



MORNING MANTRA



Daily Derivatives & Market Report

JUL 12, 2023



Last hour sell-off pulled Indian equity benchmarks to day's low points on Wednesday with Sensex and Nifty ending lower by 223.94 and 55.10 points respectively, ahead to the Industrial Production and Retail Inflation data to be out later in the day. Markets made a positive start of the trading session, as support came in with foreign fund inflows. Provisional data from the National Stock Exchange (NSE) showed that foreign institutional investors (FII) bought shares worth Rs 1,197.38 crore on July 11. But soon, indices turned volatile, as some concerns came with a private report stating that spiraling prices of tomato, onion and pulses are emerging as new risks for India's retail inflation, reaffirming expectations of a hawkish hold from the central bank for the rest of the year. After moderating for four months, consumer price inflation probably accelerated to 4.6% in June.

In the last leg of the trade, selling got intensified, as traders remained cautious with a private report stating that unprecedented rains and floods in the northern region in the past few days have not only caused extensive damage to lives and property but have also impacted business and commercial establishments. Vegetable prices have gone through the roof in the national capital and many other parts of the country since rains started pouring earlier this month. Sentiments also remained down beat amid a private report stating that deal making by India Inc has suffered severely due to economic challenges in the first half of this year. There were only 676 deals with an underlying value of USD 23 billion in the January-June 2023 period, 78 per cent down in value terms and a fall of 42 per cent in terms of volume.

On the global front, European markets were trading higher, as focus shifted to U.S. inflation data due later in the day, expected to show moderation in price pressures. Besides, the latest data from the statistical office INE showed that Spain's consumer price inflation eased to the lowest level in more than two years, as initially estimated in June. Asian markets settled mostly higher on Wednesday, even after Japan's core machinery orders unexpectedly declined in May signaling a notable fall in capital spending on machinery and equipments. The data from the Cabinet Office revealed that machinery orders, excluding volatile ones for ships and those from electric power companies, plunged 7.6 percent on a monthly basis in May, in contrast to the 5.5 percent increase in April.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	65393.90	-223.95	-0.34
NIFTY	19384.30	-55.10	-0.28
MIDCAP	29288.66	138.91	0.48
SMLCAP	33502.21	190.06	0.57
BSEFMC	19118.70	32.89	0.17
AUTO	35928.17	-4.07	-0.01
POWER	4065.04	-2.64	-0.06
REALTY	4227.95	11.69	0.28
BSE IT	29490.12	-190.87	-0.64
BANKEX	50337.32	-112.79	-0.22
OIL GAS	19189.24	43.38	0.23
METAL	21016.56	25.08	0.12
INDIA VIX	10.94	-0.07	-0.64

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1378	1037	75
BSE	1749	1710	142

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5176	4435	17
NSE CASH	91121	71709	27
NSE F&O	24693927	32810324	(25)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.58	4.54	1.38
SENSEX	24.23	3.44	1.26

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	15051	14614	437
FII	18218	19460	(1242)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2607.71	2533.09	75
Index Options	1564456.33	1567048.07	(2592)
Stock Futures	12154.55	15080.51	(2926)
Stock Options	17133.94	17397.57	(264)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.88	1.08
BANK NIFTY	0.68	0.67

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	101.50	101.65	-0.15

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.116	7.095	0.30
USA	3.948	3.982	-0.81

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1934.33	1.04	0.05
Silver	23.15	0.02	0.11
Crude-Oil	74.97	0.14	0.19
Brent-Crude	79.48	0.08	0.10

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JUL-23 USD-INR	82.31	-0.14	-0.17
27 JUL-23 EUR-INR	90.74	-0.02	-0.02
27 JUL-23 GBP-INR	106.26	-0.16	-0.15
27 JUL-23 JPY- INR	59.12	0.22	0.37

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	19384	19272	19328	19418	19474	19564
SENSEX	65394	65017	65206	65509	65697	66000
NIFTY FUTURES	19461	19391	19426	19485	19520	19579
BANK NIFTY	44639	44338	44489	44713	44864	45088
CNX IT	29118	28783	28951	29188	29355	29592
CNX MIDCAP	36408	36179	36294	36376	36491	36573
CNX SMALLCAP	11279	11204	11241	11281	11319	11358
INDIA VIX	10.94	10.47	10.71	10.95	11.19	11.43

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 13-07-2022

HINDCOPPER, IBULHSGFIN, INDIACEM, MANAPPURAM, PNB, ZEEL

TECHNICAL VIEWS



NIFTY



- Nifty Cash = **19384.30 (-0.28%)**
- Resistance levels = **19525** and **19600**
- Support levels = **19350** and **19280**



NIFTY FUTURES

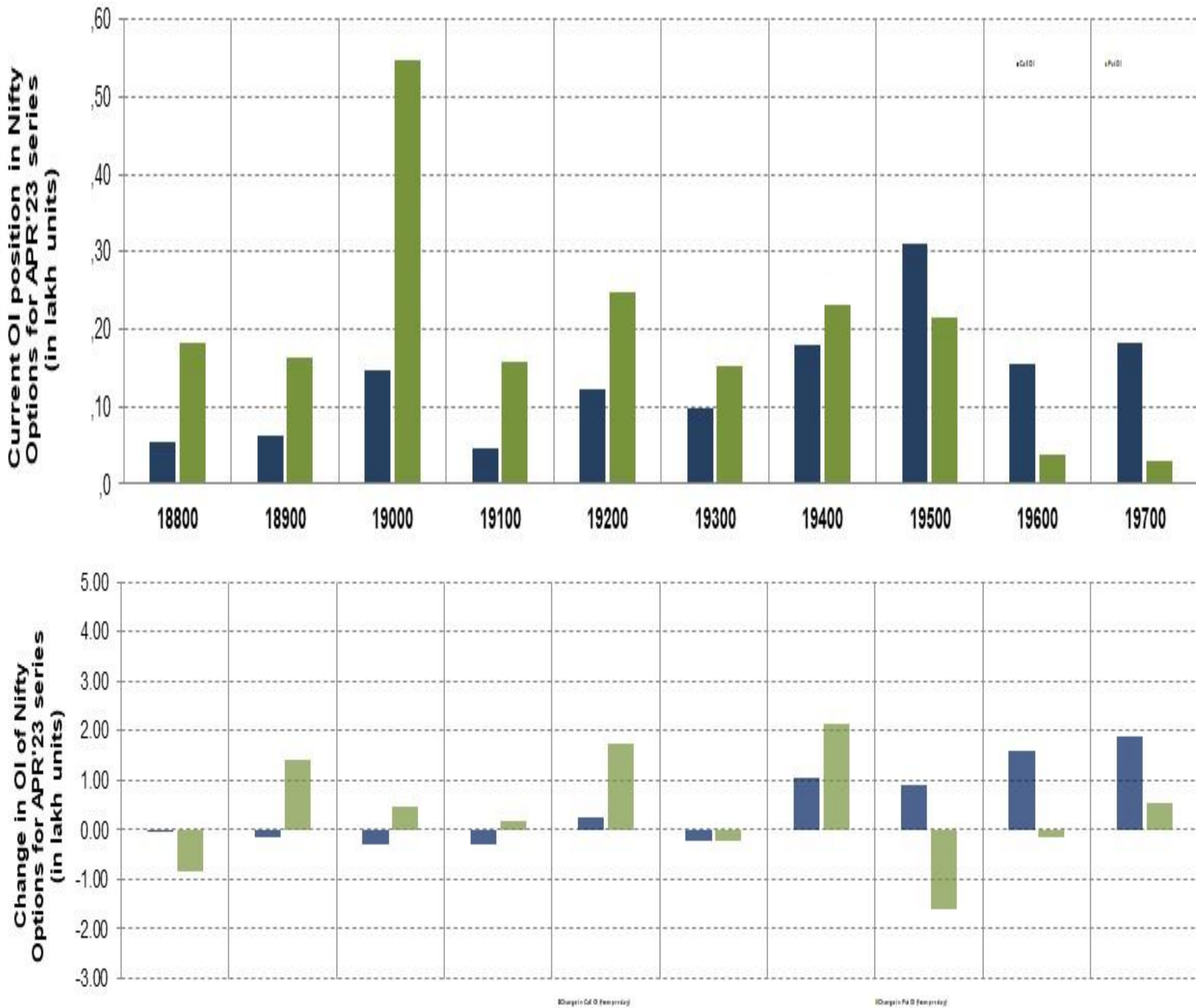


BANK NIFTY FUTURES

TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.18 million in Open Interests is **Strike Price of 19700**
- **Most Active Nifty Put** with an addition of 0.21 millions in Open Interests is **Strike Price of 19400**
- **Maximum Open Interest an outstanding** was 3.10 millions for Calls at **Strike Price of 19500**
- **Maximum Open Interest an outstanding** was 5.45 millions for puts at **Strike Price of 19000**

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