



MORNING MANTRA



Daily Derivatives & Market Report

MAR 13, 2023



Indian equity indices commenced the week on a sluggish note as the benchmarks showcased an unenthusiastic performance on Monday and settled with cuts of over a percent. Traders sold off riskier assets from their portfolio over the fallout of the collapse of the Silicon Valley Bank in the US. Also, there could be more regional banks in US in trouble. Intense selling pressure in stocks belonging from Banking counters, mainly pressurized the sentiment at D-street on Monday. Besides, investors turned their attention towards India's Consumer Price Index (CPI) data to be out later in the day. Post opening of European market, Indian markets showed largely negative trend. The broader indices, the BSE Mid cap index and Small cap index also witnessed heavy selling pressure during the day. Traders were cautious ahead of important events like United States Inflation Rate, India WPI Manufacturing data.

After making cautious start, indices traded with limited gains, as traders got some support with report that India's industrial production growth perked up slightly to 5.2 per cent in January 2023 from 4.7 per cent in December 2022 in line with good performance of the power, mining and manufacturing sectors. There was an improvement on an annual as well as sequential basis. However, markets failed to hold their position above neutral line, as sentiments turned cautious with a private report that India's retail inflation probably breached the central bank's target for a second straight month in February, prompting the monetary authority to possibly hike borrowing costs to the highest level in seven years. In late afternoon session, markets traded deep in red, as Silicon Valley Bank crisis continued hit investors sentiments.

On the global front, European markets were trading lower as the collapse of startup-focused Silicon Valley Bank continued to batter markets, while U.S. large banks failed to hold onto a brief premarket rally after authorities moved to stem the contagion. Asian markets ended mostly in green, as regulators from across the world moved to assuage investor concerns of a global ripple effect coming from the United States. Back home, India and Australia have expressed their commitment for concluding the negotiations for expanding the scope of existing free trade agreement (FTA) by the end of this year with an aim to push the bilateral trade to \$100 billion.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58237.85	-897.28	-1.52
NIFTY	17154.30	-258.60	-1.49
MIDCAP	24169.74	-448.17	-1.82
SMLCAP	27371.95	-580.16	-2.08
BSEFMC	16218.11	-155.34	-0.95
AUTO	28734.30	-586.65	-2.00
POWER	3587.61	-4.15	-0.12
REALTY	3123.54	-63.05	-1.98
BSE IT	28949.94	-358.97	-1.22
BANKEX	44793.66	-1027.62	-2.24
OIL GAS	17563.67	-121.06	-0.68
METAL	19410.48	-179.47	-0.92
INDIA VIX	16.22	2.81	20.95

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	547	1876	44
BSE	766	2837	154

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	9419	2819	234
NSE CASH	48945	44163	11
NSE F&O	21226402	12423051	71

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.21	4.02	1.45
SENSEX	22.09	3.21	1.25

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7477	6058	1419
FII	10135	11682	(1547)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	8408.90	9028.83	(620)
Index Options	1224256.84	1216245.31	8012
Stock Futures	10801.17	12387.06	(1586)
Stock Options	12703.60	12793.93	(90)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.73	0.90
BANK NIFTY	0.52	0.67

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	104.19	104.57	-0.36

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.359	7.429	-0.94
USA	3.505	3.695	-5.13

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1905.65	38.71	2.06
Silver	21.76	1.32	6.48
Crude-Oil	75.36	-1.33	-1.75
Brent-Crude	81.43	-1.35	-1.62

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 MAR -23 USD-INR	82.24	0.09	0.11
28 MAR -23 EUR-INR	87.73	0.58	0.67
28 MAR -23 GBP-INR	99.17	0.73	0.74
28 MAR -23 JPY- INR	61.79	1.52	2.53

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17154	16849	17002	17266	17418	17682
SENSEX	58238	57198	57718	58614	59134	60031
NIFTY FUTURES	17232	16907	17070	17322	17485	17737
BANK NIFTY	39565	38668	39116	39903	40352	41139
CNX IT	29267	28637	28952	29502	29817	30366
CNX MIDCAP	30107	29573	29840	30291	30558	31009
CNX SMALLCAP	9119	8939	9029	9181	9271	9423
INDIA VIX	16.22	12.33	14.28	15.35	17.30	18.37

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

SECURITIES BAN IN F&O TRADES FOR 14-03-2022

GNFC

TECHNICAL VIEWS



NIFTY

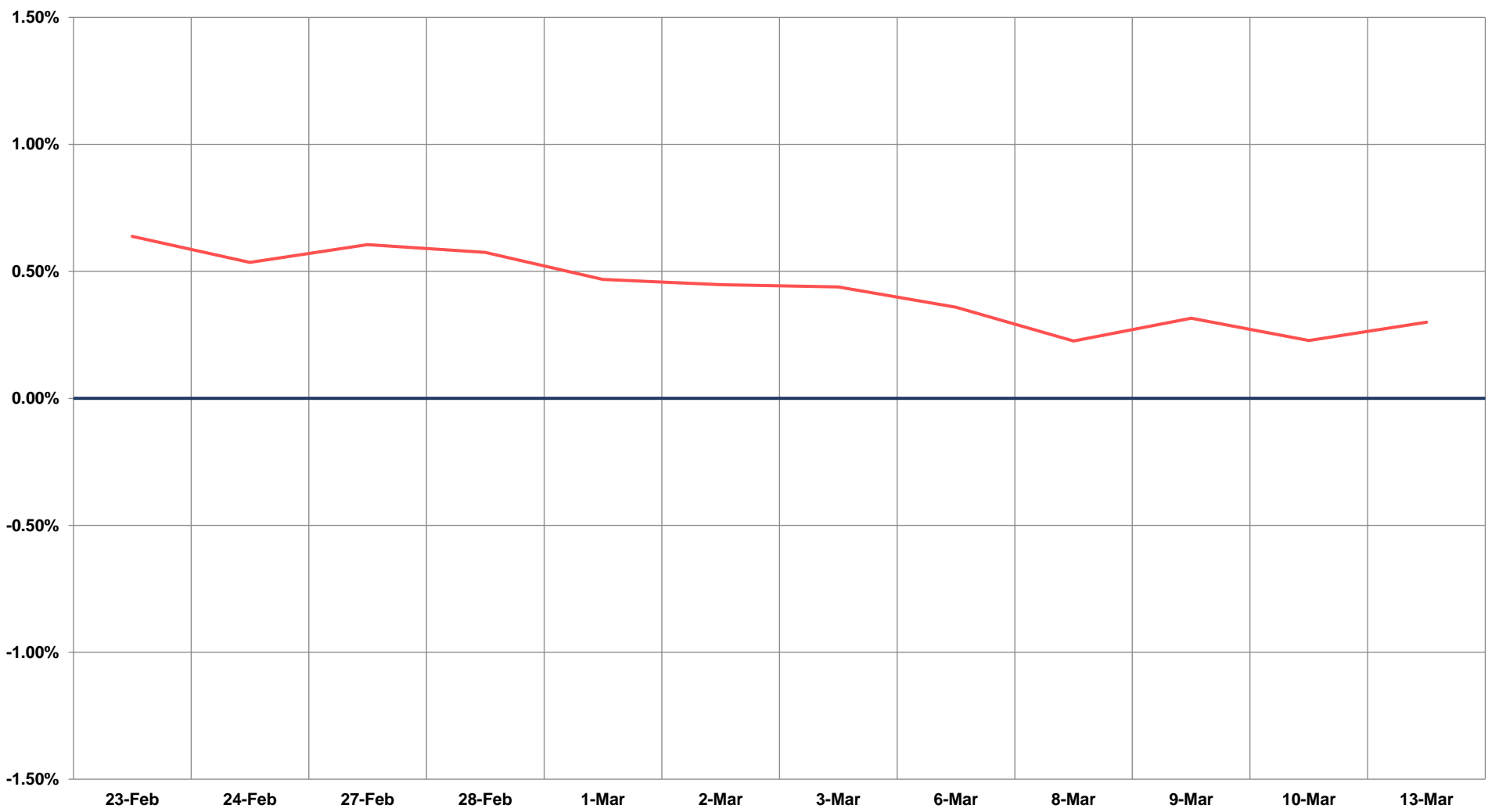
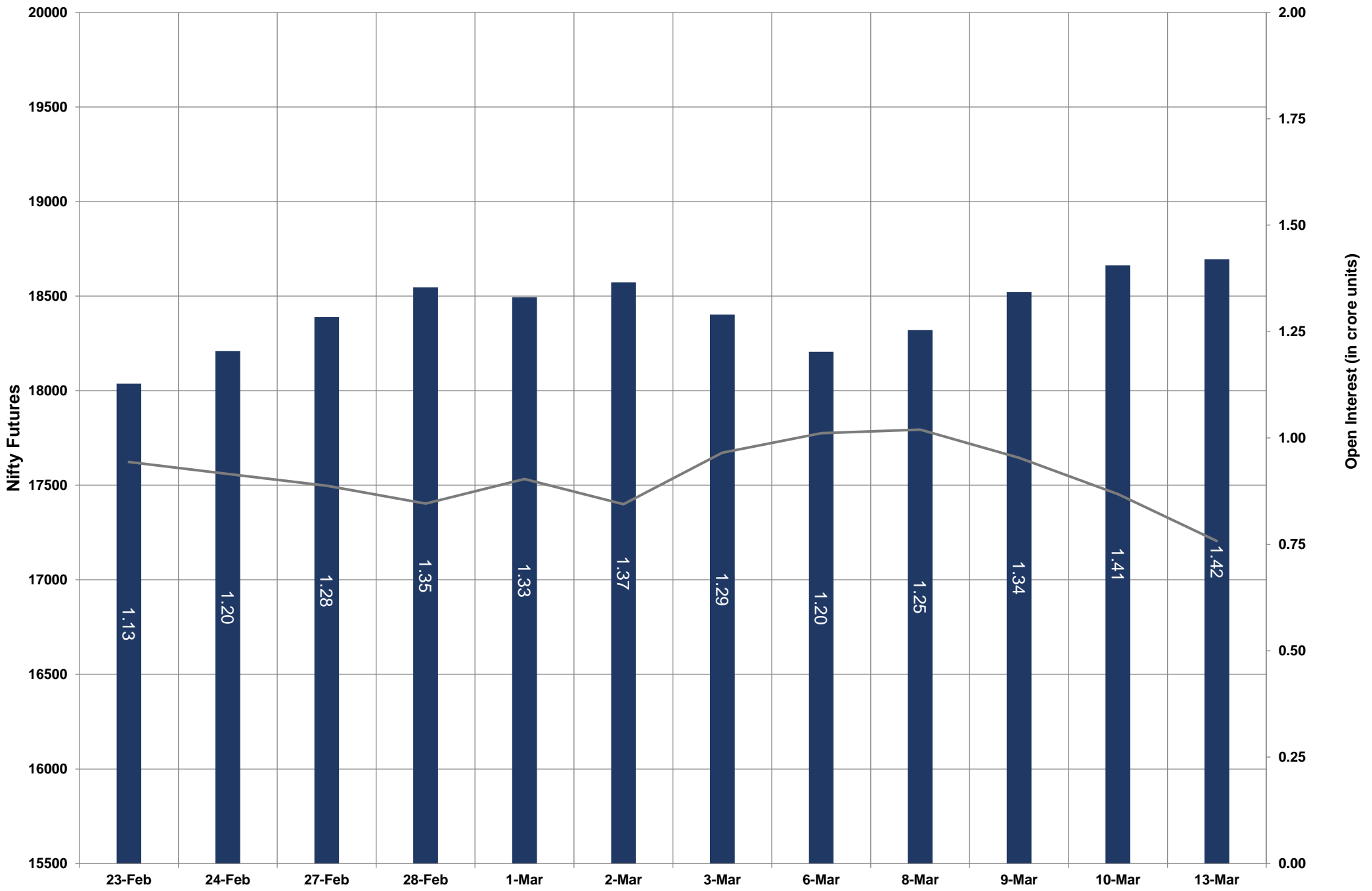


- Nifty Cash = 17154.30 (-1.49%)
- Resistance levels = 17280 and 17400
- Support levels = 17020 and 16950

TECHNICAL VIEWS



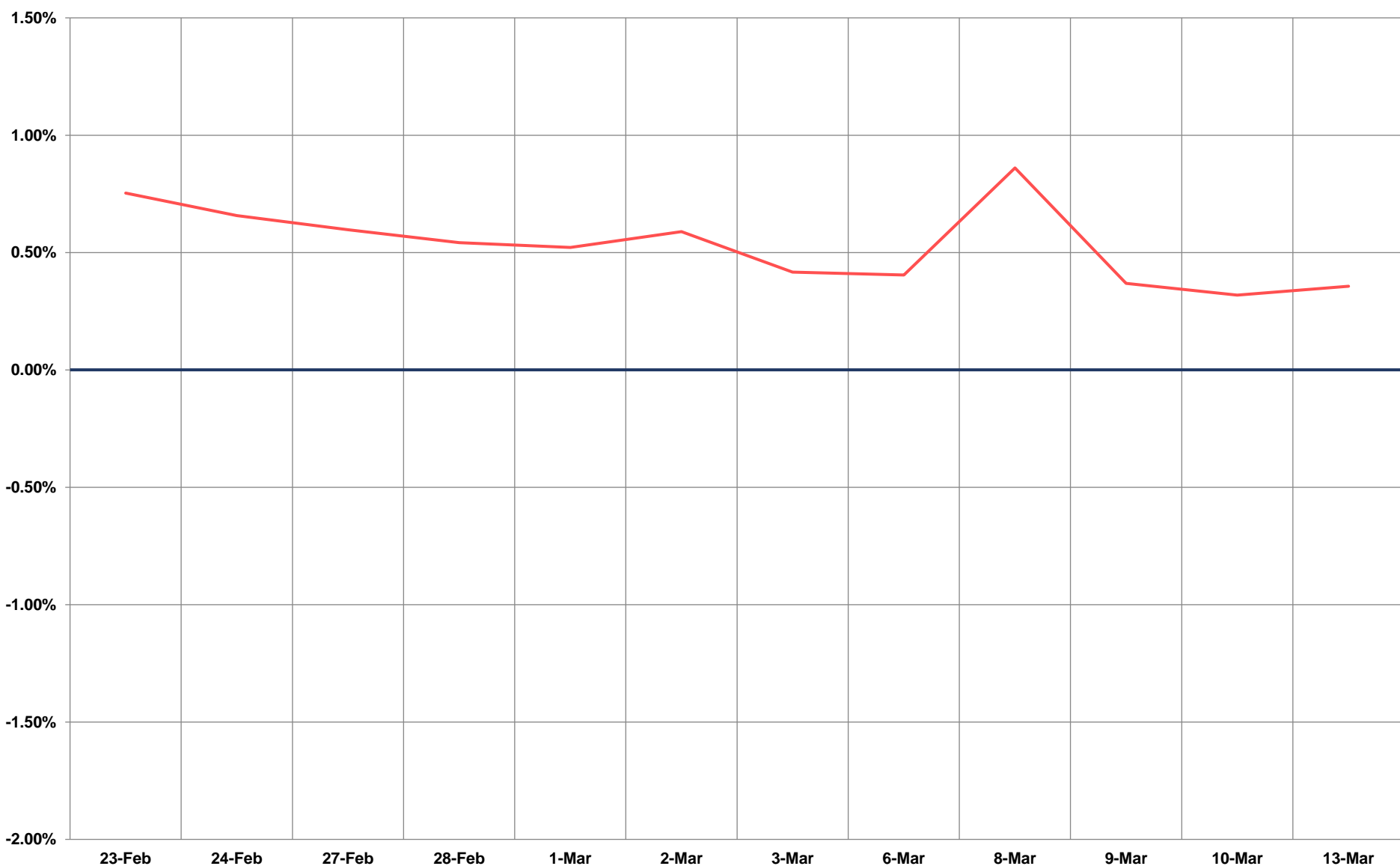
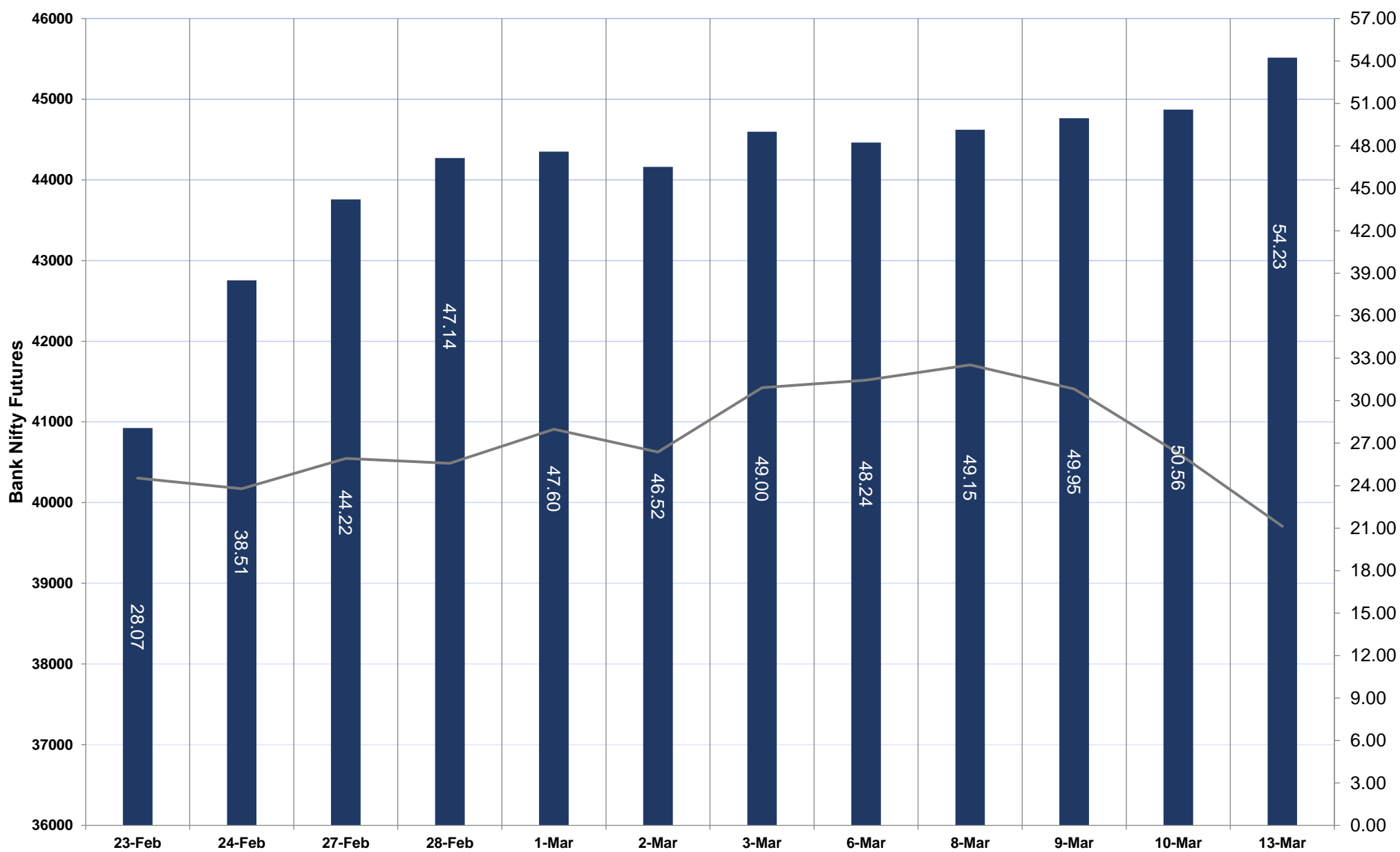
NIFTY FUTURES



TECHNICAL VIEWS



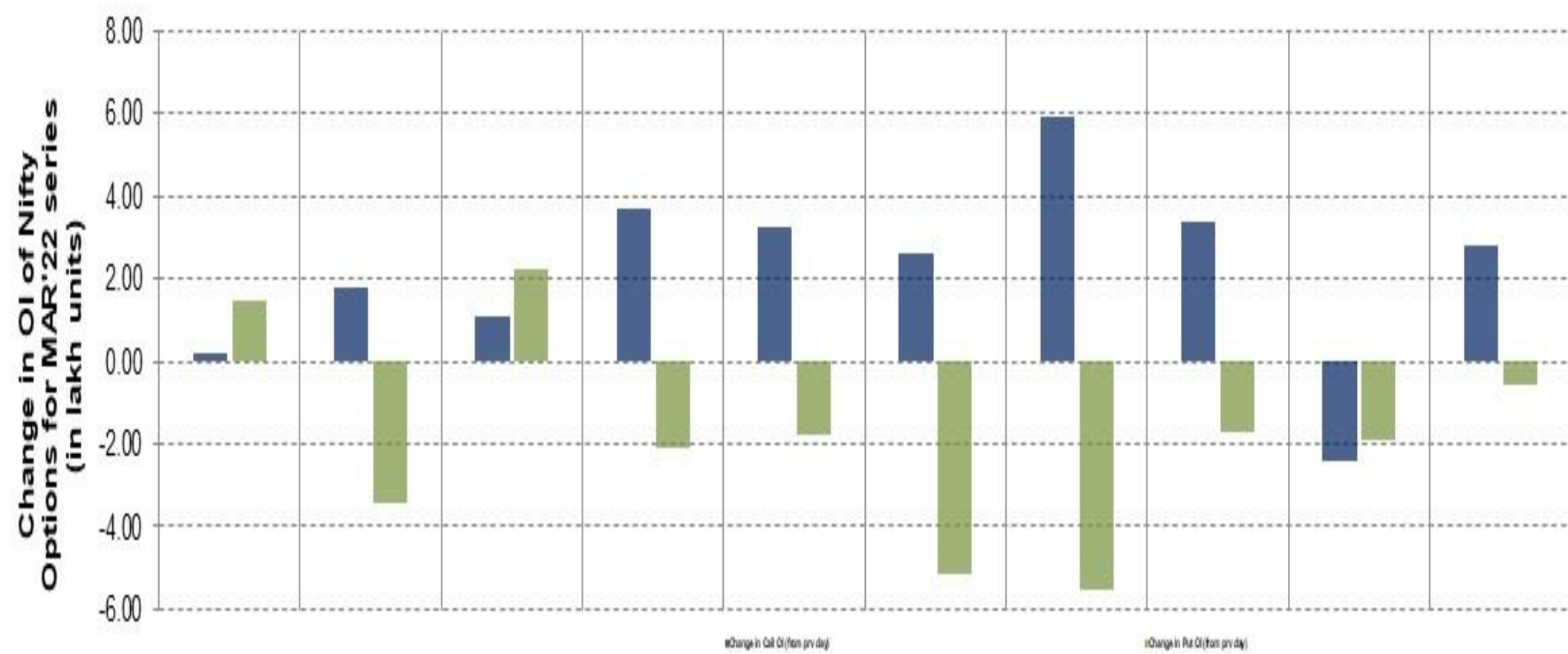
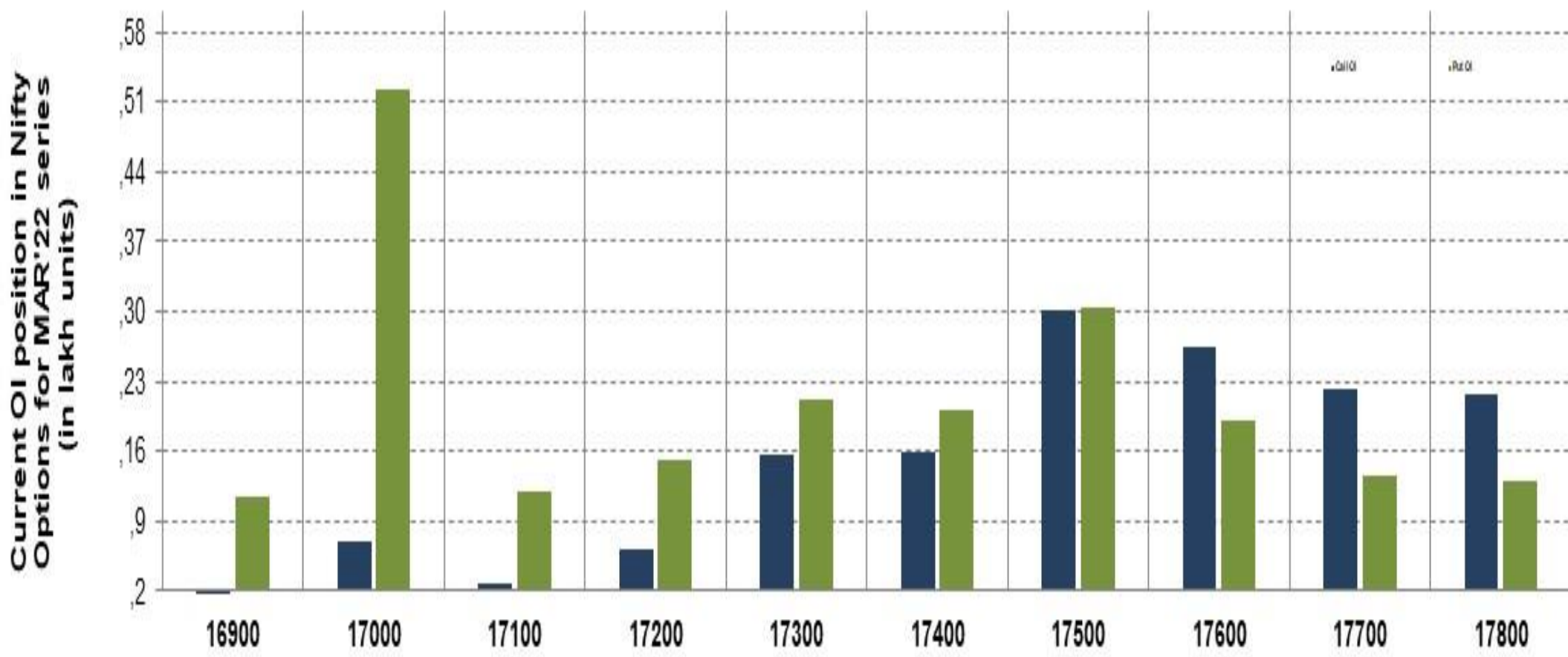
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.59 million in Open Interests is **Strike Price of 17400**
- **Most Active Nifty Put** with an addition of 0.22 millions in Open Interests is **Strike Price of 17100**
- **Maximum Open Interest an outstanding** was 3.00 millions for Calls at **Strike Price of 17500**
- **Maximum Open Interest an outstanding** was 5.23 millions for puts at **Strike Price of 17000**

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