



MORNING MANTRA



Daily Derivatives & Market Report

AUG 07, 2023



Indian equity markets extended their winning run for second consecutive day, as investors continued to hunt for fundamentally strong stocks. Markets remained higher till the end of the session. Investors braced for upcoming RBI policy meeting. Monetary Policy Committee's (MPC) meeting is scheduled on August 8-10. There are expectations that the Reserve Bank is likely to continue with the pause on the key interest rate at its upcoming monetary policy review. IT stocks led the up move during the day. As for broader indices, the BSE Mid cap index and Small cap index were also ended in green.

Markets extended their previous session's gains and made positive start of the new week. Traders took support with data from the National Securities Depository (NSDL) showing that foreign portfolio investors (FPIs) have remained net buyers in Indian stock markets for the fifth straight month. FPIs bought Indian stocks worth Rs 7,936 crore, Rs 11,631 crore, Rs 43,838 crore, Rs 47,148 crore, and Rs 46,618 crore in March, April, May, June, and July, respectively. Markets continued to trade in fine-fettle in second half of the trading session as some support came after K V Kamath, chairman of the National Bank for Financing Infrastructure and Development (NaBFID), expressed his confidence in India's potential to achieve the \$5-trillion economy target within 18 months. Traders ignored latest data from Reserve Bank of India (RBI) showing that foreign exchange reserves fell \$3.2 billion to \$603.9 billion in the week ended July 28.

On the global front, European markets were trading lower as investors awaited key inflation figures from across the globe this week to gauge the outlook for interest rates, while shares of German group Siemens Energy reversed course after slumping earlier. Asian markets ended mostly higher ahead of key inflation readings from China and the United States due this week. Back home, with an aim to review the progress of talks on the proposed free trade agreement (FTA), high-level meetings between India and the European Union (EU) will be held this month. The EU officials are coming for the G20 trade ministers meeting this month in Jaipur.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	65953.48	232.23	0.35
NIFTY	19597.30	80.30	0.41
MIDCAP	30331.02	168.36	0.56
SMLCAP	35162.06	91.41	0.26
BSEFMC	18781.33	3.56	0.02
AUTO	35205.21	112.30	0.32
POWER	4239.83	-9.19	-0.22
REALTY	4341.41	27.05	0.63
BSE IT	31109.67	328.51	1.07
BANKEX	50325.76	-102.79	-0.20
OIL GAS	18945.66	36.06	0.19
METAL	21630.17	-20.25	-0.09
INDIA VIX	11.10	0.53	5.01

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1516	948	46
BSE	2021	1668	198

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	9807	5477	79
NSE CASH	72313	79439	(9)
NSE F&O	19638249	19588623	0

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.83	4.74	1.34
SENSEX	24.04	3.57	1.22

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7491	6411	1081
FII	11709	13602	(1893)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2957.12	2320.87	636
Index Options	1066829.17	1065094.87	1734
Stock Futures	12281.89	10884.48	1397
Stock Options	15679.40	15830.08	(151)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.18	1.04
BANK NIFTY	0.76	0.81

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	102.34	102.04	0.30

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.199	7.193	0.08
USA	4.099	4.048	1.26

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1934.82	-7.37	-0.38
Silver	23.40	-0.12	-0.52
Crude-Oil	82.06	-0.76	-0.92
Brent-Crude	85.50	-0.75	-0.87

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 AUG-23 USD-INR	82.79	-0.10	-0.12
29 AUG-23 EUR-INR	90.98	0.19	0.21
29 AUG-23 GBP-INR	105.44	0.16	0.15
29 AUG-23 JPY- INR	58.39	0.09	0.15

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	19597	19485	19541	19581	19637	19677
SENSEX	65953	65604	65779	65923	66098	66243
NIFTY FUTURES	19661	19534	19597	19641	19704	19748
BANK NIFTY	44838	44637	44737	44874	44975	45112
CNX IT	30779	30322	30551	30680	30908	31038
CNX MIDCAP	37824	37531	37677	37763	37909	37995
CNX SMALLCAP	11724	11656	11690	11744	11778	11832
INDIA VIX	11.10	9.95	10.53	10.97	11.55	11.99

INDEX TREND ANALYSIS

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

BALRAMCHIN, GNFC, HINDCOPPER, IBULHSGFIN, INDIACEM, PEL

TECHNICAL VIEWS



NIFTY

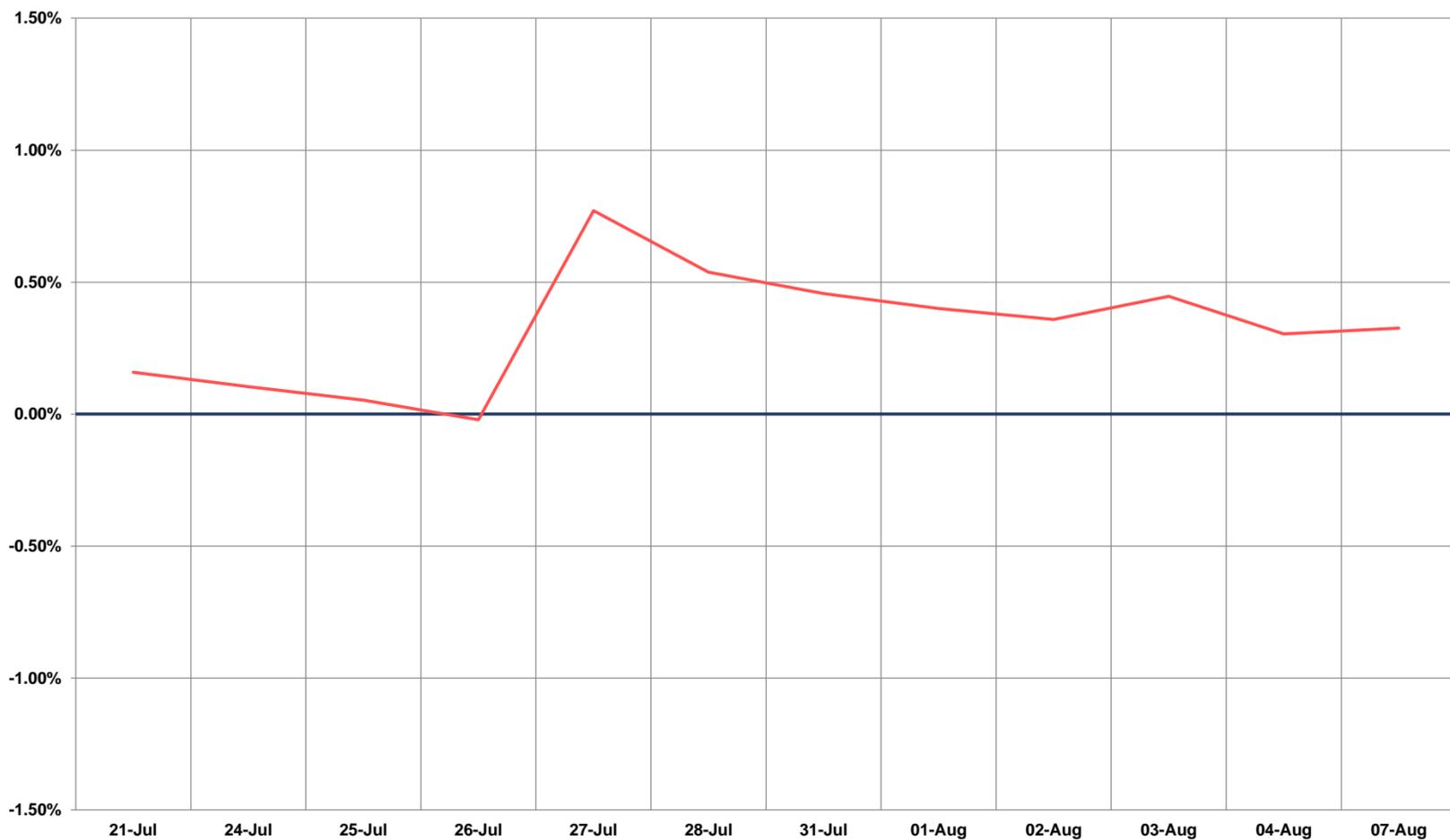
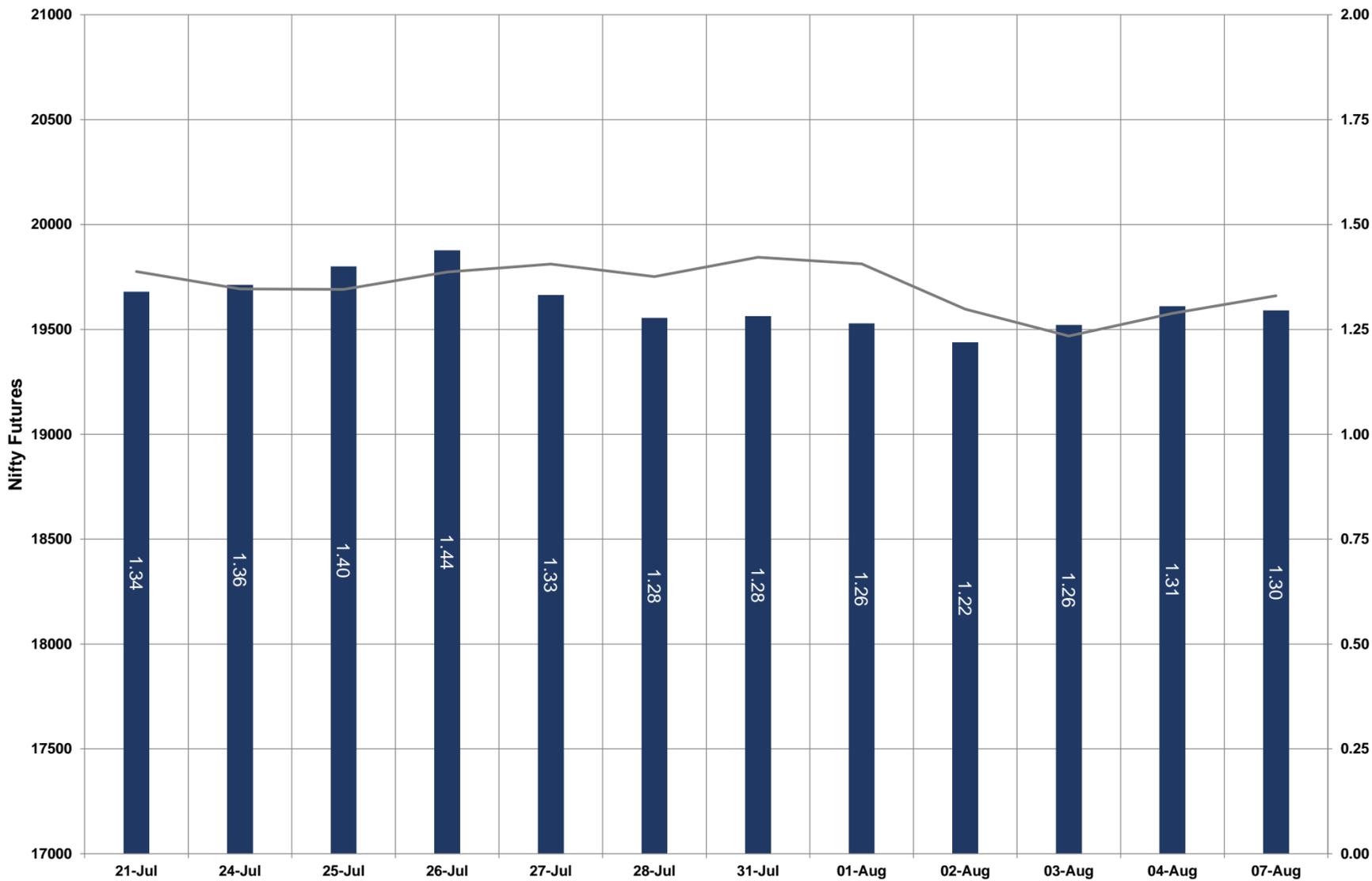


- Nifty Cash = **19597.30 (0.41%)**
- Resistance levels = **19650** and **19720**
- Support levels = **19420** and **19300**

TECHNICAL VIEWS



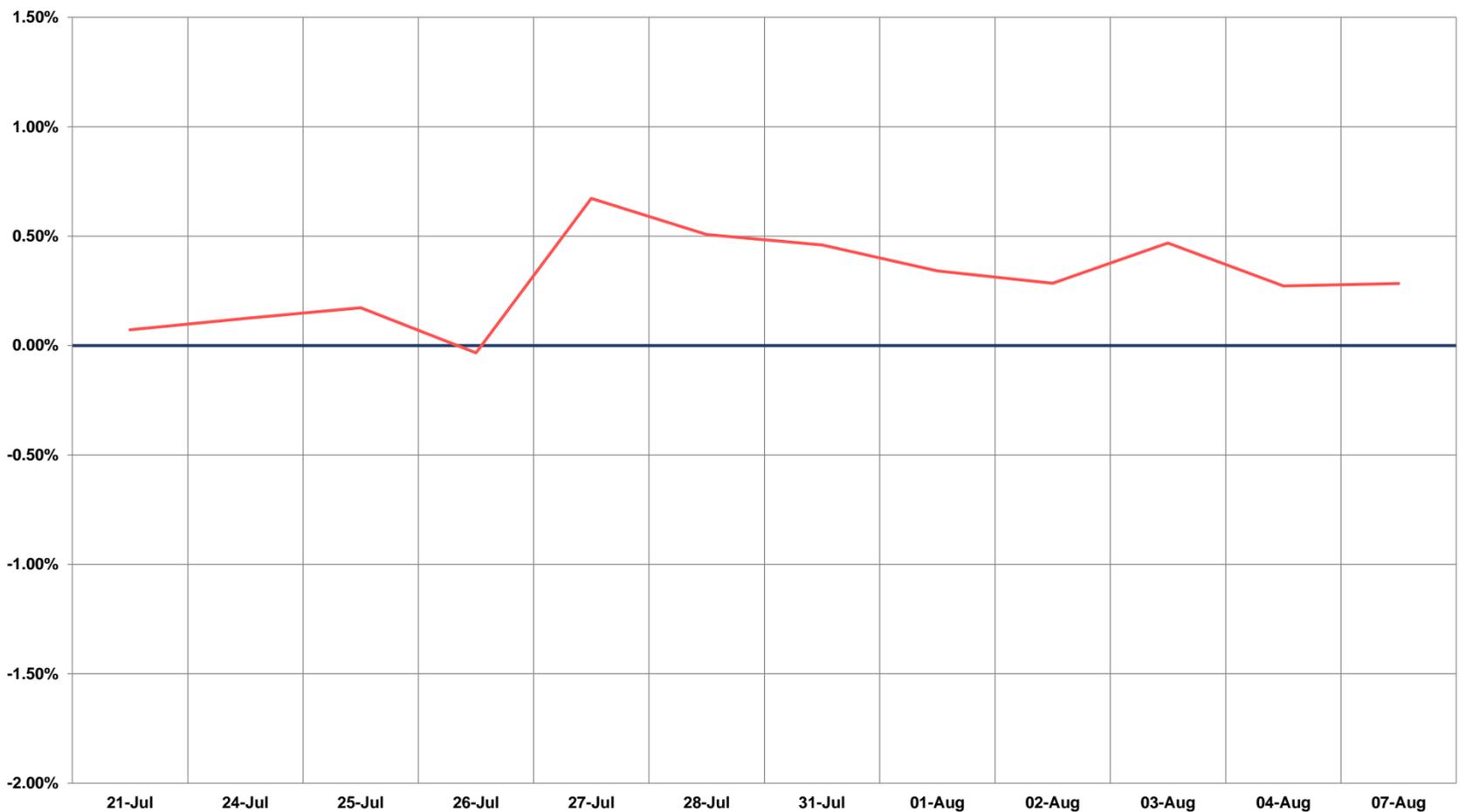
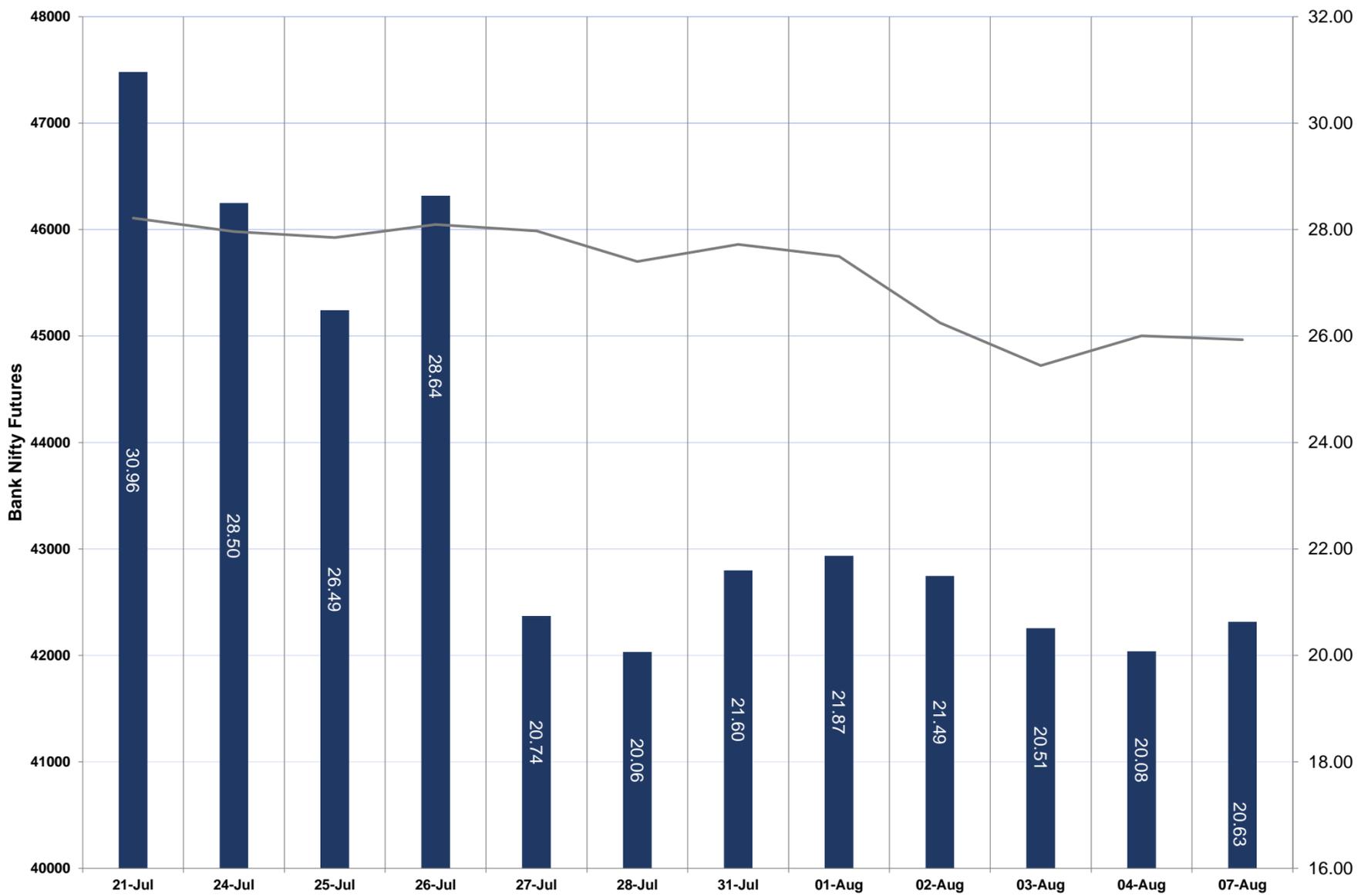
NIFTY FUTURES



TECHNICAL VIEWS



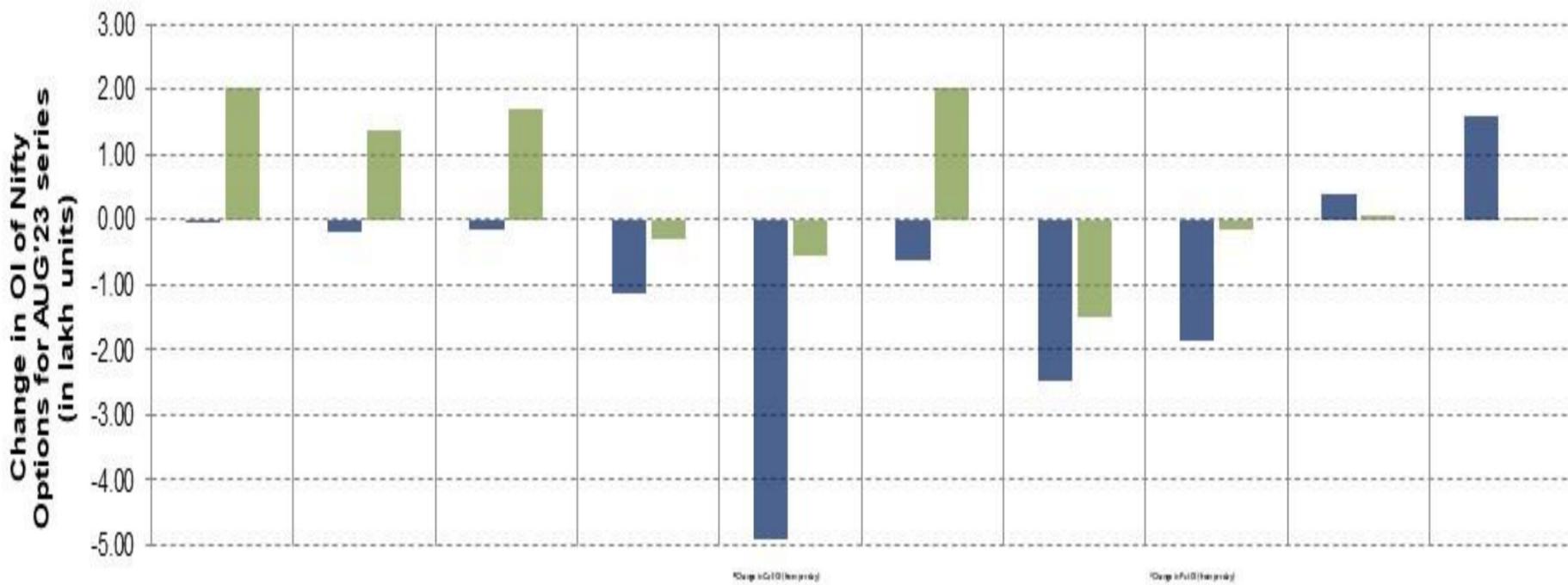
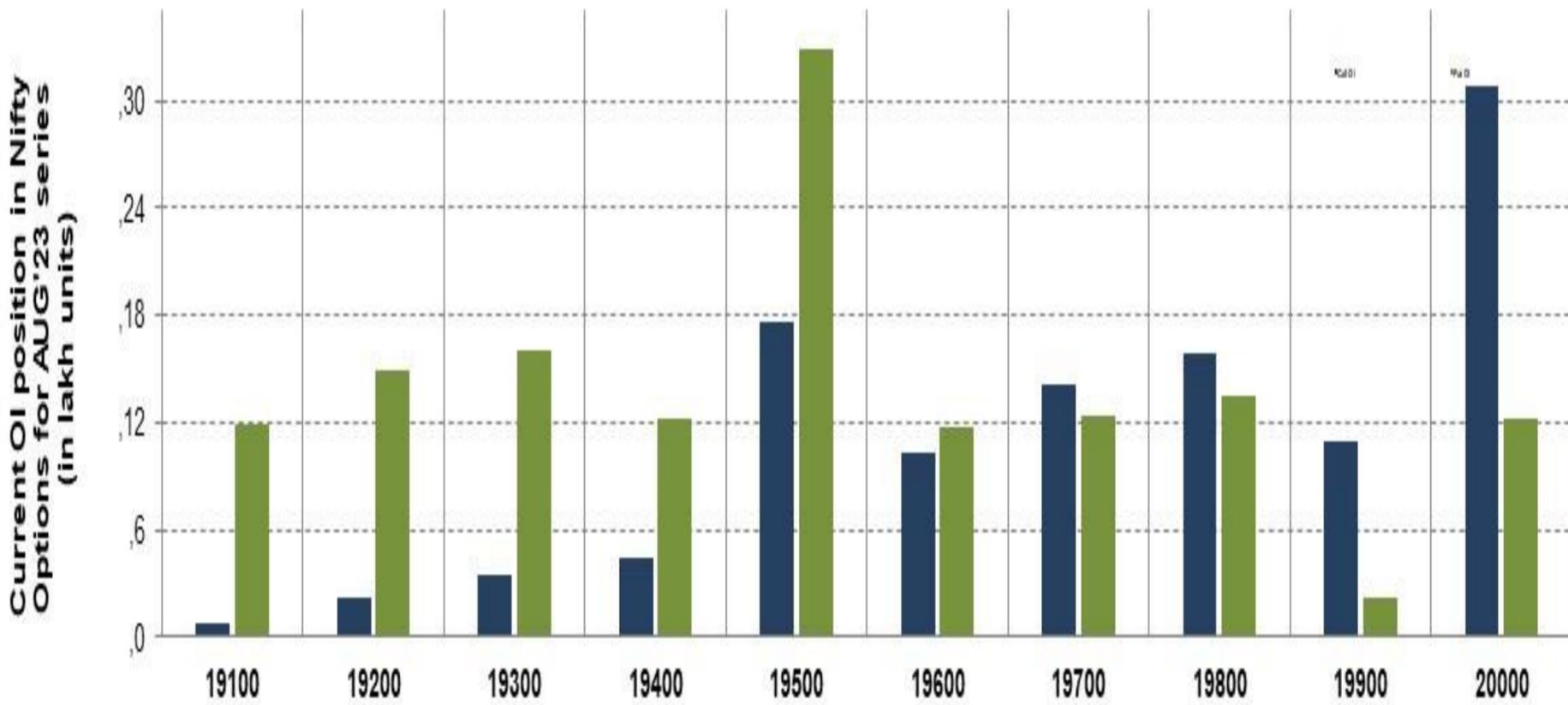
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of 0.49 million in Open Interests is **Strike Price of 19500**
- **Most Active Nifty Put** with an addition of 0.20 millions in Open Interests is **Strike Price of 19600**
- **Maximum Open Interest an outstanding** was 3.08 millions for Calls at **Strike Price of 20000**
- **Maximum Open Interest an outstanding** was 3.29 millions for puts at **Strike Price of 19500**

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