



MORNING MANTRA



Daily Derivatives & Market Report

JUL 19, 2023



Indian markets witnessed volatility in yet another session and concluded the Wednesday's session at fresh record highs. Banking and Metal stocks saw value buying during the day after previous session's lackluster trade. As for broader indices, the BSE Mid cap index and Small cap index sustained their buying interest till the end of the session. Globally, investors were looking forward to U.S initial jobless claims data which is schedule to be released on July 20.

Indices made optimistic start tracking overnight gains on Wall Street. Some support also came in as the Asian Development Bank (ADB) retained forecast for India's economic growth at 6.4 per cent for this fiscal year and 6.7 per cent for the next, as it's bullish that robust domestic demand will continue to support the region's recovery. However, markets failed to protect early gains and turned flat in late morning session. Traders were cautious with International Monetary Fund Managing Director (MD) Kristalina Georgieva's statement that the medium-term growth prospects for the global economy remain weak, and elevated food and fertilizer prices are particularly worrying. Georgieva said inflation could remain higher for longer, requiring even more monetary policy tightening. But, markets managed to recover from lows in afternoon session, as investors found some solace as State Bank of India (SBI) Chairman Dinesh Khara said the Reserve Bank of India is likely to maintain status quo in the upcoming monetary policy. Further, in last leg of trade, markets soared higher to touch their new intraday high points.

On the global front, European markets were trading higher on a boost from shares of Kering after top management changes at the luxury group, while London stocks firmed following data which showed a faster-than-expected slowdown in British inflation. Asian markets ended mostly in green after Hong Kong's unemployment rate decreased further to the lowest level in nearly four years as the labour market continued to improve alongside the domestic economic recovery. Back home, Union Finance Minister Nirmala Sitharaman stated that various issues surrounding cryptocurrencies were discussed at a key G20 meeting and India's inputs will play an important role in formulating a comprehensive global policy for the new-age assets.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	67097.44	302.30	0.45
NIFTY	19833.15	83.90	0.42
MIDCAP	29607.74	184.72	0.63
SMLCAP	34036.41	207.82	0.61
BSEFMC	19230.51	81.96	0.43
AUTO	35656.56	3.45	0.01
POWER	4038.62	32.44	0.81
REALTY	4292.87	11.68	0.27
BSE IT	31740.53	1.41	0.00
BANKEX	51492.87	284.96	0.56
OIL GAS	19268.31	108.36	0.57
METAL	21287.06	38.60	0.18
INDIA VIX	11.60	-0.11	-0.94

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1582	820	73
BSE	1998	1413	126

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3999	4750	(16)
NSE CASH	66981	76282	(12)
NSE F&O	25961514	45062466	(42)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	24.09	4.85	1.27
SENSEX	25.87	3.72	1.19

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6389	8524	(2135)
FII	8973	7808	1165

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2473.08	2932.75	(460)
Index Options	1245518.42	1243913.87	1605
Stock Futures	13673.54	11274.70	2399
Stock Options	22160.44	22264.46	(104)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.34	1.34
BANK NIFTY	1.13	1.01

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	100.28	99.92	0.36

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.076	7.058	0.26
USA	3.762	3.788	-0.69

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1971.70	-5.80	-0.29
Silver	24.96	-0.07	-0.31
Crude-Oil	75.82	0.07	0.09
Brent-Crude	79.86	0.23	0.29

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JUL-23 USD-INR	82.13	0.06	0.07
27 JUL-23 EUR-INR	92.07	-0.26	-0.28
27 JUL-23 GBP-INR	105.98	-1.53	-1.43
27 JUL-23 JPY- INR	58.74	-0.71	-1.20

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	19833	19680	19757	19804	19881	19928
SENSEX	67097	66523	66810	66991	67278	67459
NIFTY FUTURES	19847	19698	19773	19821	19896	19944
BANK NIFTY	45669	45329	45499	45603	45773	45878
CNX IT	31354	30773	31063	31359	31649	31944
CNX MIDCAP	36839	36537	36688	36774	36925	37011
CNX SMALLCAP	11405	11325	11365	11392	11432	11459
INDIA VIX	11.60	11.29	11.45	11.69	11.85	12.09

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	NEUTRAL	Sell	Sell

SECURITIES BAN IN F&O TRADES FOR 20-07-2022

DELTACORP, IBULHSGFIN, L&TFH, MANAPPURAM, POLYCAB
RBLBANK

TECHNICAL VIEWS



NIFTY

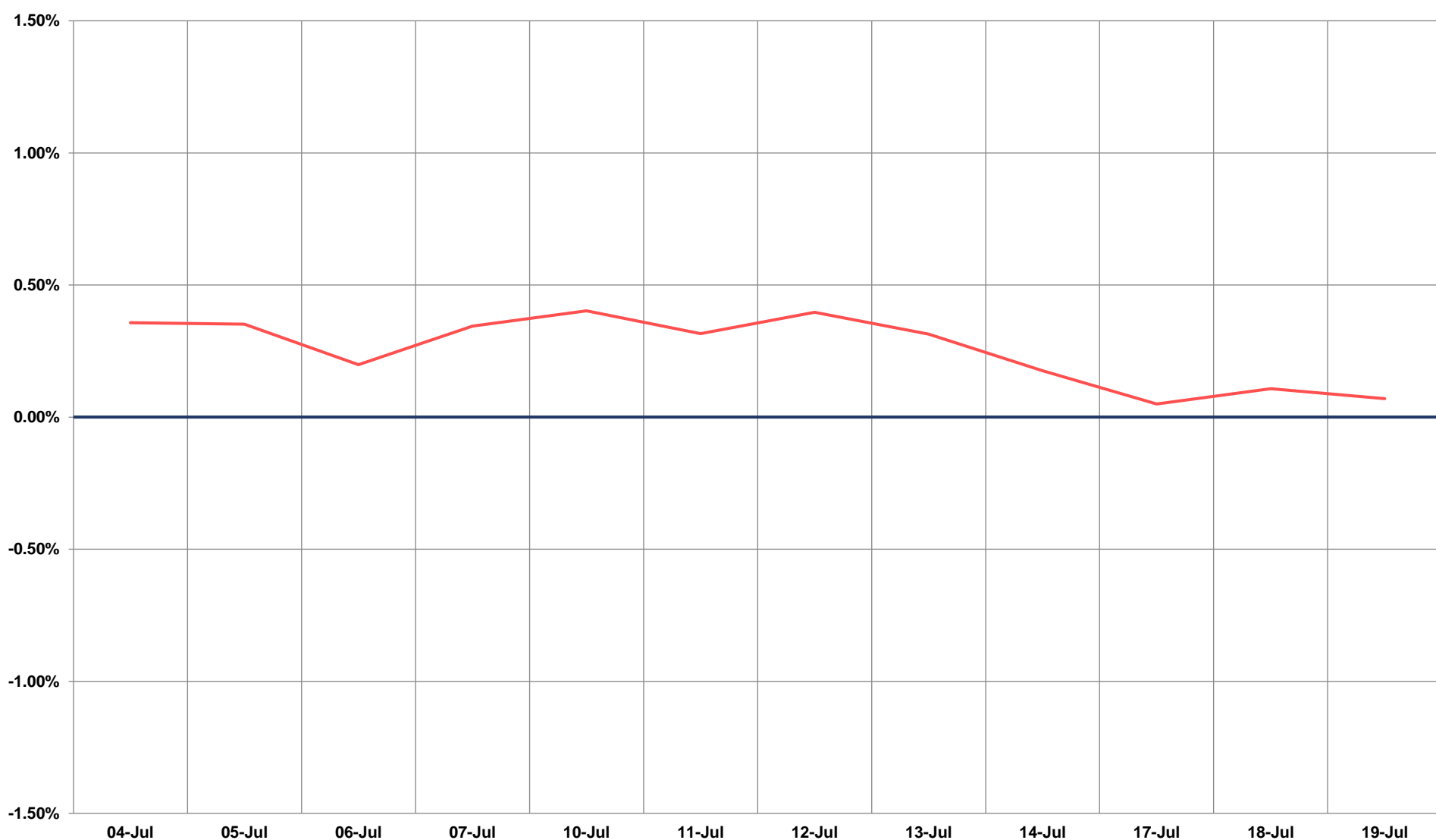
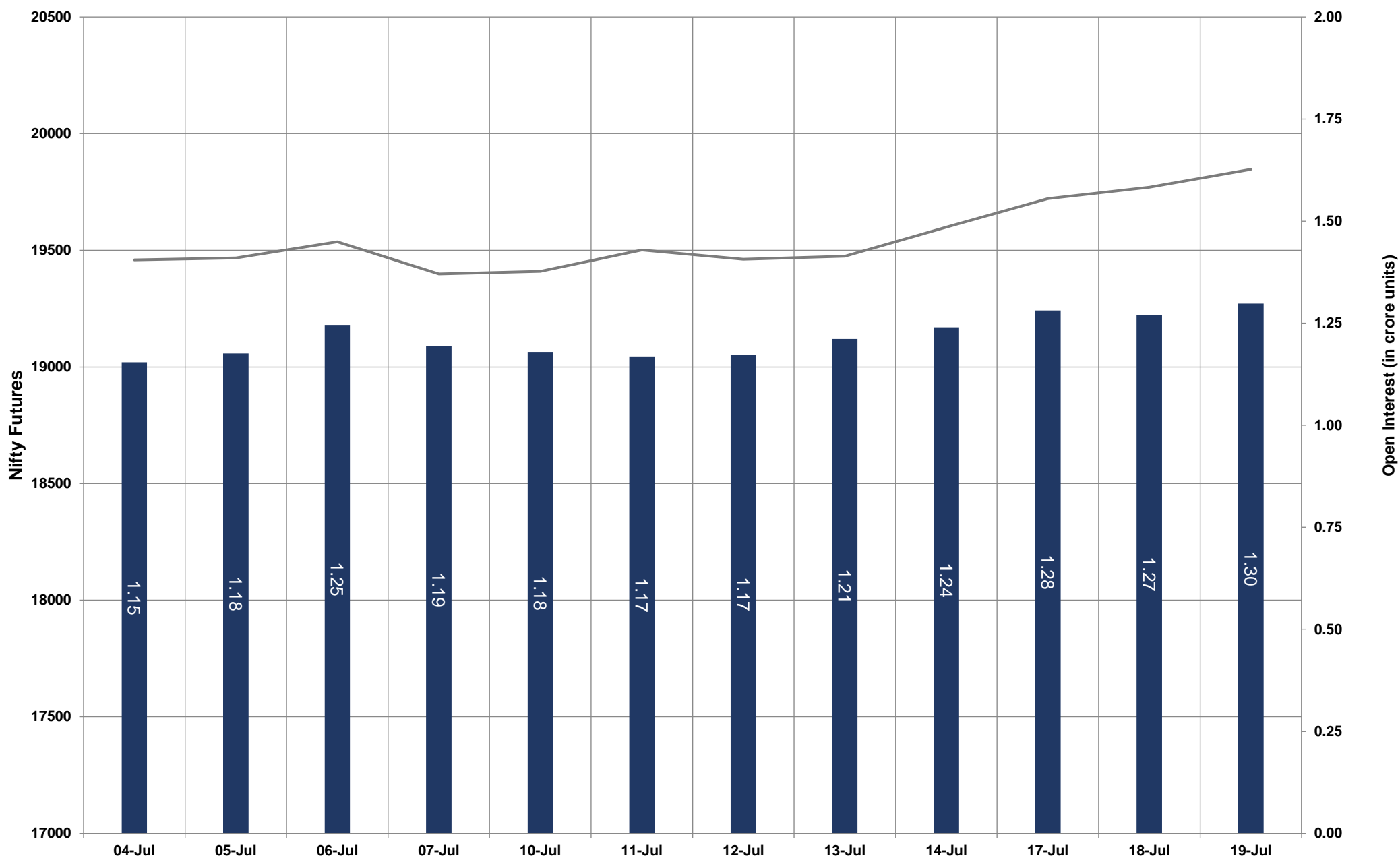


- Nifty Cash = **19833.15 (0.42%)**
- Resistance levels = **19930** and **20000**
- Support levels = **19700** and **19620**

TECHNICAL VIEWS



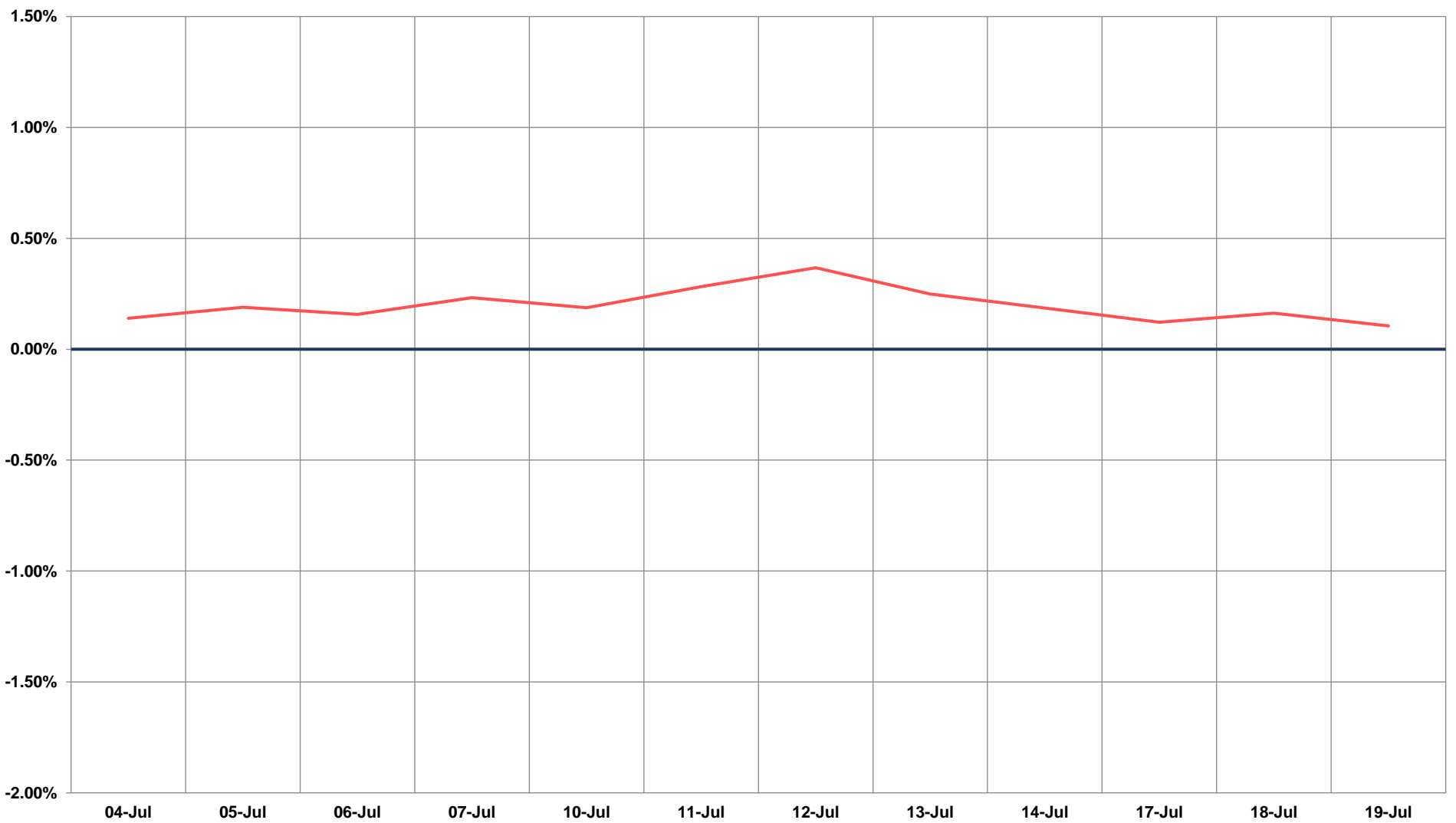
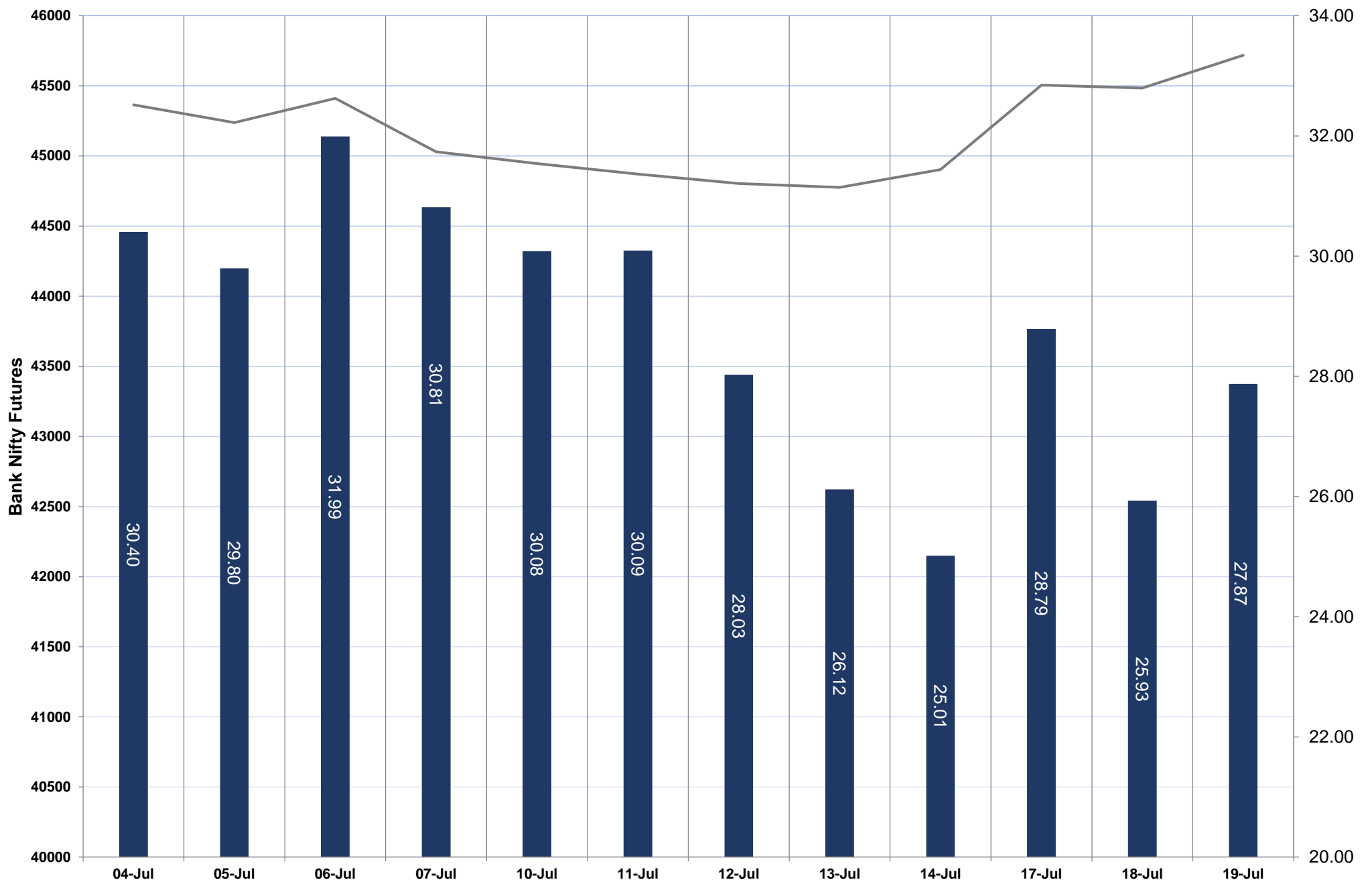
NIFTY FUTURES



TECHNICAL VIEWS



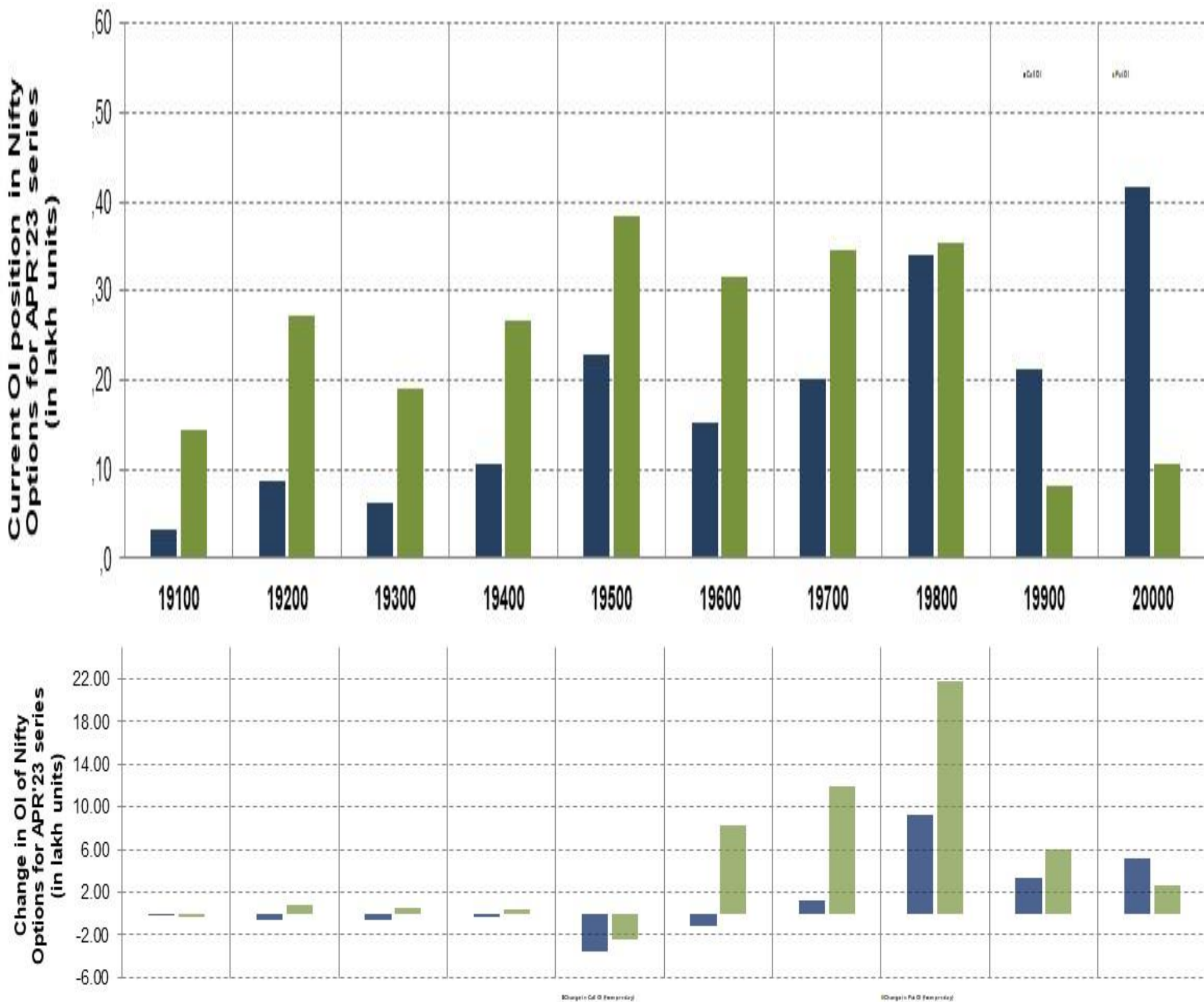
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.92 million in Open Interests is **Strike Price of 19800**
- **Most Active Nifty Put** with an addition of 2.18 millions in Open Interests is **Strike Price of 19800**
- **Maximum Open Interest an outstanding** was 3.84 millions for Calls at **Strike Price of 20000**
- **Maximum Open Interest an outstanding** was 4.15 millions for puts at **Strike Price of 19500**

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