



MORNING MANTRA



Daily Derivatives & Market Report

JUL 06, 2023



The Indian markets got an again good follow-on rally on Thursday by concluding the session at fresh record closing highs. Nifty extended its winning rally for eight consecutive day. Domestic investors ignored the Fed minutes pointed to more rate hikes. Broader indices, the BSE Mid cap index and Small cap index ended at fresh highs for yet another day. Sector wise, banking and metal counters pushed the markets higher in late afternoon session.

After making cautious start, markets gained strength to trade higher, as traders took support as a report released by United Nations Conference on Trade and Development (Unctad) showed that Foreign Direct Investment (FDI) flows into India rose by 10 per cent to \$49 billion in 2022, making it the third largest host country for announced greenfield projects and the second largest for international project finance deals. Foreign fund inflows also aided domestic sentiments. Indices continued their upward trend in afternoon session, as sentiments remained upbeat with G20 Sherpa Amitabh Kant's statement that high GDP growth of 8-9 per cent could be driven by focus on manufacturing and urbanisation. He added about 5,500 census towns need to have master planning, and sustainable urbanisation is the way forward, which is a huge opportunity to drive growth in India. He said the bulging middle class holds immense power to drive sustained economic, political and social growth in India. Buying got intensified during final hours of trade, as markets participant went for buying in fundamentally strong stocks.

On the global front, European markets were trading lower as heightened concerns about an economic slowdown and further rate hikes globally dented risk sentiment, while shares of Embracer group slid after a discounted share issue. Asian markets ended mostly in red with hawkish Fed meeting minutes and lingering U.S.-China tensions keeping investors nervous. Back home, Finance Ministry said that stellar macroeconomic management in the midst of unprecedented global challenges has put India on a quicker recovery path than has been the case in other nations.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	65785.64	339.60	0.52
NIFTY	19497.30	98.80	0.51
MIDCAP	29222.22	227.87	0.79
SMLCAP	33224.09	219.53	0.67
BSEFMC	19265.69	6.00	0.03
AUTO	35554.01	419.87	1.20
POWER	4116.59	78.94	1.96
REALTY	4301.25	91.51	2.17
BSE IT	30079.49	-15.53	-0.05
BANKEX	51153.54	240.87	0.47
OIL GAS	19069.34	374.32	2.00
METAL	20870.09	77.83	0.37
INDIA VIX	11.84	-0.04	-0.34

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1654	788	69
BSE	2049	1401	146

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5083	4031	26
NSE CASH	73170	66777	10
NSE F&O	49301971	24202724	104

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.72	4.57	1.37
SENSEX	24.17	3.43	1.26

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8247	10599	(2352)
FII	12338	9697	2641

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3100.83	2320.42	780
Index Options	3124565.21	3112546.92	12018
Stock Futures	14284.23	11326.56	2958
Stock Options	17485.88	18193.43	(708)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.36	1.37
BANK NIFTY	1.14	1.08

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.09	103.33	-0.23

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.146	7.105	0.58
USA	3.979	3.944	0.89

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1922.76	6.03	0.31
Silver	23.18	0.06	0.26
Crude-Oil	71.77	-0.02	-0.03
Brent-Crude	76.50	-0.15	-0.20

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JUL-23 USD-INR	82.51	0.17	0.21
27 JUL-23 EUR-INR	89.92	0.30	0.34
27 JUL-23 GBP-INR	105.26	0.78	0.75
27 JUL-23 JPY- INR	57.63	0.33	0.58

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	19497	19322	19409	19461	19549	19600
SENSEX	65786	65144	65465	65649	65970	66154
NIFTY FUTURES	19536	19389	19462	19509	19582	19629
BANK NIFTY	45340	44892	45116	45267	45491	45642
CNX IT	29805	29623	29714	29781	29872	29939
CNX MIDCAP	36373	35929	36151	36266	36487	36602
CNX SMALLCAP	11167	11051	11109	11142	11201	11234
INDIA VIX	11.84	11.52	11.68	11.94	12.10	12.36

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

SECURITIES BAN IN F&O TRADES FOR 07-07-2022

BHEL, DELTACORP

TECHNICAL VIEWS



NIFTY

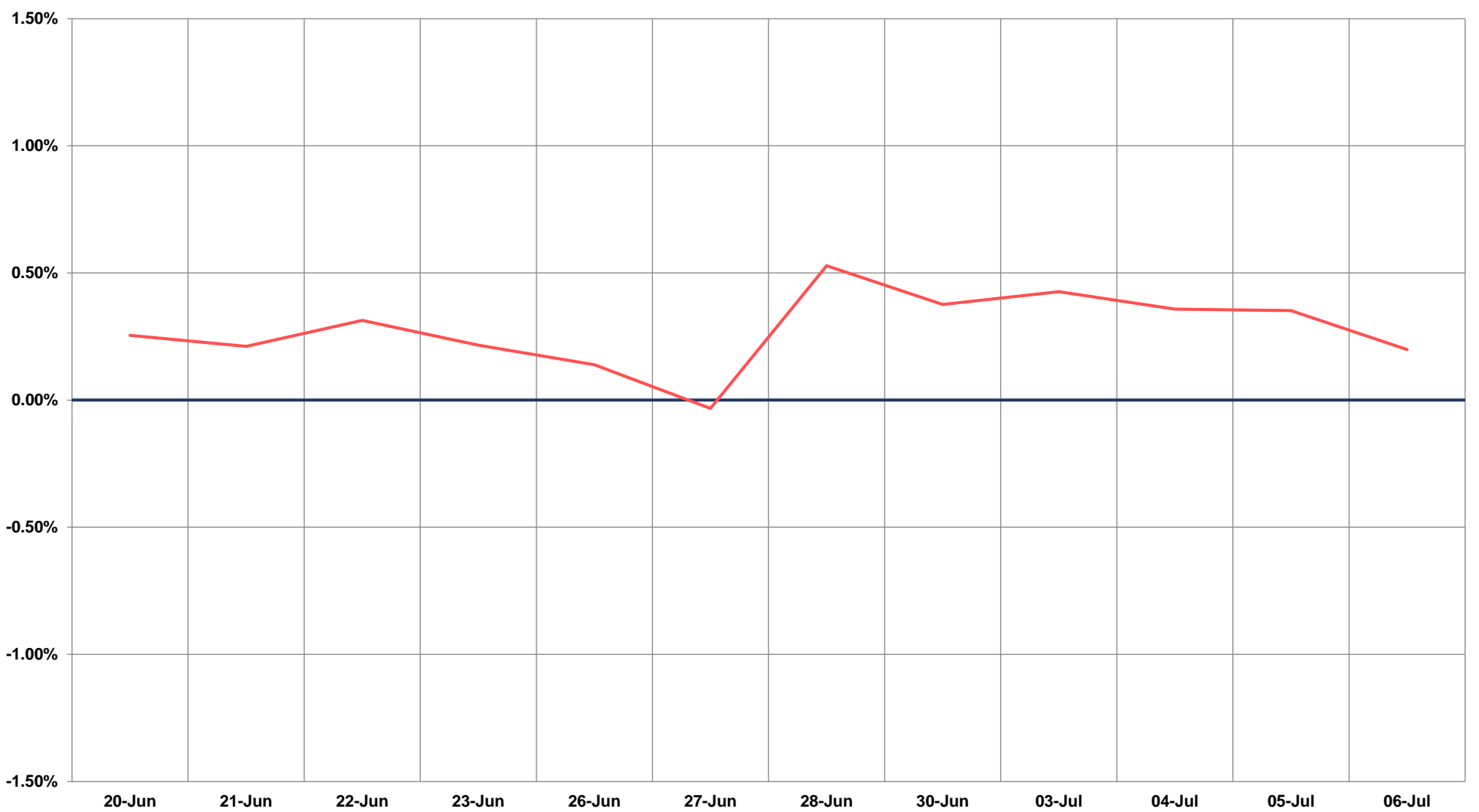
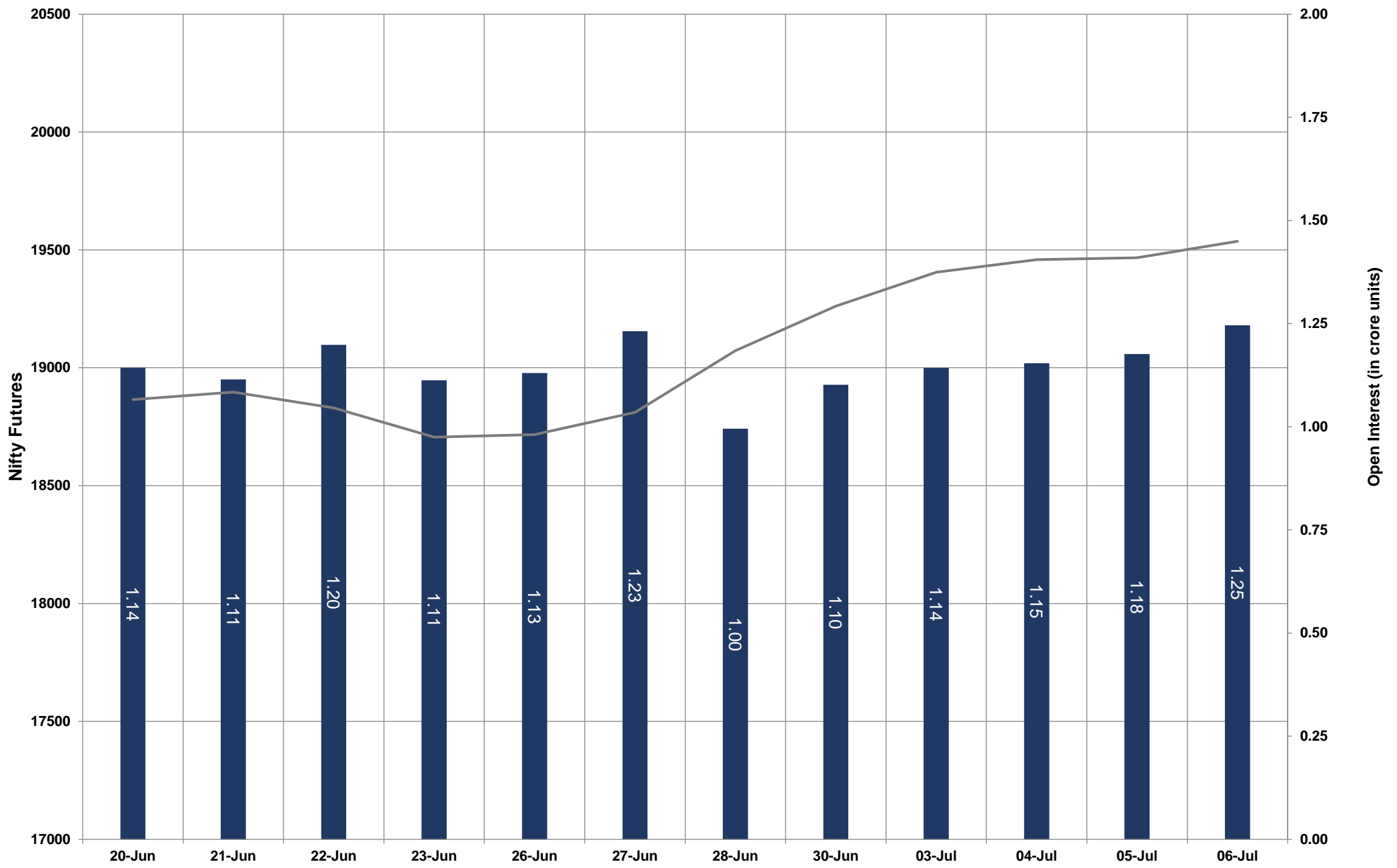


- Nifty Cash = **19497.30 (0.51%)**
- Resistance levels = **19550** and **19600**
- Support levels = **19400** and **19320**

TECHNICAL VIEWS



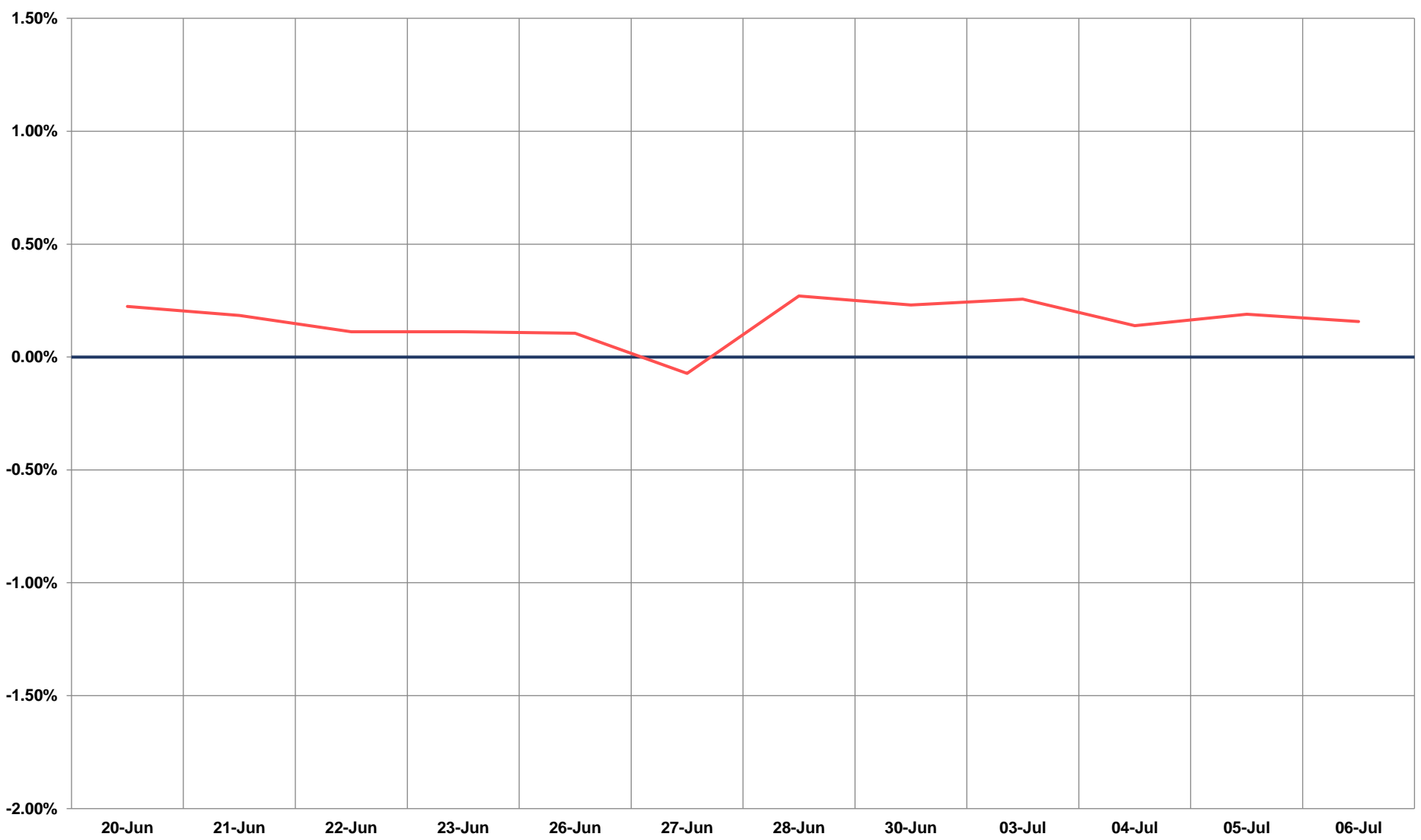
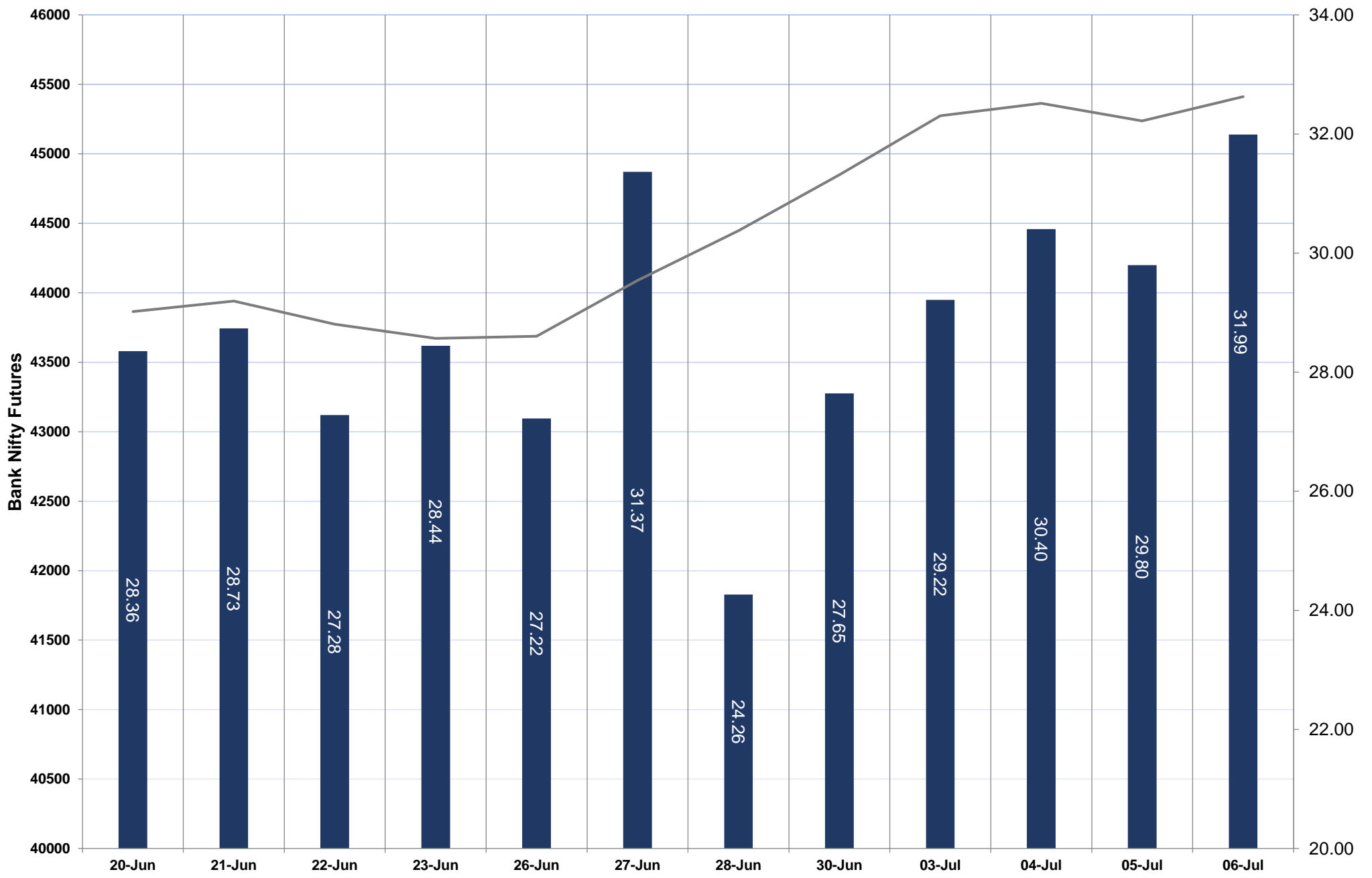
NIFTY FUTURES



TECHNICAL VIEWS



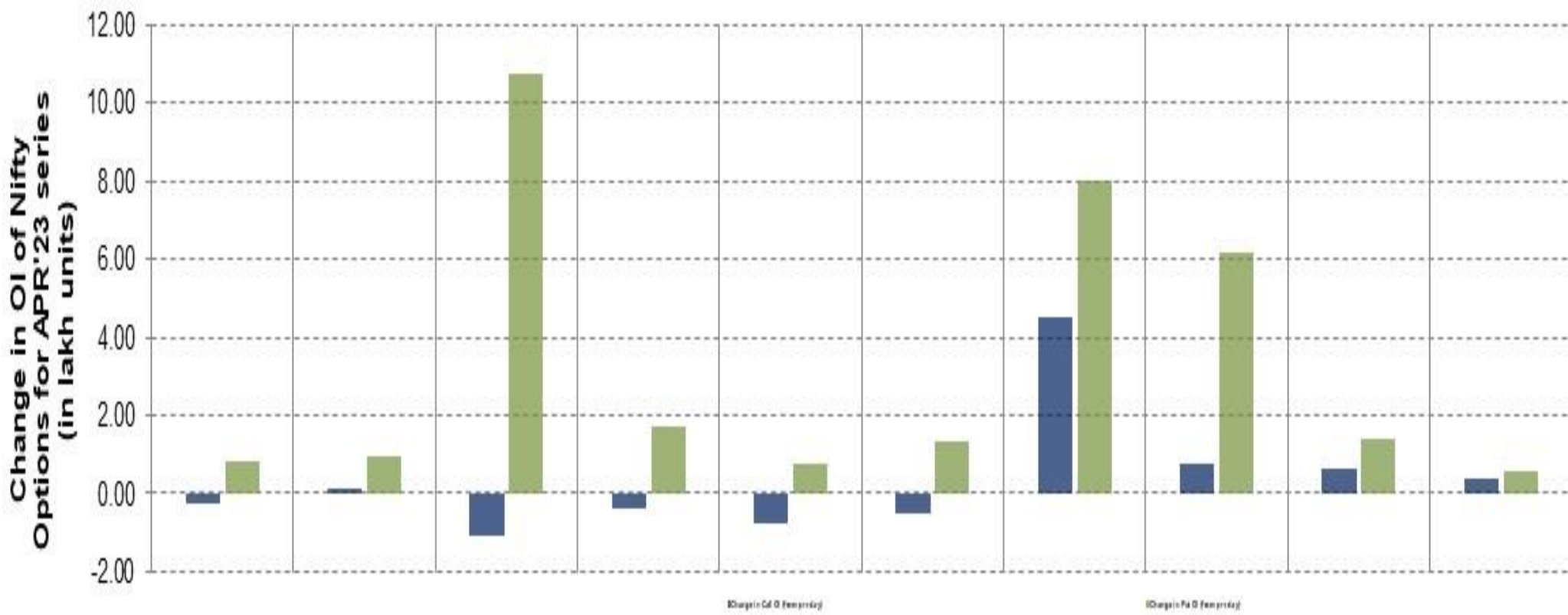
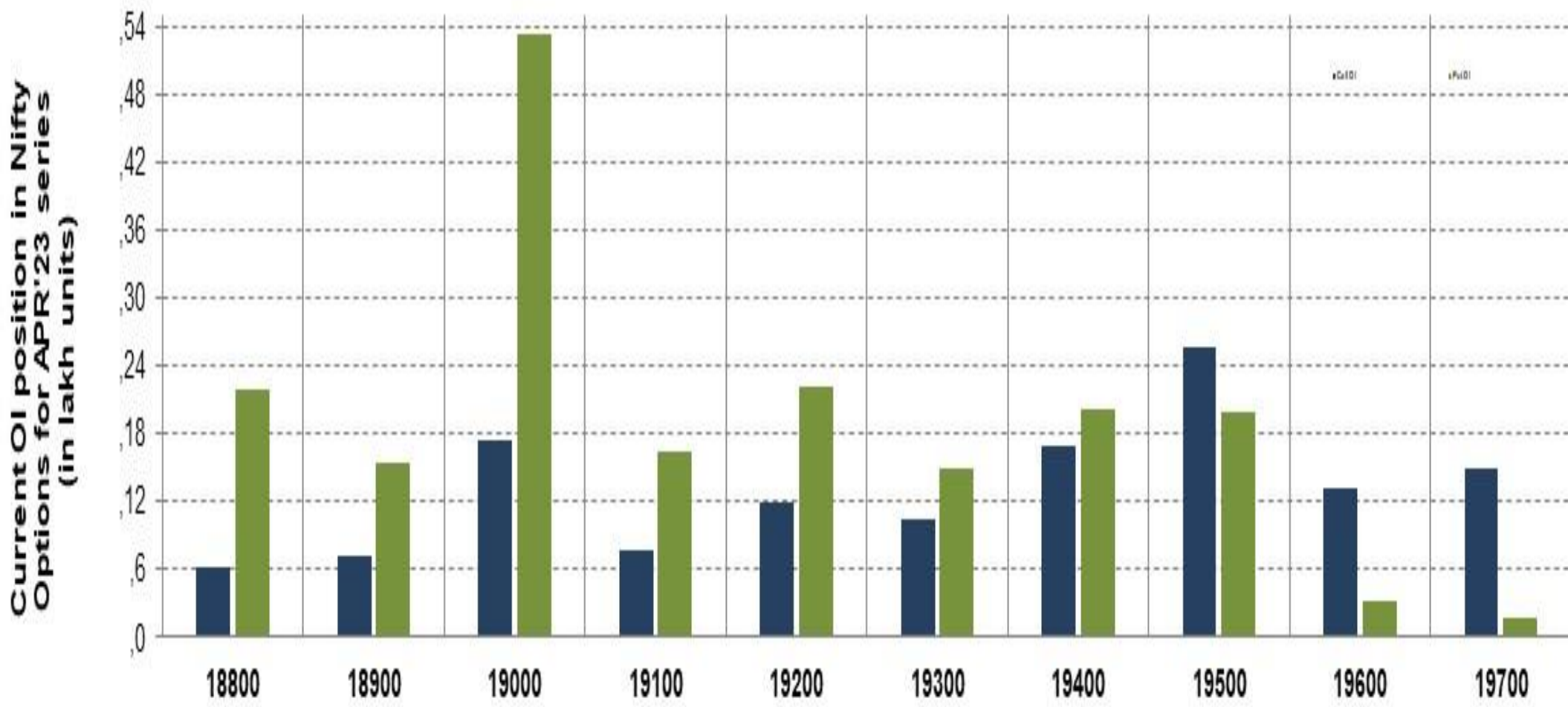
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.44 million in Open Interests is **Strike Price of 19700**
- **Most Active Nifty Put** with an addition of 1.07 millions in Open Interests is **Strike Price of 19000**
- **Maximum Open Interest an outstanding** was 2.56 millions for Calls at **Strike Price of 19500**
- **Maximum Open Interest an outstanding** was 5.34 millions for puts at **Strike Price of 19000**

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