



MORNING MANTRA



Daily Derivatives & Market Report

JUL 13, 2023



After day's halt, Indian equity benchmarks resumed northward journey on Thursday. Markets touched their new high levels in a day. Traders cheered up with positive India's industrial production numbers and overlooked Retail Inflation data. However, in late afternoon session, indices came off from their fresh high levels amid some profit booking witnessed in banking counters. Besides, the broader indices, the BSE Mid cap index and Small cap index fell sharply. Traders were looking forward toward the Wholesale Price Index (WPI), Balance of Trade data, scheduled to be release on July 14.

Markets made positive start, as traders preferred to pick up stocks at lowest levels after previous session losses. Investors got support as India's industrial production growth measured in terms of the Index of Industrial Production (IIP) rose to 5.2 per cent in May, mainly due to good performance by the manufacturing and mining sectors. Traders shrugged off report that Retail inflation based on Consumer Price Index (CPI) rose to a three-month high of 4.81 per cent in June 2023, mainly on account of hardening prices of cereals and pulses, though it remained within the comfort zone of the Reserve Bank. Markets added more points in afternoon session, as sentiments remained optimistic after investment in the domestic capital markets through participatory notes rose to Rs 1.04 lakh crore in May-end, the highest level in over five years, fuelled by the resilience of the Indian economy. This includes the value of P-note investments in Indian equity, debt, and hybrid securities. However, in late afternoon session, markets cut some of their gains but concluded the session in green territory.

On the global front, European markets were trading higher after data showed France's consumer price inflation eased to the lowest level in more than a year amid a fall in energy costs as initially estimated. All Asian markets ended higher, after weaker-than-expected U.S. inflation data bolstered hopes of the Federal Reserve nearing the end of its tightening campaign. Back home, traders took a note of report that Union Minister of Commerce and Industry Piyush Goyal has said there is work ongoing with a number of economies, including the UK, on the issue of intellectual property (IP) rights and modernisation in an effort to improve Indian protocols.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	65558.89	164.99	0.25
NIFTY	19413.75	29.45	0.15
MIDCAP	29100.88	-187.78	-0.64
SMLCAP	33322.13	-180.08	-0.54
BSEFMC	19024.33	-94.37	-0.49
AUTO	35699.78	-228.39	-0.64
POWER	3977.27	-87.77	-2.16
REALTY	4271.98	44.03	1.04
BSE IT	30007.00	516.88	1.75
BANKEX	50440.58	103.26	0.21
OIL GAS	18958.95	-230.29	-1.20
METAL	21118.97	102.41	0.49
INDIA VIX	10.94	0.00	0.00

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1018	1425	61
BSE	1328	2120	141

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5110	5176	(1)
NSE CASH	75315	91121	(17)
NSE F&O	51829968	24693927	110

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.81	4.74	1.32
SENSEX	25.67	3.67	1.22

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8230	9426	(1197)
FII	10128	7890	2238

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2727.98	3634.74	(907)
Index Options	2965419.24	2945229.99	20189
Stock Futures	12522.22	14487.58	(1965)
Stock Options	21315.93	21271.53	44

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.93	0.88
BANK NIFTY	0.82	0.68

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	100.29	100.55	-0.26

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.075	7.118	-0.60
USA	3.823	3.863	-1.04

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1959.12	1.41	0.07
Silver	24.25	0.12	0.50
Crude-Oil	75.87	0.12	0.16
Brent-Crude	80.33	0.22	0.27

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JUL-23 USD-INR	82.12	-0.20	-0.24
27 JUL-23 EUR-INR	91.76	1.00	1.10
27 JUL-23 GBP-INR	107.25	0.95	0.89
27 JUL-23 JPY- INR	59.44	0.29	0.49

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	19414	19274	19344	19456	19525	19637
SENSEX	65559	65080	65319	65692	65931	66304
NIFTY FUTURES	19475	19352	19413	19514	19575	19676
BANK NIFTY	44665	44315	44490	44787	44963	45260
CNX IT	29628	28761	29195	29549	29983	30337
CNX MIDCAP	36114	35681	35897	36222	36439	36764
CNX SMALLCAP	11166	10999	11082	11219	11302	11439
INDIA VIX	10.94	10.47	10.70	10.94	11.17	11.41

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

SECURITIES BAN IN F&O TRADES FOR 14-07-2022

DELTACORP, HINDCOPPER, IBULHSGFIN, INDIACEM,
MANAPPURAM, PNB, ZEEL

TECHNICAL VIEWS



NIFTY

1-NIFTY50 - 13/07/23
Avg Avg

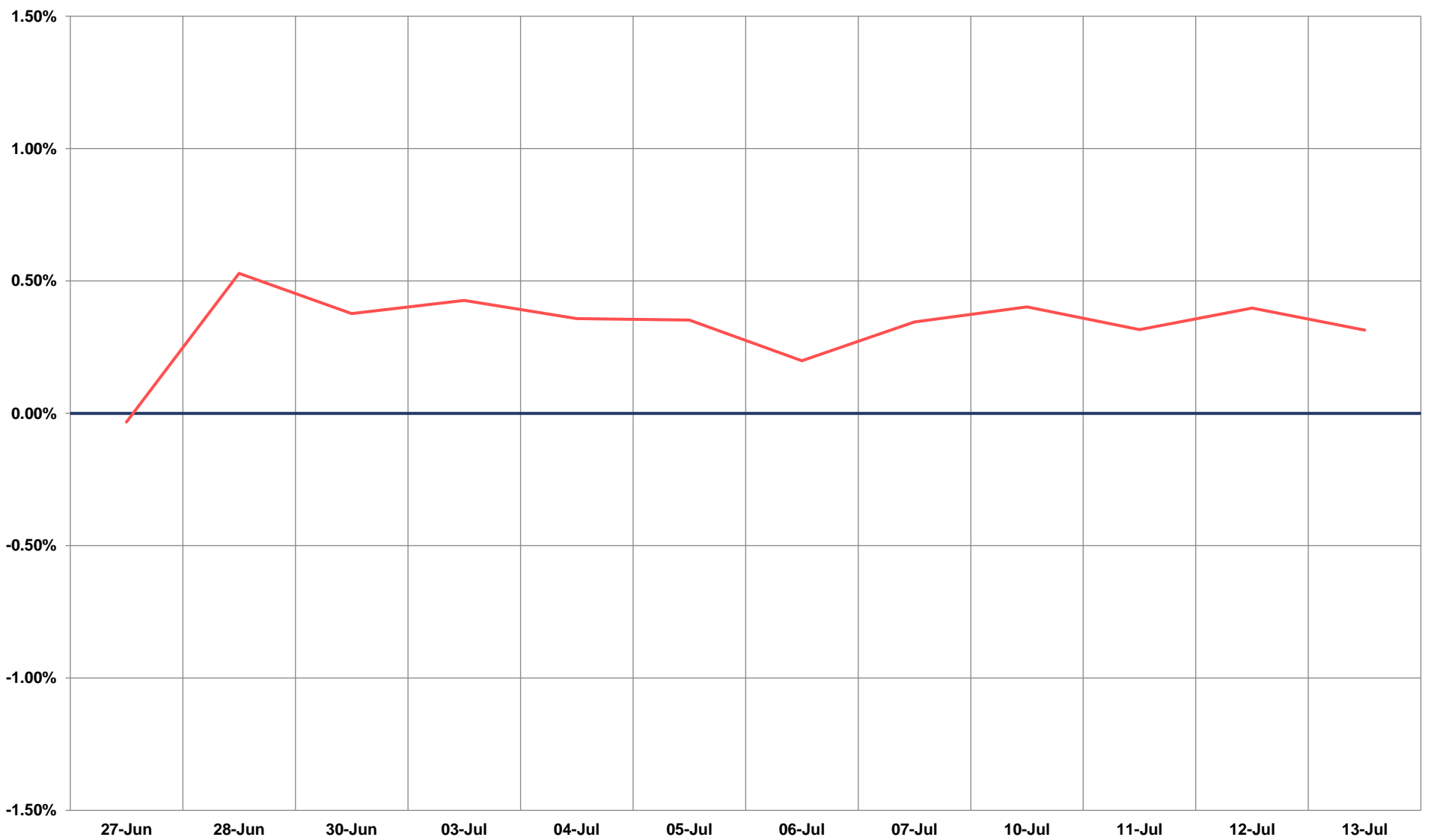
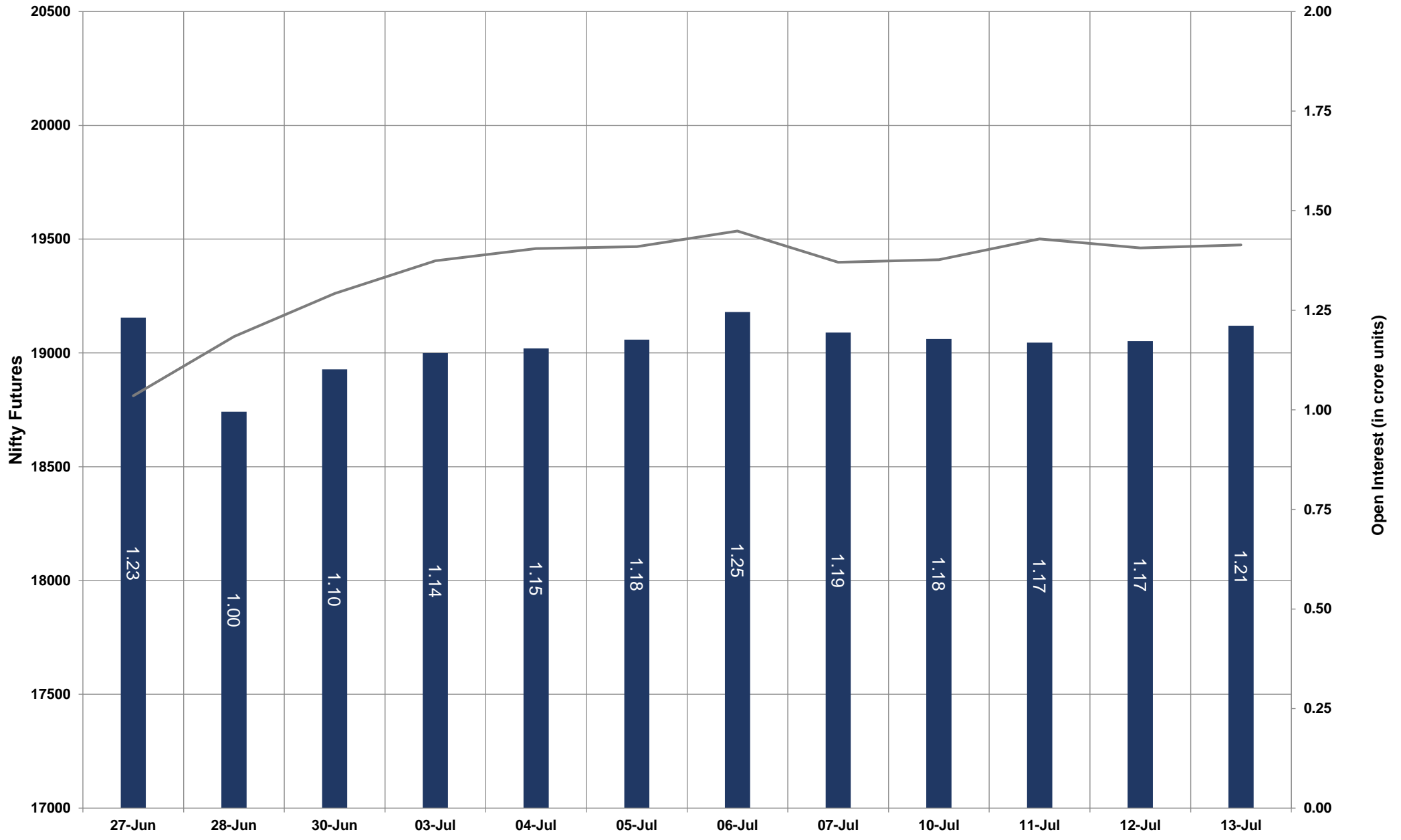


- Nifty Cash = 19413.75 (0.15%)
- Resistance levels = 19525 and 19600
- Support levels = 19350 and 19280

TECHNICAL VIEWS



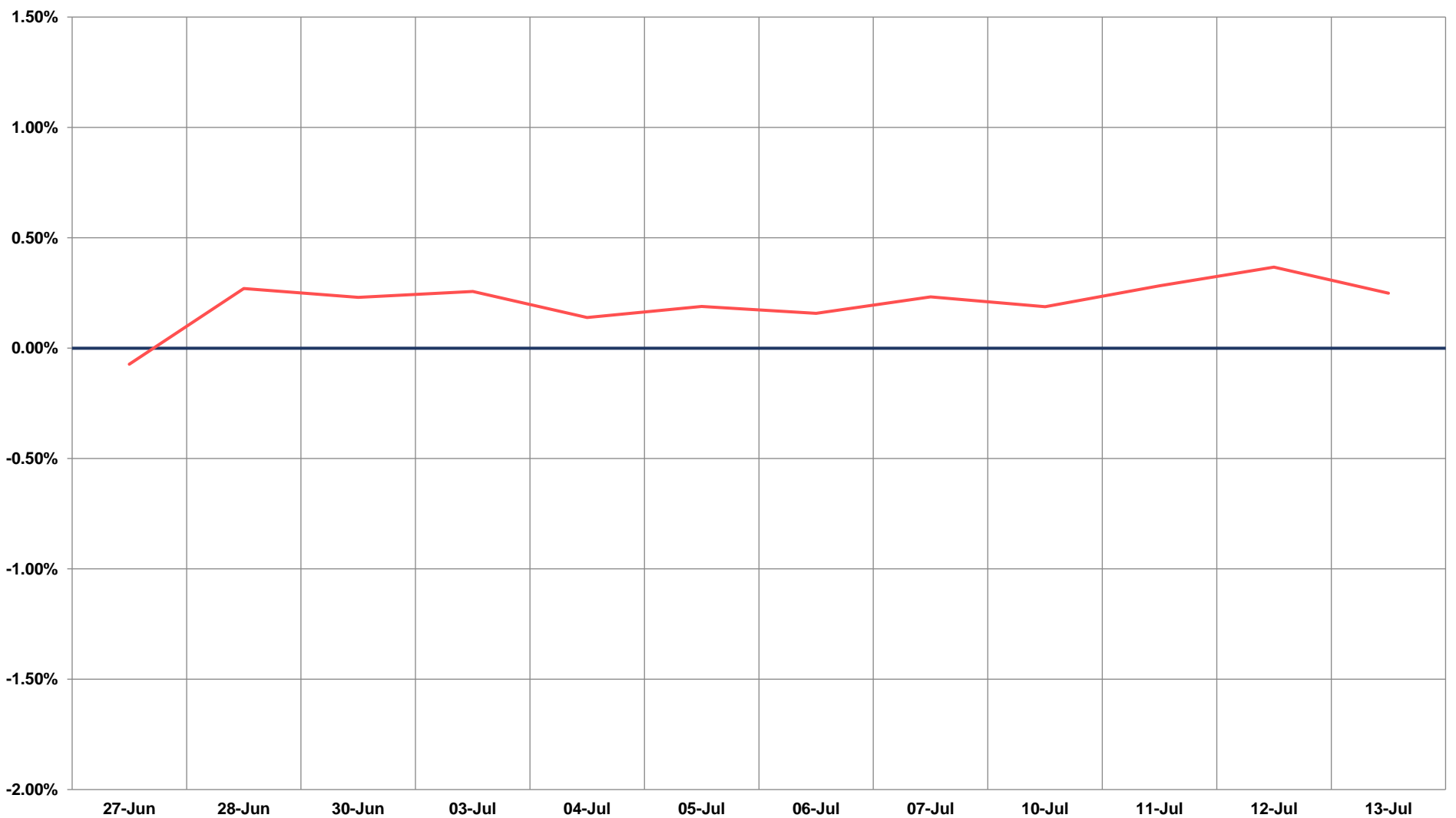
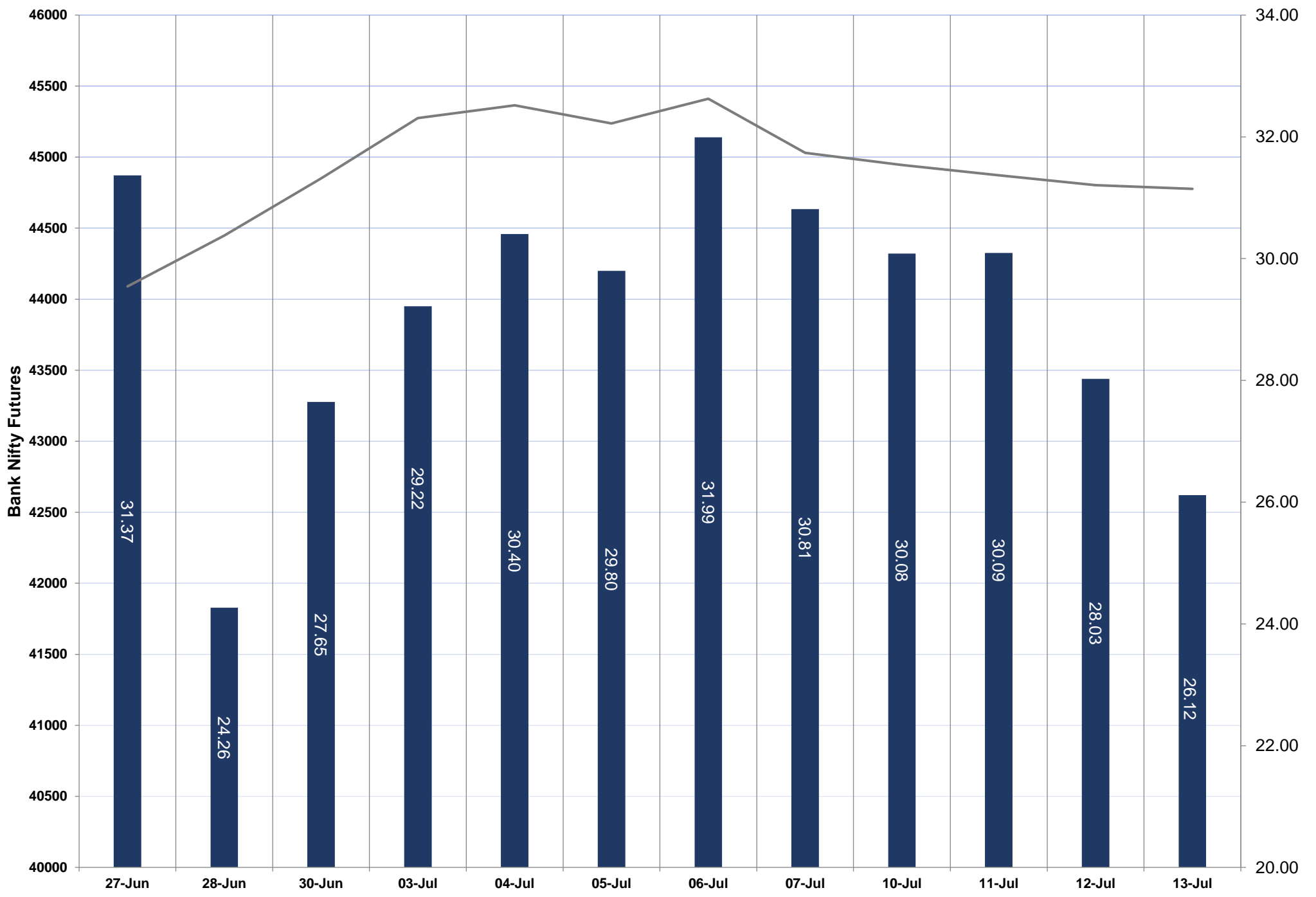
NIFTY FUTURES



TECHNICAL VIEWS



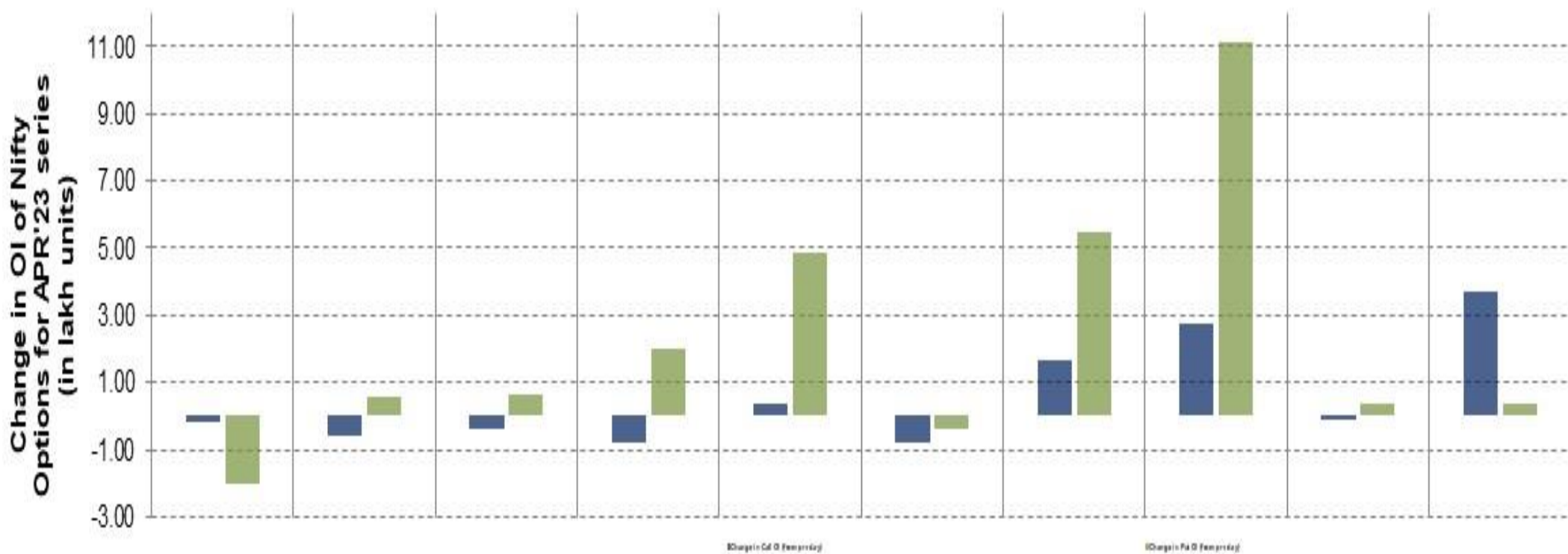
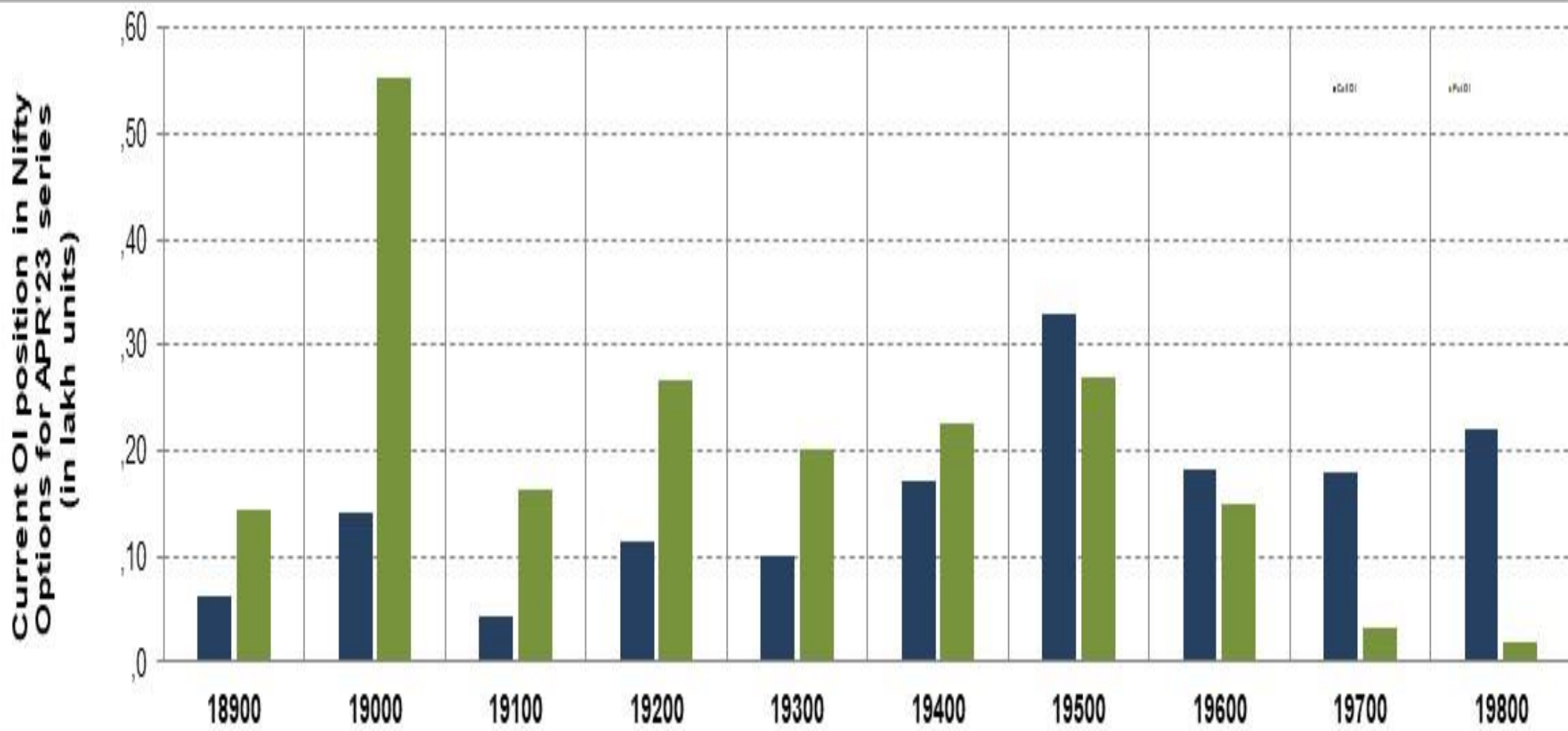
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.36 million in Open Interests is **Strike Price of 19800**
- **Most Active Nifty Put** with an addition of 1.11 millions in Open Interests is **Strike Price of 19600**
- **Maximum Open Interest an outstanding** was 3.27 millions for Calls at **Strike Price of 19500**
- **Maximum Open Interest an outstanding** was 5.51 millions for puts at **Strike Price of 19000**

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