



# MORNING MANTRA



Daily Derivatives & Market Report

AUG 01, 2023



Indian equity markets witnessed directionless day on Tuesday and ended marginally in red. Traders showed their cautious moves during the day amid mixed microeconomic data. Besides, foreign fund outflows kept the investors nervous. Weakness in Banking stocks kept the markets lower for the day, while buying in IT stocks helped markets to trade near neutral lines. Traders were looking forward to S&P Global Services PMI, S&P Global Composite PMI scheduled to be release on August 03.

Markets made positive start and remained in green tracking overnight gains on Wall Street. Meanwhile, the output of eight core industries expanded at a five-month high of 8.2 per cent in June 2023 on healthy performance by sectors such as natural gas and steel. However, indices failed to protect their early gains and slipped into red in late morning session as India's manufacturing sector displayed resilience even as activity moderated in July for second straight month owing to moderation in output and new orders. The Manufacturing Purchasing Managers' Index, compiled by S&P Global, dipped to 57.7 last month from June's 57.8. While new orders remained robust, output growth moderated to a three-month low.

Further, markets continued their volatile trade in afternoon session, as a labour ministry has said that retail inflation for industrial workers inched up to 5.57 per cent in June 2023 as compared to 4.42 per cent in May this year, mainly due to higher prices of certain food items. Similarly, food inflation stood at 6 per cent against 3.24 per cent in the previous month and 6.73 per cent during the corresponding month a year ago. In volatile trade, markets unable to gained traction and ended lower. Traders overlooked report that India collected Rs 1.65 lakh crore Goods and Services Tax (GST) for the month of July, registering growth of 11% from a year earlier.

On the global front, European markets were trading lower as weak manufacturing PMI data from Asia and Europe revived growth worries. Asian markets ended mixed as investors struggled to maintain early gains fanned by hopes the Federal Reserve's interest rate hike campaign has run its course. Back home, the Controller General of Accounts (CGA) in its latest data has said that the Centre's fiscal deficit at the end of the first quarter of current financial touched 25.3 per cent of the full-year target.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	66459.31	-68.36	-0.10
NIFTY	19733.55	-20.25	-0.10
MIDCAP	30349.34	-70.41	-0.23
SMLCAP	35177.85	175.53	0.50
BSEFMC	18947.26	-39.16	-0.21
AUTO	35928.56	-88.88	-0.25
POWER	4365.82	-13.89	-0.32
REALTY	4455.58	-80.56	-1.78
BSE IT	30586.05	309.48	1.02
BANKEX	51331.27	-101.12	-0.20
OIL GAS	19390.68	-33.45	-0.17
METAL	22347.85	167.13	0.75
INDIA VIX	10.28	-0.13	-1.25

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1565	853	63
BSE	2067	1493	168

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6444	5246	23
NSE CASH	73649	74993	(2)
NSE F&O	31904480	16512391	93

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.96	4.82	1.28
SENSEX	24.75	3.61	1.21

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8156	7120	1036
FII	8655	8748	(93)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	2367.74	2412.69	(45)
Index Options	1625115.97	1619993.91	5122
Stock Futures	11857.06	12715.32	(858)
Stock Options	12991.35	13074.96	(84)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.92	1.00
BANK NIFTY	0.84	0.93

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	102.15	101.62	0.53

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.160	7.172	-0.17
USA	3.984	3.958	0.71

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1955.71	-8.19	-0.42
Silver	24.51	-0.22	-0.89
Crude-Oil	81.23	0.65	0.81
Brent-Crude	84.92	0.51	0.60

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 AUG-23 USD-INR	82.32	0.01	0.01
29 AUG-23 EUR-INR	90.48	-0.40	-0.44
29 AUG-23 GBP-INR	105.35	-0.52	-0.49
29 AUG-23 JPY- INR	57.91	-0.29	-0.50

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	19734	19654	19694	19745	19785	19836
SENSEX	66459	66232	66346	66502	66616	66772
NIFTY FUTURES	19813	19739	19776	19822	19859	19906
BANK NIFTY	45593	45304	45448	45615	45760	45927
CNX IT	30289	29794	30042	30195	30442	30596
CNX MIDCAP	37733	37544	37639	37762	37856	37979
CNX SMALLCAP	11783	11719	11751	11778	11810	11838
INDIA VIX	10.28	9.89	10.09	10.39	10.59	10.89

## 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	Buy	Buy	Buy
CNX SMALLCAP	Buy	Buy	Buy
INDIA VIX	Sell	NEUTRAL	Sell

## SECURITIES BAN IN F&O TRADES FOR 02-08-2022

HINDCOPPER, IBULHSGFIN, PEL

# TECHNICAL VIEWS



## NIFTY

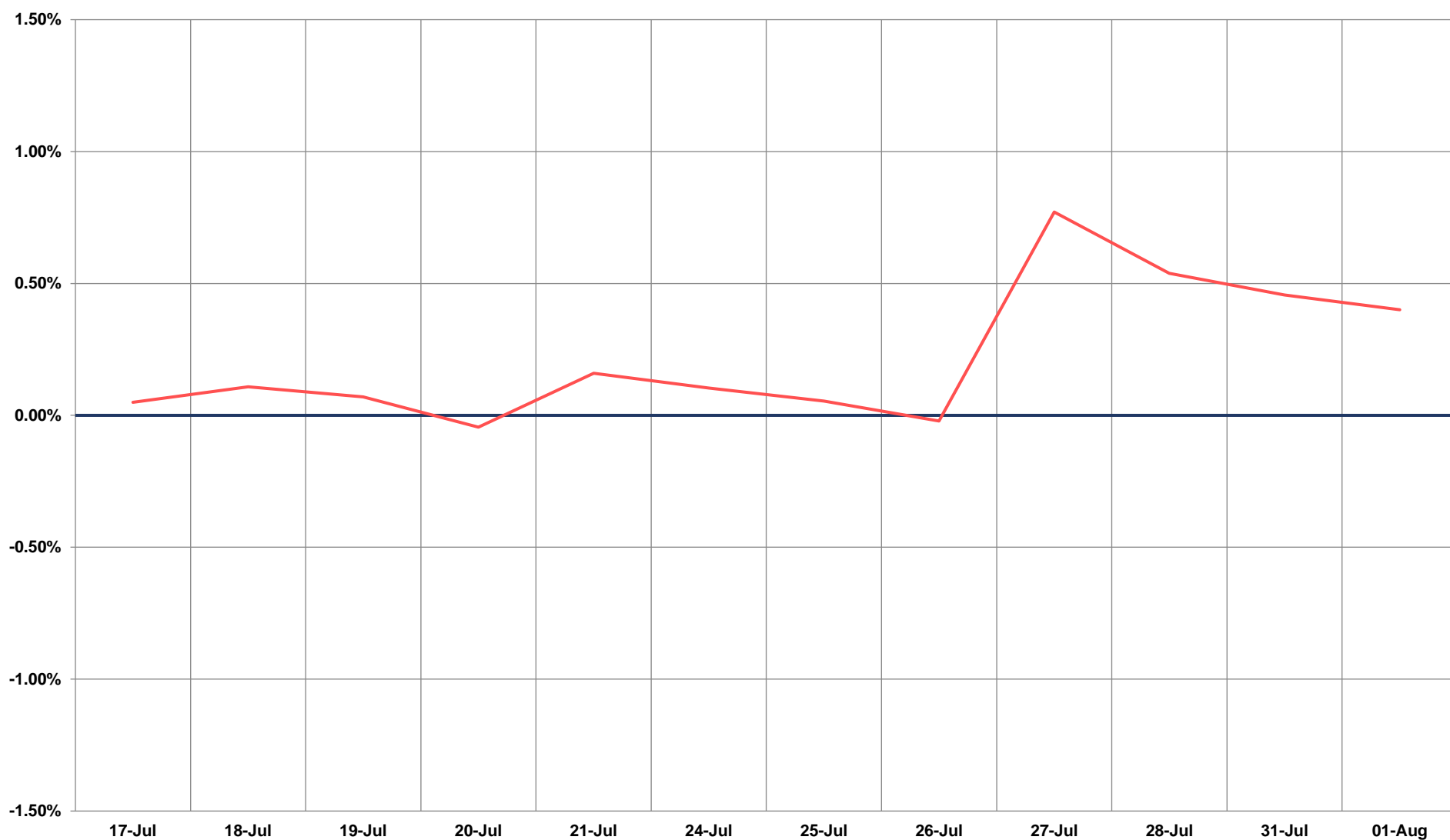
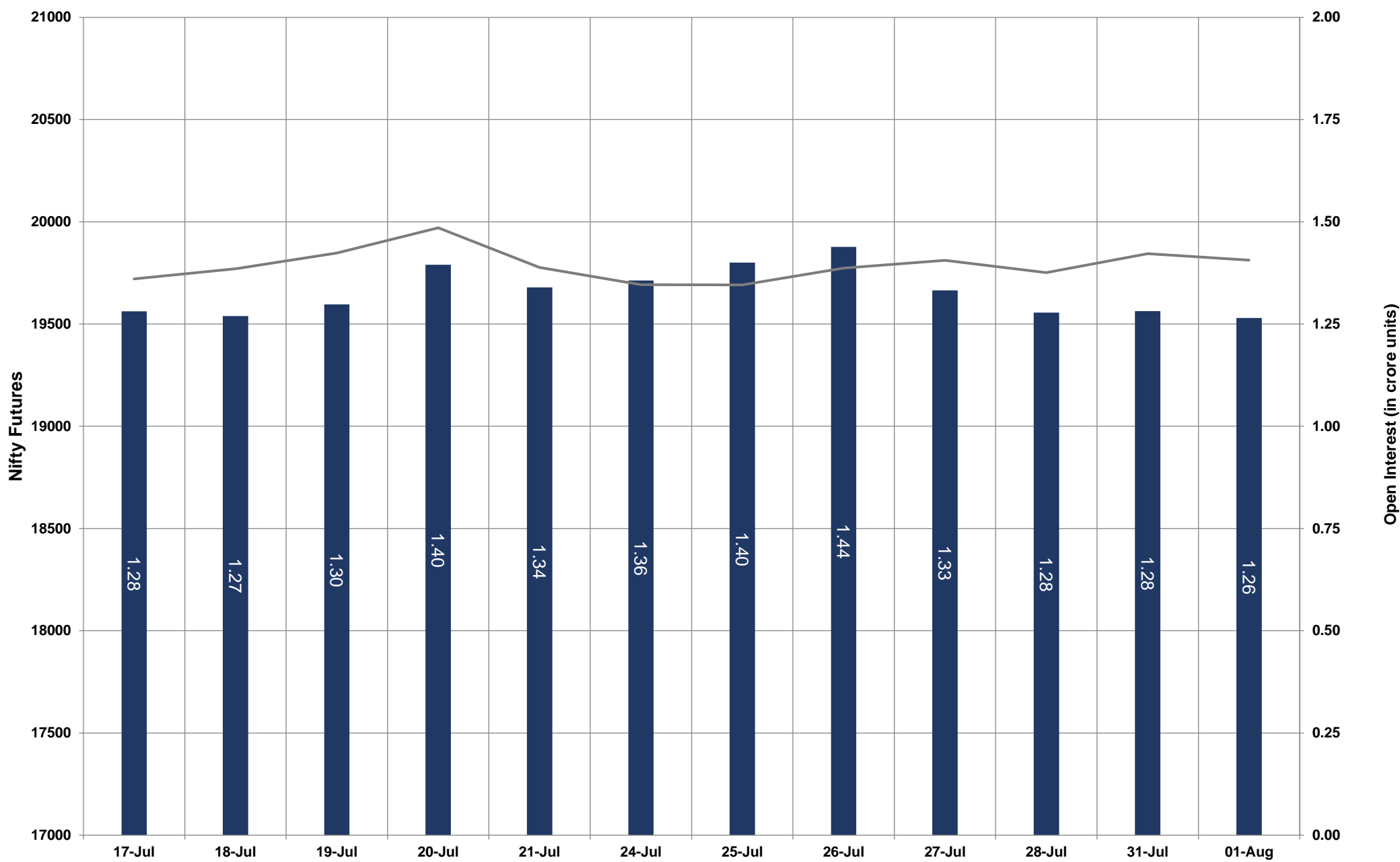


- Nifty Cash = **19733.55 (-0.10%)**
- Resistance levels = **19840** and **19980**
- Support levels = **19550** and **19450**

# TECHNICAL VIEWS



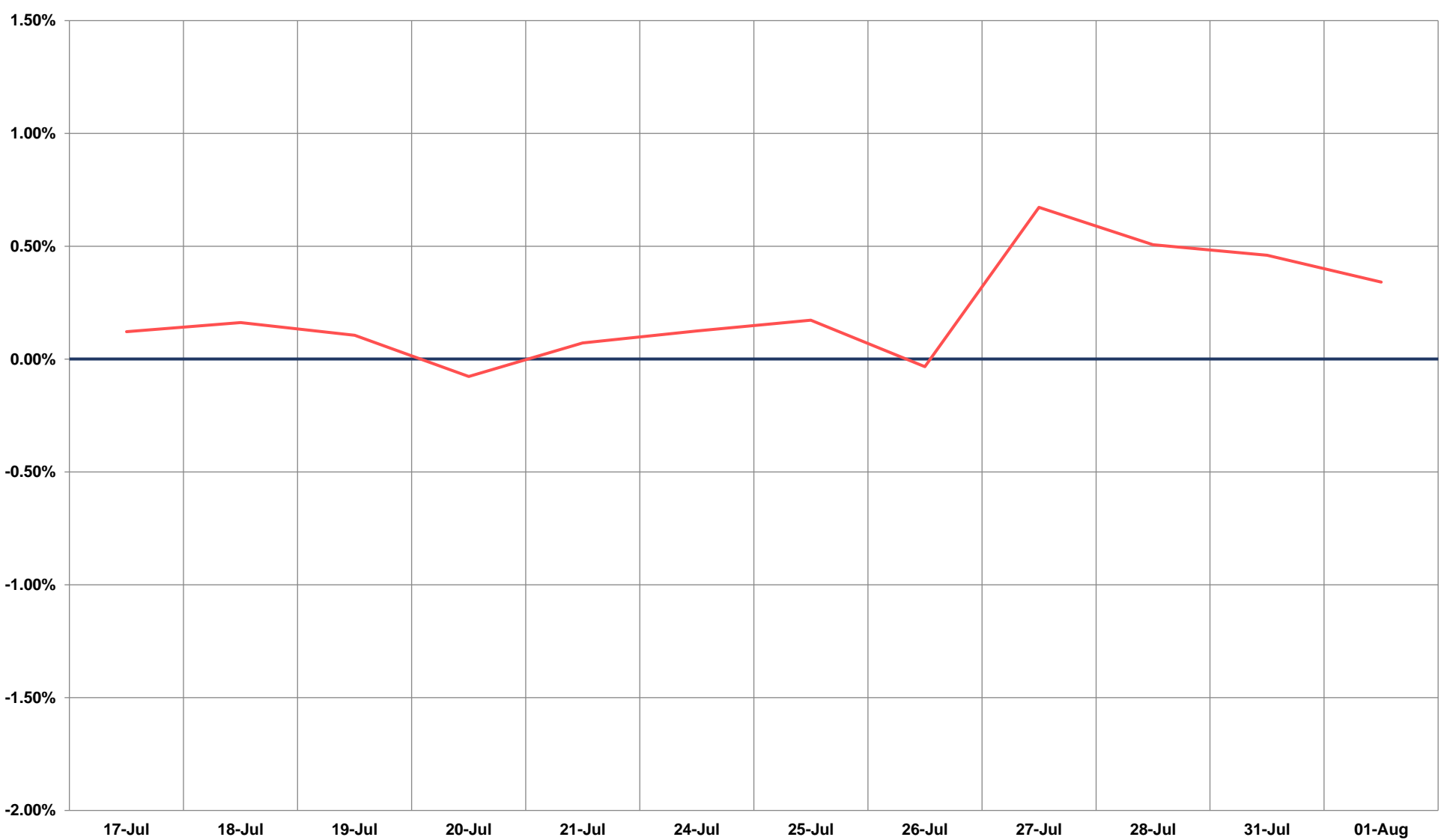
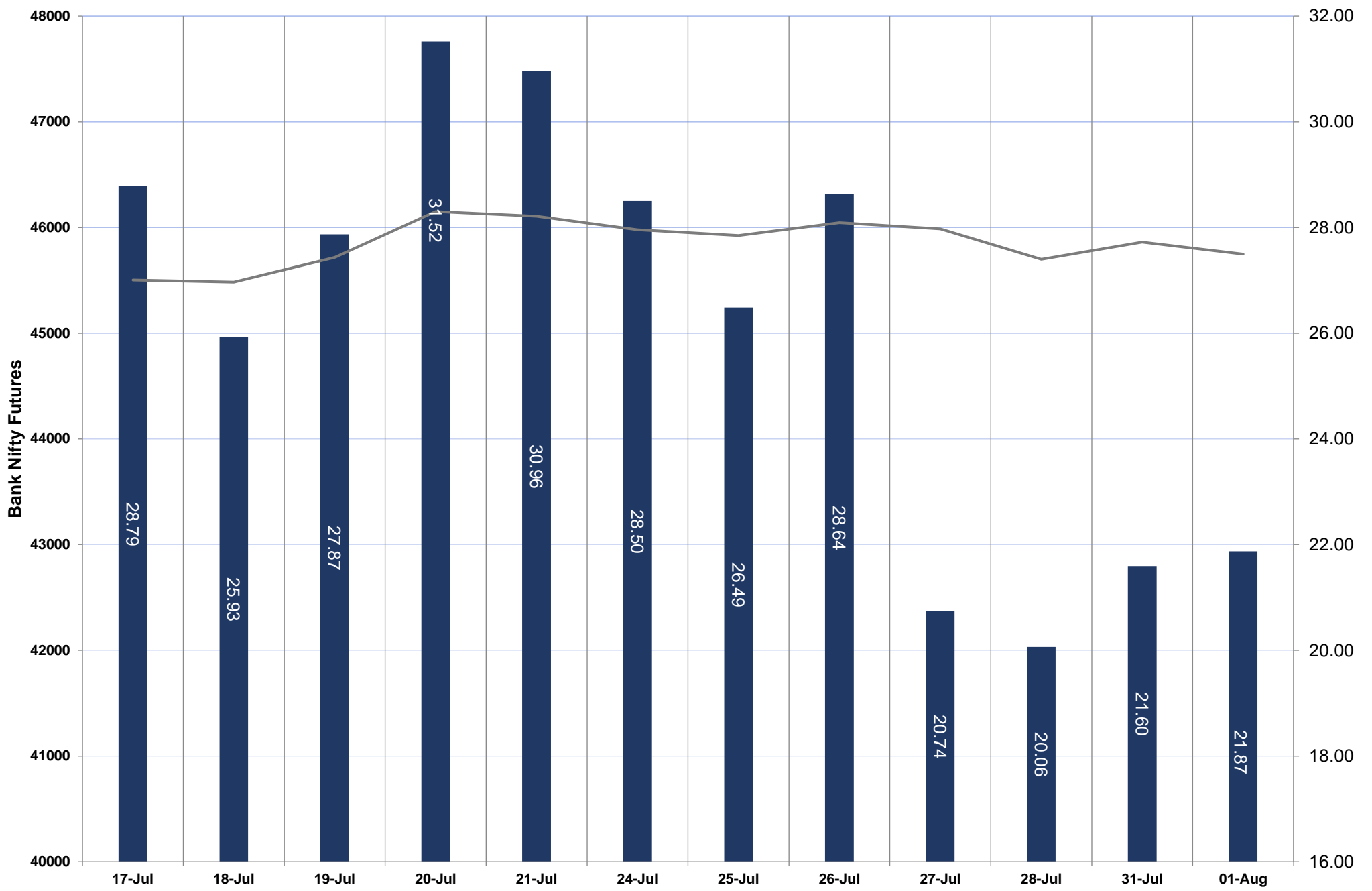
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

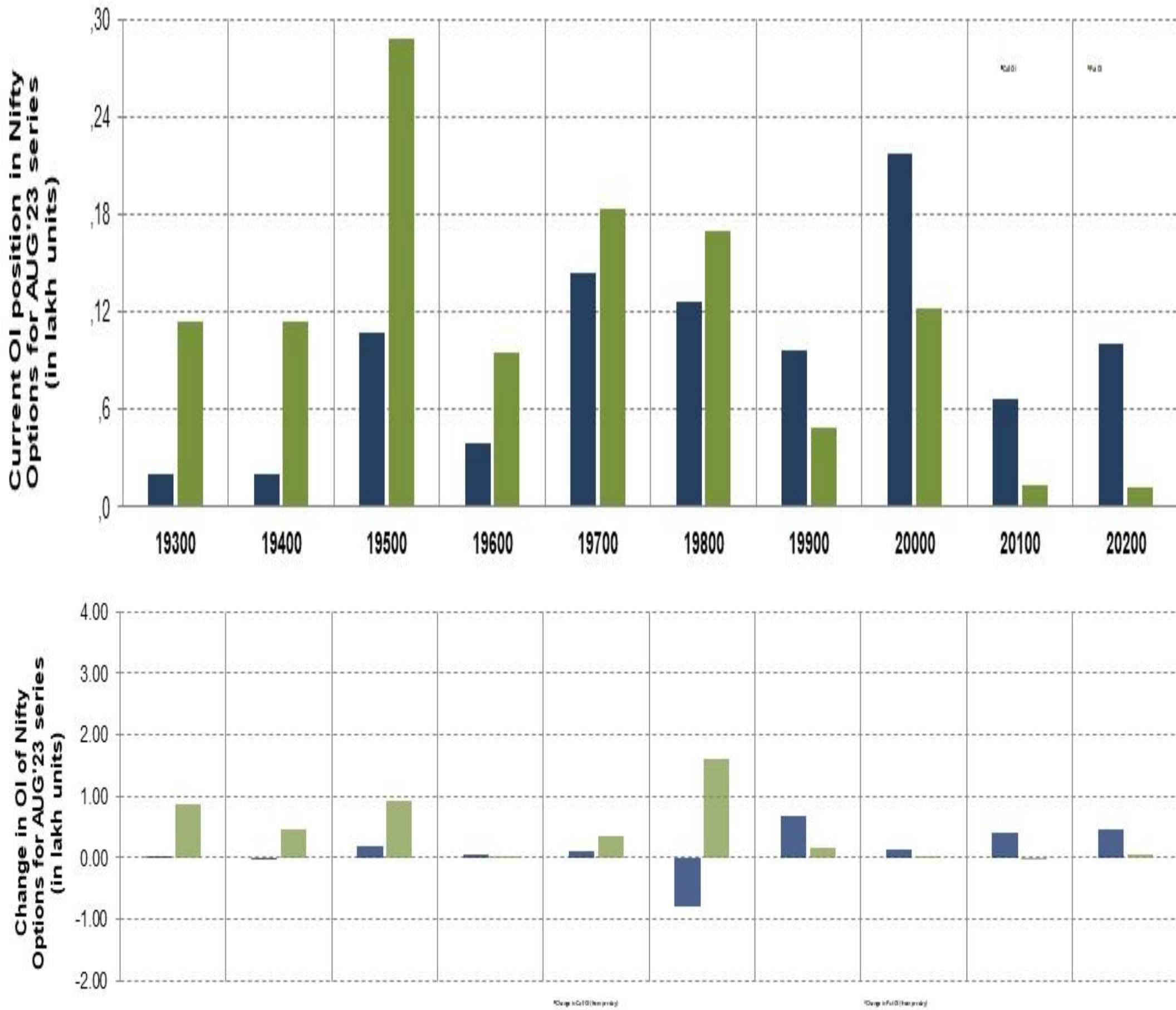




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.06 million in Open Interests is **Strike Price of 19900**
- **Most Active Nifty Put** with an addition of 0.16 millions in Open Interests is **Strike Price of 19800**
- **Maximum Open Interest** an outstanding was 2.17 millions for Calls at **Strike Price of 20000**
- **Maximum Open Interest** an outstanding was 2.88 millions for puts at **Strike Price of 19500**

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