



# MORNING MANTRA

WHAT'S RISING

BULLS

BEARS

WHAT'S FALLING

Daily Derivatives & Market Report

JUN 13, 2023



Encouraging macro-economic data -- inflation and industrial growth -- forced Indian markets to hold green trend throughout the day. Indices concluded the day's trade near intraday high points. Now, investors turned their focus towards Wholesale Price Index (WPI), which scheduled to be released on June 14. Globally, investors braced for the latest meeting of the U.S. Federal Reserve, which begins on Tuesday. As for broader indices, the BSE Mid cap index and Small cap index traded with healthy gains during the day. Sector wise, IT, metal and Banking counters were too supportive in a day's trade.

Markets made optimistic start and maintained their firm trade, as traders got support after India's retail inflation declined to a 25-month low of 4.25 per cent in May mainly on account of softening prices of food and fuel items. Besides, India's industrial production growth rose to 4.2 per cent in April from 1.7 per cent in March 2023, mainly due to good performance by the manufacturing. Indices continued their gaining momentum in afternoon session, as sentiments remained upbeat after the Union Government released 3rd installment of tax devolution to State Governments amounting to Rs 1,18,280 crore on June 12, 2023, as against normal monthly devolution of Rs 59,140 crore. One advance installment in addition to the regular installment due in June 2023 is being released to States to enable them to speed up capital spending, finance their development/ welfare related expenditure and also to make available resources for priority projects/ schemes. In late afternoon session, markets added strength to touch day's high levels as investors continued to hunt for fundamentally strong stocks.

On the global front, European markets were trading higher as investors reacted to strong economic data from Germany and China's surprise rate cut. Asian markets ended mostly in green as China's central bank lowered a short-term lending rate for the first time in 10 months. Back home, Chief Economic Advisor (CEA) to the Government of India, Dr V Anantha Nageswaran has said the real gross domestic product (GDP) growth for the year ending March 2023 (FY23) was 7.2 per cent, which surpassed expectations, as the underlying momentum in the economy was quite strong.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	63143.16	418.45	0.67
NIFTY	18716.15	114.65	0.62
MIDCAP	27989.54	322.82	1.17
SMLCAP	31876.70	259.33	0.82
BSEFMC	18431.79	251.57	1.38
AUTO	33815.34	11.63	0.03
POWER	3968.85	17.91	0.45
REALTY	4166.69	118.88	2.94
BSE IT	29222.79	146.58	0.50
BANKEX	49951.06	123.19	0.25
OIL GAS	18180.63	103.93	0.57
METAL	20261.45	207.48	1.03
INDIA VIX	11.11	-0.14	-1.24

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1606	831	63
BSE	2117	1469	136

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4520	3774	20
NSE CASH	62494	50542	24
NSE F&O	21875885	13393931	63

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.79	4.37	1.43
SENSEX	23.34	3.32	1.31

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6754	6957	(203)
FII	12968	11290	1678

Note: FPI & DII Figures are provisional

## FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3657.01	3041.54	615
Index Options	961632.14	973191.25	(11559)
Stock Futures	9793.97	9008.15	786
Stock Options	15042.85	15127.34	(84)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.12	0.92
BANK NIFTY	0.87	0.78

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.32	103.62	-0.29

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.002	7.016	-0.20
USA	3.730	3.763	-0.89

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1965.17	5.22	0.27
Silver	24.19	0.10	0.44
Crude-Oil	68.39	1.29	1.92
Brent-Crude	73.38	1.54	2.13



# CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES				
Expiry		Close	Change Points	% Change
27 JUN-23	USD-INR	82.40	-0.08	-0.10
27 JUN-23	EUR-INR	89.02	0.12	0.13
27 JUN-23	GBP-INR	103.58	-0.09	-0.09
27 JUN-23	JPY- INR	59.31	-0.14	-0.23

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS						
Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18716	18595	18656	18692	18753	18789
SENSEX	63143	62632	62888	63033	63288	63433
NIFTY FUTURES	18775	18698	18737	18760	18799	18822
BANK NIFTY	44080	43787	43934	44036	44182	44284
CNX IT	28899	28805	28852	28913	28960	29021
CNX MIDCAP	34761	34304	34532	34657	34885	35010
CNX SMALLCAP	10607	10546	10576	10599	10630	10652
INDIA VIX	11.11	9.52	10.32	10.78	11.58	12.04

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

SECURITIES BAN IN F&O TRADES FOR 14-06-2022
BHEL,DELTACORP, IBULHSGFIN, IEX, INDIACEM, MANAPPURAM

# TECHNICAL VIEWS



## NIFTY

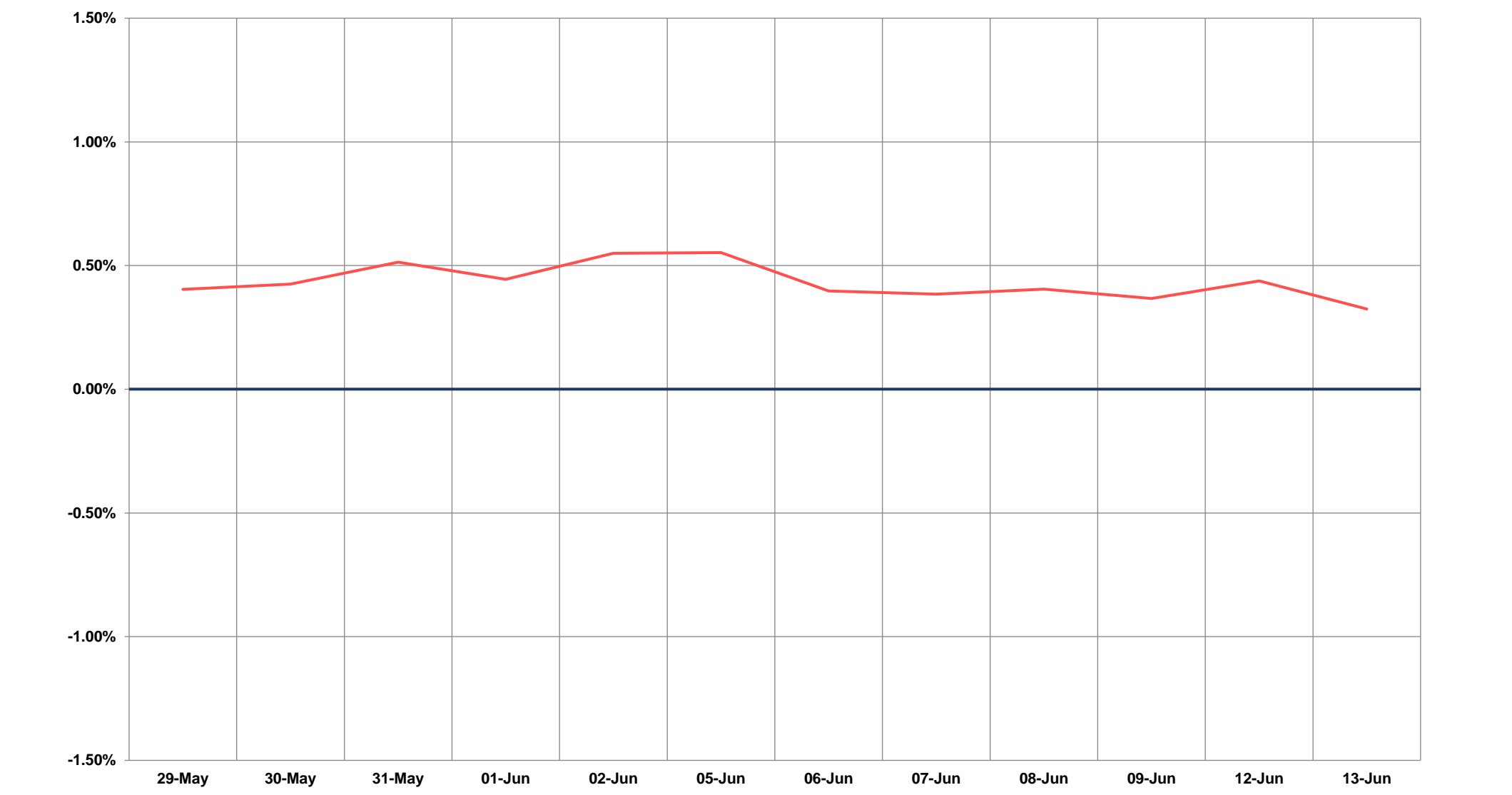
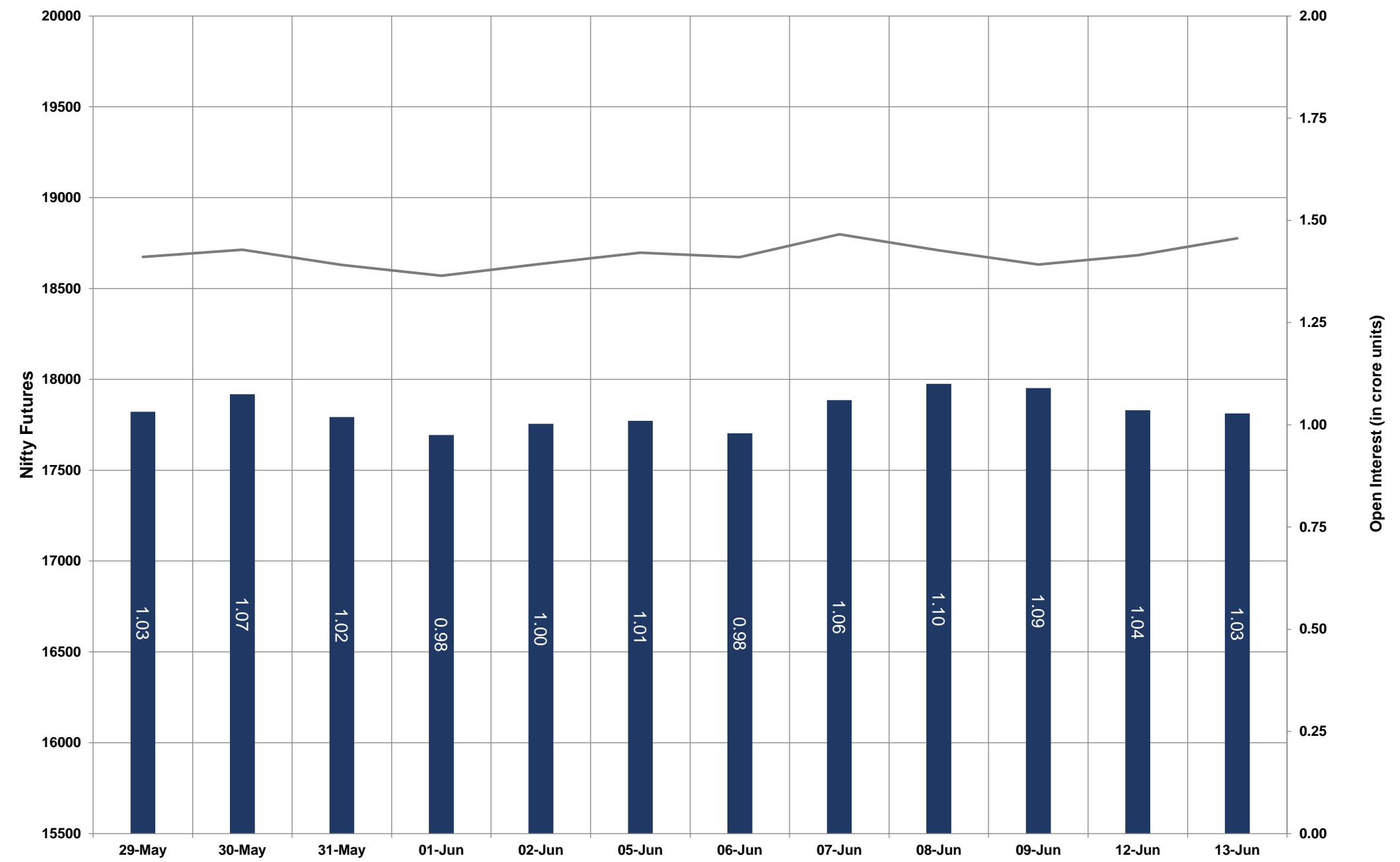


- Nifty Cash = **18716.15 (0.62%)**
- Resistance levels = **18780** and **18855**
- Support levels = **18660** and **18550**

# TECHNICAL VIEWS



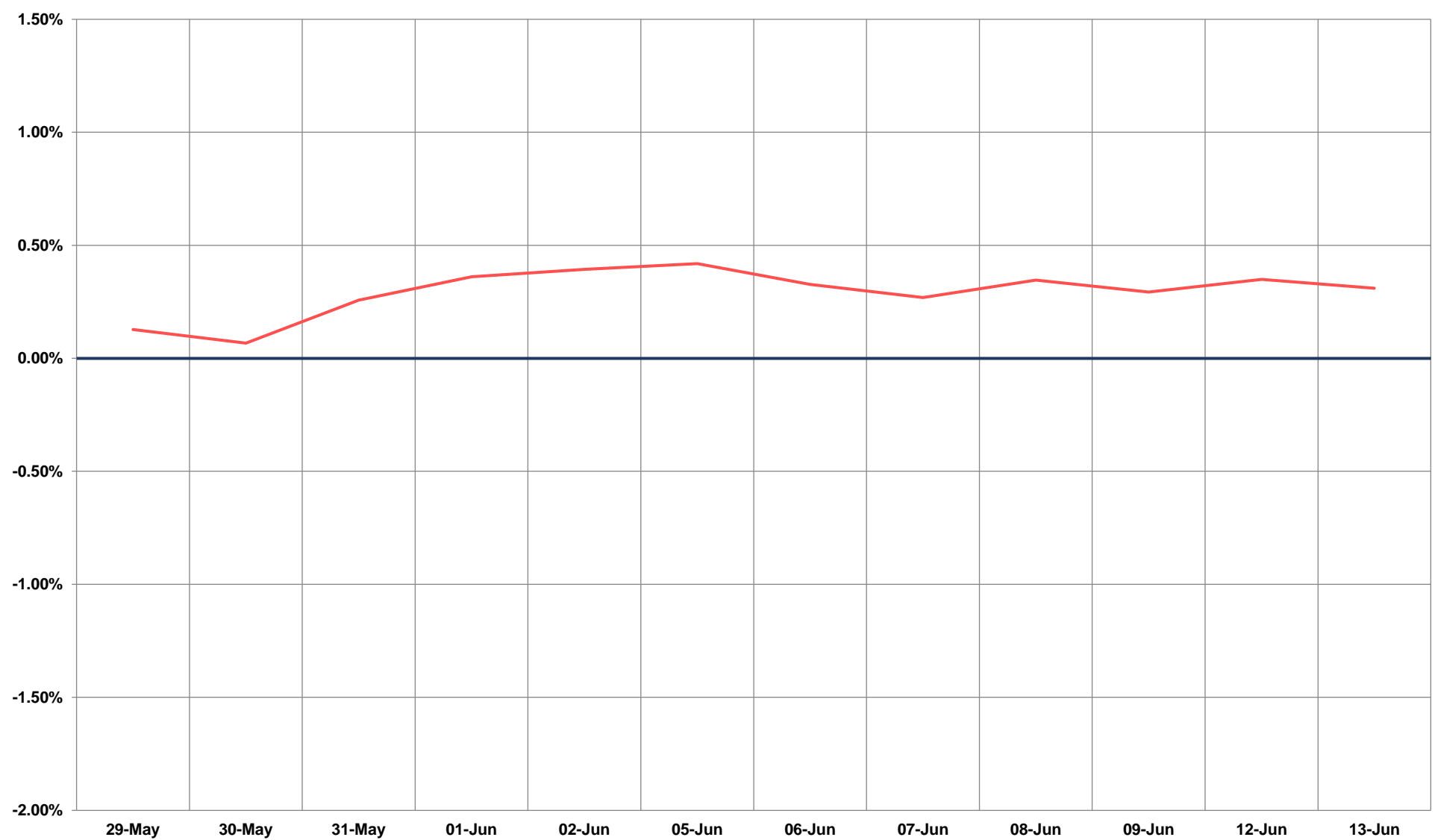
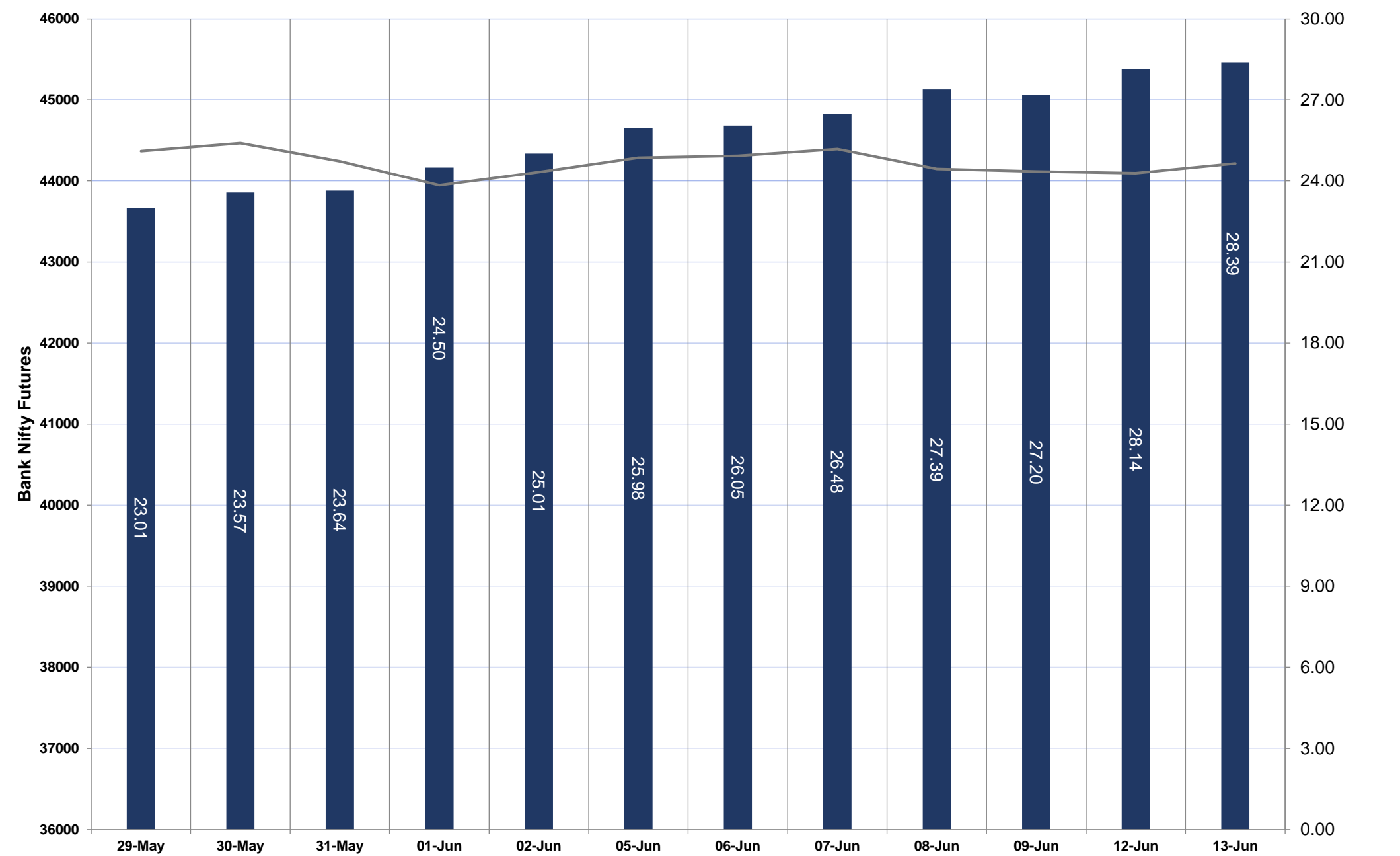
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

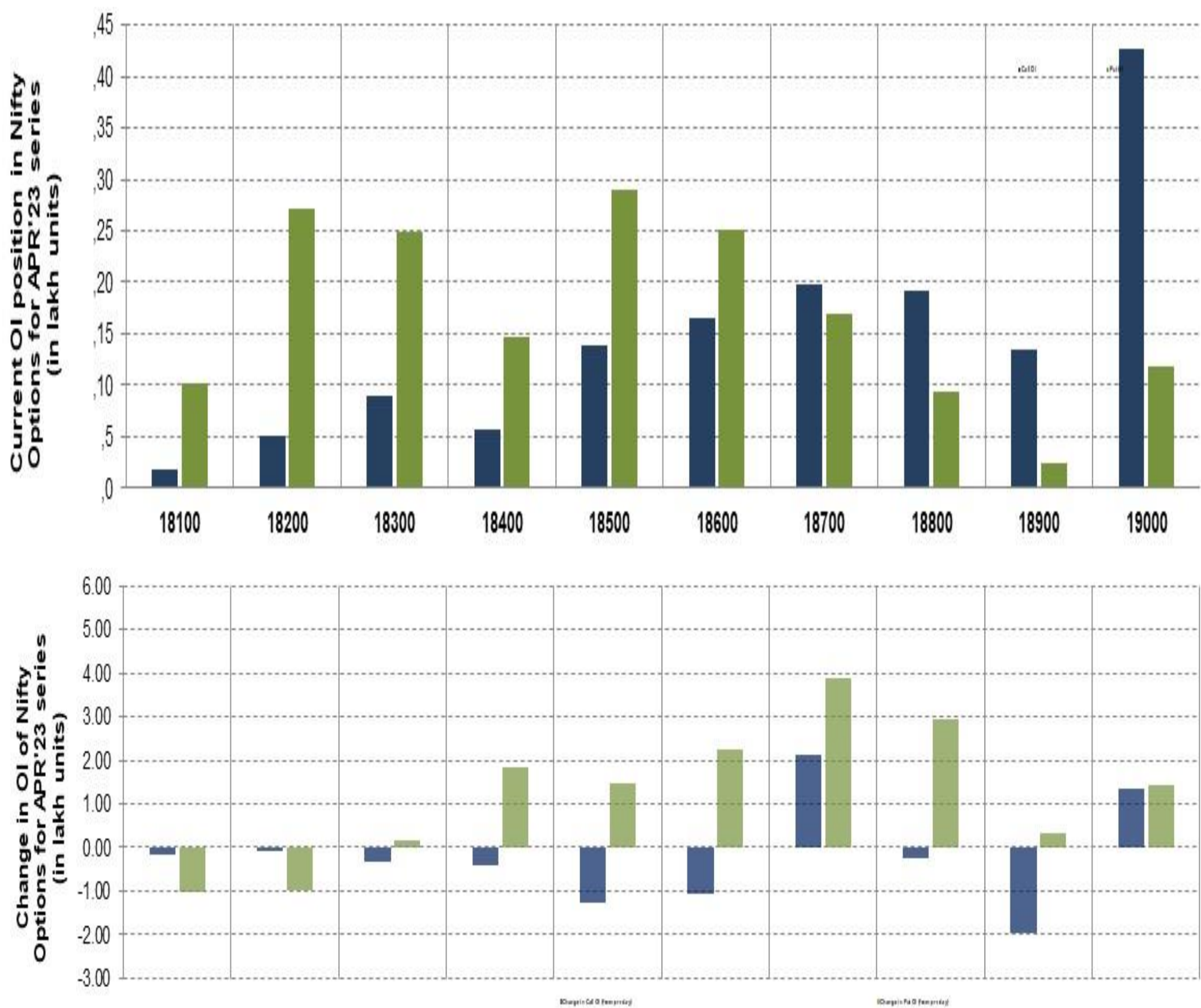




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.21 million in Open Interests is **Strike Price of 18700**
- **Most Active Nifty Put** with an addition of 0.39 millions in Open Interests is **Strike Price of 18700**
- **Maximum Open Interest an outstanding** was 4.26 millions for Calls at **Strike Price of 19000**
- **Maximum Open Interest an outstanding** was 2.88 millions for puts at **Strike Price of 18500**

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