



MORNING MANTRA



Daily Derivatives & Market Report

AUG 04, 2023



In volatile trading session, local equity markets witnessed buying on Friday and snapped three-day losing streak. Markets spent their entire day in green zone, as traders went for value buying after recent falls. Buying at Banking, IT and Metal stocks lifted the mood of the markets. Investors continued to track Q1 earnings of big companies. The broader indices, the BSE Mid cap index and Small cap index ended their day with gains of over half a percent.

Indices made positive start and extended their gains, as traders preferred to buy stocks at lowest levels. Besides, some support came in as the finance ministry in a report stated that growth momentum gathered in the January-March quarter will be sustained in the April-June quarter of the current financial year amid the strengthening of the current account balance. Markets continued their gaining momentum in afternoon session as sentiments remained upbeat after S&P Global report said India can become a \$6.7 trillion economy by 2031, from \$3.4 trillion currently, if the country clocks an average growth of 6.7 per cent for 7 years. Adding more optimism, private report said that Foreign portfolio investors (FPIs) bought Indian shares worth 466.18 billion rupees (\$5.63 billion) on a net basis in July, data from the National Securities Depository (NSDL). This is the highest monthly FPI inflows since August 2022. In late afternoon session, indices trimmed some of their gains but once again gained strength in last leg of trade to end near day's high levels.

On the global front, European markets were trading higher after a three-day selloff as a strong forecast from retail giant Amazon and a host of other companies outweighed recent jitters around slowing global economic growth. Asian markets ended mixed with a fresh spike in US Treasury yields weighing on Wall Street and traders still concerned about the Federal Reserve's interest rate plans. Back home, Chief Economic Advisor (CEA) V Anantha Nageswaran has said that India needs to focus on the manufacturing sector to achieve sustained growth of 7-7.5 per cent until 2030.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	65721.25	480.57	0.74
NIFTY	19517.00	135.35	0.70
MIDCAP	30162.66	195.02	0.65
SMLCAP	35070.65	229.17	0.66
BSEFMC	18777.77	12.94	0.07
AUTO	35092.91	-147.26	-0.42
POWER	4249.02	-16.86	-0.40
REALTY	4314.36	3.36	0.08
BSE IT	30781.16	446.25	1.47
BANKEX	50428.55	330.09	0.66
OIL GAS	18909.60	-20.26	-0.11
METAL	21650.42	98.81	0.46
INDIA VIX	10.57	-0.62	-5.54

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1678	713	73
BSE	2234	1332	154

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5477	5524	(1)
NSE CASH	79439	82595	(4)
NSE F&O	19588623	57052697	(66)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.71	4.72	1.34
SENSEX	24.39	3.61	1.21

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8379	8012	367
FII	8674	9231	(556)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4441.98	3337.05	1105
Index Options	1367053.28	1368962.53	(1909)
Stock Futures	17786.84	15832.55	1954
Stock Options	23034.89	23348.64	(314)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.04	0.77
BANK NIFTY	0.81	0.76

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	102.00	102.46	-0.45

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.190	7.194	-0.06
USA	4.042	4.179	-3.29

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1942.29	6.59	0.34
Silver	23.52	-0.07	-0.30
Crude-Oil	82.61	1.06	1.30
Brent-Crude	86.15	1.01	1.19

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 AUG-23 USD-INR	82.90	0.11	0.13
29 AUG-23 EUR-INR	90.80	0.20	0.22
29 AUG-23 GBP-INR	105.31	0.55	0.52
29 AUG-23 JPY- INR	58.30	0.09	0.16

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	19517	19395	19456	19497	19558	19600
SENSEX	65721	65224	65473	65636	65885	66048
NIFTY FUTURES	19576	19442	19509	19553	19620	19664
BANK NIFTY	44880	44242	44561	44839	45158	45437
CNX IT	30436	29811	30124	30340	30652	30868
CNX MIDCAP	37631	37293	37462	37588	37757	37884
CNX SMALLCAP	11698	11615	11656	11711	11752	11807
INDIA VIX	10.57	10.04	10.30	10.75	11.01	11.46

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	NEUTRAL	Buy	Buy
SENSEX	NEUTRAL	Buy	Buy
NIFTY FUTURES	NEUTRAL	Buy	Buy
BANK NIFTY	NEUTRAL	NEUTRAL	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 07-08-2022

GNFC, HINDCOPPER, IBULHSGFIN, PEL

TECHNICAL VIEWS



NIFTY

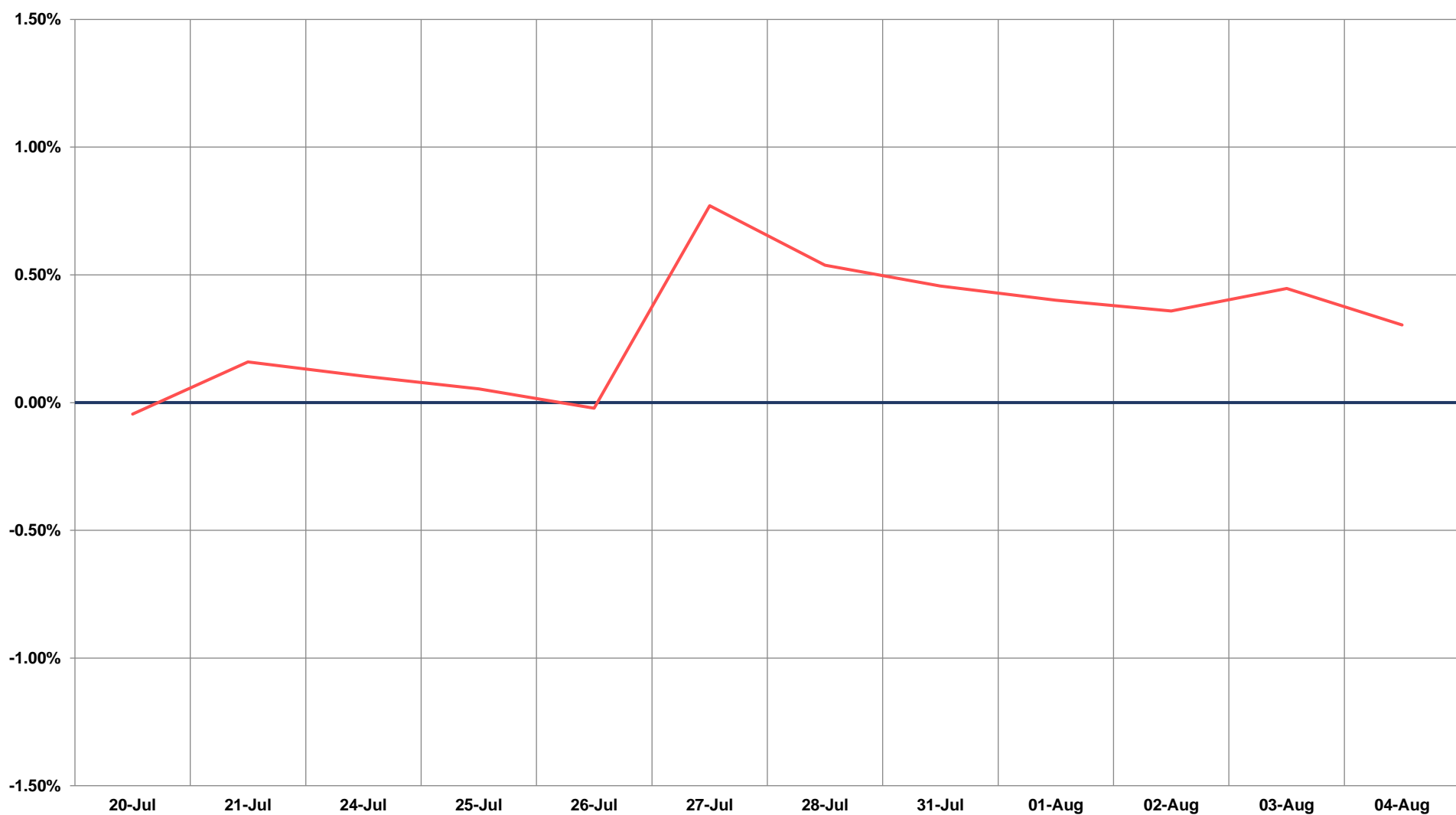
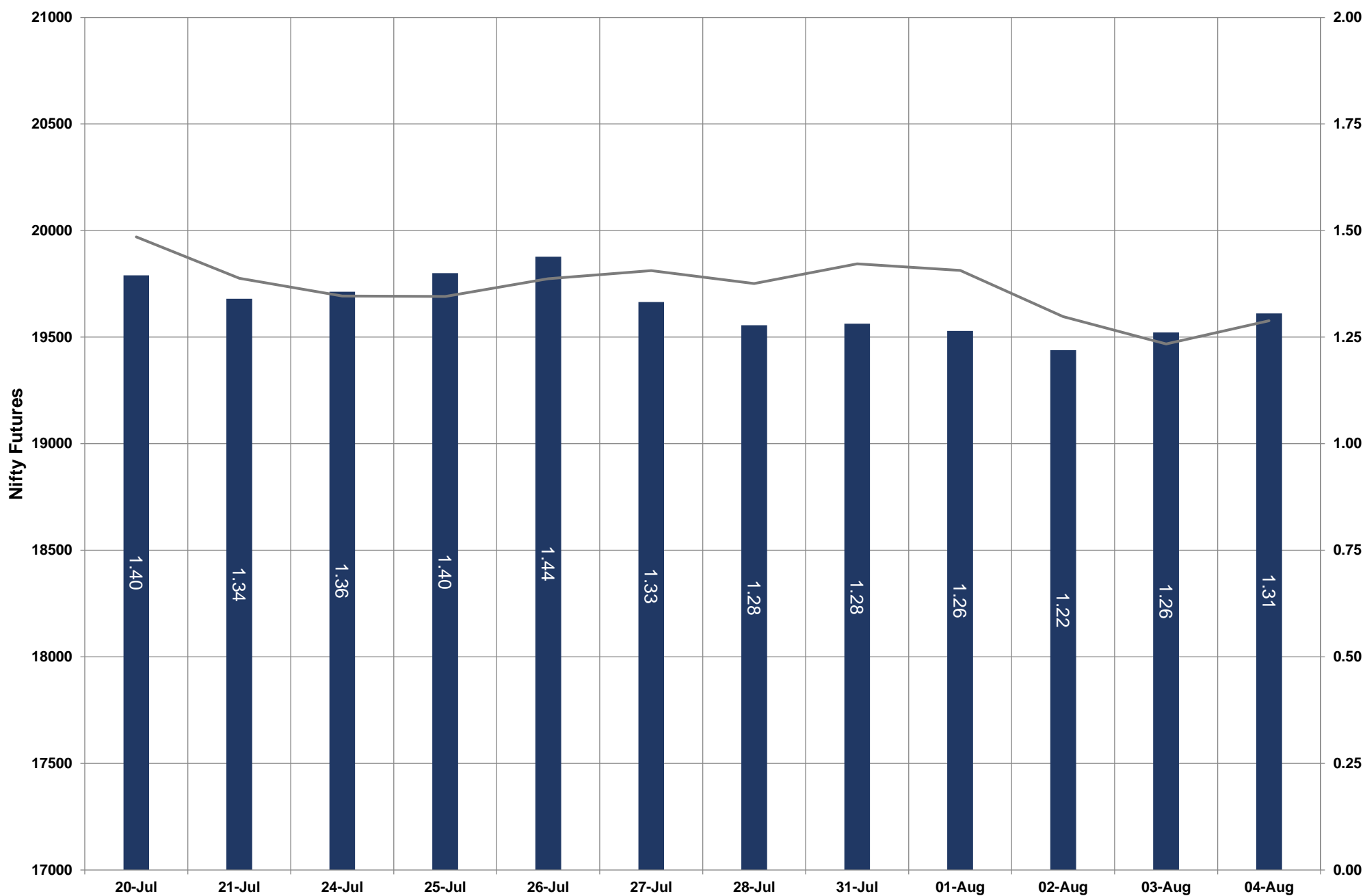


- Nifty Cash = **19517.00 (0.70%)**
- Resistance levels = **19650** and **19720**
- Support levels = **19420** and **19300**

TECHNICAL VIEWS



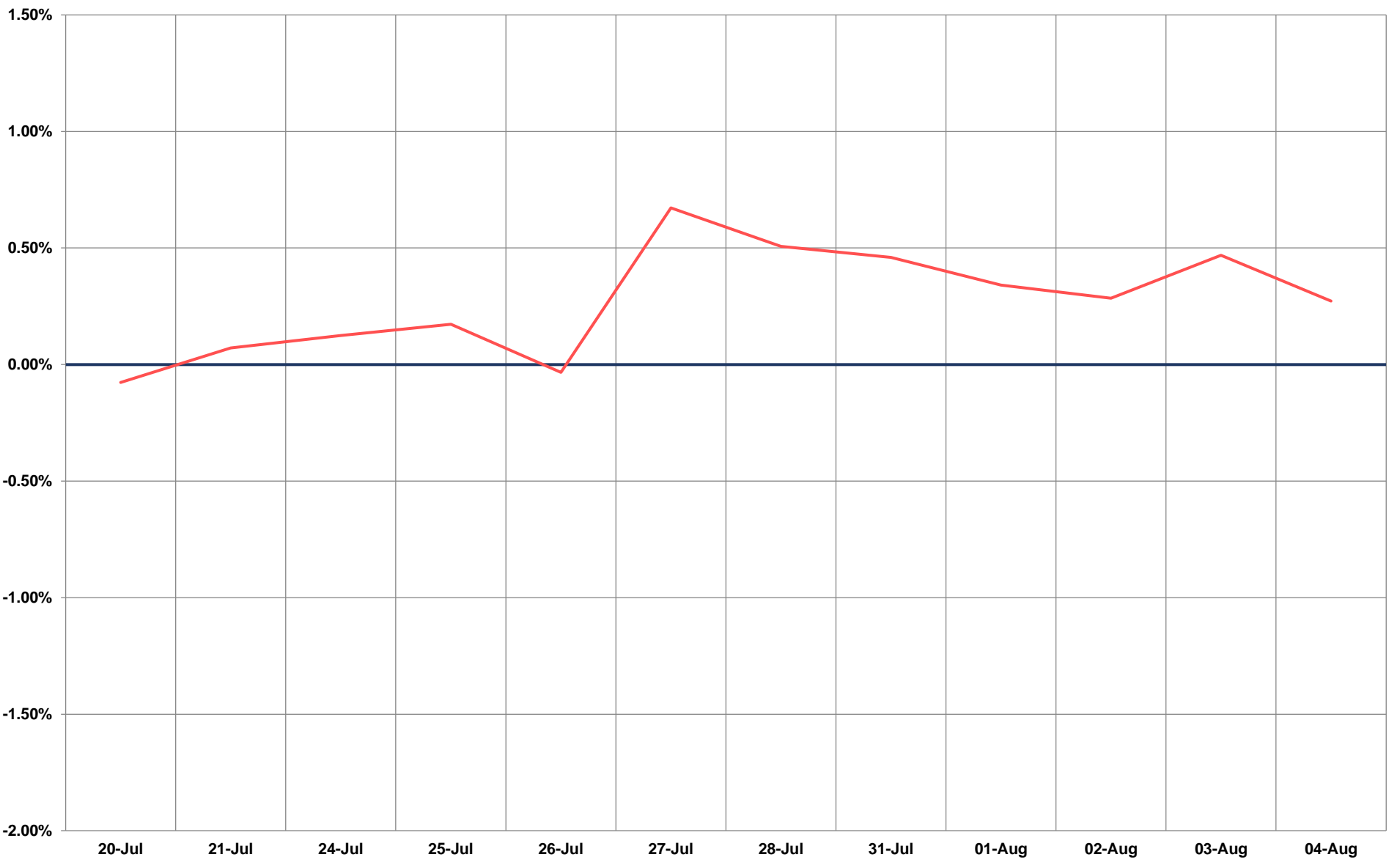
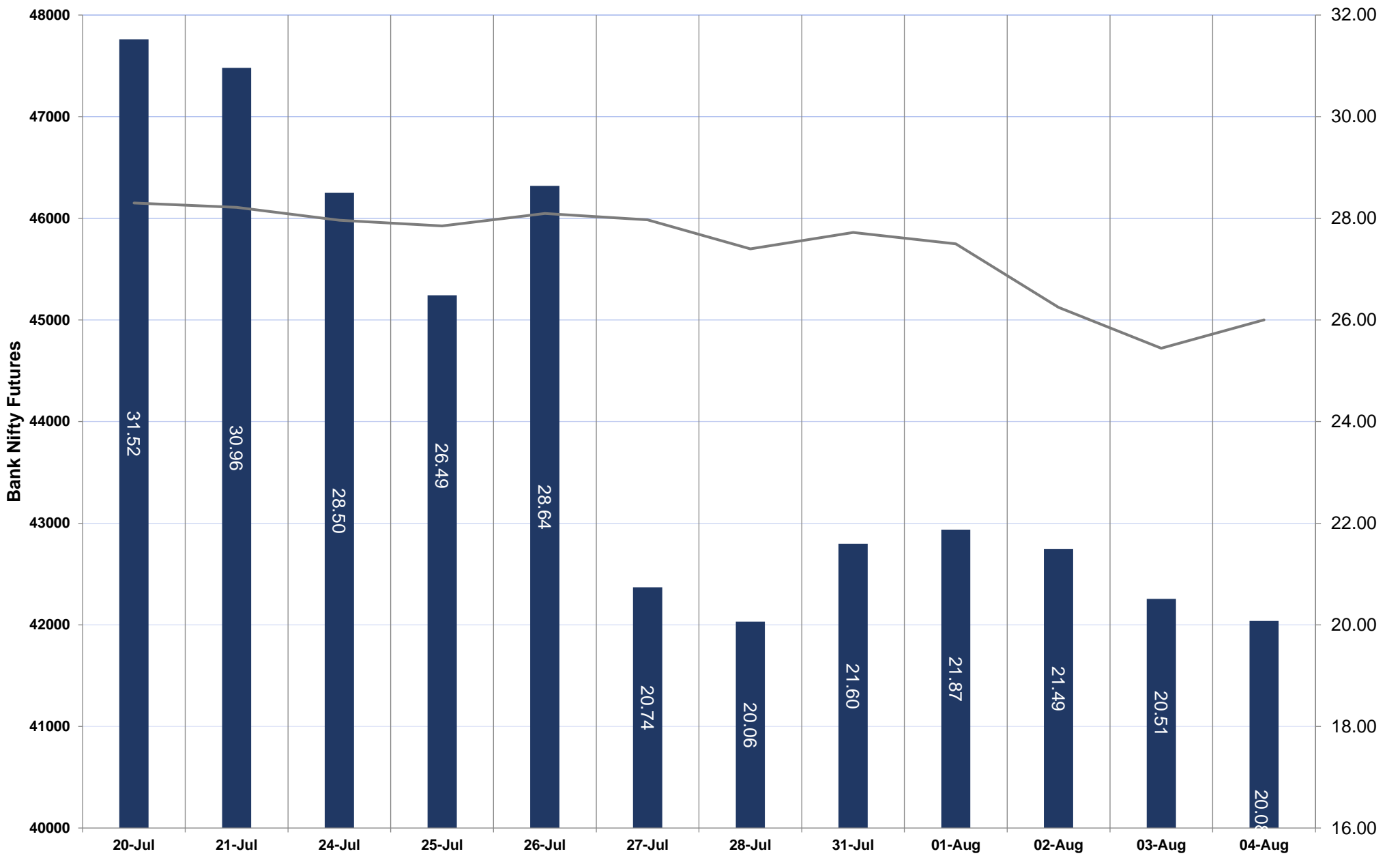
NIFTY FUTURES



TECHNICAL VIEWS



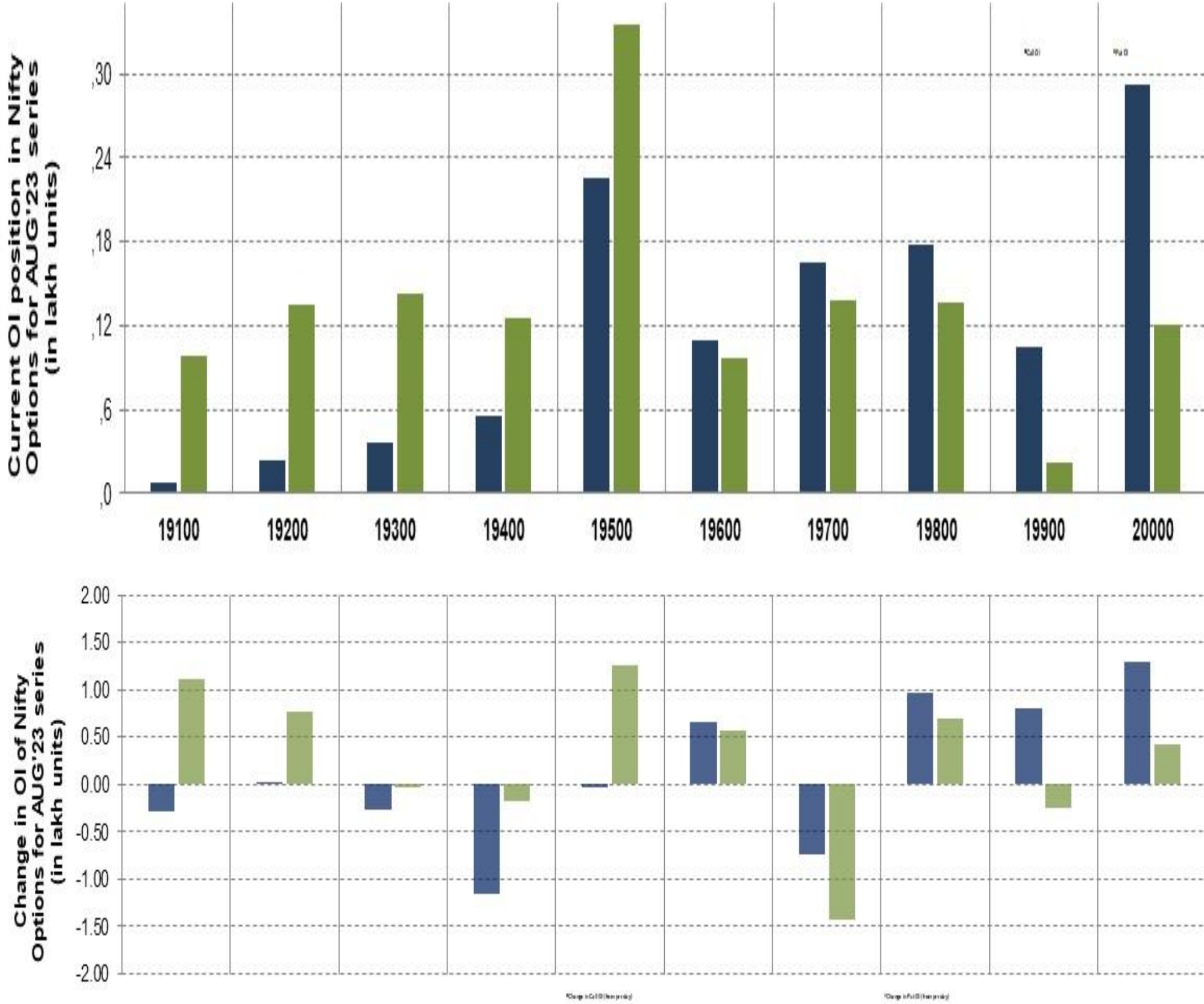
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.13 million in Open Interests is **Strike Price of 20000**
- **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 2.92 millions for Calls at **Strike Price of 20000**
- **Maximum Open Interest an outstanding** was 3.34 millions for puts at **Strike Price of 19500**

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