



# MORNING MANTRA



Daily Derivatives & Market Report

JUL 11, 2023



Local equity markets extended their gains for second day and both Sensex and Nifty ended the session above their crucial 65600 and 19,400 marks, respectively. However, markets come off from day's highs in last leg of trade as speedy selling witnessed in banking counters, while sustained buying in IT stocks helped markets to trade in green. Investors were braced for Industrial Production (IIP) and Consumer Price Index (CPI) data, which are scheduled to be release on July 12. The broader indices, the BSE Mid cap index and Small cap index staged healthy performance in a day.

Indices made optimistic start and widened their gains following the broadly positive cues from the US markets overnight and positive trade in Asian markets, as investors hoped this week's US inflation data supports an imminent end to the Fed rate hikes. Markets continued their trade in fine-fettle in afternoon session as traders took encouragement after India's direct tax collection soared 16 per cent to touch Rs. 4.75 trillion this financial year, showing continuity in revenue growth despite external headwinds. Meanwhile, private report stating that a host of factors like a rising population, progress in innovation and technology, higher capital investments and rising labour productivity could potentially make India the world's second largest economy by 2075. In late afternoon session, markets trim some of their gains amid profit booking by markets participants.

On the global front, European markets were trading mostly in green with expectations of an imminent end to U.S. rate hikes and news of extended financial support to China's property sector helping underpin sentiment. All Asian markets ended higher, following positive cues from US markets overnight. Back home, strong inflow in new fund offers (NFOs) and consistent SIP flow helped equity mutual funds attract Rs 8,637 crore in June, which is the highest level in three months.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	65617.85	273.68	0.42
NIFTY	19439.40	83.50	0.43
MIDCAP	29149.75	281.08	0.97
SMLCAP	33312.15	270.09	0.82
BSEFMC	19085.81	227.94	1.21
AUTO	35932.24	474.98	1.34
POWER	4067.68	53.79	1.34
REALTY	4216.26	-0.04	-0.00
BSE IT	29680.99	196.33	0.67
BANKEX	50450.11	-180.67	-0.36
OIL GAS	19145.86	142.18	0.75
METAL	20991.48	-115.79	-0.55
INDIA VIX	11.01	-0.45	-3.93

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1588	845	64
BSE	1935	1549	118

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4435	4230	5
NSE CASH	71709	65392	10
NSE F&O	32810324	21485972	53

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.65	4.56	1.38
SENSEX	24.31	3.45	1.25

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	9759	9766	(7)
FII	10840	9642	1197

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	3107.99	2955.47	153
Index Options	1679552.94	1678410.20	1143
Stock Futures	11425.14	12413.46	(988)
Stock Options	17543.46	17345.86	198

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.08	0.98
BANK NIFTY	0.67	0.73

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	101.71	101.95	-0.24

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.094	7.149	-0.77
USA	3.969	4.006	-0.93

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1937.66	12.86	0.67
Silver	23.19	0.06	0.26
Crude-Oil	73.14	0.15	0.21
Brent-Crude	77.81	0.12	0.15

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JUL-23 USD-INR	82.47	-0.17	-0.21
27 JUL-23 EUR-INR	90.71	0.16	0.17
27 JUL-23 GBP-INR	106.45	0.85	0.80
27 JUL-23 JPY- INR	58.94	0.70	1.21

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	19439	19345	19392	19454	19501	19562
SENSEX	65618	65316	65467	65669	65820	66022
NIFTY FUTURES	19501	19374	19437	19500	19563	19626
BANK NIFTY	44745	44373	44559	44849	45035	45326
CNX IT	29325	28984	29155	29263	29433	29542
CNX MIDCAP	36253	35893	36073	36208	36389	36524
CNX SMALLCAP	11194	11045	11120	11162	11237	11279
INDIA VIX	11.01	10.62	10.81	11.14	11.33	11.66

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 12-07-2022

BHEL, DELTACORP, GRANULES, IBULHSGFIN, INDIACEM,  
MANAPPURAM, PNB, ZEEL

# TECHNICAL VIEWS



## NIFTY

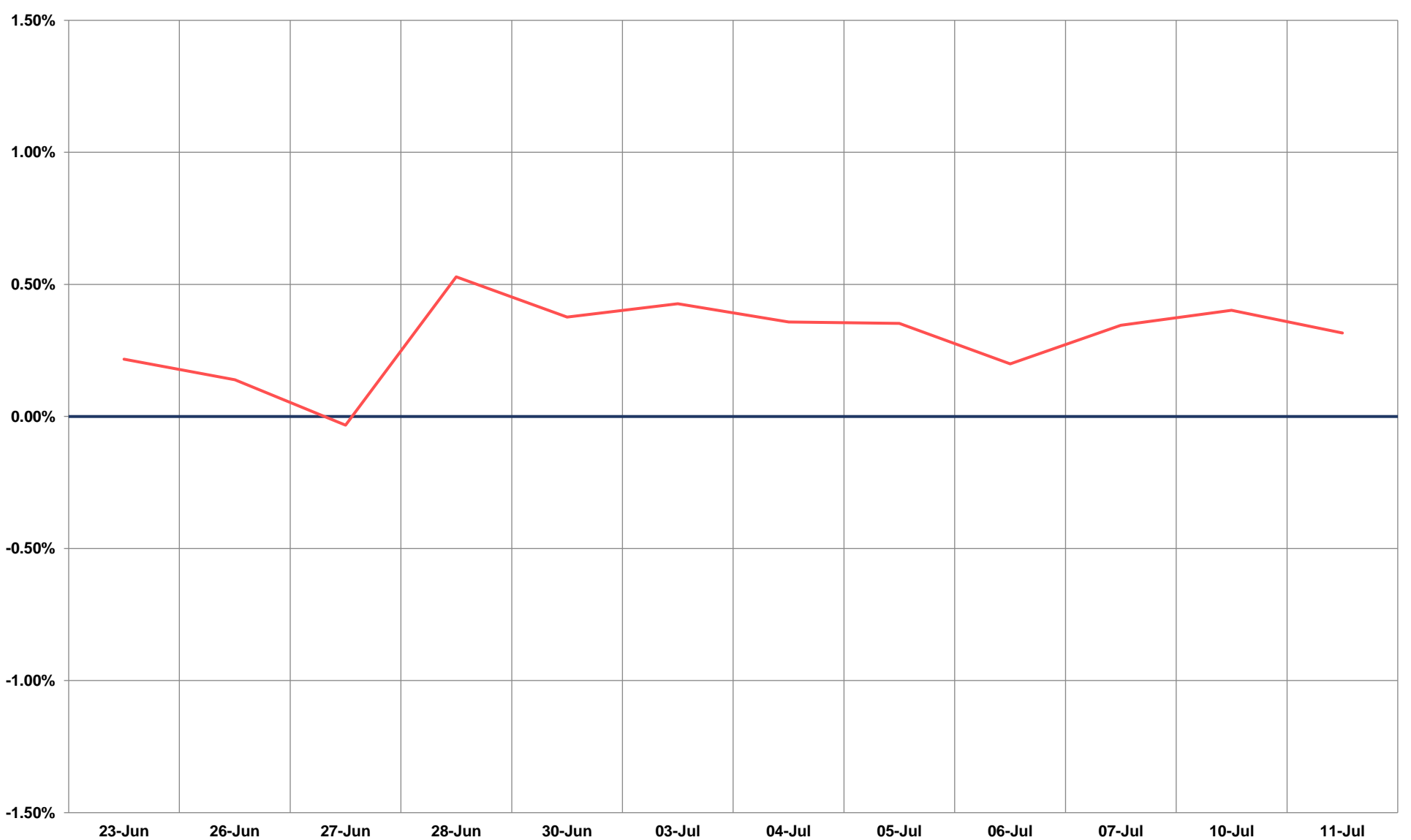
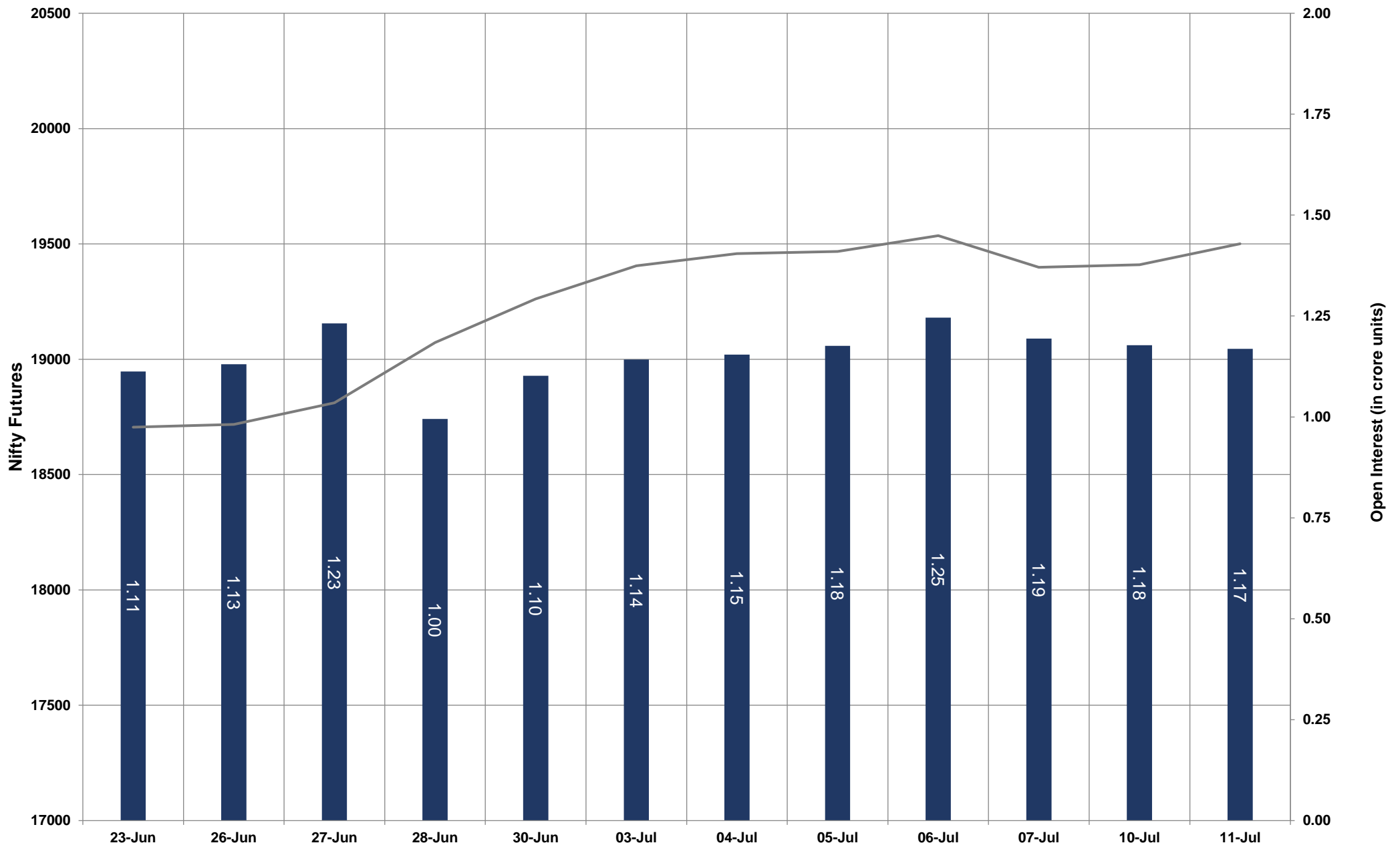


- Nifty Cash = **19439.40 (0.43%)**
- Resistance levels = **19525** and **19600**
- Support levels = **19350** and **19280**

# TECHNICAL VIEWS



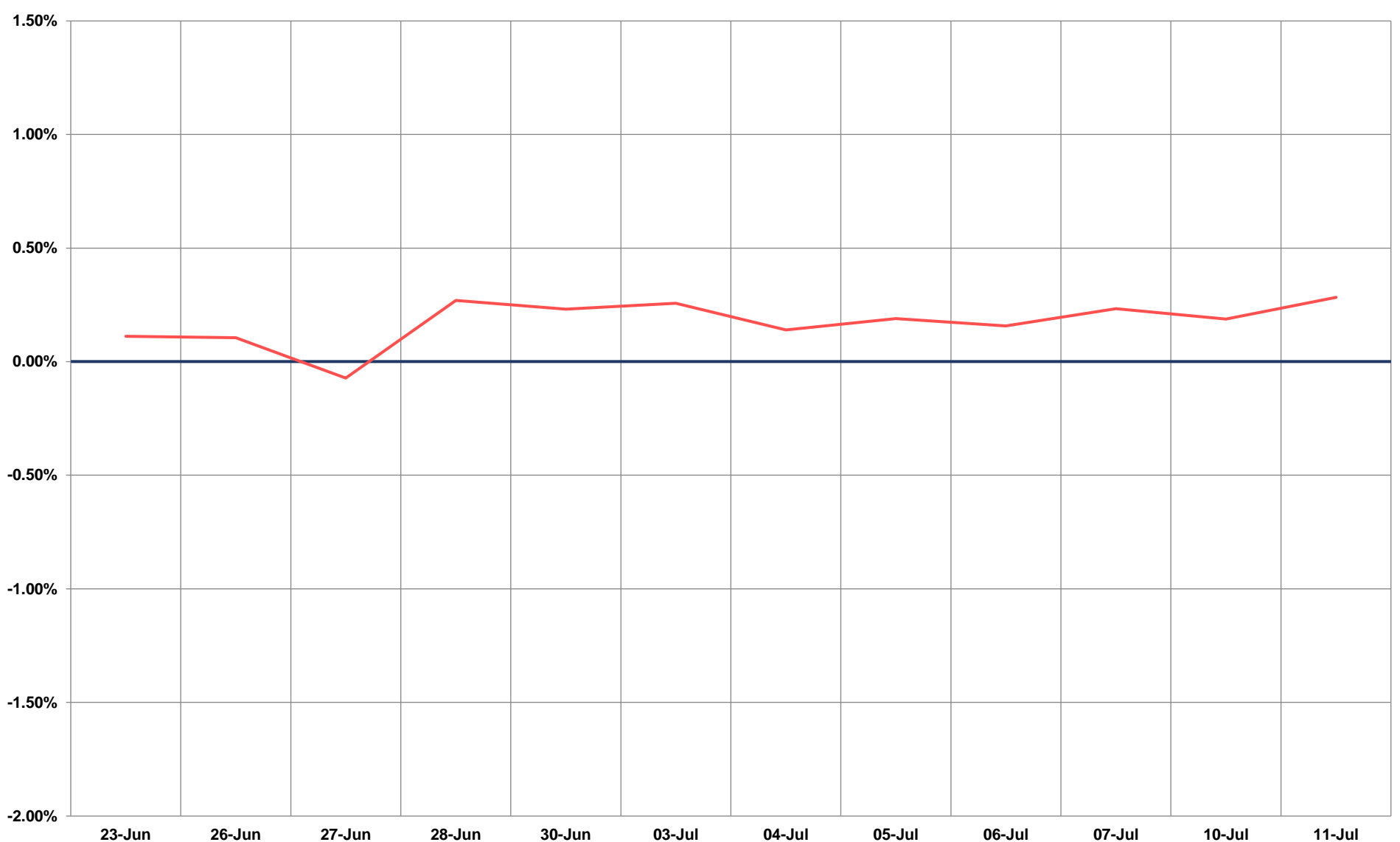
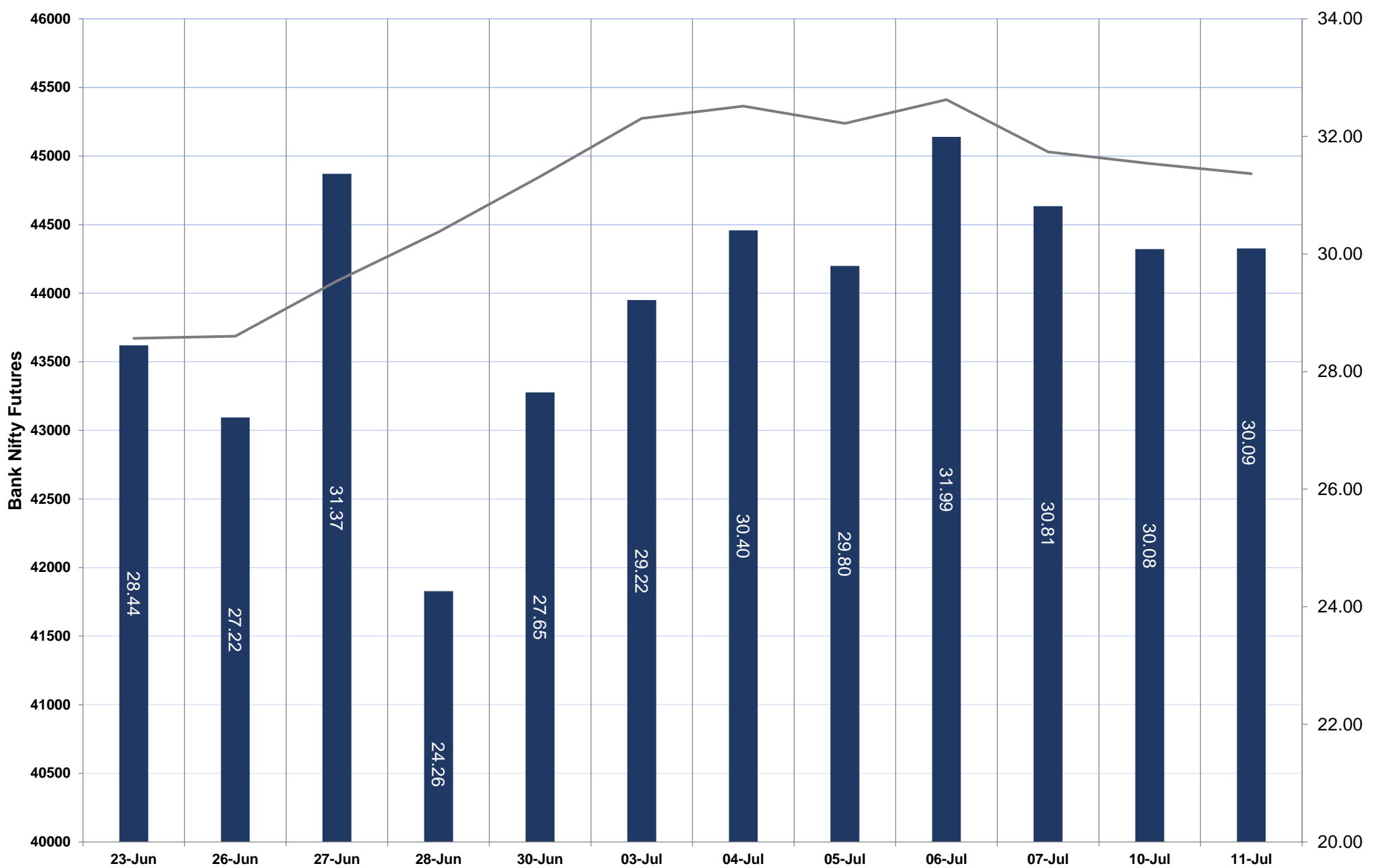
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

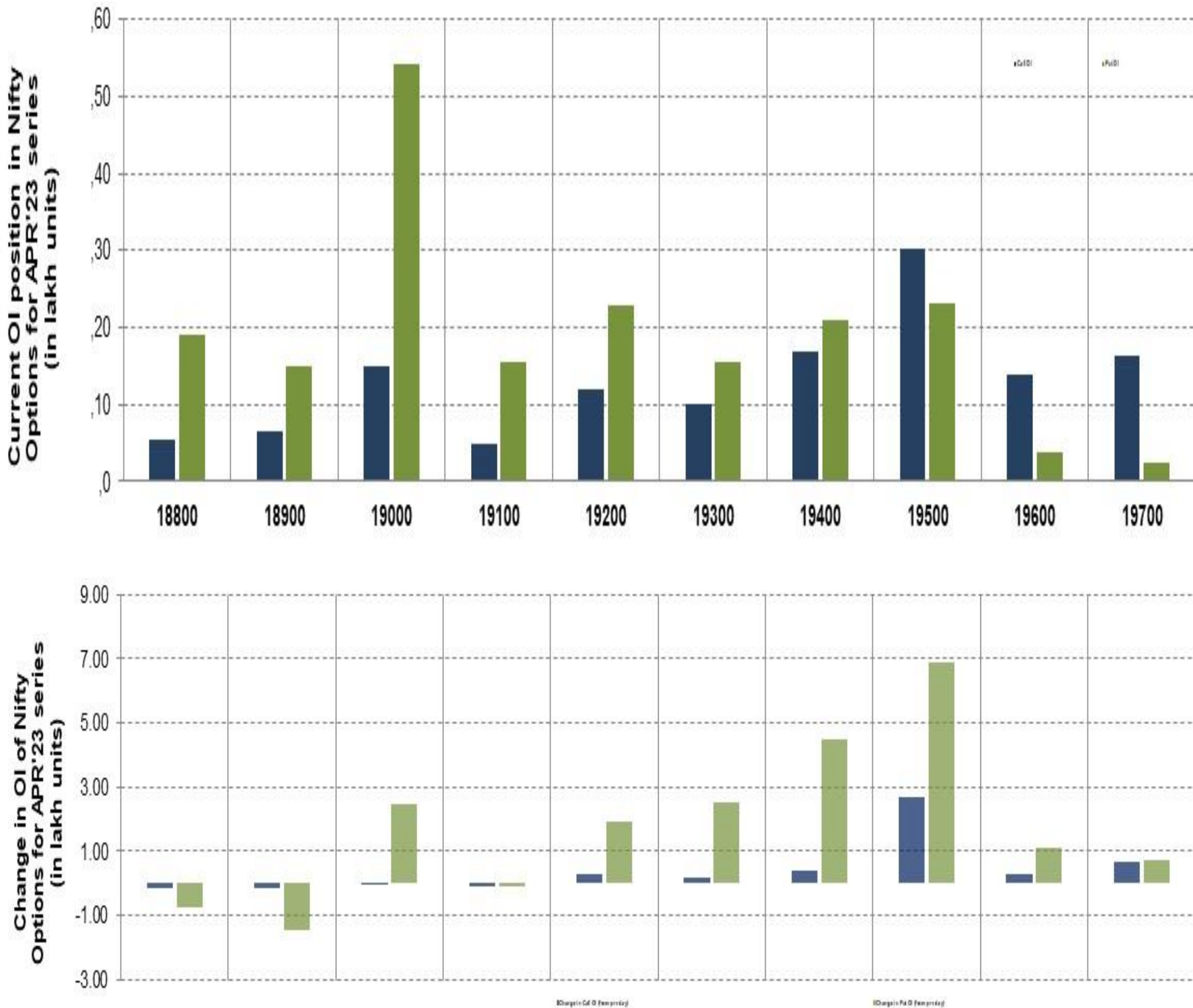




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.26 million in Open Interests is **Strike Price of 19500**
- **Most Active Nifty Put** with an addition of 0.69 millions in Open Interests is **Strike Price of 19500**
- **Maximum Open Interest** an outstanding was 3.02 millions for Calls at **Strike Price of 19500**
- **Maximum Open Interest** an outstanding was 5.41 millions for puts at **Strike Price of 19000**

# Disclaimer



The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.