



MORNING MANTRA



Daily Derivatives & Market Report

AUG 21, 2023



Indian equity benchmarks started the new week on an optimistic note as traders took support with report that Moody's affirmed India's sovereign rating at 'Baa3' with a stable outlook. Though, key gauges traded with limited gains throughout the day. Buying in IT, Metal and Banking offered support to markets. All the sectoral indices on the BSE ended in green on Monday. The broader indices, the BSE Mid cap index and Small cap index ended with gains of over half percent each.

Markets made cautious start following mixed cues from the Wall Street on Friday, as traders remain cautious and restrained from making any significant moves after upbeat US data raised fears the US Fed will hold interest rates higher for longer to control inflation. Further, indices gained some strength, as traders took support after Moody's Investors Service affirmed India's sovereign rating at 'Baa3' with stable outlook and said high growth will support a gradual increase in income levels, which will further contribute to economic strength. It expects India's economic growth to outpace all other G20 economies through at least the next two years, driven by domestic demand. Markets continued to trade higher in afternoon session, as some support came after the government expects vegetable prices to start cooling off from next month with the advent of new crops in the market. Also, the Reserve Bank of India showed India's foreign exchange reserves snapped a three-week losing streak and increased by \$708 million to \$602 billion in the week ended August 11. Finally, both Sensex and Nifty ended Monday's session above their crucial 65,200 and 19,350 marks, respectively.

On the global front, European markets were trading higher after four sessions of losses, as energy stocks rose tracking global crude prices higher and Danish drugmaker Novo Nordisk led gains in healthcare stocks. Asian markets ended mixed following the mixed cues from Wall Street on Friday, as traders remain cautious and restrained from making any significant moves after upbeat US data raised fears the US Fed will hold interest rates higher for longer to control inflation. Back home, retail inflation for farm and rural workers inched up to 7.43 per cent and 7.26 per cent in July compared to 6.31 per cent and 6.16 per cent, respectively, in June this year, mainly due to higher prices of certain food items.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	65216.09	267.43	0.41
NIFTY	19393.60	83.45	0.43
MIDCAP	30528.40	263.08	0.87
SMLCAP	35535.38	252.06	0.71
BSEFMC	18678.93	112.61	0.61
AUTO	35144.61	45.04	0.13
POWER	4355.40	98.51	2.31
REALTY	4287.02	43.51	1.03
BSE IT	31180.77	272.81	0.88
BANKEX	49390.65	176.62	0.36
OIL GAS	18865.52	50.43	0.27
METAL	21267.85	250.55	1.19
INDIA VIX	11.96	-0.18	-1.48

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1633	830	66
BSE	2097	1623	187

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4293	7487	(43)
NSE CASH	62647	73850	(15)
NSE F&O	18977395	13249641	43

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.42	4.66	1.37
SENSEX	23.76	3.53	1.24

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6157	5531	626
FII	8075	9976	(1901)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2820.96	2608.97	212
Index Options	883919.31	892499.69	(8580)
Stock Futures	10804.10	8727.10	2077
Stock Options	19628.77	19787.84	(159)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.08	0.98
BANK NIFTY	0.96	0.79

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.27	103.39	-0.11

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.222	7.214	0.11
USA	4.299	4.250	1.15

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1889.10	0.27	0.01
Silver	22.88	0.14	0.62
Crude-Oil	82.00	0.75	0.92
Brent-Crude	85.59	0.79	0.93

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 AUG-23 USD-INR	83.15	0.01	0.02
29 AUG-23 EUR-INR	90.73	0.37	0.40
29 AUG-23 GBP-INR	106.05	0.42	0.39
29 AUG-23 JPY- INR	57.12	-0.14	-0.24

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	19394	19242	19318	19372	19448	19502
SENSEX	65216	64652	64934	65135	65417	65618
NIFTY FUTURES	19400	19259	19329	19381	19451	19502
BANK NIFTY	44002	43741	43871	43993	44123	44244
CNX IT	30938	30450	30694	30841	31084	31231
CNX MIDCAP	38126	37709	37918	38039	38248	38370
CNX SMALLCAP	11757	11669	11713	11741	11785	11813
INDIA VIX	11.96	10.49	11.22	11.91	12.64	13.33

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 22-08-2022

CHAMBLFERT, DELTACORP, GNFC, HINDCOPPER, IBULHSGFIN,
INDIACEM, MANAPPURAM, METROPOLIS, PNB, SAIL, ZEEL

TECHNICAL VIEWS



NIFTY

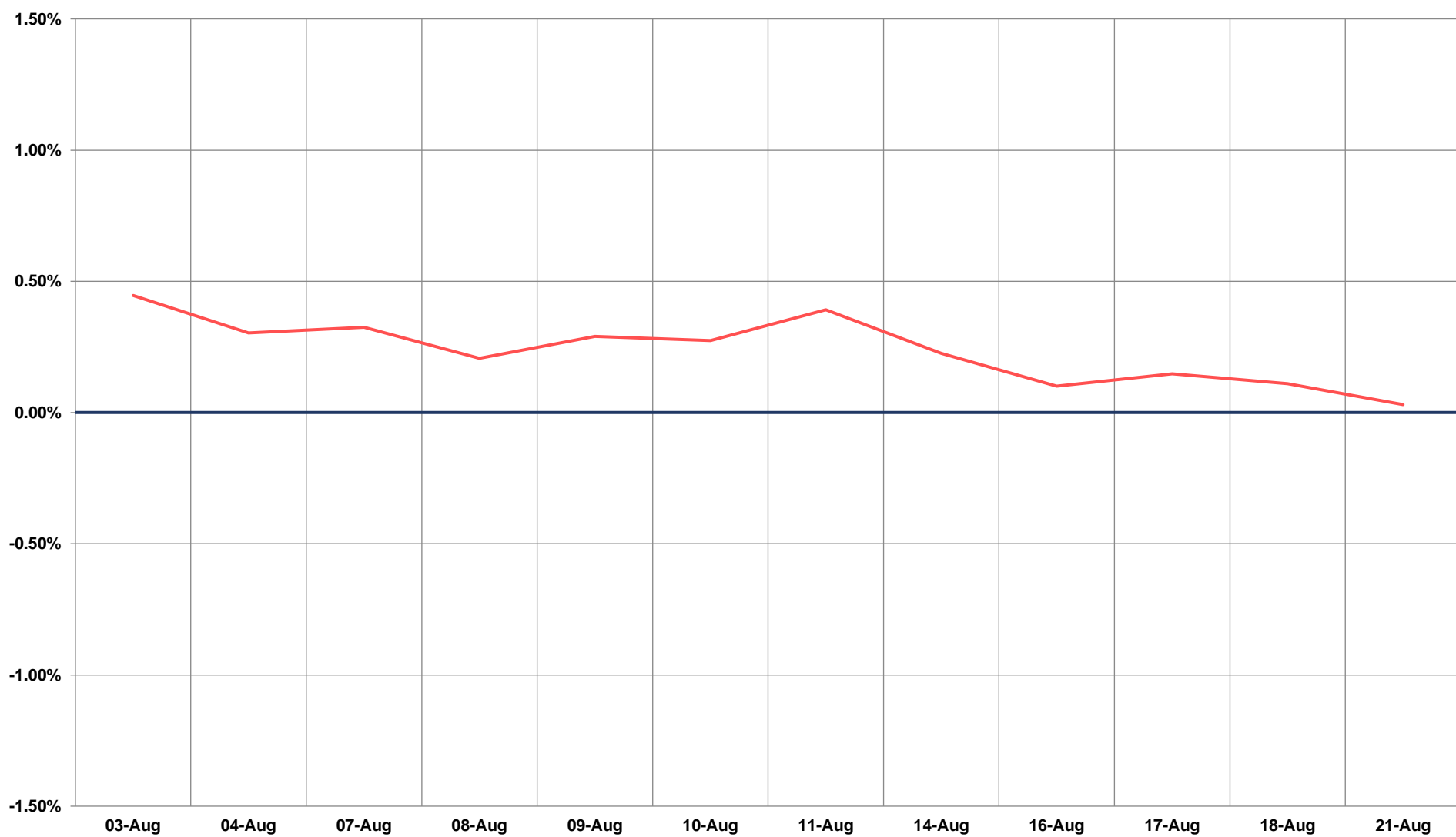
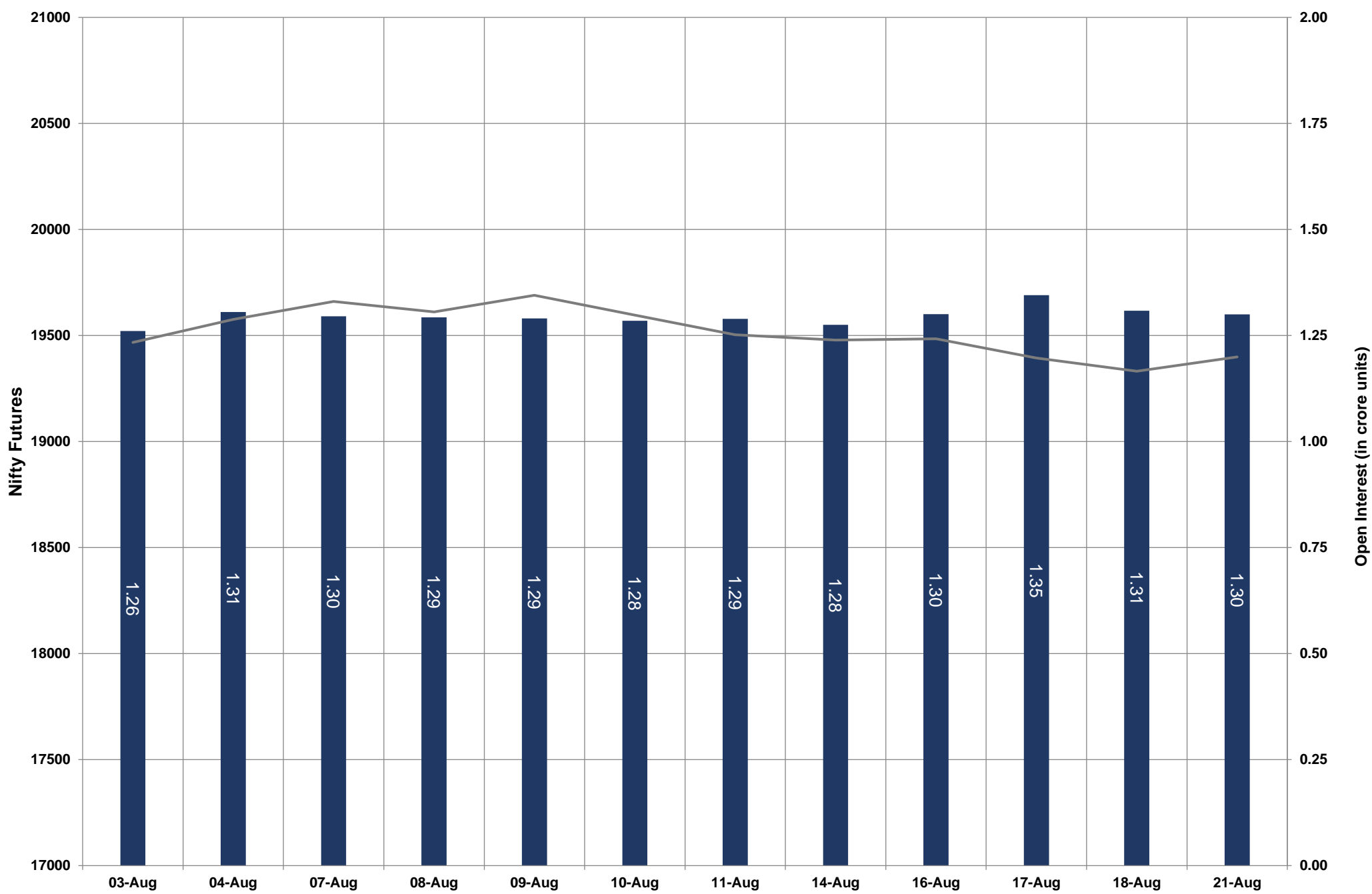


- Nifty Cash = **19393.60 (0.43%)**
- Resistance levels = **19465** and **19550**
- Support levels = **19200** and **19080**

TECHNICAL VIEWS



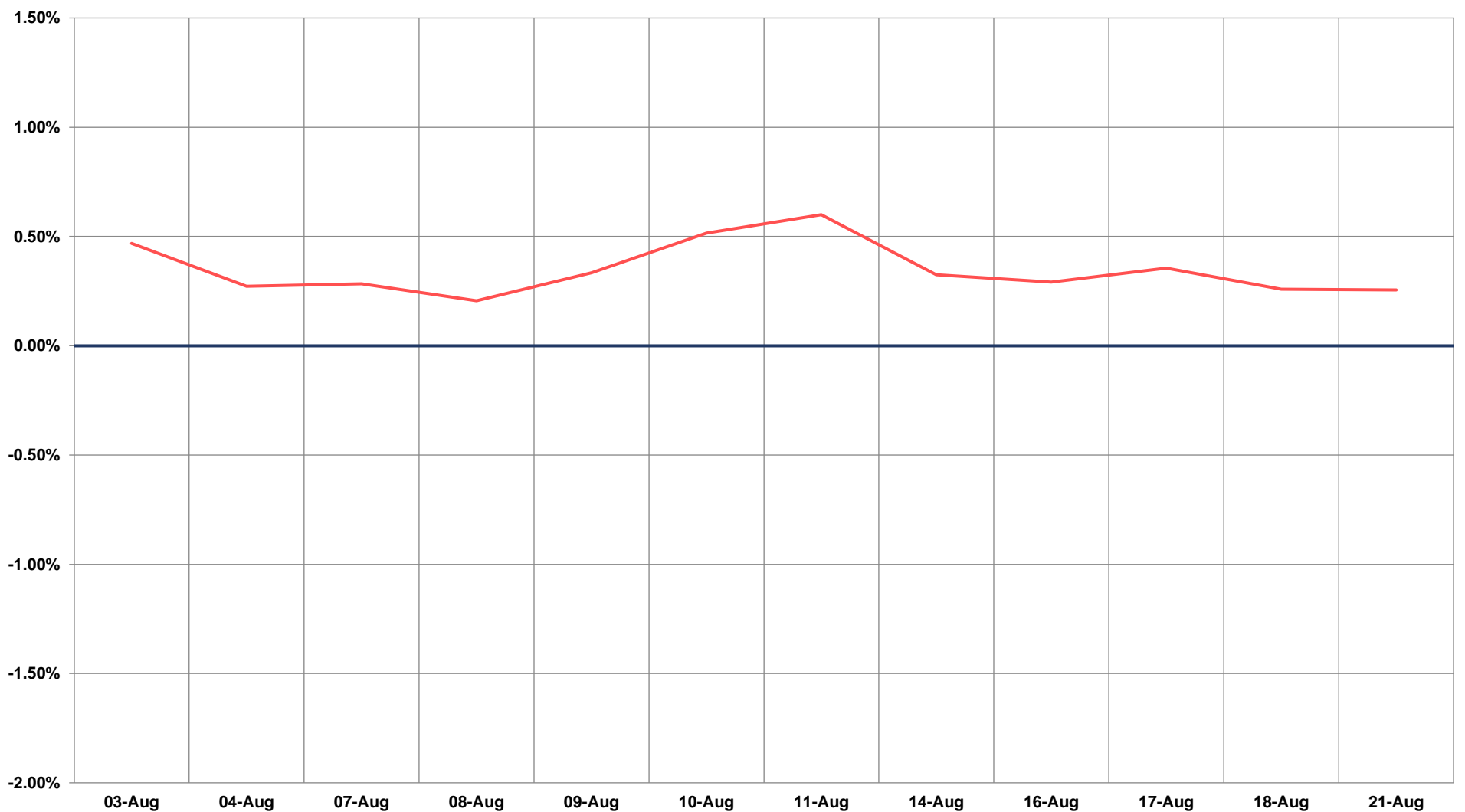
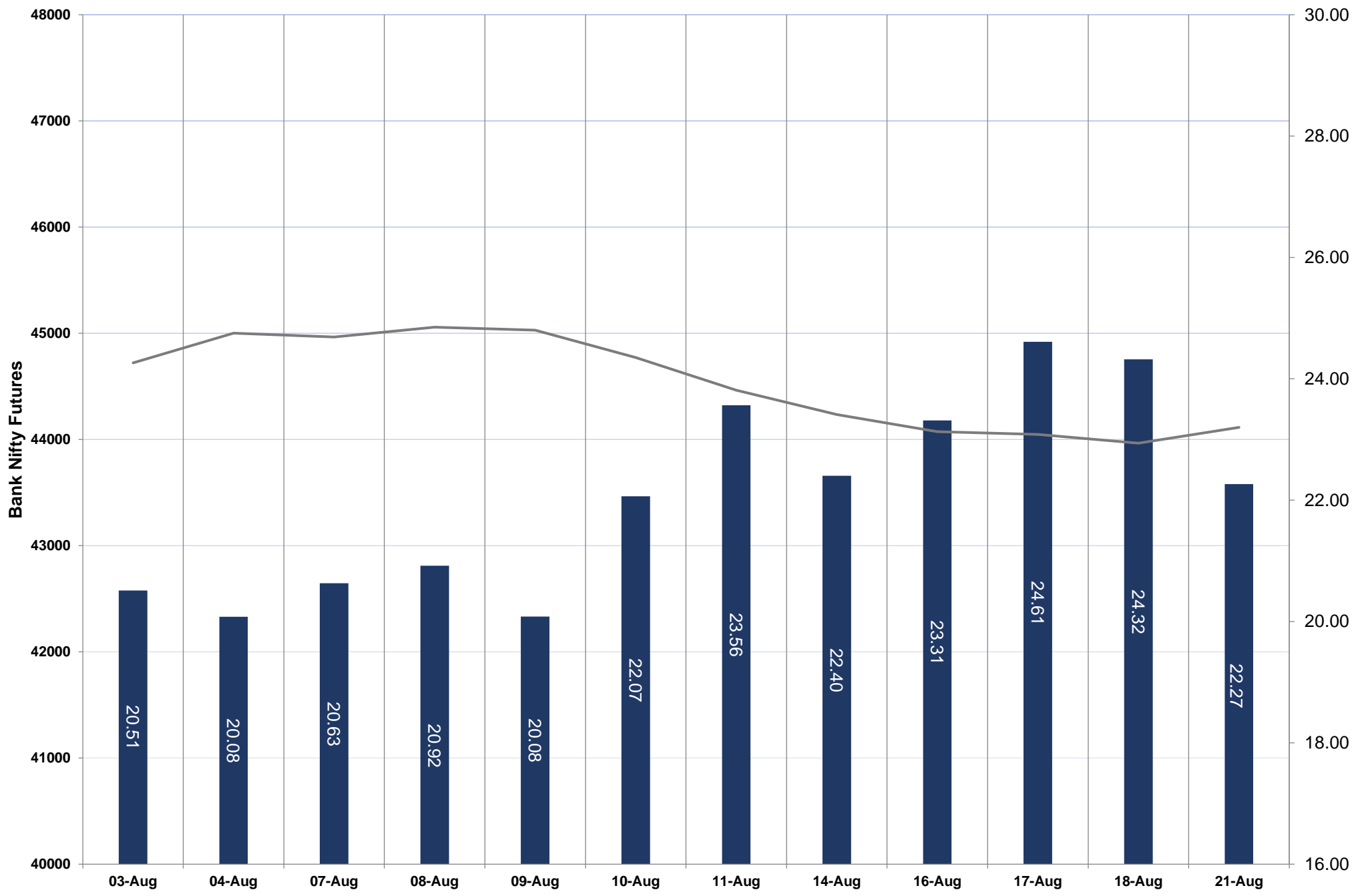
NIFTY FUTURES



TECHNICAL VIEWS



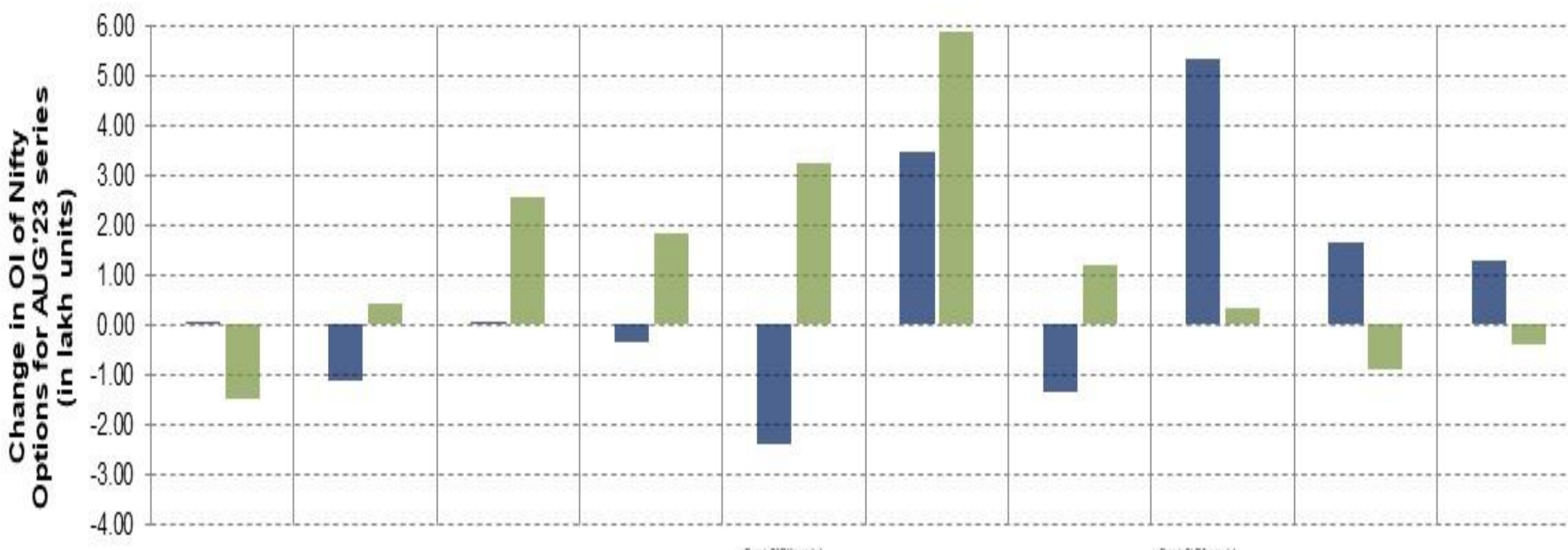
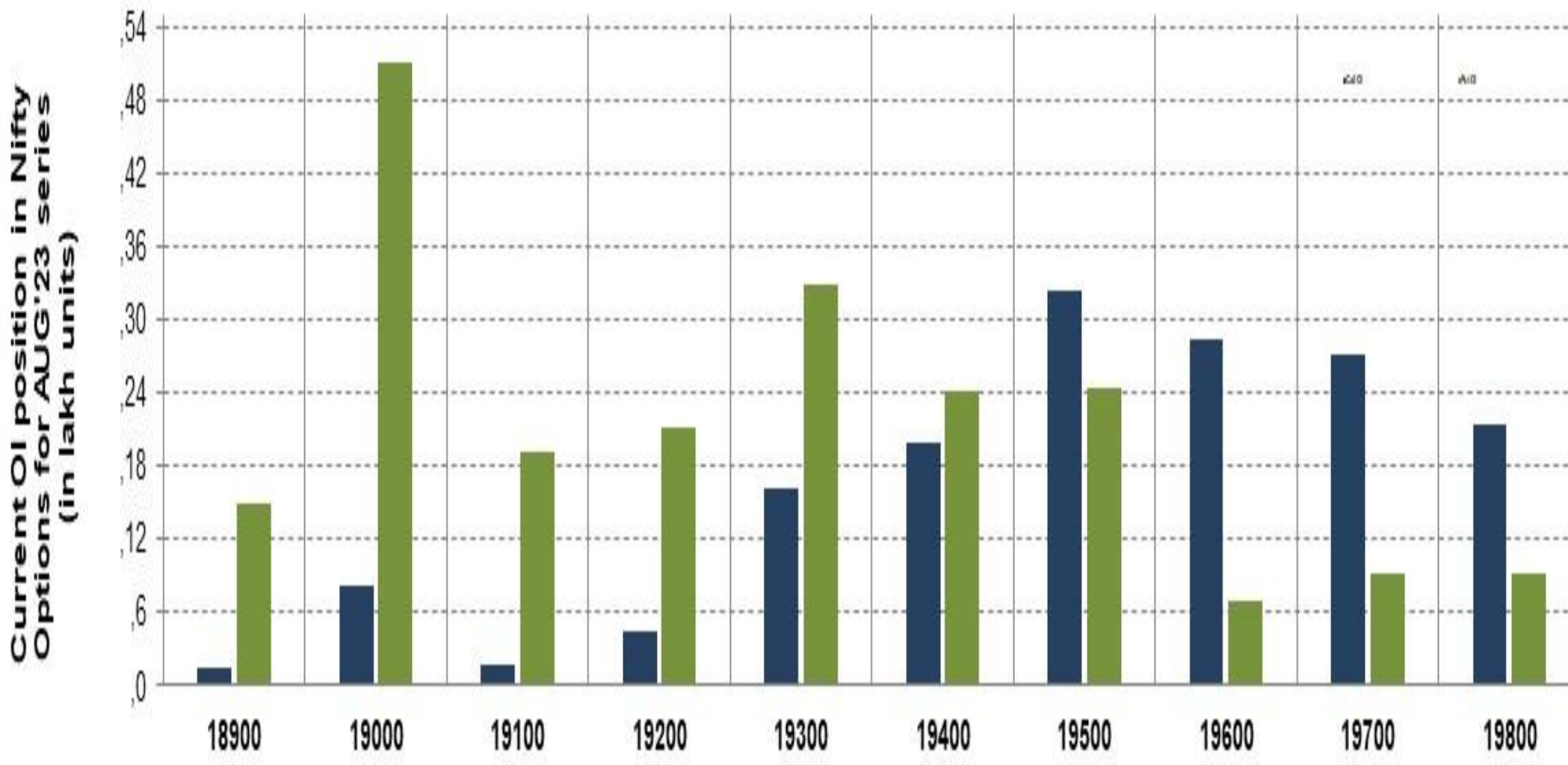
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.53 million in Open Interests is **Strike Price of 19600**
- **Most Active Nifty Put** with an addition of 0.58 millions in Open Interests is **Strike Price of 19400**
- **Maximum Open Interest** an outstanding was 3.23 millions for Calls at **Strike Price of 19500**
- **Maximum Open Interest** an outstanding was 5.11 millions for puts at **Strike Price of 19000**

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