



MORNING MANTRA



Daily Derivatives & Market Report

JUL 14, 2023



In volatile trading session, Indian markets marched to newer heights in last leg of trade and both Sensex and Nifty concluded the session above their crucial 66000 and 19550 levels, respectively. India's inflation based on wholesale price index (WPI) data boosted investors' sentiments. Rally mood in IT counter provided the much needed support to markets to scale fresh peaks. The broader indices, the BSE Mid cap index and Small cap index also witnessed healthy buying throughout the day.

After making positive start, indices continued their trade in green following firm global cues. Besides, foreign fund inflows aided domestic sentiments. Foreign institutional investors (FII) bought shares worth a net Rs 2,237.93 crore on July 13. Traders took support with private report stating that the India growth story remains intact and recession in certain parts of the world is unlikely to seep into the country; on the contrary this would be a golden decade for India. Markets continued to move forward in afternoon session, as traders got encouragement after India's inflation based on wholesale price index (WPI) deflated for the third straight month in June, on the back of fall in prices of mineral oils, non-food Articles, crude petroleum & natural gas and electricity. WPI inflation stood at (-) 4.12% for the month of June 2023 against (-) 3.48% recorded in May 2023. In late hour of trade, buying got intensified to end session near all-time highs as investors continued to hunt for fundamentally strong stocks.

On the global front, European markets were trading mostly in green as U.S. inflation and interest-rate worries receded and investors pinned hopes of more Chinese stimulus to revive stalling growth in the world's second largest economy. Asian markets ended mostly in green with optimism about receding inflation in the U.S. and China stimulus hopes aiding sentiment. Back home, traders took a note of report that Cooperation Minister Amit Shah said the contribution of agriculture and allied sectors to the country's GDP can be further enhanced by strengthening marketing, for which Farmer Producer Organisations (FPOs) are the key.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	66060.90	502.01	0.77
NIFTY	19564.50	150.75	0.78
MIDCAP	29393.00	292.12	1.00
SMLCAP	33701.90	379.77	1.14
BSEFMC	19173.93	149.60	0.79
AUTO	35789.96	90.18	0.25
POWER	3972.34	-4.93	-0.12
REALTY	4322.80	50.82	1.19
BSE IT	31296.36	1289.36	4.30
BANKEX	50559.62	119.04	0.24
OIL GAS	19064.63	105.68	0.56
METAL	21409.16	290.19	1.37
INDIA VIX	10.68	-0.26	-2.38

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1750	644	65
BSE	2123	1298	146

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4516	5110	(12)
NSE CASH	67004	75315	(11)
NSE F&O	17016535	51829968	(67)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.96	4.78	1.30
SENSEX	25.70	3.68	1.21

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7334	8106	(772)
FII	12486	9850	2636

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3365.73	3113.51	252
Index Options	1135942.60	1151707.58	(15765)
Stock Futures	14180.37	10997.39	3183
Stock Options	22692.69	22680.63	12

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.33	0.93
BANK NIFTY	0.86	0.82

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	99.87	99.75	0.12

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.089	7.071	0.25
USA	3.781	3.759	0.59

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	82.20	0.07	0.09
27 JUL-23 EUR-INR	92.32	0.56	0.61
27 JUL-23 GBP-INR	107.83	0.57	0.53
27 JUL-23 JPY- INR	59.50	0.04	0.06

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	19565	19369	19467	19531	19629	19693
SENSEX	66061	65395	65728	65944	66277	66493
NIFTY FUTURES	19599	19414	19507	19567	19659	19720
BANK NIFTY	44819	44388	44603	44764	44980	45140
CNX IT	30946	29433	30189	30603	31360	31774
CNX MIDCAP	36529	36067	36298	36424	36655	36781
CNX SMALLCAP	11324	11170	11247	11290	11367	11410
INDIA VIX	10.68	10.41	10.55	10.74	10.88	11.07

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

SECURITIES BAN IN F&O TRADES FOR 17-07-2022

**DELTACORP, HINDCOPPER, IBULHSGFIN, MANAPPURAM, PNB,
RBLBANK**

TECHNICAL VIEWS



NIFTY

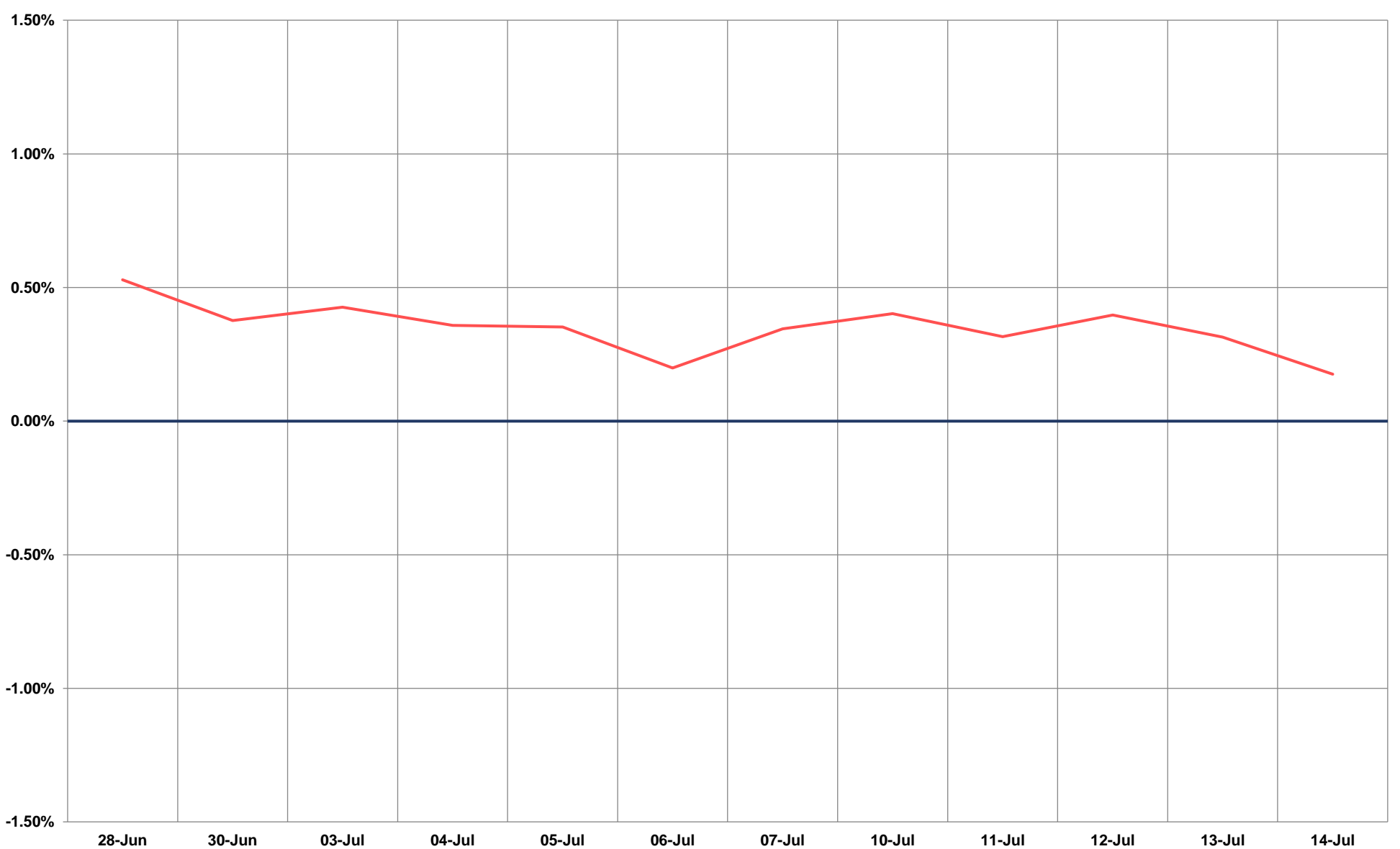
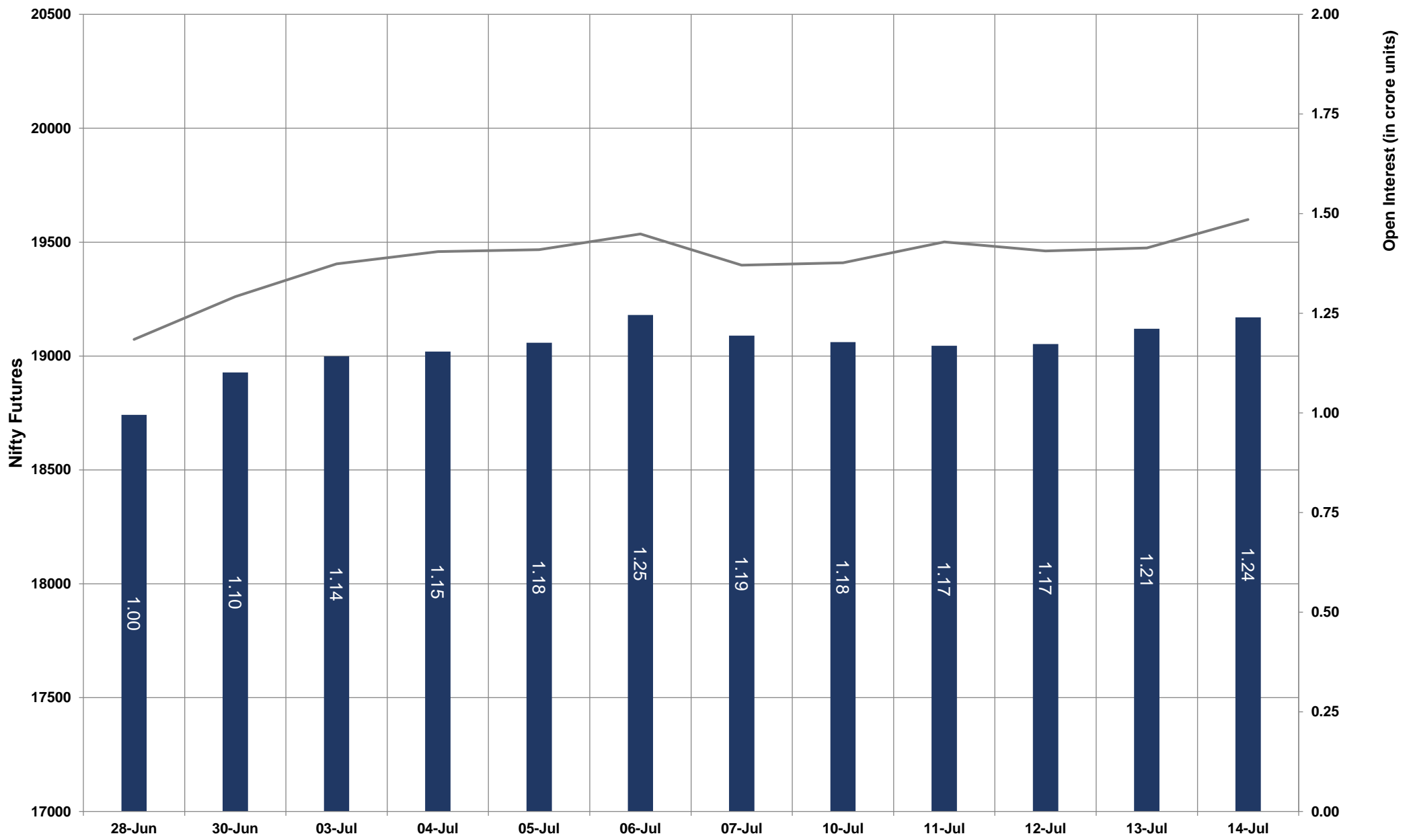


- Nifty Cash = **19564.50 (0.78%)**
- Resistance levels = **19620** and **19700**
- Support levels = **19400** and **19280**

TECHNICAL VIEWS



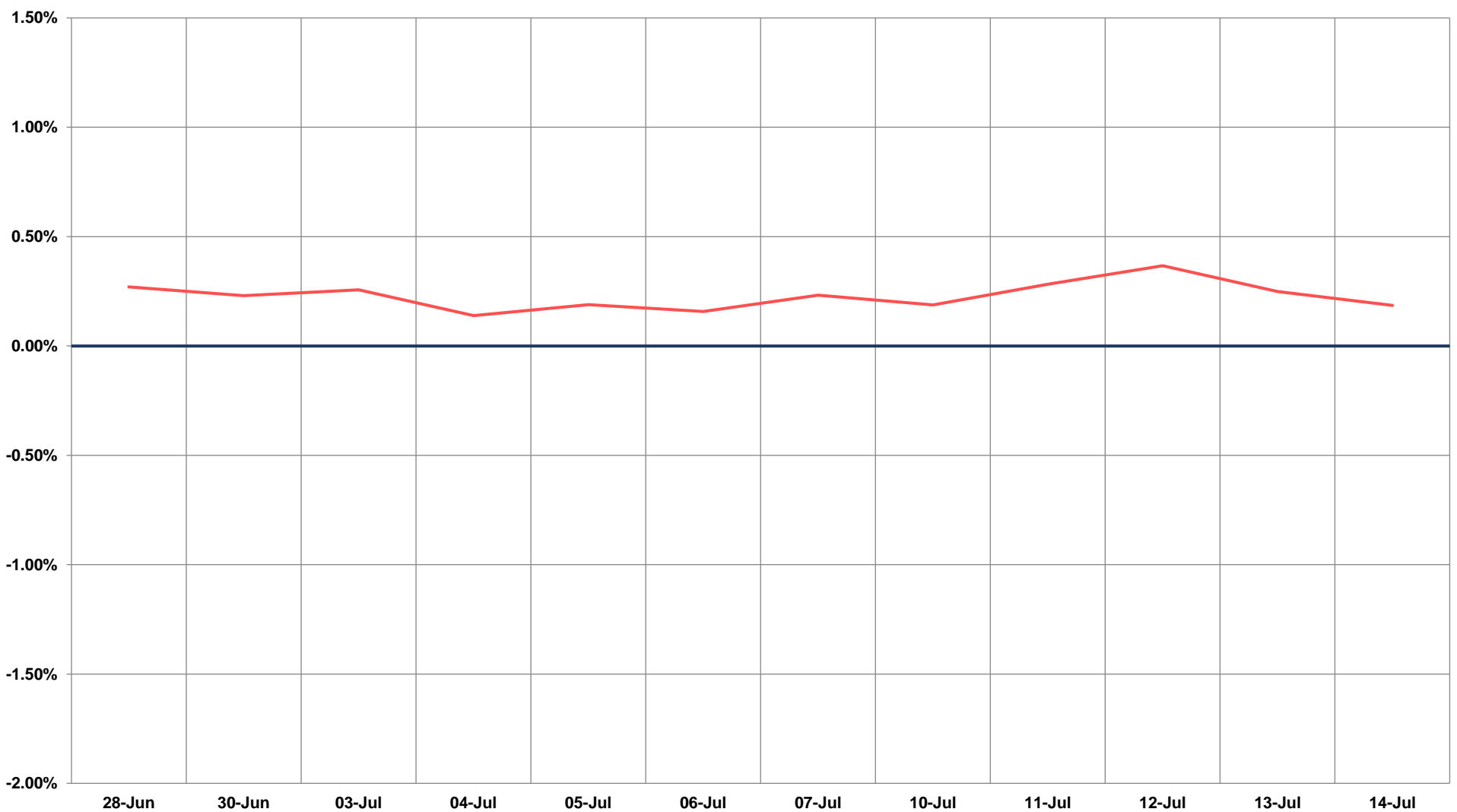
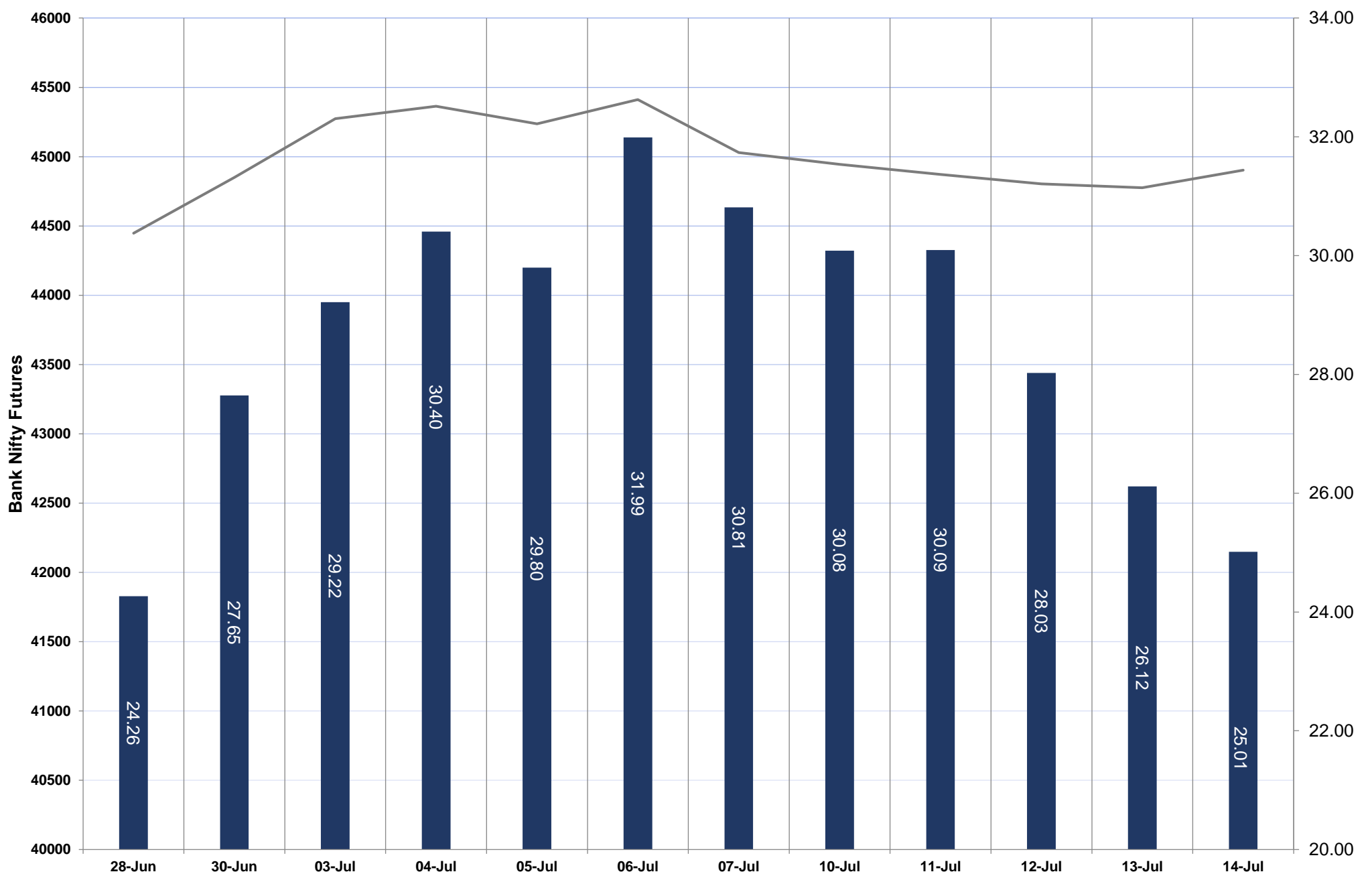
NIFTY FUTURES



TECHNICAL VIEWS



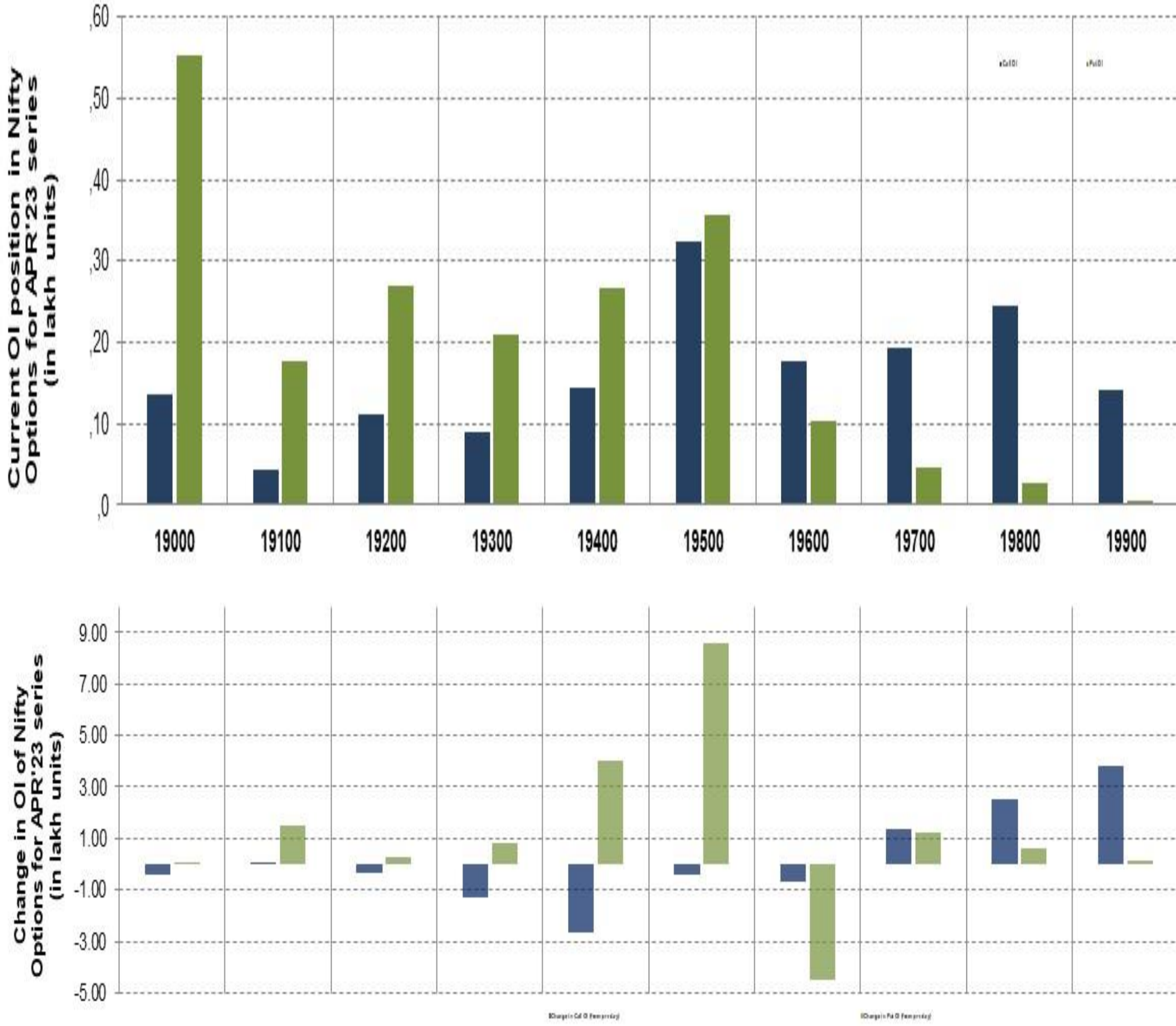
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.37 million in Open Interests is **Strike Price of 19900**
- **Most Active Nifty Put** with an addition of 0.86 millions in Open Interests is **Strike Price of 19500**
- **Maximum Open Interest an outstanding** was 3.23 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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