weightings of four of the conglomerate's listed firms, including flagship Adani Enterprises, in its indexes after reassessing the number of shares that were freely traded. MSCI's move comes at a time when listed companies of the Gautam Adani-owned conglomerate have plunged sharply on the stock market, triggered by a scathing report by US short seller Hindenburg.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60682.70	-123.52	-0.20
NIFTY	17856.50	-36.95	-0.21
MIDCAP	24890.44	8.79	0.04
SMLCAP	28263.05	135.64	0.48
BSEFMC	16409.63	-53.28	-0.32
AUTO	30384.91	115.08	0.38
POWER	3500.64	-29.62	-0.84
REALTY	3326.48	49.94	1.52
BSE IT	30732.12	-106.68	-0.35
BANKEX	47001.60	8.04	0.02
OIL GAS	17566.05	-77.90	-0.44
METAL	20066.58	-307.47	-1.51
INDIA VIX	12.75	-0.29	-2.22

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1111	1124	87
BSE	1794	1663	152

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2918	3092	(6)
NSE CASH	46324	50424	(8)
NSE F&O	8057896	33755105	(76)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.06	4.18	1.41
SENSEX	23.13	3.36	1.19

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	4882	5174	(291)
FII	7701	6243	1458

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3916.55	4837.48	(921)
Index Options	555276.34	557810.49	(2534)
Stock Futures	9891.99	10478.65	(587)
Stock Options	11336.00	11474.77	(139)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.05	1.08
BANK NIFTY	0.86	0.96

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.65	103.22	0.42

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.363	7.344	0.26
USA	3.726	3.683	1.18

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1861.72	-0.58	-0.03
Silver	21.98	0.05	0.24
Crude-Oil	79.37	1.31	1.69
Brent-Crude	85.97	1.47	1.74

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
24 FEB -23 USD-INR	82.64	0.03	0.04
24 FEB -23 EUR-INR	88.48	-0.53	-0.59
24 FEB -23 GBP-INR	100.07	-0.21	-0.21
24 FEB -23 JPY- INR	63.25	0.02	0.03

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17857	17769	17813	17845	17889	17921
SENSEX	60683	60380	60532	60653	60804	60925
NIFTY FUTURES	17877	17758	17817	17859	17918	17960
BANK NIFTY	41559	41300	41430	41554	41684	41808
CNX IT	30870	30539	30704	30802	30968	31066
CNX MIDCAP	31029	30690	30860	30976	31146	31263
CNX SMALLCAP	9526	9410	9468	9509	9567	9608
INDIA VIX	12.74	11.67	12.21	12.74	13.28	13.81

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 13-02-2022

AMBUJACEM, IBULHSGFIN

TECHNICAL VIEWS



NIFTY

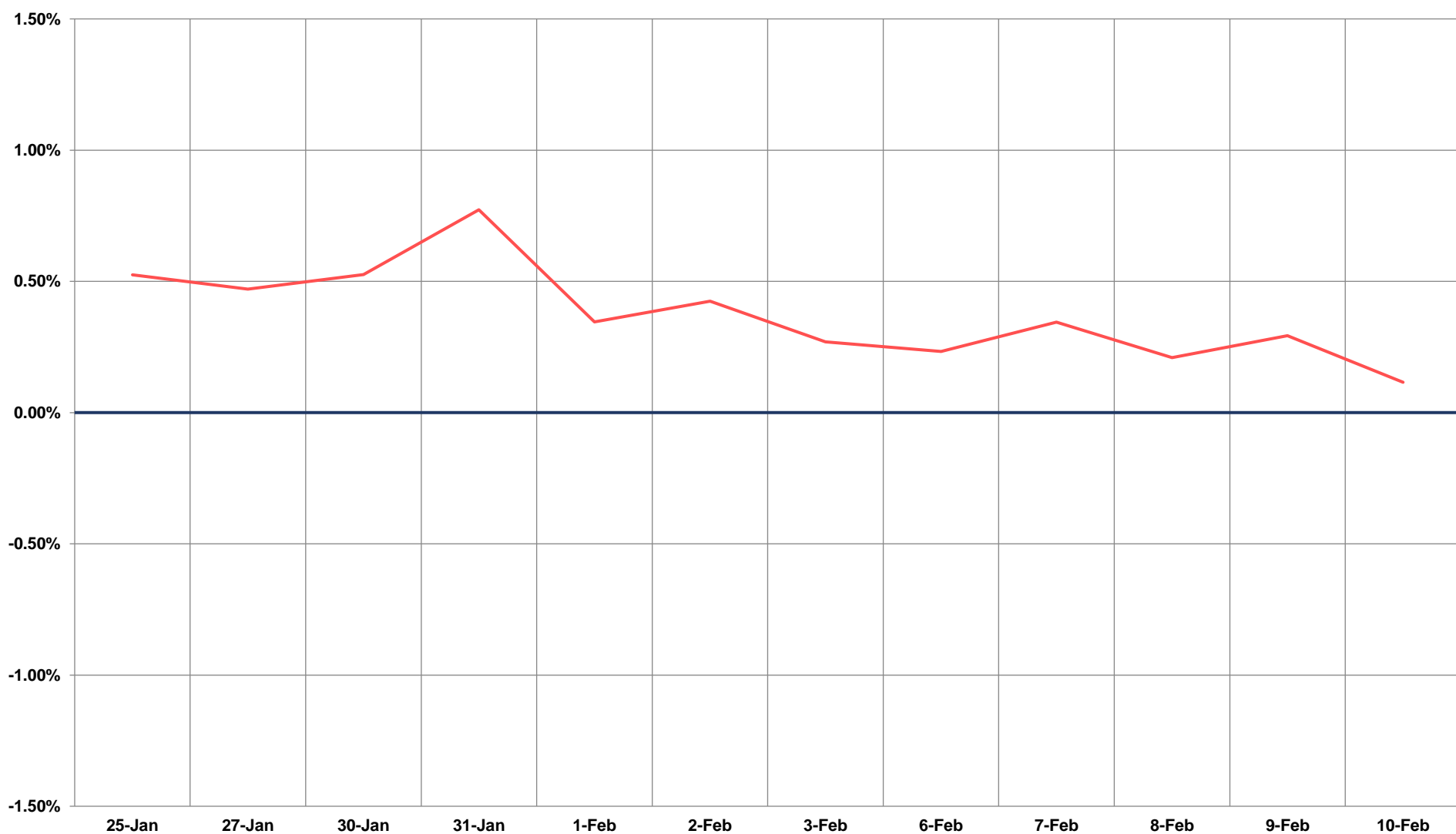
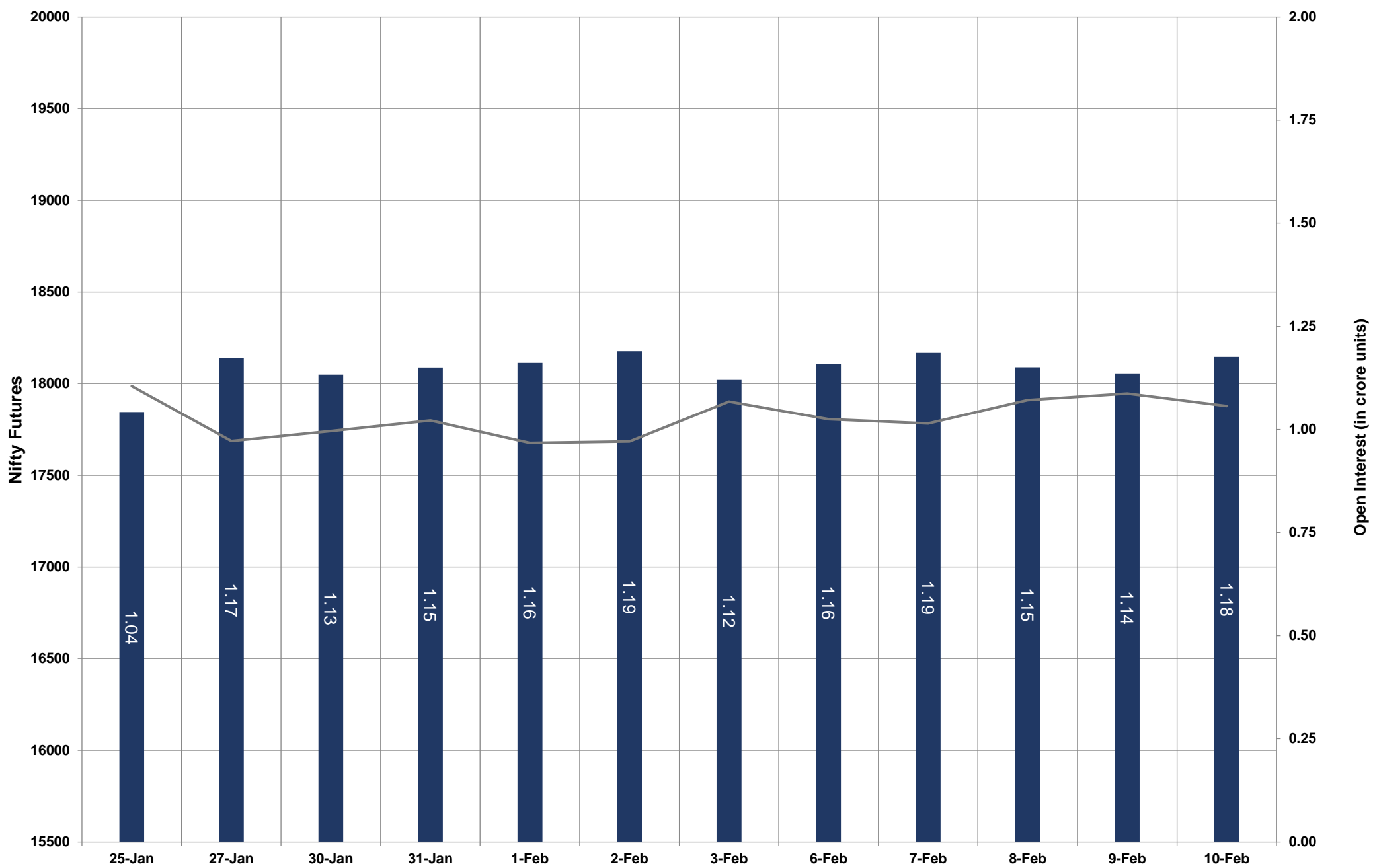


- Nifty Cash = **17856.50 (-0.21%)**
- Resistance levels = **17960** and **18020**
- Support levels = **17770** and **17680**

TECHNICAL VIEWS



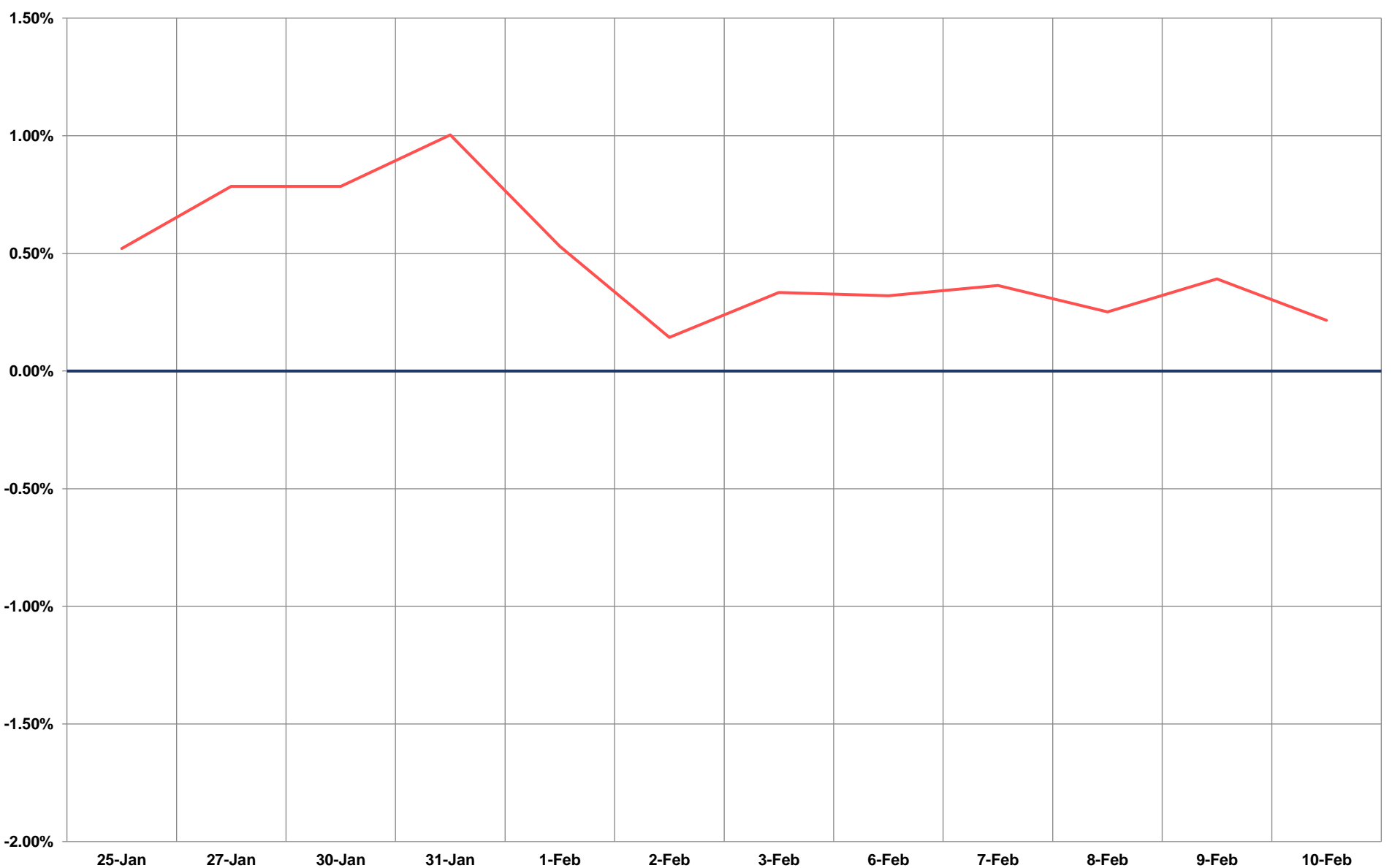
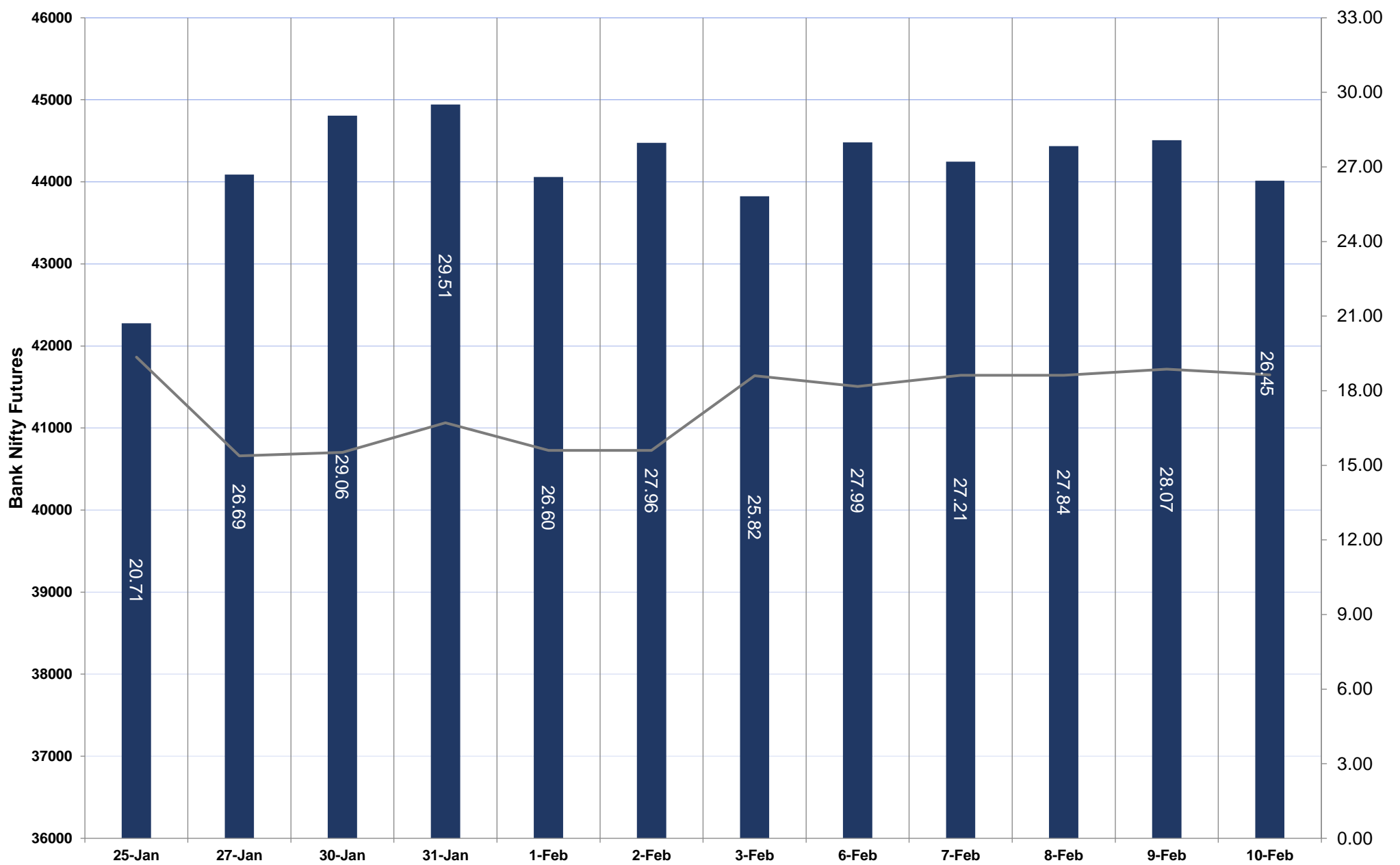
NIFTY FUTURES



TECHNICAL VIEWS



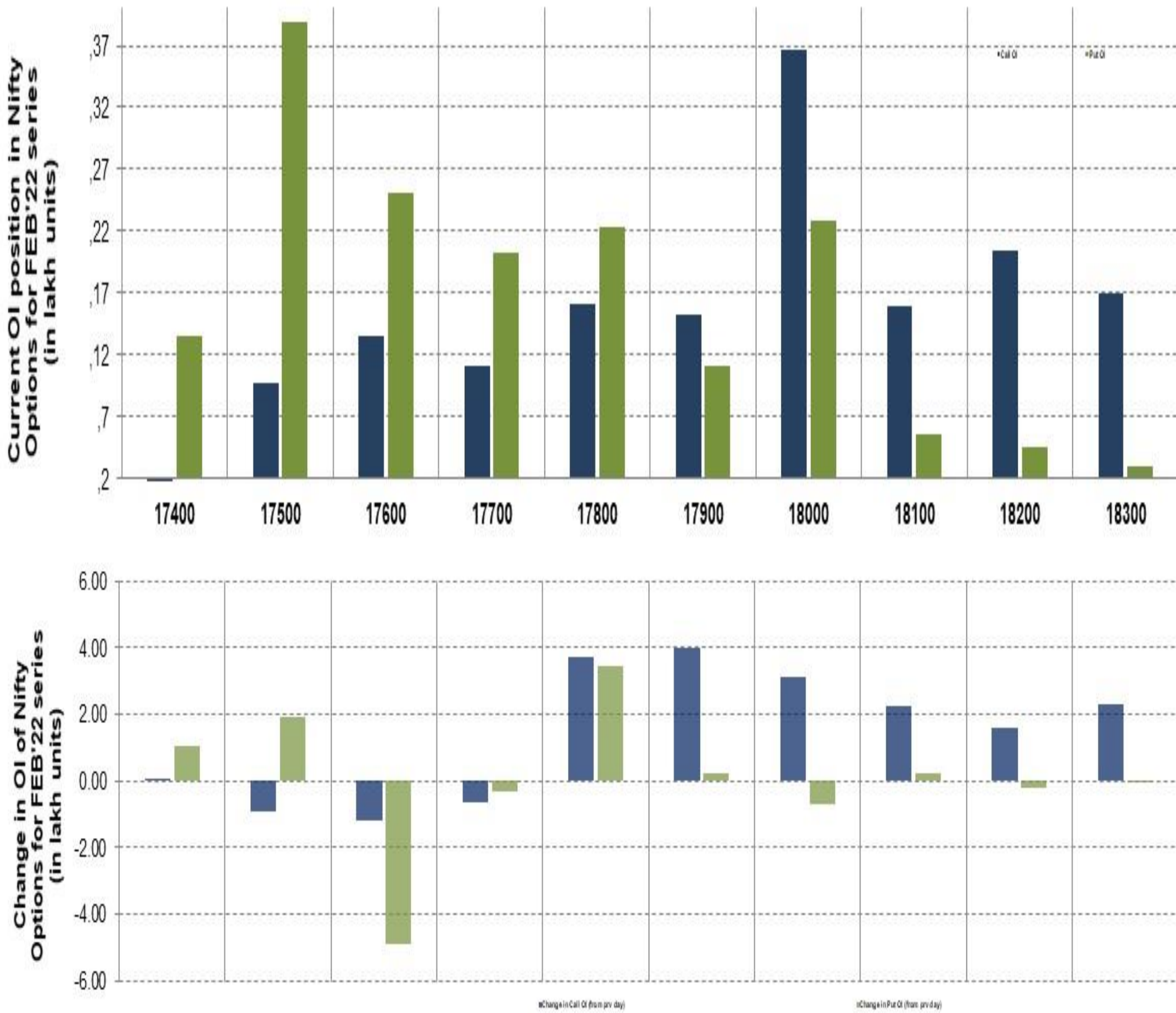
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.40 million in Open Interests is **Strike Price of 17900**
- **Most Active Nifty Put** with a reduction of 0.48 millions in Open Interests is **Strike Price of 17600**
- **Maximum Open Interest** an outstanding was 3.66 millions for Calls at **Strike Price of 18000**
- **Maximum Open Interest** an outstanding was 3.88 millions for puts at **Strike Price of 17500**

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