



MORNING MANTRA



Daily Derivatives & Market Report

FEB 15, 2023



Indian markets were on a volatile ride on Wednesday after showing considerable strength in the previous session. Though sustained buying in last leg of trade helped markets to end higher for second successive day as investors went for beaten down but fundamentally strong stocks. Markets were struggling for direction since morning but in late afternoon session showed firm up-sided move. Consumer Price Inflation and speculations on interest rates influencing investors' sentiments. Mixed trends in global markets forced indices to trade volatile on Wednesday. Mixed mood prevailed in markets following U.S. inflation data and remarks from central bank officials that have investors worrying interest rates are going to be higher for longer. Broader indices, the BSE Mid cap index and Small cap index remained in green from early trade.

Mirroring weak cues from US markets overnight, the benchmarks began day on negative note following the release of a Labor Department report showing U.S. consumer prices increased in line with street estimates in the month of January. Further, markets swung between green and red amid fears of a potentially painful and prolonged recession dampened investors sentiments. Traders were worried with rising inflation domestically as well as globally and their impact on the interest rate hikes.

On the global front, European markets were trading mostly in green amidst relief following the more-than-expected dip in inflation in the U.K. Data released earlier showed inflation in the U.K. cooling more than expected to 10.1 percent in January versus 10.5 in December and expectations of 10.3 percent. Earlier, hotter-than-expected inflation readings from the U.S. had dampened sentiment across regions and markets. All Asian markets ended lower, as markets weighed the risk of sticky inflation on central banks' monetary policy and the likelihood of economic recession. Back home, rating agency Icra has said the commercial vehicle industry volume is expected to grow in the range of 7-10 per cent in the next financial year (FY24). It stated the volume growth would be on account of government infrastructure spending, replacement demand, back-to-school and office scenarios and e-commerce expansion.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	61275.09	242.83	0.40
NIFTY	18015.85	86.00	0.48
MIDCAP	24641.70	169.74	0.69
SMLCAP	27861.86	100.48	0.36
BSEFMC	16494.63	-57.47	-0.35
AUTO	30430.11	327.01	1.09
POWER	3407.14	-24.96	-0.73
REALTY	3250.50	41.71	1.30
BSE IT	30733.87	287.97	0.95
BANKEX	47172.64	104.76	0.22
OIL GAS	17502.43	33.88	0.19
METAL	20257.05	71.53	0.35
INDIA VIX	12.86	-0.59	-4.39

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1416	901	84
BSE	1785	1682	133

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2358	3098	(24)
NSE CASH	45155	44720	1
NSE F&O	17008685	19348179	(12)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.31	4.22	1.41
SENSEX	23.21	3.38	1.19

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5880	5364	517
FII	8548	8116	432

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3647.07	3909.45	(262)
Index Options	978754.16	976943.63	1811
Stock Futures	12112.01	10191.36	1921
Stock Options	14120.03	13819.55	300

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.38	1.15
BANK NIFTY	1.01	1.02

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.42	103.23	0.18

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.348	7.371	-0.31
USA	3.726	3.761	-0.92

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1835.95	-18.90	-1.02
Silver	21.49	-0.36	-1.67
Crude-Oil	77.97	-1.09	-1.38
Brent-Crude	84.57	-1.01	-1.18

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
24 FEB -23 USD-INR	82.88	0.05	0.06
24 FEB -23 EUR-INR	88.92	-0.23	-0.25
24 FEB -23 GBP-INR	100.15	-0.85	-0.84
24 FEB -23 JPY- INR	62.34	-0.44	-0.71

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18016	17788	17902	17968	18082	18148
SENSEX	61275	60524	60899	61126	61502	61728
NIFTY FUTURES	18040	17810	17925	17987	18102	18164
BANK NIFTY	41731	41321	41526	41661	41866	42001
CNX IT	30934	30104	30519	30739	31154	31374
CNX MIDCAP	30671	30294	30482	30594	30782	30894
CNX SMALLCAP	9379	9289	9334	9361	9406	9432
INDIA VIX	12.86	10.36	11.61	12.53	13.78	14.70

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 16-02-2022

AMBUJACEM, BHEL, IBULHSGFIN, PNB

TECHNICAL VIEWS



NIFTY

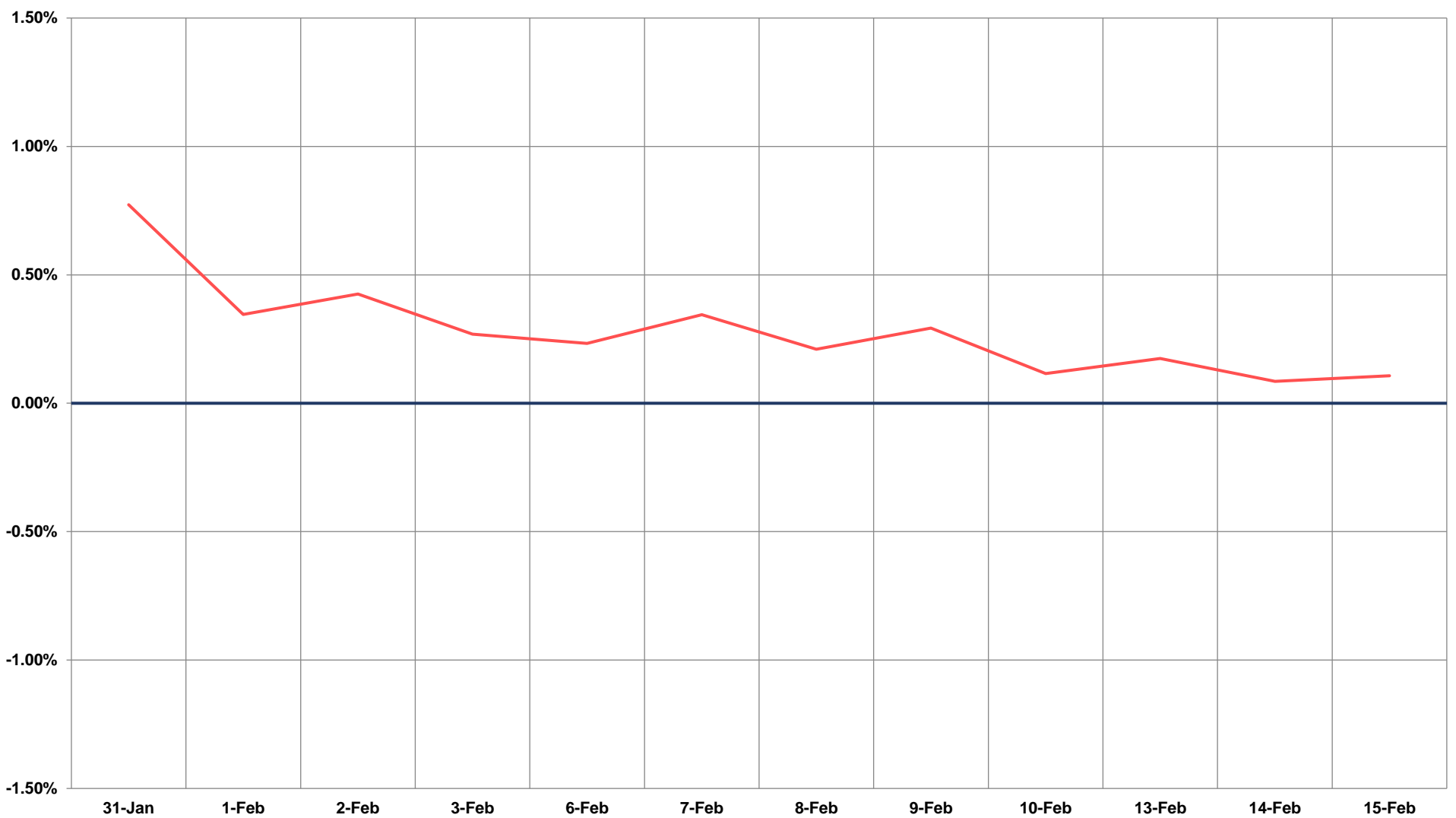
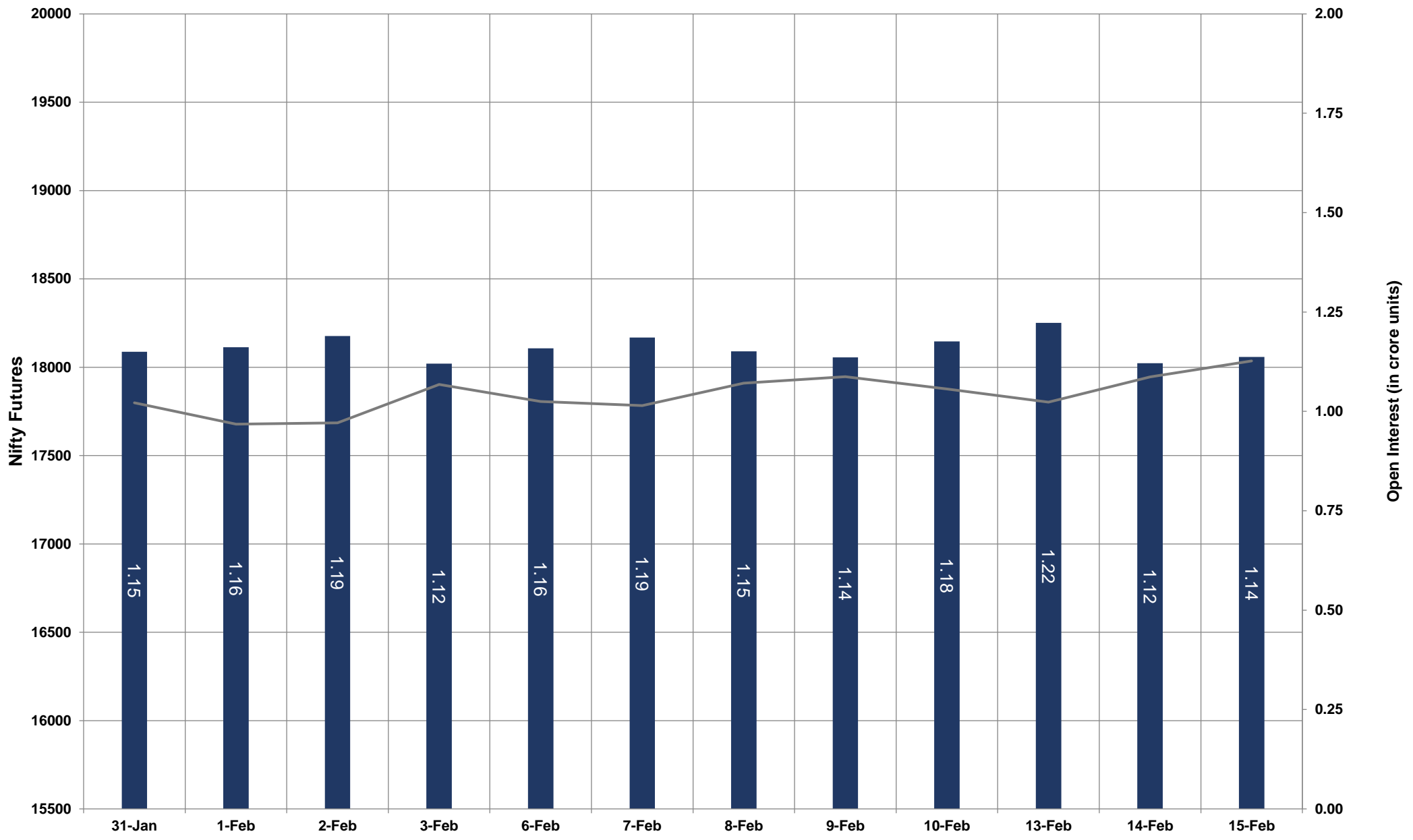


- Nifty Cash = **18015.85 (0.48%)**
- Resistance levels = **18050** and **18120**
- Support levels = **17900** and **17840**

TECHNICAL VIEWS



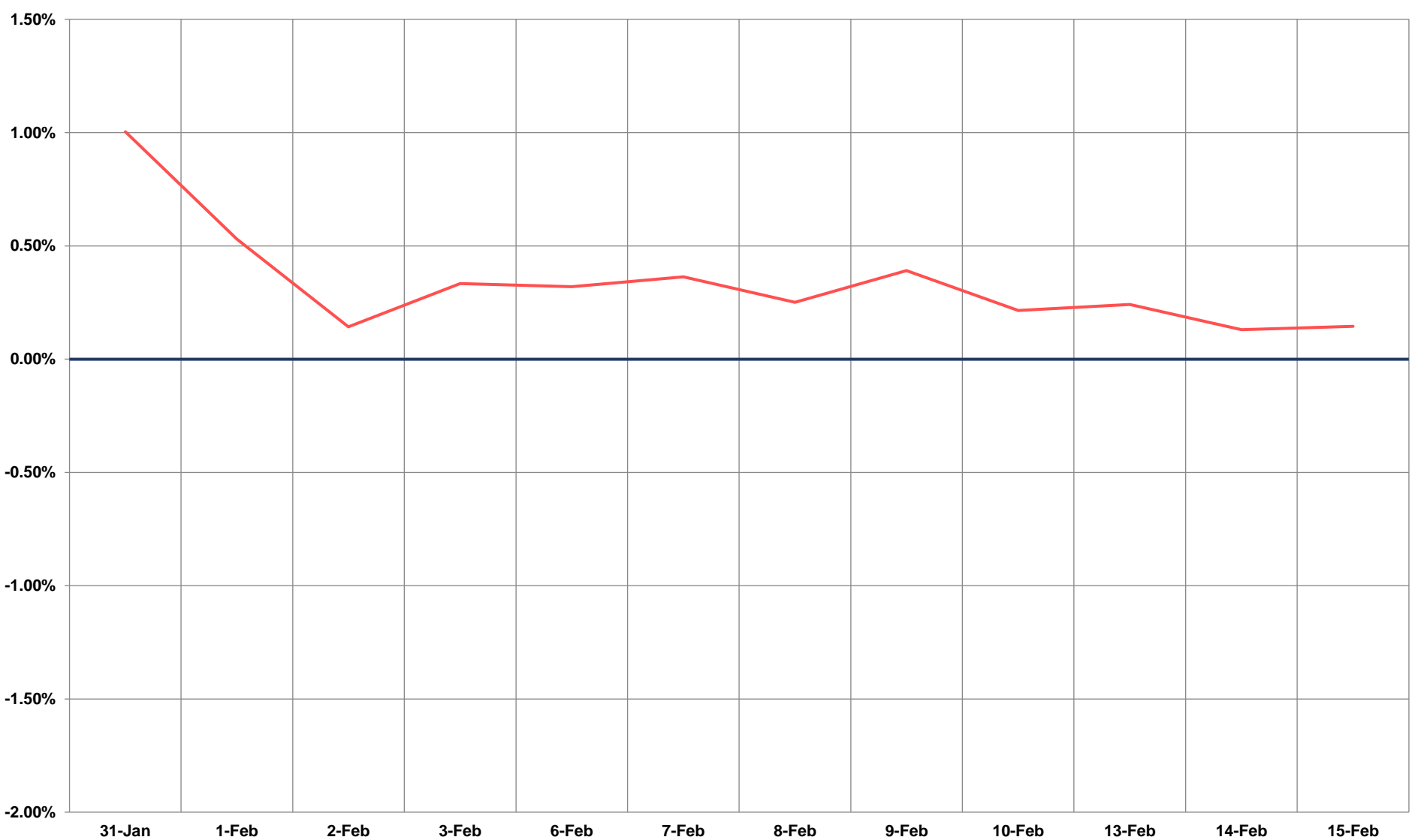
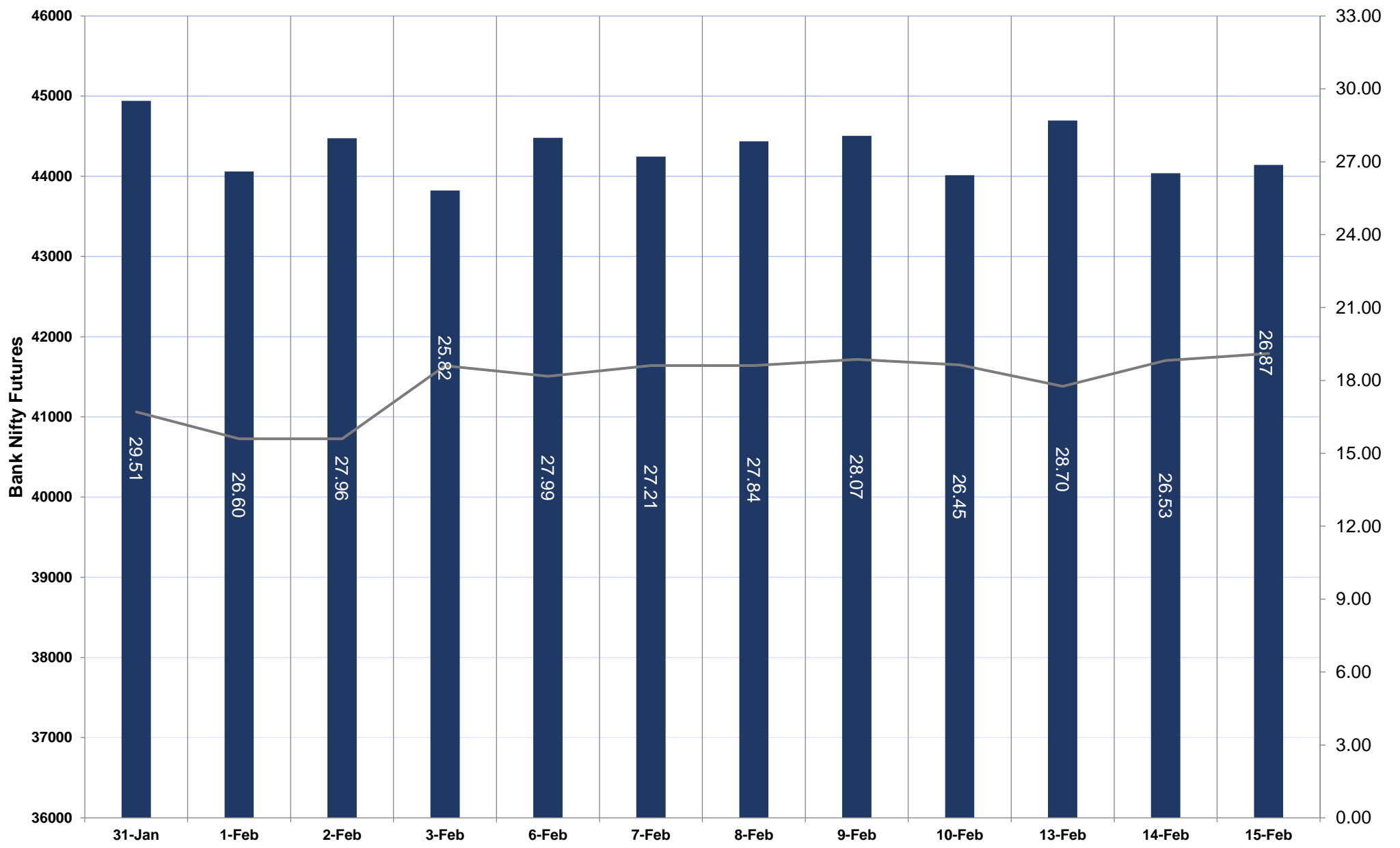
NIFTY FUTURES



TECHNICAL VIEWS



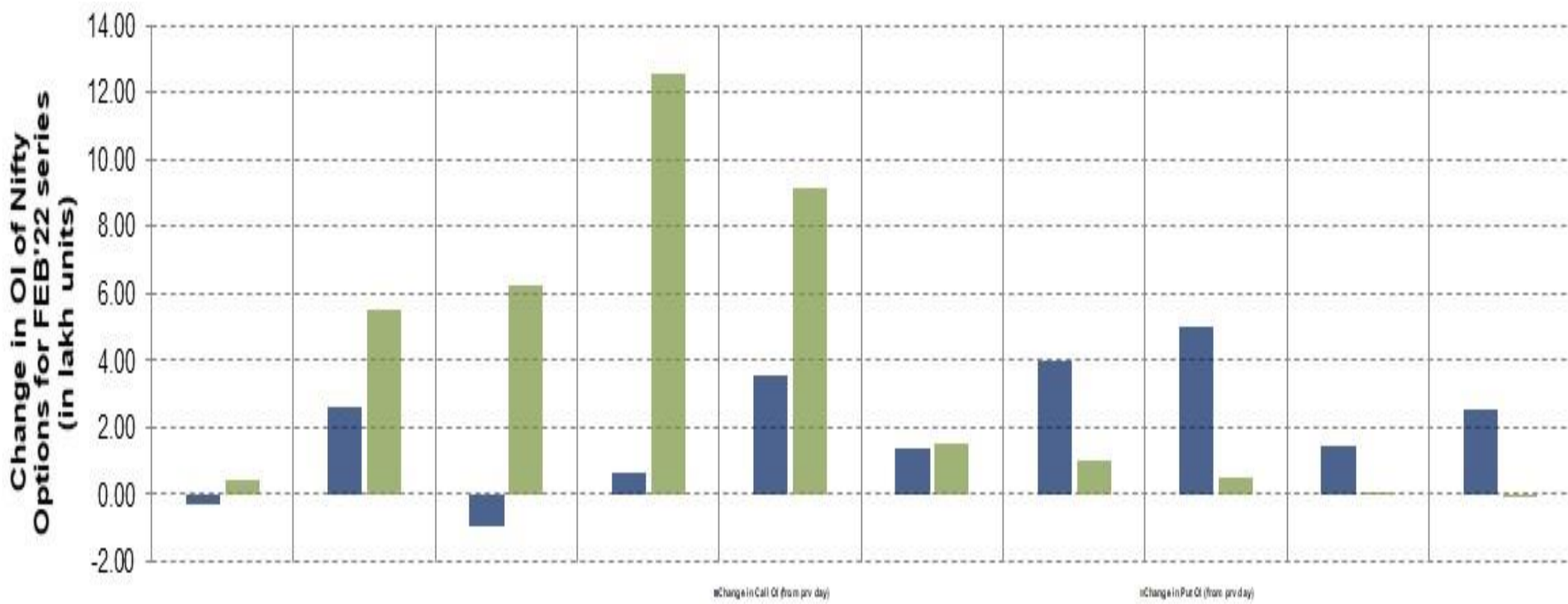
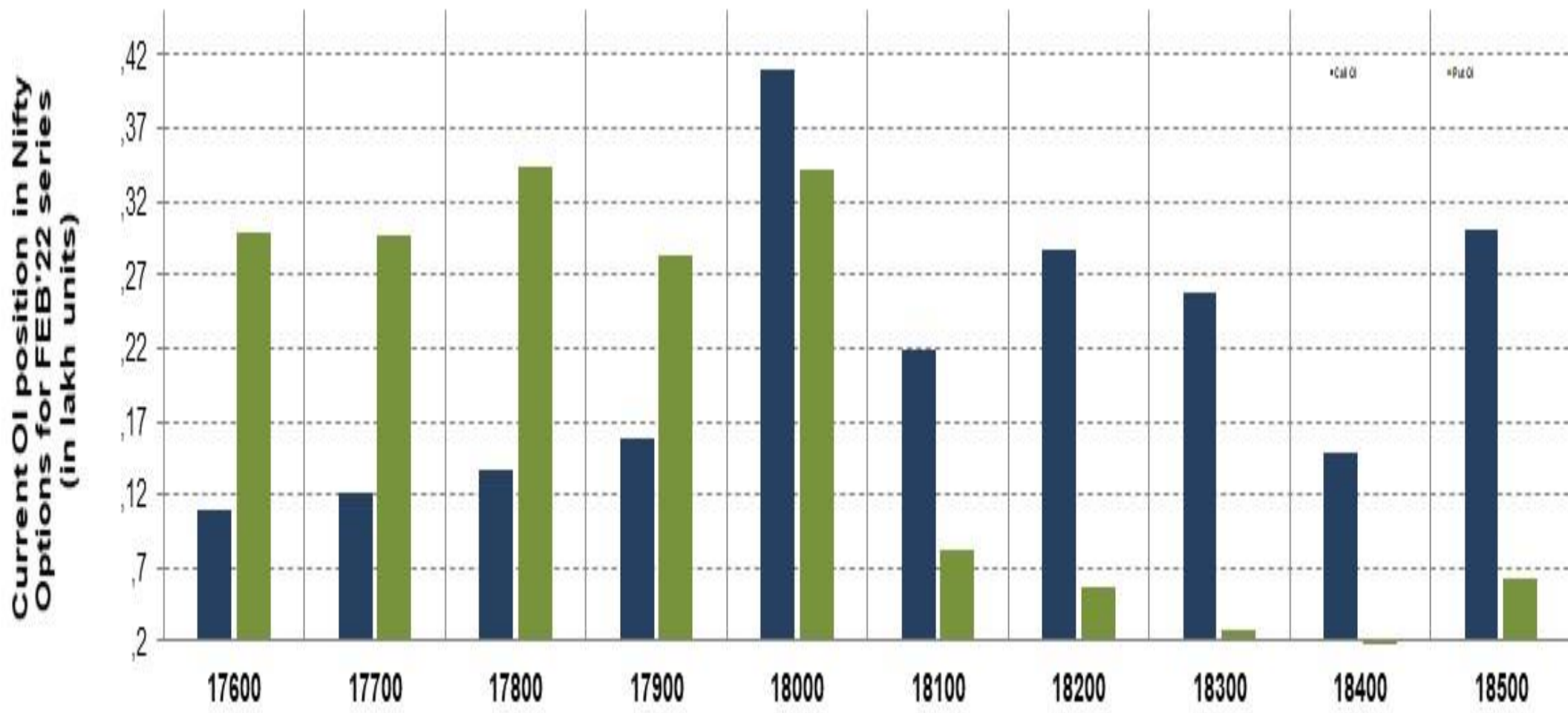
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.50 million in Open Interests is **Strike Price of 18300**
- **Most Active Nifty Put** with an addition of 1.25 millions in Open Interests is **Strike Price of 17900**
- **Maximum Open Interest an outstanding** was 4.09 millions for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was 3.43 millions for puts at **Strike Price of 17800**

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