



MORNING MANTRA



Daily Derivatives & Market Report

FEB 14, 2023



US markets handover positive cues to Indian markets, which ended higher by around a percent on Tuesday amid investors await the all-important U.S. consumer price inflation report later in the day, which could impact the outlook for interest rates. Investors seem to be expecting a moderation in inflation in the US which would also have an impact on the interest rate hike cycle. Indices showed a strong move to the upside during trading on Tuesday as positive cues from other Asian markets bolstered investors' sentiments. The strength on street came as some traders picked up stocks at relatively reduced levels. IT and Banking counters brought support to markets during the day. However, weakness was visible in the broader markets throughout the day. Realty stocks sagged under pressure after India's retail inflation or consumer price index (CPI) breached the Reserve Bank of India's (RBI's) comfort zone and rose to a three-month high of 6.52 per cent in January 2023.

Markets opened higher and remained in the green as investors assessed the outlook for inflation and economic growth. Traders ignored report that India's retail inflation breached the RBI's comfort zone and rose to a three-month high of 6.52 per cent in January 2023, mainly on account of a spike in food prices. Indices traded largely steady in afternoon session and soared at higher level till the end, as traders got encouragement after India's inflation based on wholesale price index (WPI) eased further to 4.73% for the month of January 2023 against 4.95% recorded in December 2022.

On the global front, European markets were trading higher as investors assess the economic outlook. Asian markets ended mostly in green as investors remained convinced that key U.S. inflation data due later in the day would show an easing in price pressures on an annual basis. Back home, Society of Indian Automobile Manufacturers' (SIAM's) Director General Rajesh Menon has said that passenger vehicle (PV) wholesales rose 17 per cent to 2,98,093 units in January 2023 driven by robust offtake of utility vehicles, including the fast-growing sports utility vehicles. The overall passenger vehicle dispatch from companies to dealers was 2,54,287 units in January 2022.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	61032.26	600.42	0.99
NIFTY	17929.85	158.95	0.89
MIDCAP	24471.96	-108.40	-0.44
SMLCAP	27761.38	-170.77	-0.61
BSEFMC	16552.10	149.38	0.91
AUTO	30103.10	-95.97	-0.32
POWER	3432.10	-47.00	-1.35
REALTY	3208.79	-58.67	-1.80
BSE IT	30445.90	292.71	0.97
BANKEX	47067.88	395.13	0.85
OIL GAS	17468.55	-14.86	-0.08
METAL	20185.52	149.82	0.75
INDIA VIX	13.45	-0.23	-1.68

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	944	1409	47
BSE	1300	2200	114

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3098	2876	8
NSE CASH	44720	46786	(4)
NSE F&O	19348179	11944019	62

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.21	4.20	1.35
SENSEX	23.11	3.36	1.19

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5042	4838	205
FII	8418	7113	1305

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	7179.73	3406.21	3774
Index Options	1235625.77	1249334.86	(13709)
Stock Futures	11294.62	9300.36	1994
Stock Options	14704.23	14453.11	251

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.15	0.83
BANK NIFTY	1.02	0.66

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	102.96	103.34	-0.37

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.371	7.366	0.07
USA	3.698	3.719	-0.57

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1861.03	6.71	0.36
Silver	21.81	-0.19	-0.87
Crude-Oil	79.12	-1.02	-1.27
Brent-Crude	85.84	-0.77	-0.89

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
24 FEB -23 USD-INR	82.83	0.07	0.09
24 FEB -23 EUR-INR	89.15	0.71	0.80
24 FEB -23 GBP-INR	101.03	1.30	1.31
24 FEB -23 JPY- INR	62.81	0.21	0.33

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17930	17740	17835	17895	17990	18049
SENSEX	61032	60343	60687	60895	61240	61448
NIFTY FUTURES	17944	17752	17848	17909	18005	18066
BANK NIFTY	41648	40998	41323	41521	41846	42043
CNX IT	30589	30300	30444	30602	30746	30904
CNX MIDCAP	30482	30153	30317	30486	30651	30820
CNX SMALLCAP	9351	9266	9308	9359	9401	9452
INDIA VIX	13.45	11.96	12.71	13.19	13.94	14.42

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

SECURITIES BAN IN F&O TRADES FOR 15-02-2022

AMBUJACEM, BHEL, IBULHSGFIN, PNB

TECHNICAL VIEWS



NIFTY

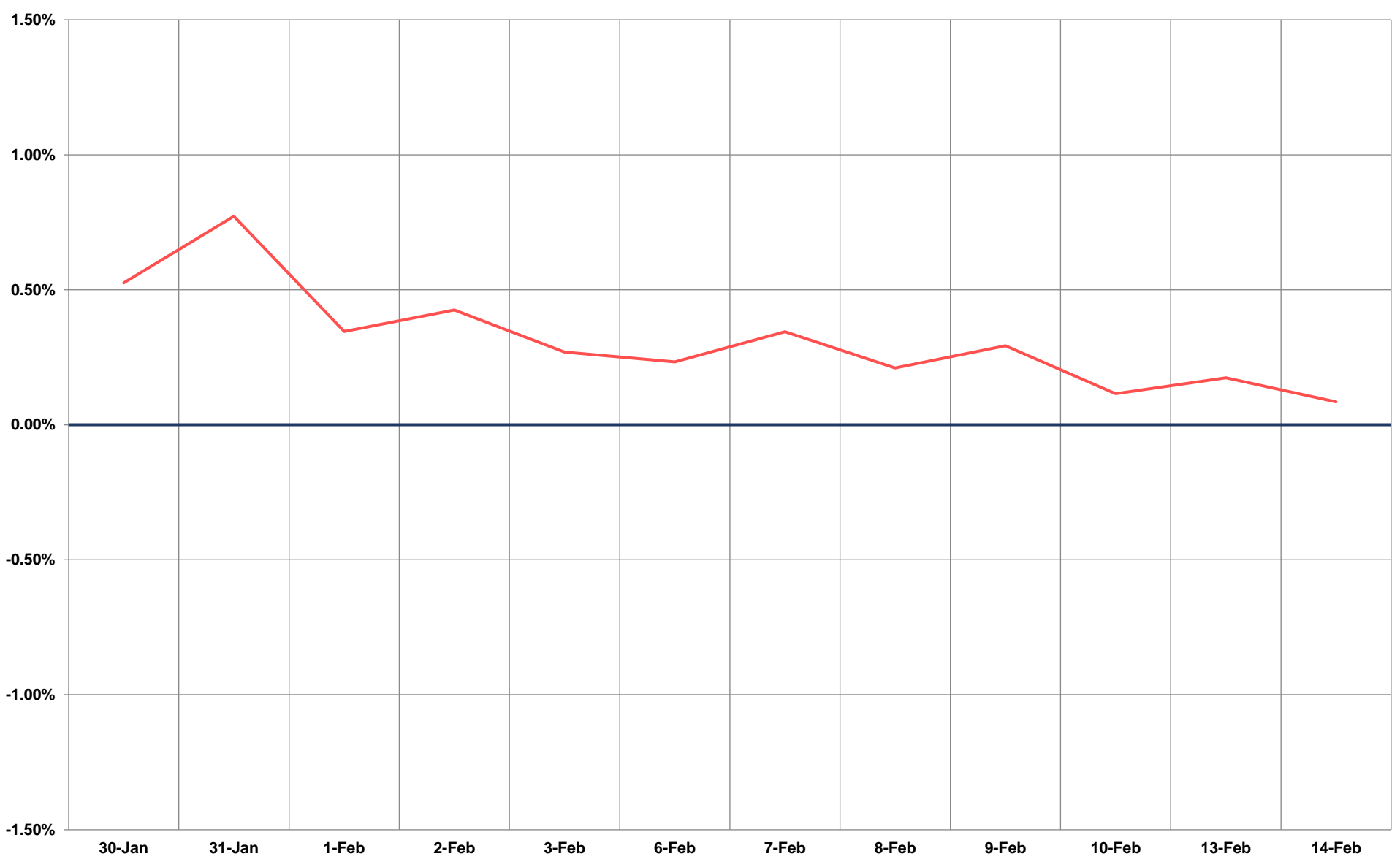
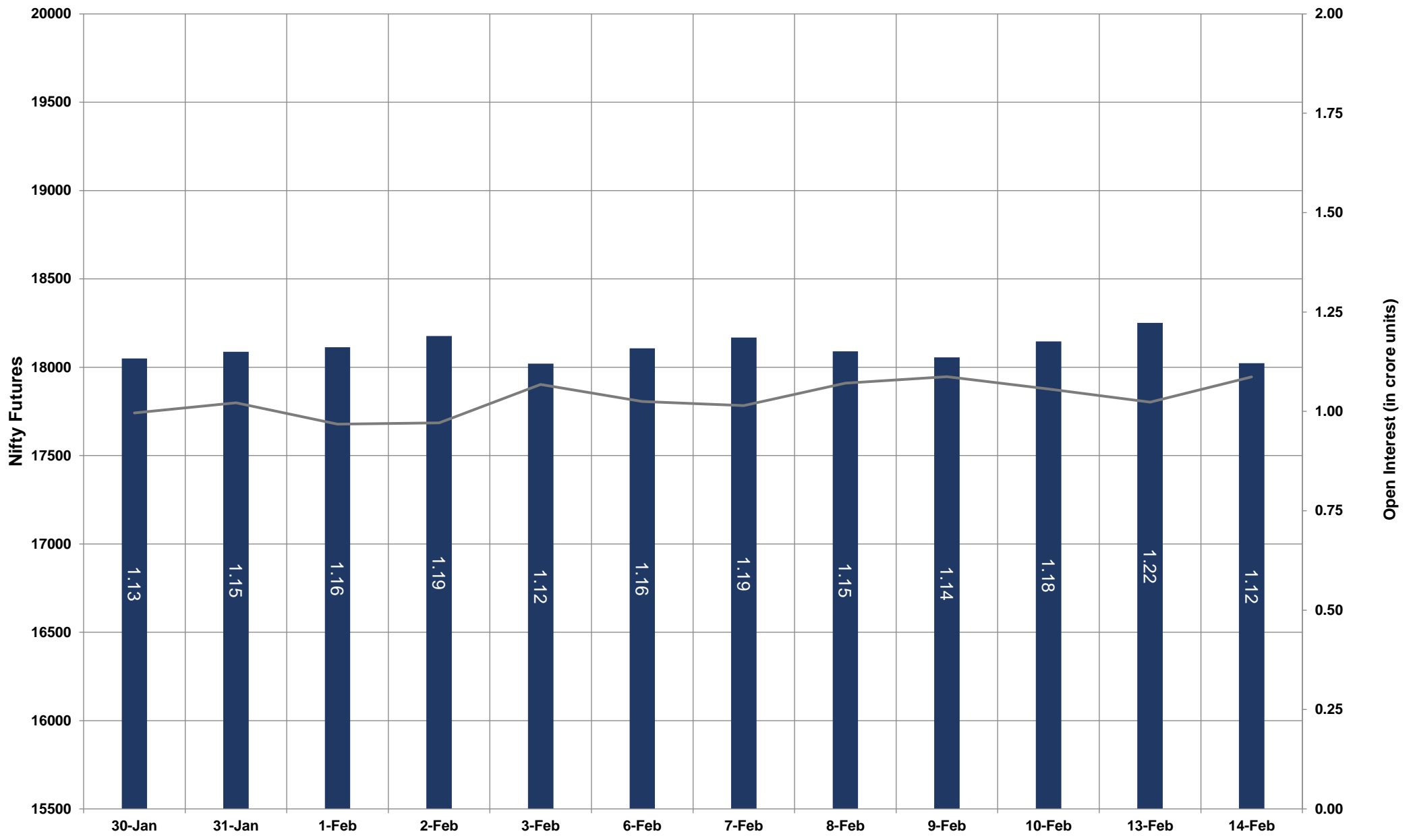


- Nifty Cash = **17929.85 (0.89%)**
- Resistance levels = **17980** and **18040**
- Support levels = **17780** and **17700**

TECHNICAL VIEWS



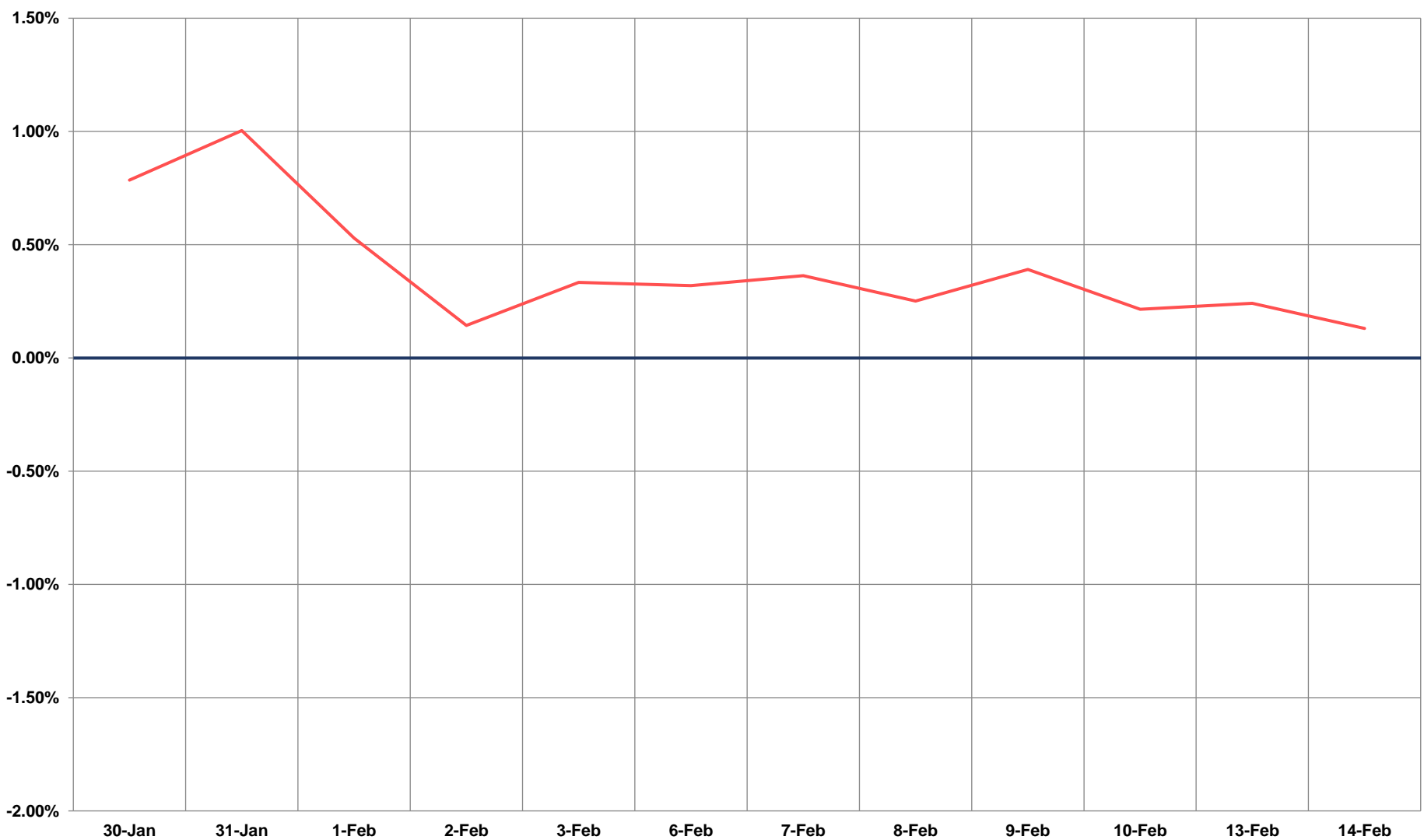
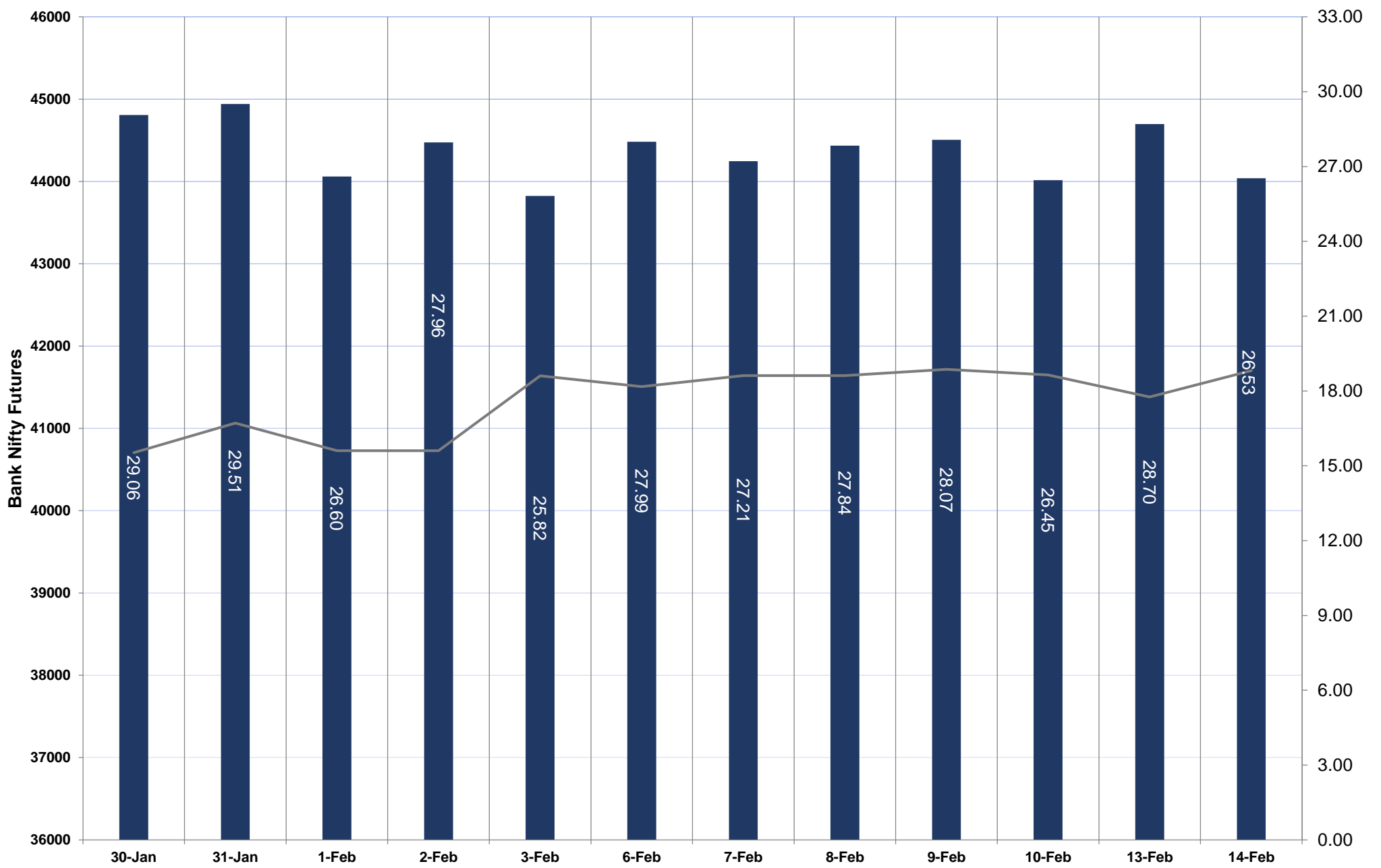
NIFTY FUTURES



TECHNICAL VIEWS



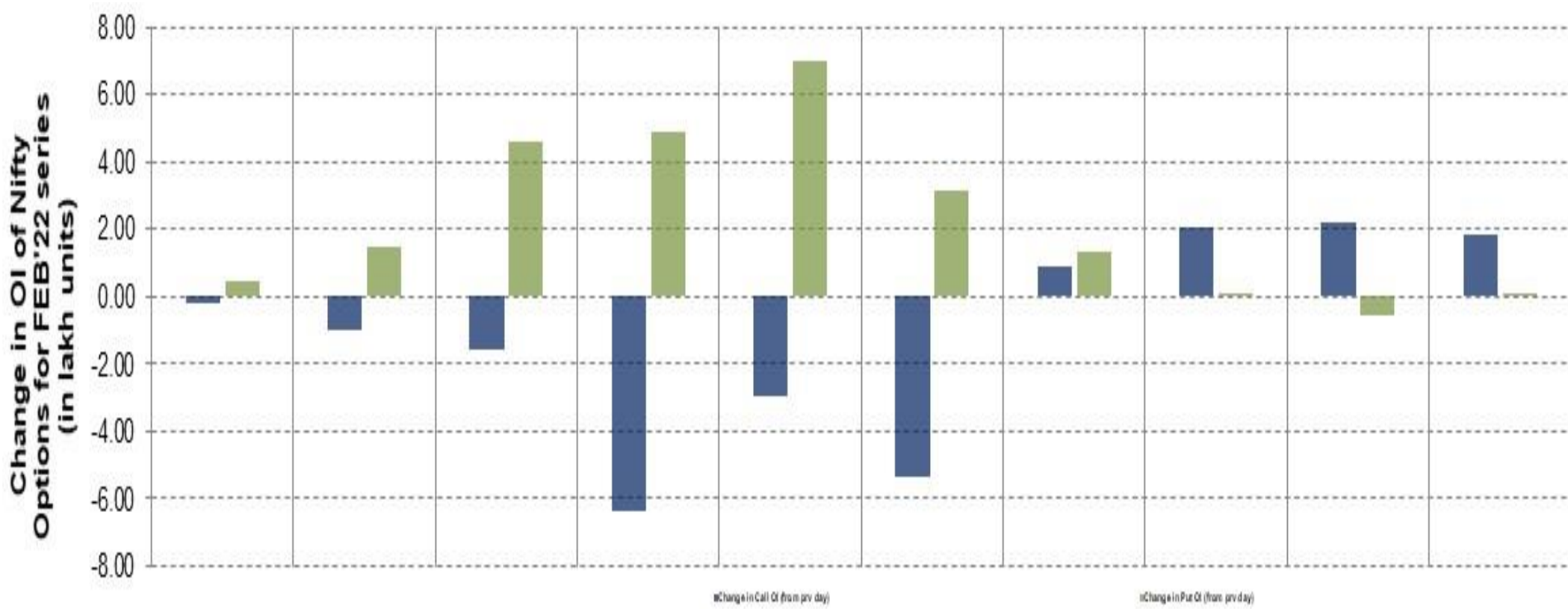
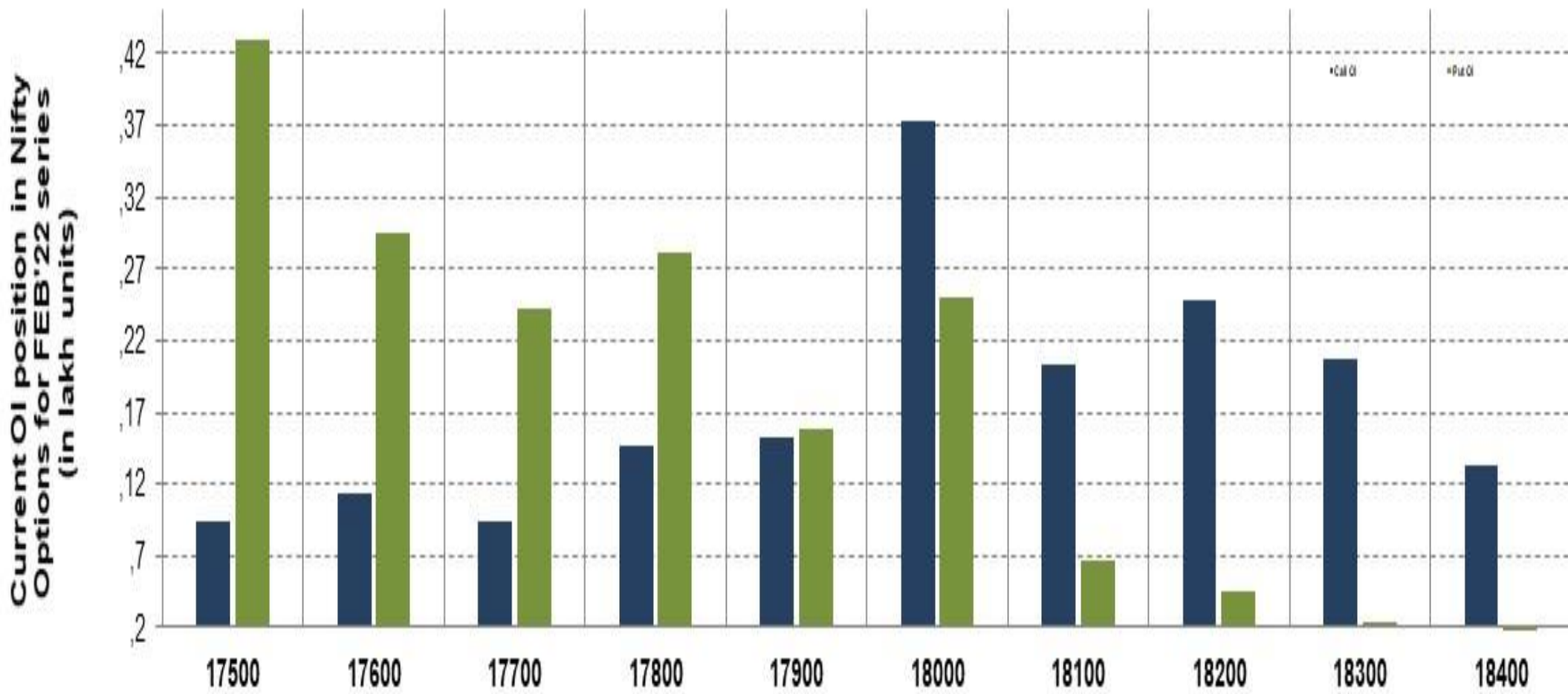
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of 0.63 million in Open Interests is **Strike Price of 17800**
- **Most Active Nifty Put** with an addition of 0.69 millions in Open Interests is **Strike Price of 17900**
- **Maximum Open Interest** an outstanding was 3.73 millions for Calls at **Strike Price of 18000**
- **Maximum Open Interest** an outstanding was 4.29 millions for puts at **Strike Price of 17500**

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