



MORNING MANTRA



Daily Derivatives & Market Report

AUG 03, 2023



Indian markets widened their losing streak for third consecutive day and both Sensex and Nifty ended below their crucial 65300 and 19,400 marks, respectively amid weekly F&O expiry. In first half of the session, markets traded with limited losses, however in remaining part of the day, markets witnessed deep cuts. Markets-men failed to cheer up with India's services sector data. Most of the sectoral indices ended their day in red. Selling pressure in stocks belonging from IT, Banking, Metal and Oil & Gas mainly pressurized the markets. However, the broader indices, the BSE Mid cap index and Small cap index managed to end the session in green.

Markets made negative start and further remained lower tracking weakness in global markets. Besides, exchange data showed Foreign Institutional Investors (FIIs) offloaded equities worth Rs 1,877.84 crore. Traders ignored report stated that India's services sector expanded at its fastest pace in over 13 years in the month of July, aided by substantial improvement in international demand. As per the survey report, the seasonally adjusted S&P Global India Services PMI Business Activity Index jumped at 62.3 in July from 58.5 in June. Further, the S&P Global India Composite PMI Output Index -- which measures both manufacturing and services -- surged to 61.9 in July as against 59.4 in June. In afternoon session, indices fell sharply to touch day's lowest points. Traders were cautious amid a private report stating that with inflation inching up, the Reserve Bank of India is likely to maintain the status quo on key interest rates. The six-member Monetary Policy Committee, headed by RBI Governor Shaktikanta Das, will hold the meeting from August 8 to 10. In last leg of trade, markets trimmed some their losses and concluded with the cut of over half a percent.

On the global front, European markets were trading lower amid growth worries after a survey showed British services growth cooled to a six-month low in July. Investors also awaited the Bank of England's rate decision later in the day after the U.S. Federal Reserve and the European Central Bank lifted benchmark rates last week. Asian markets ended mostly in red as investors fretted about mounting debt in the U.S. and awaited cues from Friday's U.S. jobs report, which will provide further information on the monetary policy of the U.S. Federal Reserve. Back home, investment in the Indian capital markets through participatory notes (P-notes) rose to Rs 1.13 lakh crore in June-end, driven by stable macroeconomic fundamentals, investment in the Indian capital markets through participatory notes rose to Rs 1.13 lakh crore in June-end.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	65240.68	-542.10	-0.82
NIFTY	19381.65	-144.90	-0.74
MIDCAP	29967.64	41.45	0.14
SMLCAP	34841.48	80.26	0.23
BSEFMC	18764.83	-104.11	-0.55
AUTO	35240.17	-141.79	-0.40
POWER	4265.88	1.09	0.03
REALTY	4311.00	-81.26	-1.85
BSE IT	30334.91	-50.32	-0.17
BANKEX	50098.46	-537.45	-1.06
OIL GAS	18929.86	-175.88	-0.92
METAL	21551.61	-249.69	-1.15
INDIA VIX	11.19	-0.09	-0.80

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1352	1038	79
BSE	1794	1767	154

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5524	5097	8
NSE CASH	82595	78386	5
NSE F&O	57052697	29574055	93

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.55	4.69	1.35
SENSEX	24.13	3.53	1.24

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	9582	7853	1729
FII	11379	11697	(317)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5267.58	8709.45	(3442)
Index Options	3481643.24	3462056.27	19587
Stock Futures	14641.47	19265.70	(4624)
Stock Options	18444.69	18227.82	217

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.77	0.75
BANK NIFTY	0.76	0.64

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	102.74	102.59	0.14

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.200	7.154	0.64
USA	4.133	4.076	1.45

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1936.66	0.67	0.03
Silver	23.58	-0.13	-0.57
Crude-Oil	79.46	-0.03	-0.04
Brent-Crude	83.13	-0.07	-0.08

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 AUG-23 USD-INR	82.79	0.16	0.19
29 AUG-23 EUR-INR	90.61	-0.17	-0.18
29 AUG-23 GBP-INR	104.80	-0.77	-0.73
29 AUG-23 JPY- INR	58.20	0.01	0.02

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	19382	19164	19273	19405	19514	19646
SENSEX	65241	64484	64862	65342	65720	66199
NIFTY FUTURES	19468	19245	19356	19502	19613	19759
BANK NIFTY	44513	43851	44182	44610	44941	45369
CNX IT	29971	29534	29753	29904	30122	30273
CNX MIDCAP	37326	36971	37149	37278	37456	37585
CNX SMALLCAP	11610	11465	11537	11594	11666	11723
INDIA VIX	11.18	10.39	10.79	11.37	11.77	12.35

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	NEUTRAL	Buy	Buy
SENSEX	NEUTRAL	Buy	Buy
NIFTY FUTURES	NEUTRAL	Buy	Buy
BANK NIFTY	NEUTRAL	Buy	Buy
CNX IT	NEUTRAL	NEUTRAL	Buy
CNX MIDCAP	NEUTRAL	Buy	Buy
CNX SMALLCAP	NEUTRAL	Buy	Buy
INDIA VIX	NEUTRAL	NEUTRAL	Sell

SECURITIES BAN IN F&O TRADES FOR 04-08-2022

GNFC, HINDCOPPER, PEL

TECHNICAL VIEWS



NIFTY

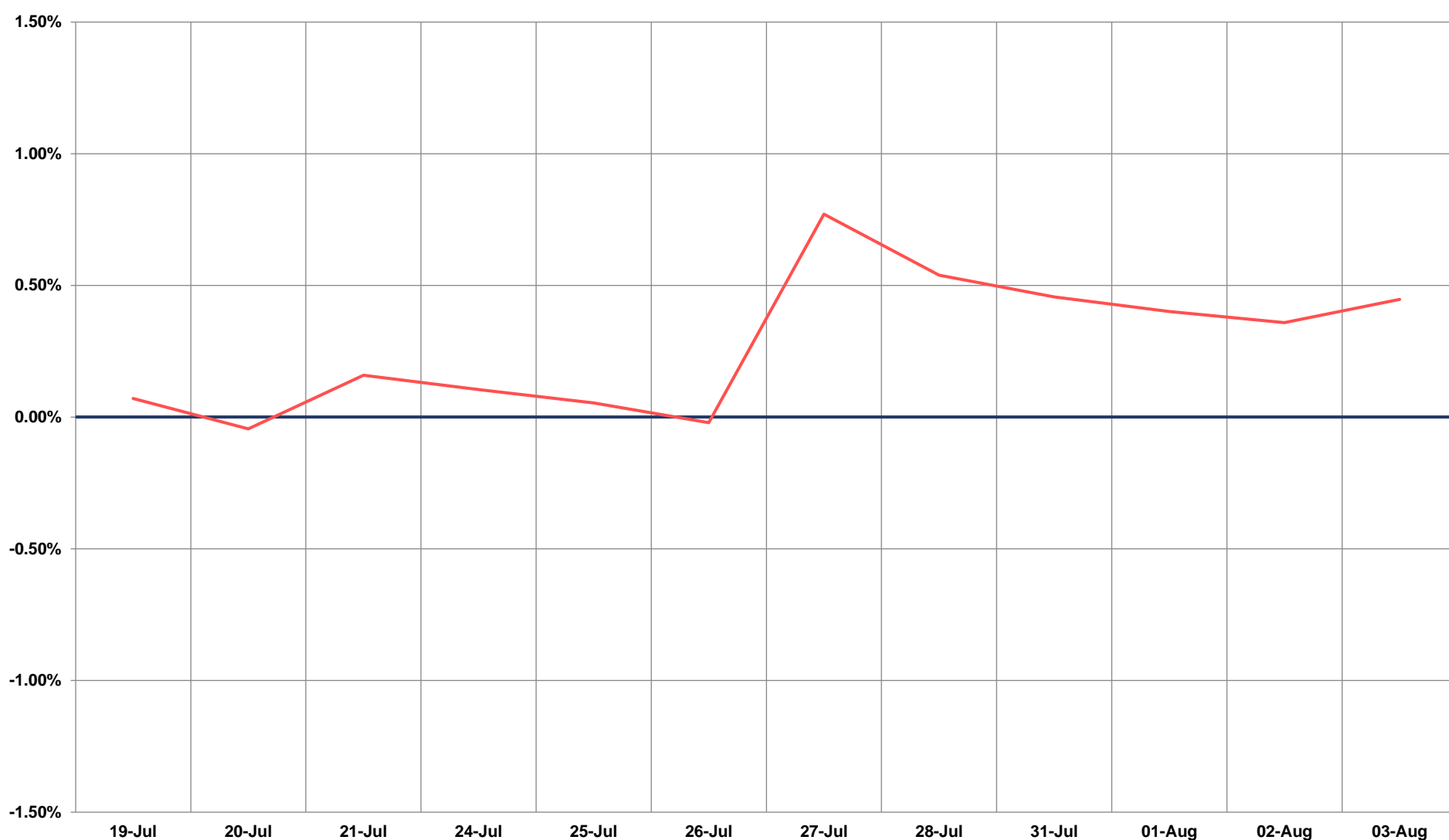
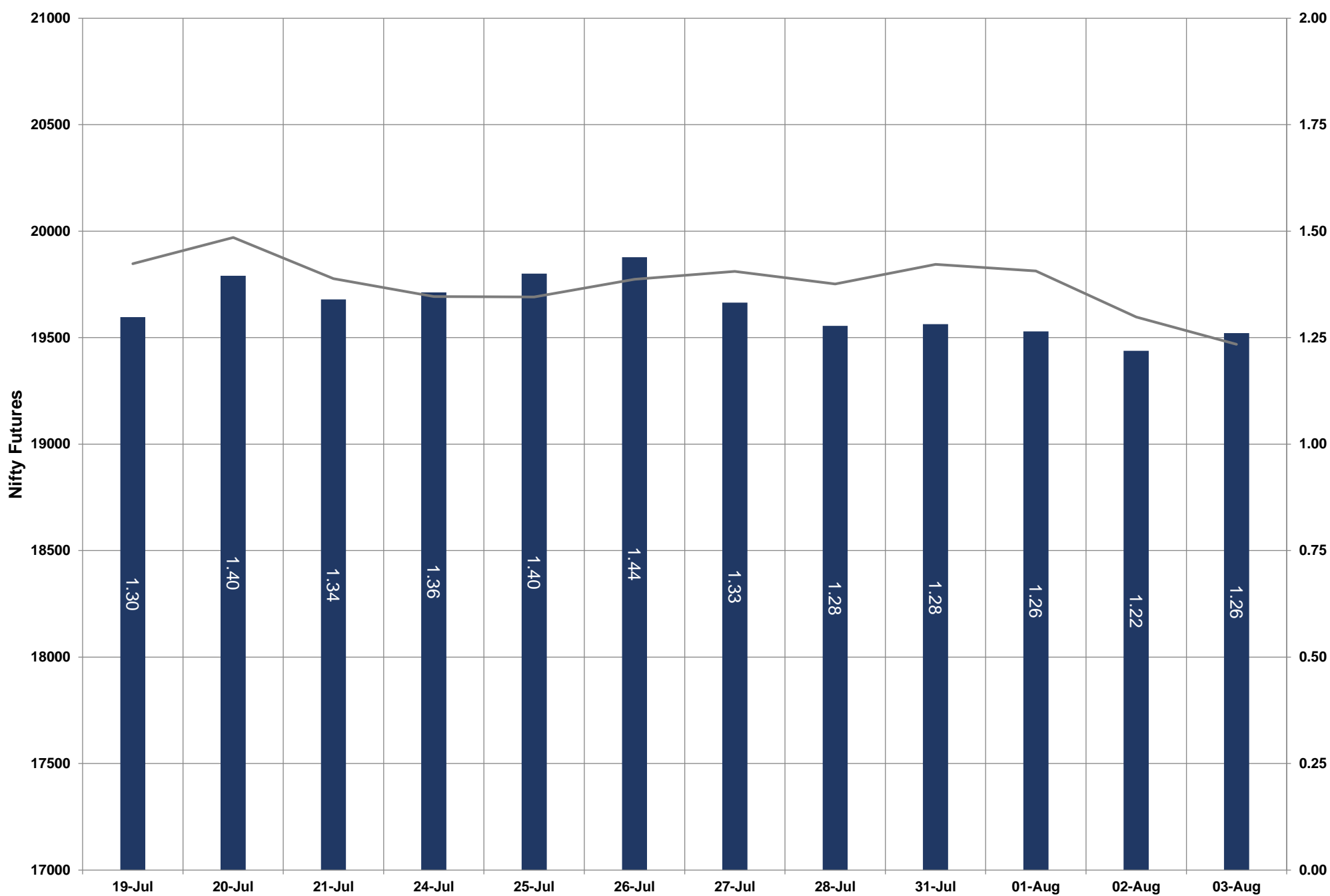


- Nifty Cash = **19381.65 (-0.74%)**
- Resistance levels = **19550** and **19660**
- Support levels = **19280** and **19200**

TECHNICAL VIEWS



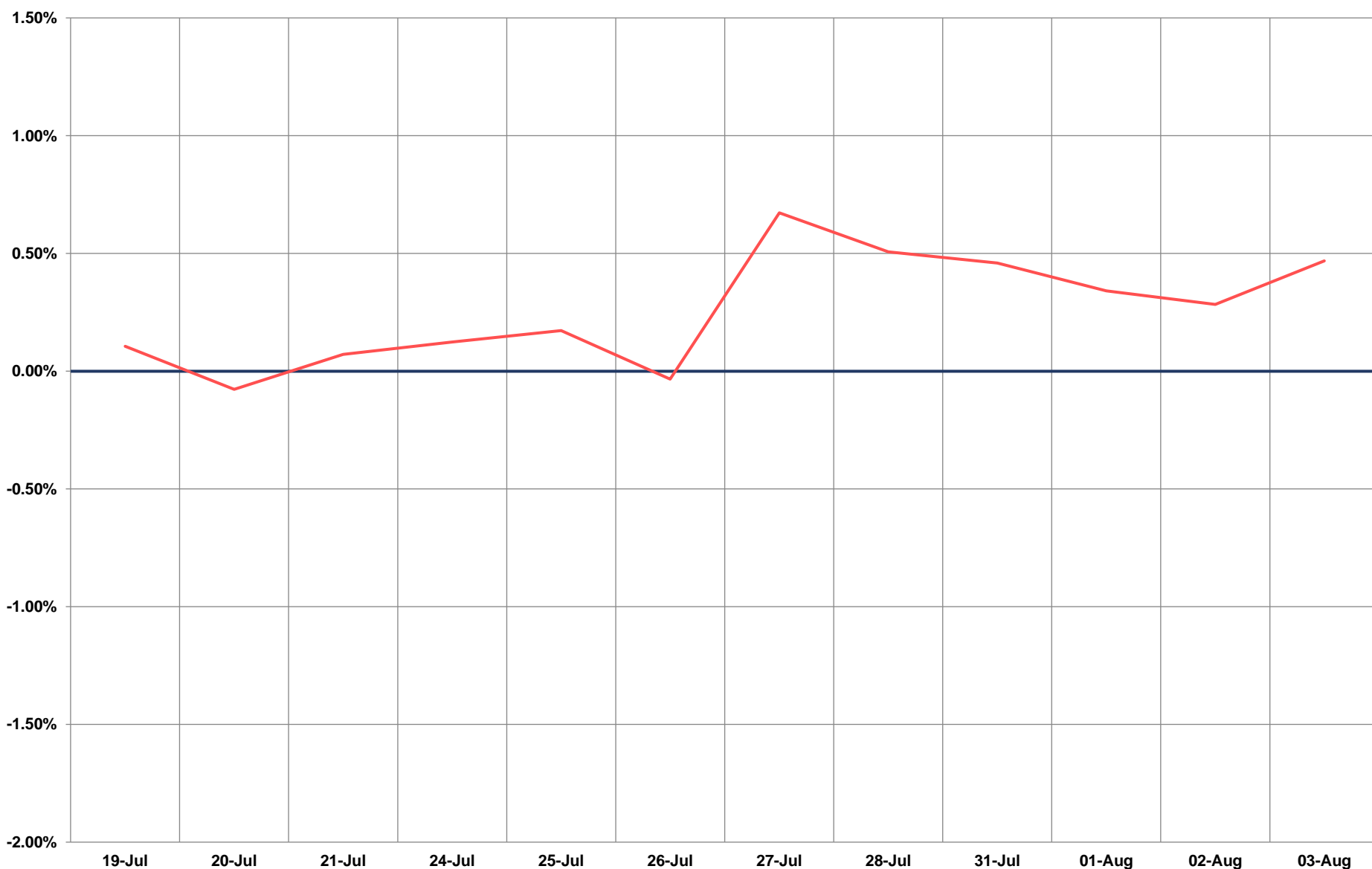
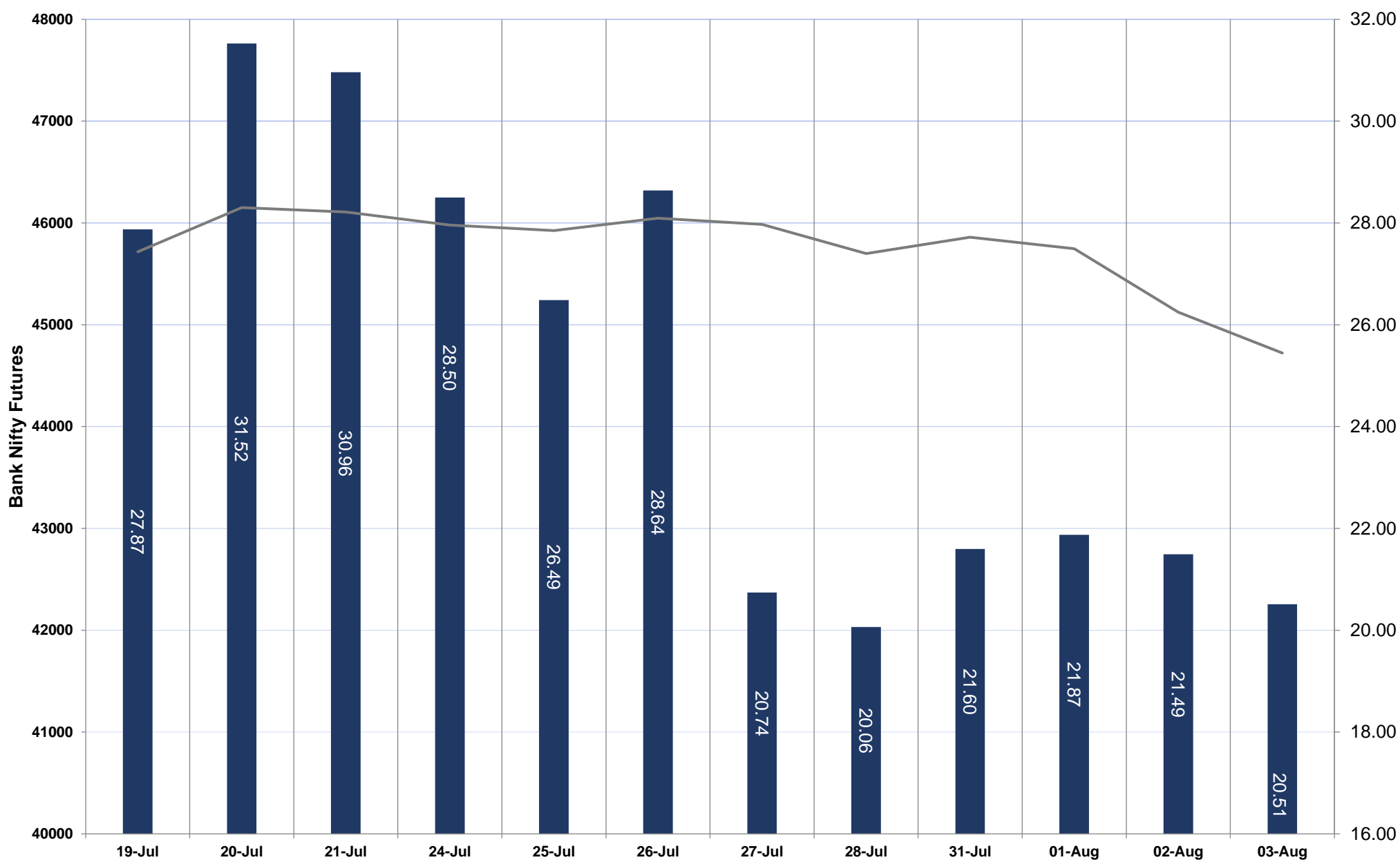
NIFTY FUTURES



TECHNICAL VIEWS



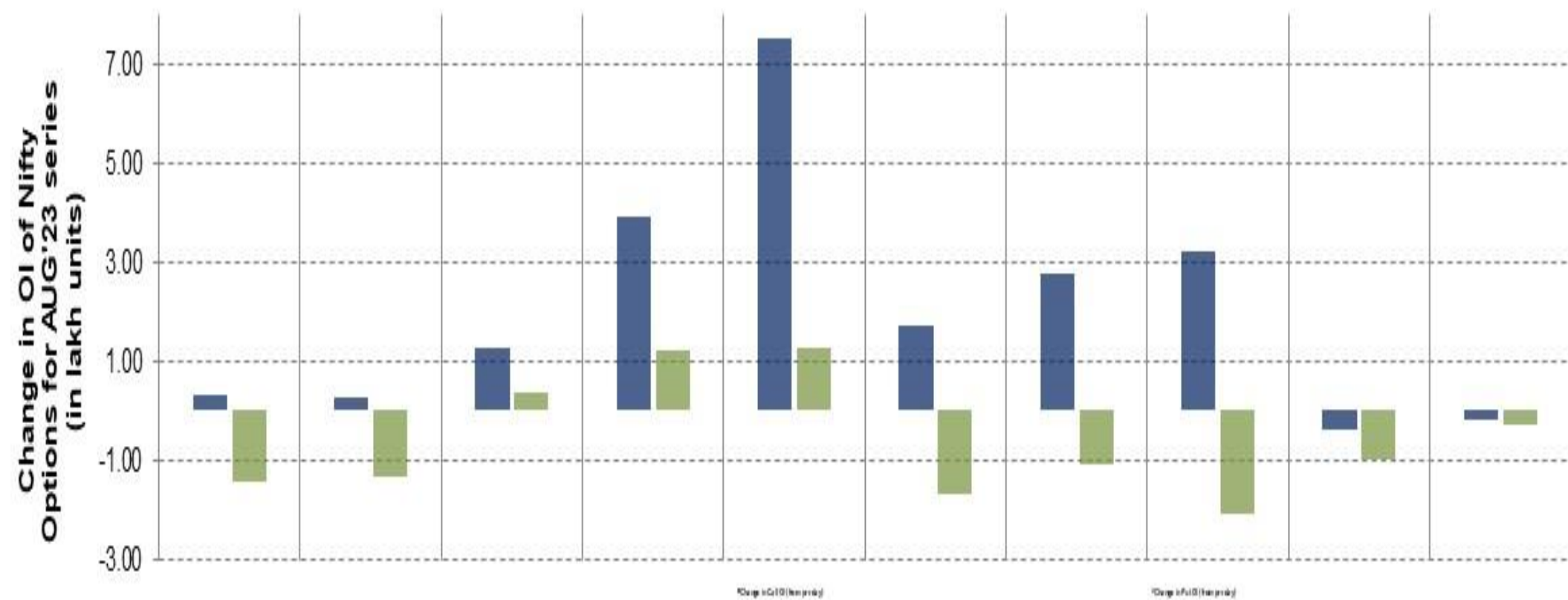
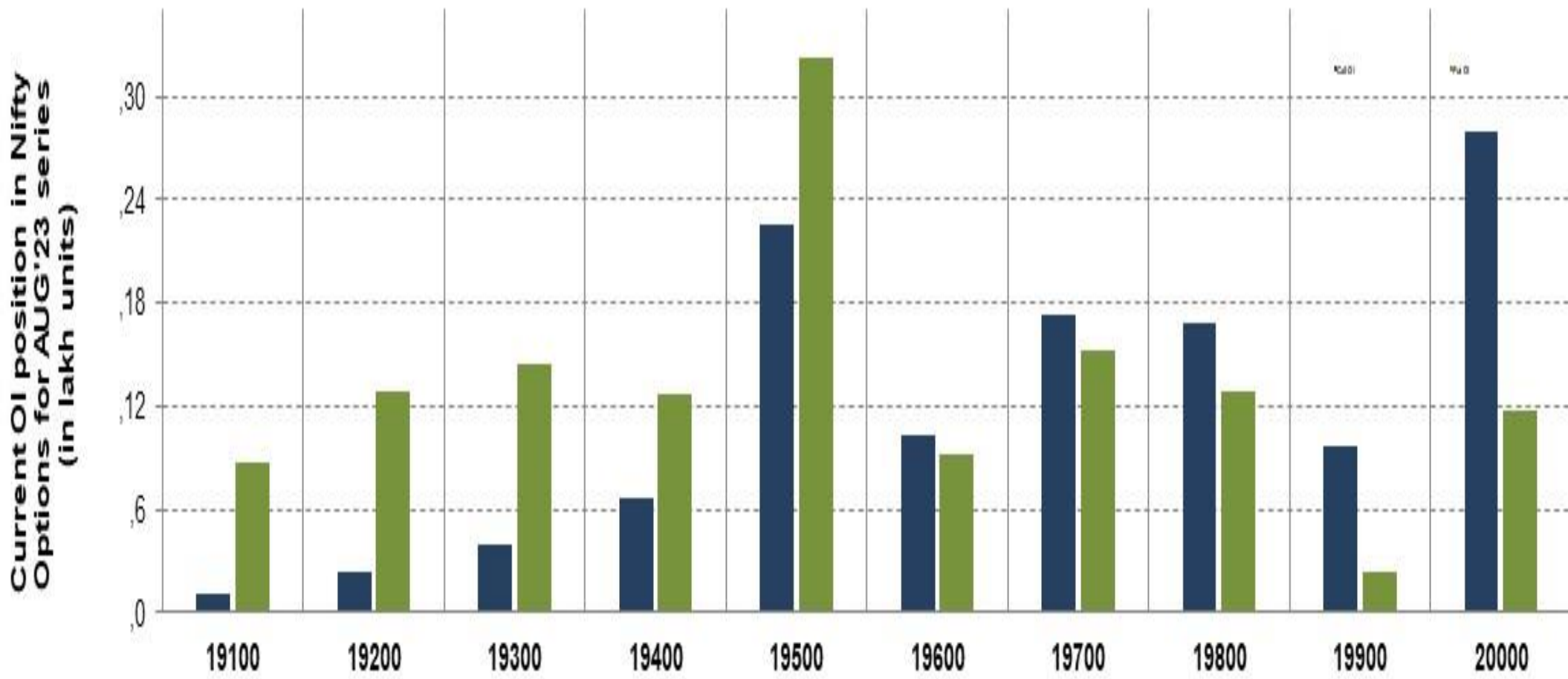
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.74 million in Open Interests is **Strike Price of 19500**
- **Most Active Nifty Put** with an addition of 0.12 millions in Open Interests is **Strike Price of 19500**
- **Maximum Open Interest an outstanding** was 2.79 millions for Calls at **Strike Price of 20000**
- **Maximum Open Interest an outstanding** was 3.21 millions for puts at **Strike Price of 19500**

Disclaimer



The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.