



MORNING MANTRA



Daily Derivatives & Market Report

FEB 13, 2023



Rising recession fear kept Indian equity markets weak on Monday and finished the day's trade below neutral lines. Selling in IT sector counter mainly damaged sentiments of markets. As for broader indices, the BSE Mid cap index and Small cap index traded with hefty losses during the day. Weakness in other Asian markets discouraged the domestic markets to trade high throughout the session. Accelerating or reversing the recent spike in bond yields hurt sentiment. Traders kept a close eye on the data for clues about whether Federal Reserve will need to raise rates higher than currently anticipated in order to bring down prices. Geopolitical tensions also remained on investors' radar after the U.S. air force shot down a flying object near the Canadian border, the fourth object downed this month. However, some positive leads from European region lend some support to markets to come off from day's lows.

Initially, markets made flat start and soon dragged lower, as traders were concerned about outlook for interest rate hikes by the Federal Reserve and the European Central Bank, and a global economic recession. Besides, growth in factory output decelerated to a two-month low of 4.3 per cent in December as manufacturing dragged the overall growth in the Index of Industrial Production (IIP) even as mining and electricity production grew at a robust pace. Some cautiousness also came in as RBI data showed India's foreign exchange reserves dropped by \$1.494 billion to reach \$575.267 billion as of February 3, snapping a three-week rising trend. Markets reel under selling pressures till the end ahead of inflation data.

On the global front, European markets were trading higher as defence stocks jumped on news of India aiming to triple its defence exports, while a fall in real estate stocks on disappointing quarterly results from Sweden's Castellum countered gains. Asian markets ended mostly in red ahead of a U.S. inflation update that traders worry might lead to more interest rate hikes. Back home, Adani Group stocks remained in focus after Moody's Investors Service downgraded four Adani stocks from 'stable' to 'negative.'

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60431.84	-250.86	-0.41
NIFTY	17770.90	-85.60	-0.48
MIDCAP	24580.36	-310.08	-1.25
SMLCAP	27932.15	-330.90	-1.17
BSEFMC	16402.72	-6.91	-0.04
AUTO	30199.07	-185.84	-0.61
POWER	3479.10	-21.54	-0.62
REALTY	3267.46	-59.02	-1.77
BSE IT	30153.19	-578.93	-1.88
BANKEX	46672.75	-328.85	-0.70
OIL GAS	17483.41	-82.64	-0.47
METAL	20035.70	-30.88	-0.15
INDIA VIX	13.68	0.93	7.29

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	821	1551	55
BSE	1259	2332	168

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2876	2918	(1)
NSE CASH	46786	46324	1
NSE F&O	11944019	8057896	48

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.05	4.16	1.42
SENSEX	22.87	3.33	1.21

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5362	4840	522
FII	7387	6064	1322

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2665.94	2576.87	89
Index Options	867372.31	855716.34	11656
Stock Futures	9449.58	10761.41	(1312)
Stock Options	13078.57	13169.03	(90)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.83	1.05
BANK NIFTY	0.66	0.86

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.71	103.61	0.10

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.369	7.363	0.08
USA	3.738	3.743	-0.14

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1856.02	-8.10	-0.44
Silver	21.85	-0.12	-0.56
Crude-Oil	78.64	-1.08	-1.35
Brent-Crude	85.28	-1.11	-1.28

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
24 FEB -23 USD-INR	82.75	0.10	0.12
24 FEB -23 EUR-INR	88.40	-0.10	-0.11
24 FEB -23 GBP-INR	99.73	-0.36	-0.35
24 FEB -23 JPY- INR	62.59	-0.63	-1.00

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17771	17630	17700	17790	17861	17951
SENSEX	60432	59977	60204	60473	60700	60969
NIFTY FUTURES	17782	17665	17724	17812	17870	17959
BANK NIFTY	41282	40863	41073	41368	41577	41872
CNX IT	30290	29885	30088	30440	30642	30995
CNX MIDCAP	30565	30212	30388	30699	30876	31186
CNX SMALLCAP	9388	9271	9330	9434	9492	9596
INDIA VIX	13.68	10.93	12.31	13.20	14.58	15.47

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

SECURITIES BAN IN F&O TRADES FOR 14-02-2022

AMBUJACEM, BHEL, IBULHSGFIN, PNB

TECHNICAL VIEWS



NIFTY

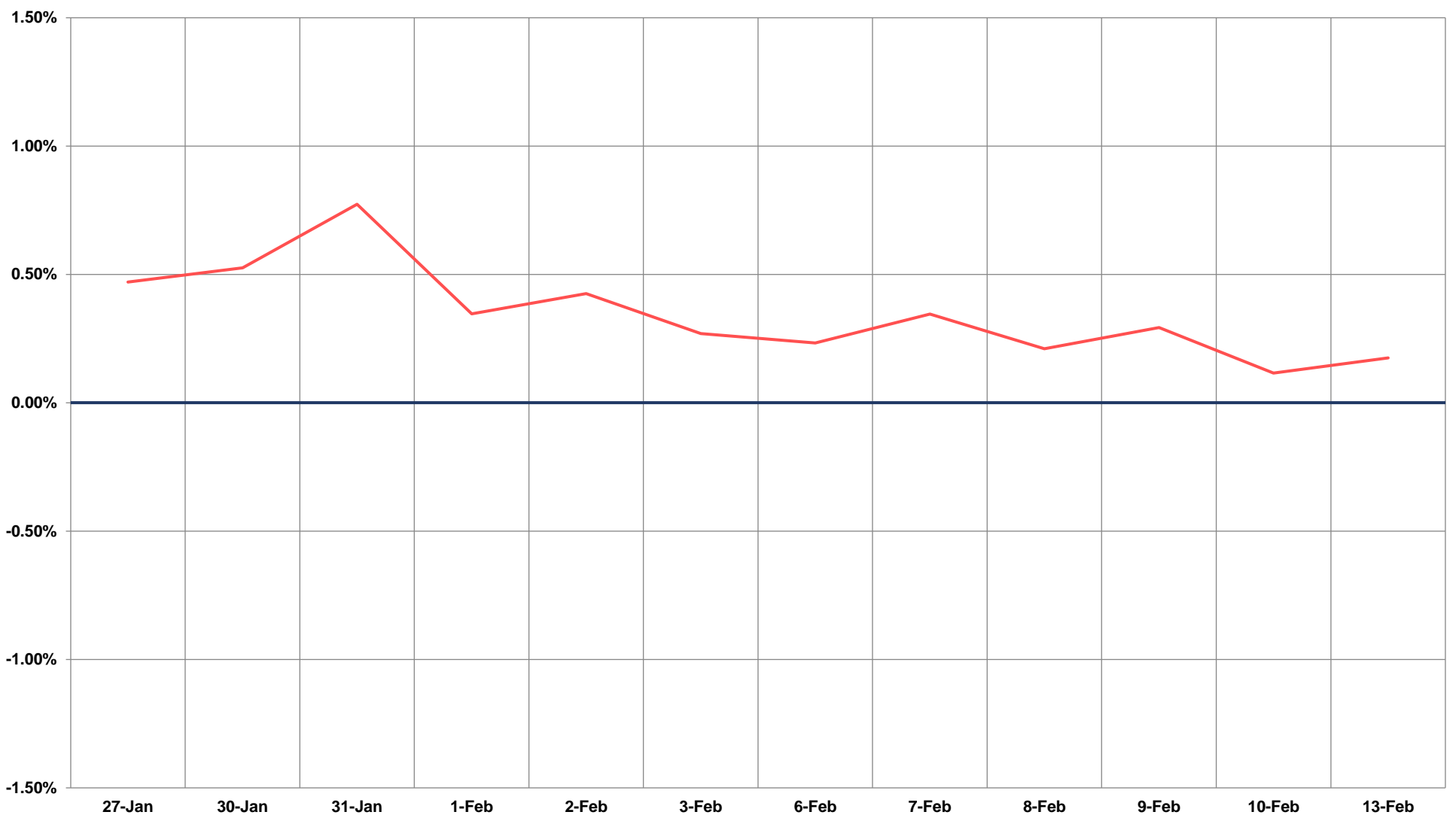
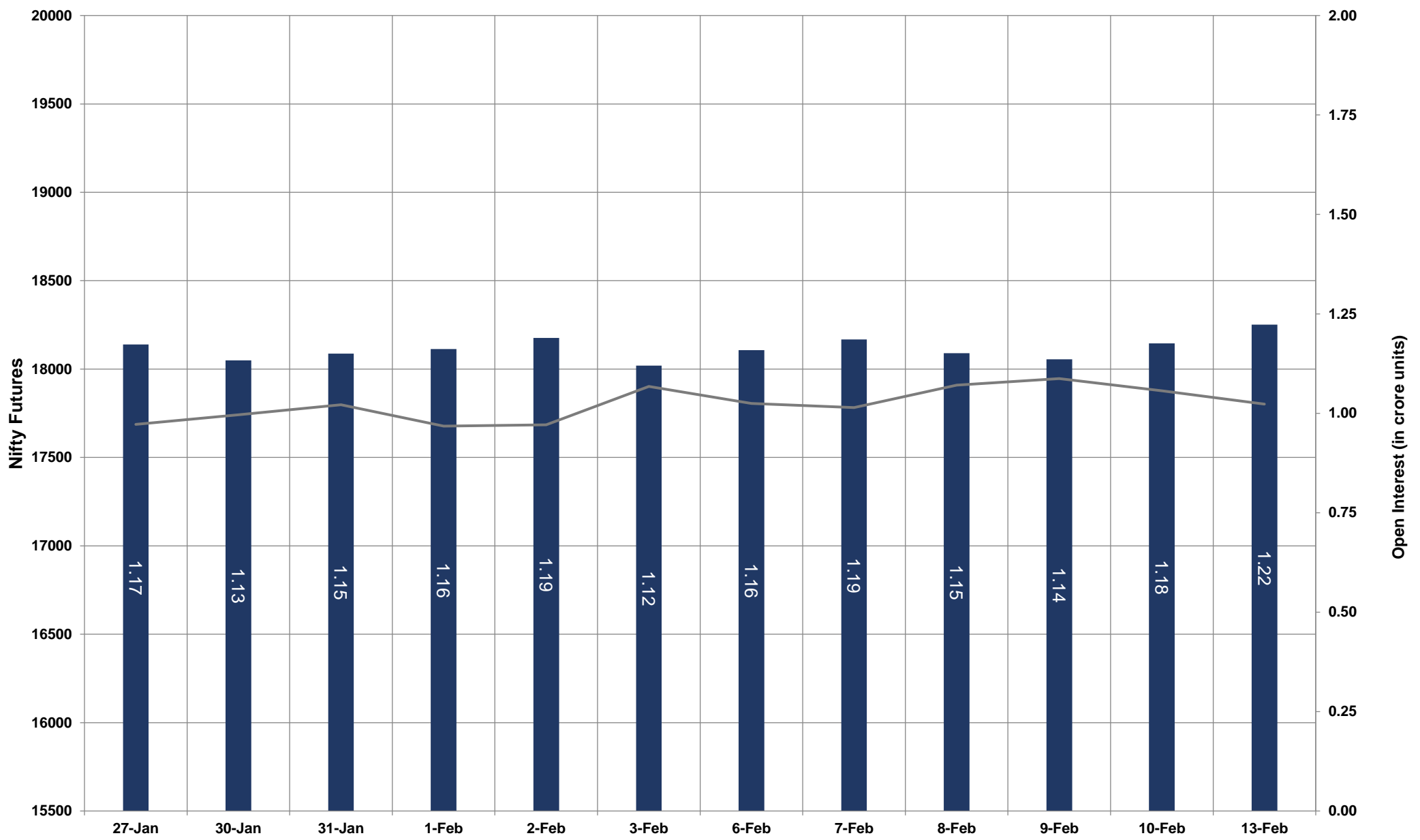


- Nifty Cash = **17770.90 (-0.48%)**
- Resistance levels = **17920** and **18000**
- Support levels = **17700** and **17620**

TECHNICAL VIEWS



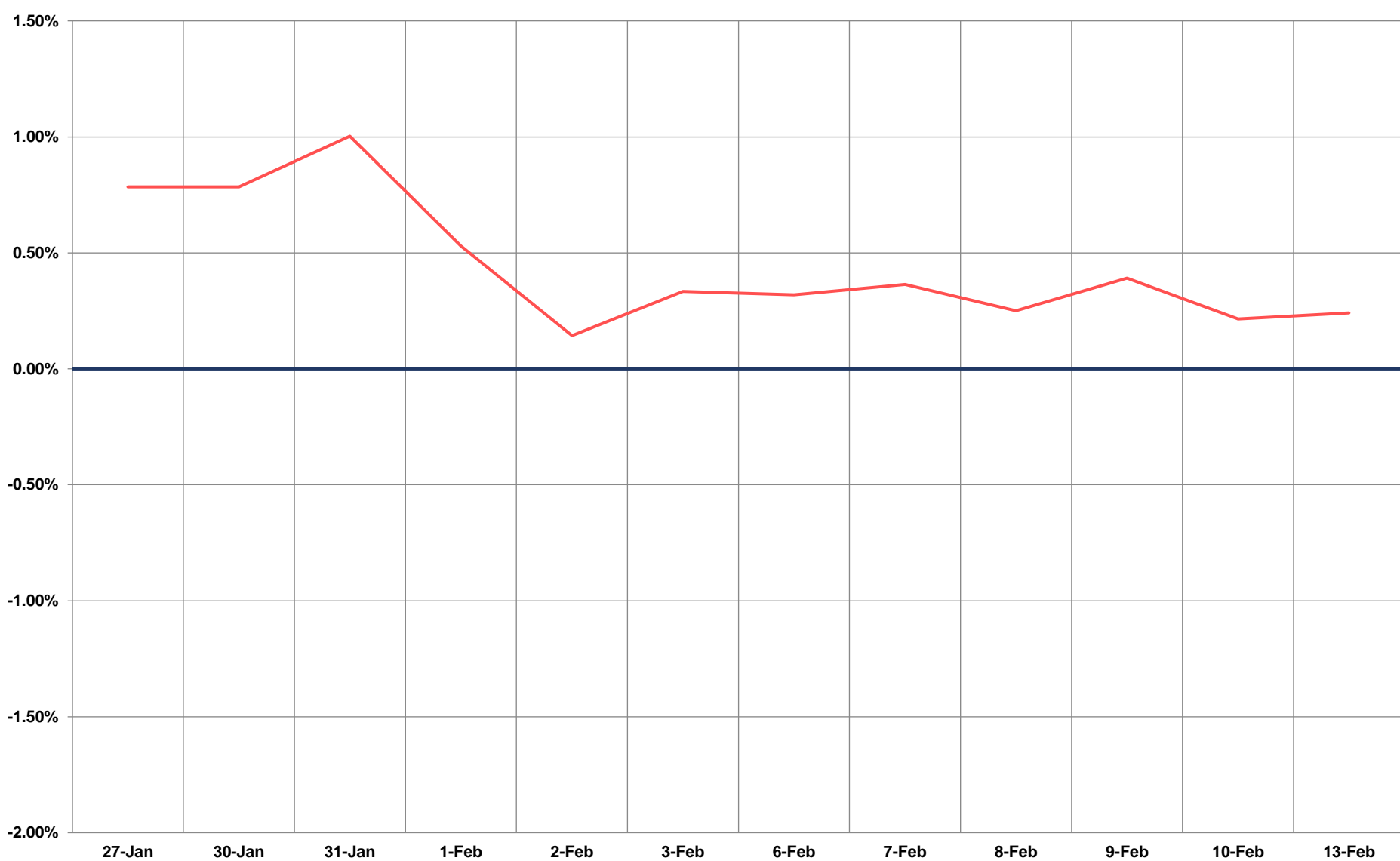
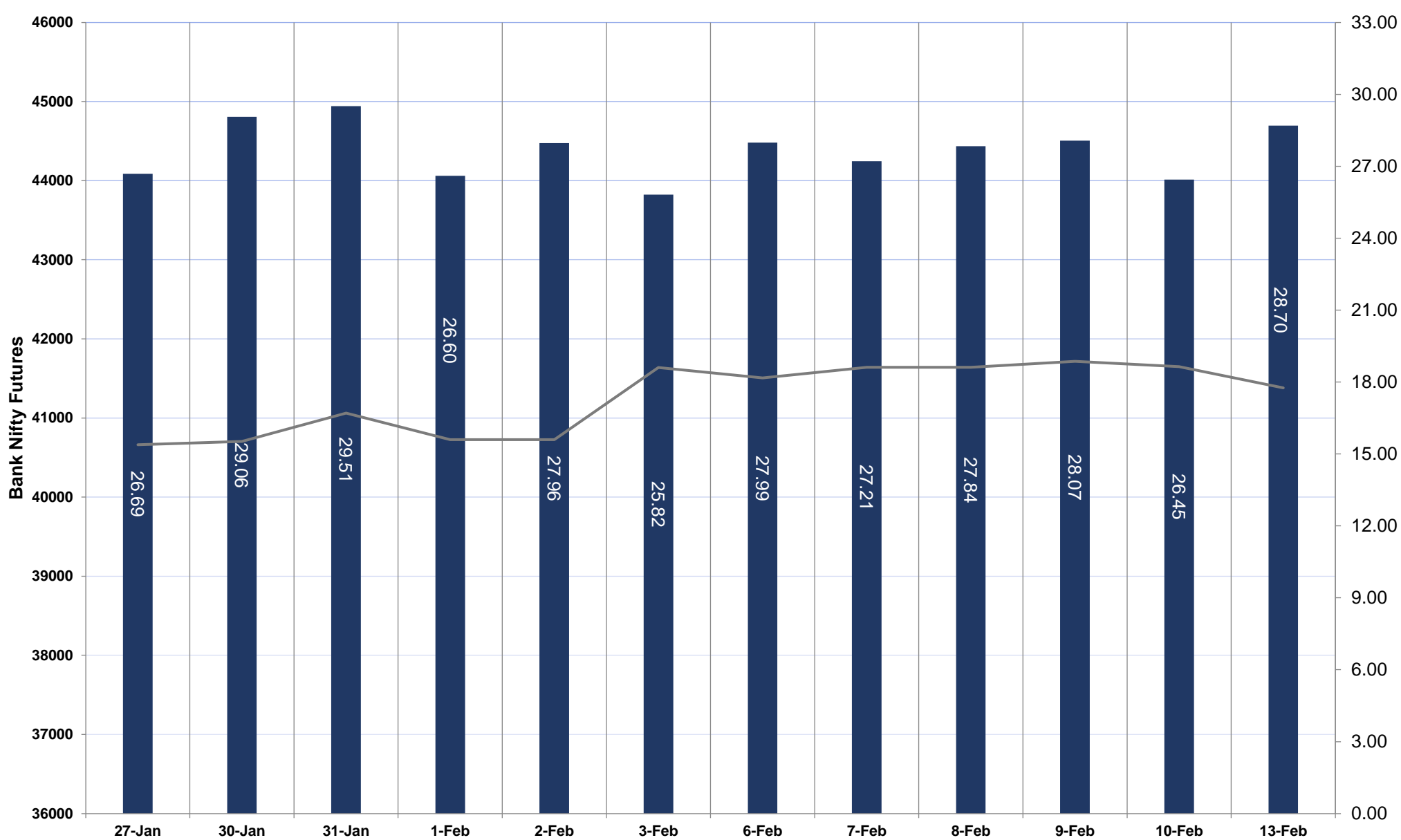
NIFTY FUTURES



TECHNICAL VIEWS



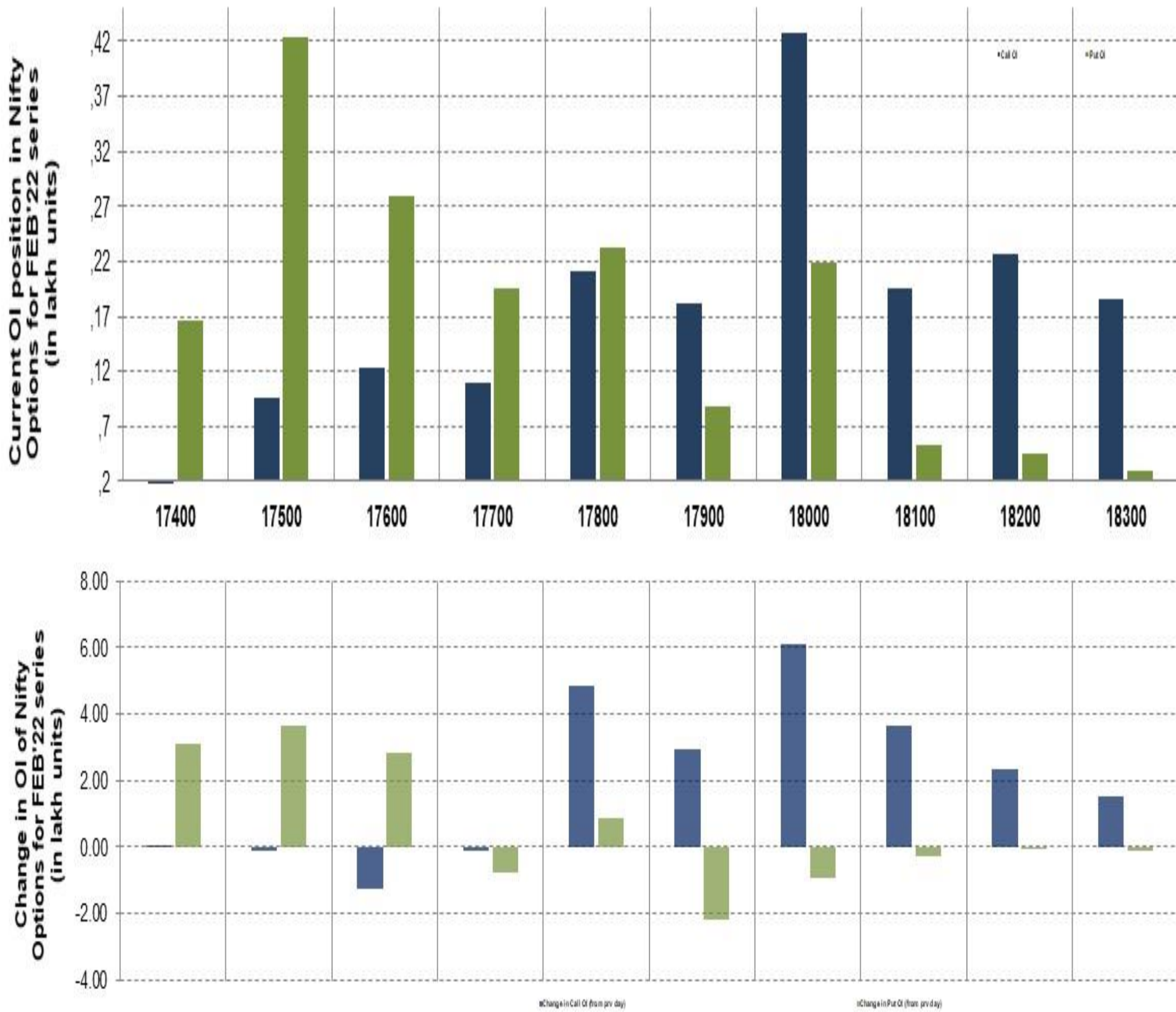
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.60 million in Open Interests is **Strike Price of 17800**
- **Most Active Nifty Put** with an addition of 0.36 millions in Open Interests is **Strike Price of 17500**
- **Maximum Open Interest** an outstanding was 4.27 millions for Calls at **Strike Price of 18000**
- **Maximum Open Interest** an outstanding was 4.24 millions for puts at **Strike Price of 17500**

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