



# MORNING MANTRA



Daily Derivatives & Market Report

AUG 22, 2023



In volatile trading session, key benchmark indices concluded Tuesday's session on flat note. Markets spent most of their day in green territory. However, in last leg of trade, indices cut most of their gains to trade flat amid risk aversion due to persistent concerns over the health of China's economy and U.S. interest rates. The broader indices, the BSE Mid cap index and Small cap index ended the day with gains of over half a percent. Sector wise, banking and metal sector provided much needed support to local markets.

Indices made slightly positive start tracking mostly positive close on wall street overnight. Markets added points as traders took support with latest payroll data released by the Employees' Provident Fund Organisation (EPFO) showing that the number of fresh formal jobs increased for the third consecutive month in June to hit a 9-month high, thus signalling a sustained recovery in the labour markets in the first quarter of financial year 2023-24 (FY24). Indices continued to trade higher in afternoon session, as sentiments remained upbeat after Icra Ratings in report stated that India's economic growth will accelerate to 8.5 per cent in the April-June period of the current fiscal from the 6.1 per cent growth rate witnessed in the preceding January-March quarter. The rating agency attributed the faster growth to a supportive base and also a recovery in the services sector. In last leg of trade, markets came off from day's highs and ended flat.

On the global front, European markets were trading higher driven by technology stocks as chipmakers tracked an overnight Wall Street rally ahead of Nvidia's earnings, while Ubisoft jumped after Activision sold its non-European streaming rights to the French company. All Asian markets ended higher after Hong Kong's consumer price inflation eased unexpectedly in July to the lowest level in four months. The data released by the Census and Statistics Department showed that the consumer price index, or CPI, climbed 1.8 percent year-over-year in July, slightly slower than the 1.9 percent increase in June. Back home, Finance Ministry in its report said global and regional uncertainties and domestic disruptions may keep inflationary pressures elevated in India for the coming months.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	65220.03	3.94	0.01
NIFTY	19396.45	2.85	0.01
MIDCAP	30816.28	287.88	0.94
SMLCAP	35850.19	314.81	0.89
BSEFMC	18809.28	130.35	0.70
AUTO	35256.52	111.91	0.32
POWER	4418.29	62.89	1.44
REALTY	4294.97	7.95	0.19
BSE IT	31167.63	-13.14	-0.04
BANKEX	49366.53	-24.12	-0.05
OIL GAS	18876.92	11.40	0.06
METAL	21368.52	100.67	0.47
INDIA VIX	11.75	-0.21	-1.76

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1682	726	69
BSE	2211	1446	128

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4647	4293	8
NSE CASH	66872	62647	7
NSE F&O	26718449	18977395	41

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.13	4.55	1.37
SENSEX	23.81	3.54	1.24

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6027	5493	534
FII	8854	9349	(495)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	1670.57	1719.28	(49)
Index Options	1058790.04	1048068.24	10722
Stock Futures	12421.48	12537.69	(116)
Stock Options	20332.78	20275.60	57

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.93	1.08
BANK NIFTY	0.84	0.96

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.12	103.32	-0.19

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.221	7.220	0.01
USA	4.321	4.340	-0.43

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1903.67	8.98	0.47
Silver	23.42	0.12	0.53
Crude-Oil	79.86	-0.26	-0.32
Brent-Crude	84.13	-0.33	-0.39



# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 AUG-23 USD-INR	83.00	-0.14	-0.17
29 AUG-23 EUR-INR	90.35	-0.36	-0.39
29 AUG-23 GBP-INR	105.93	-0.07	-0.07
29 AUG-23 JPY- INR	57.05	-0.07	-0.12

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	19396	19345	19371	19407	19433	19469
SENSEX	65220	65052	65136	65249	65333	65447
NIFTY FUTURES	19386	19330	19358	19394	19422	19458
BANK NIFTY	43993	43815	43904	44028	44117	44240
CNX IT	30902	30665	30784	30904	31023	31143
CNX MIDCAP	38544	38123	38334	38448	38659	38774
CNX SMALLCAP	11853	11773	11813	11837	11877	11901
INDIA VIX	11.75	11.31	11.53	11.81	12.03	12.31

## INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Sell	NEUTRAL	Buy
SENSEX	Sell	NEUTRAL	Buy
NIFTY FUTURES	Sell	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 23-08-2022

BHEL, DELTACORP, ESCORTS, GNFC, HINDCOPPER, IBULHSGFIN, INDIACEM, MANAPPURAM, METROPOLIS, PNB, SAIL, ZEEL

# TECHNICAL VIEWS



## NIFTY

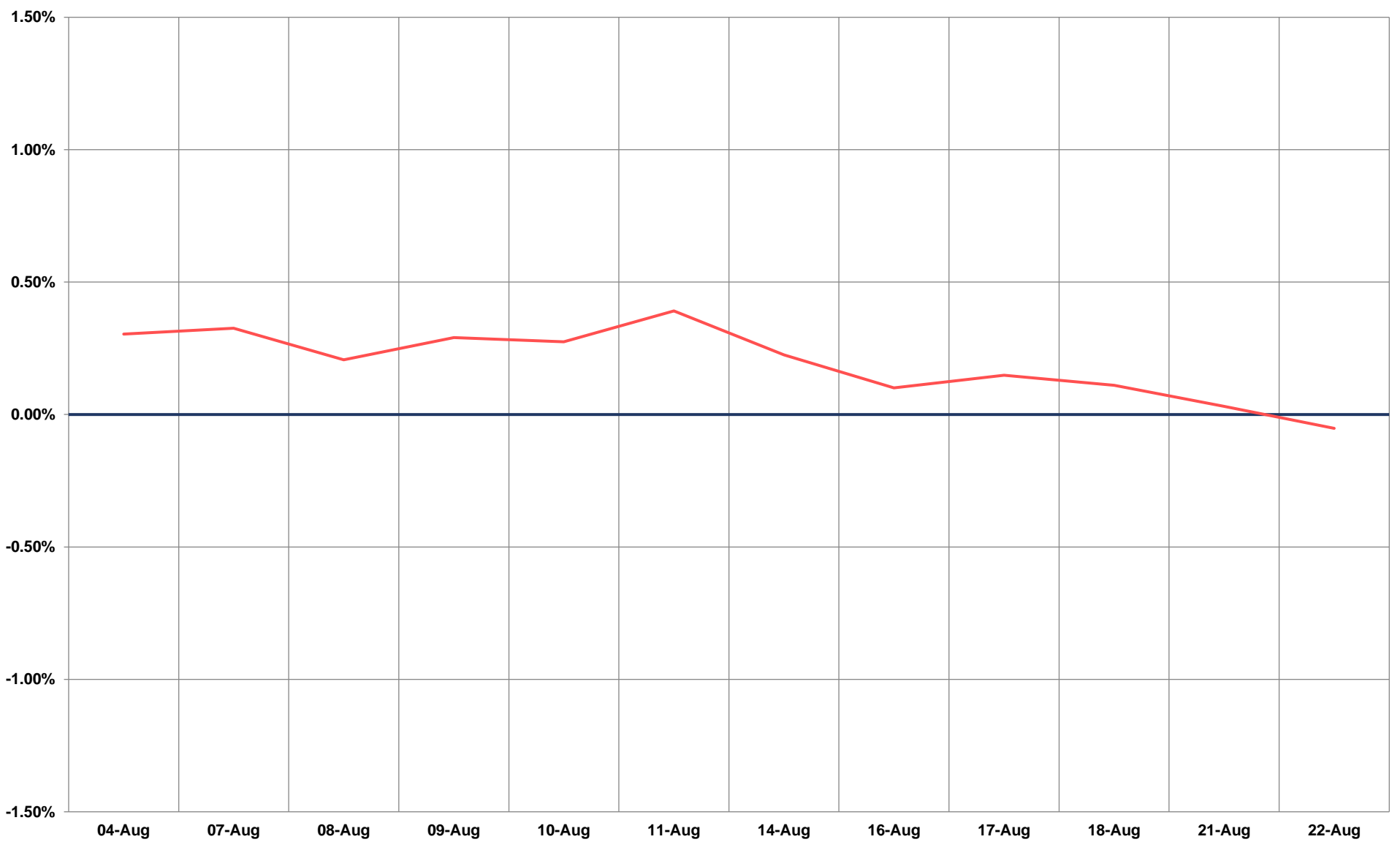
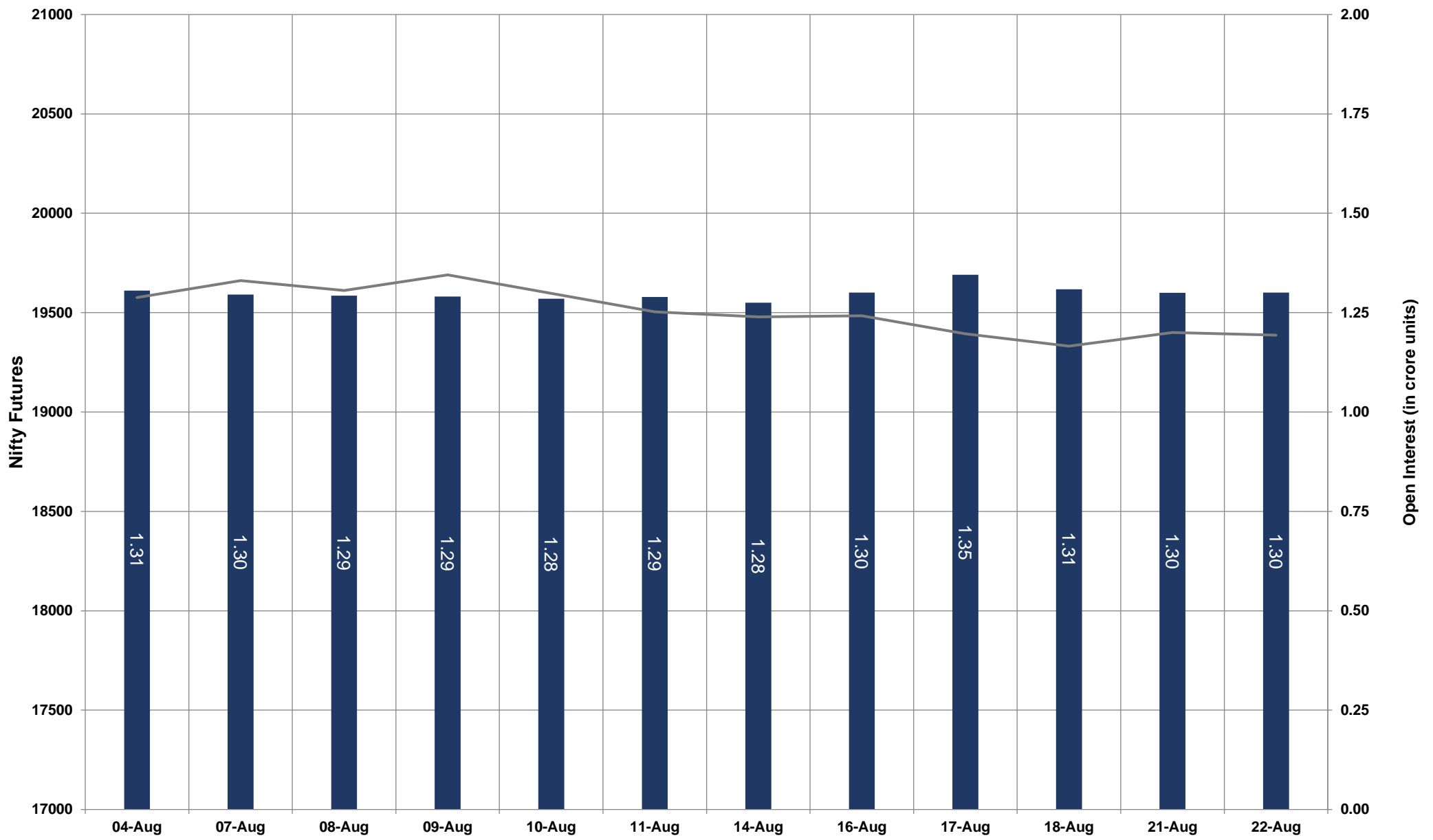


- Nifty Cash = **19396.45 (0.01%)**
- Resistance levels = **19465** and **19550**
- Support levels = **19200** and **19080**

# TECHNICAL VIEWS



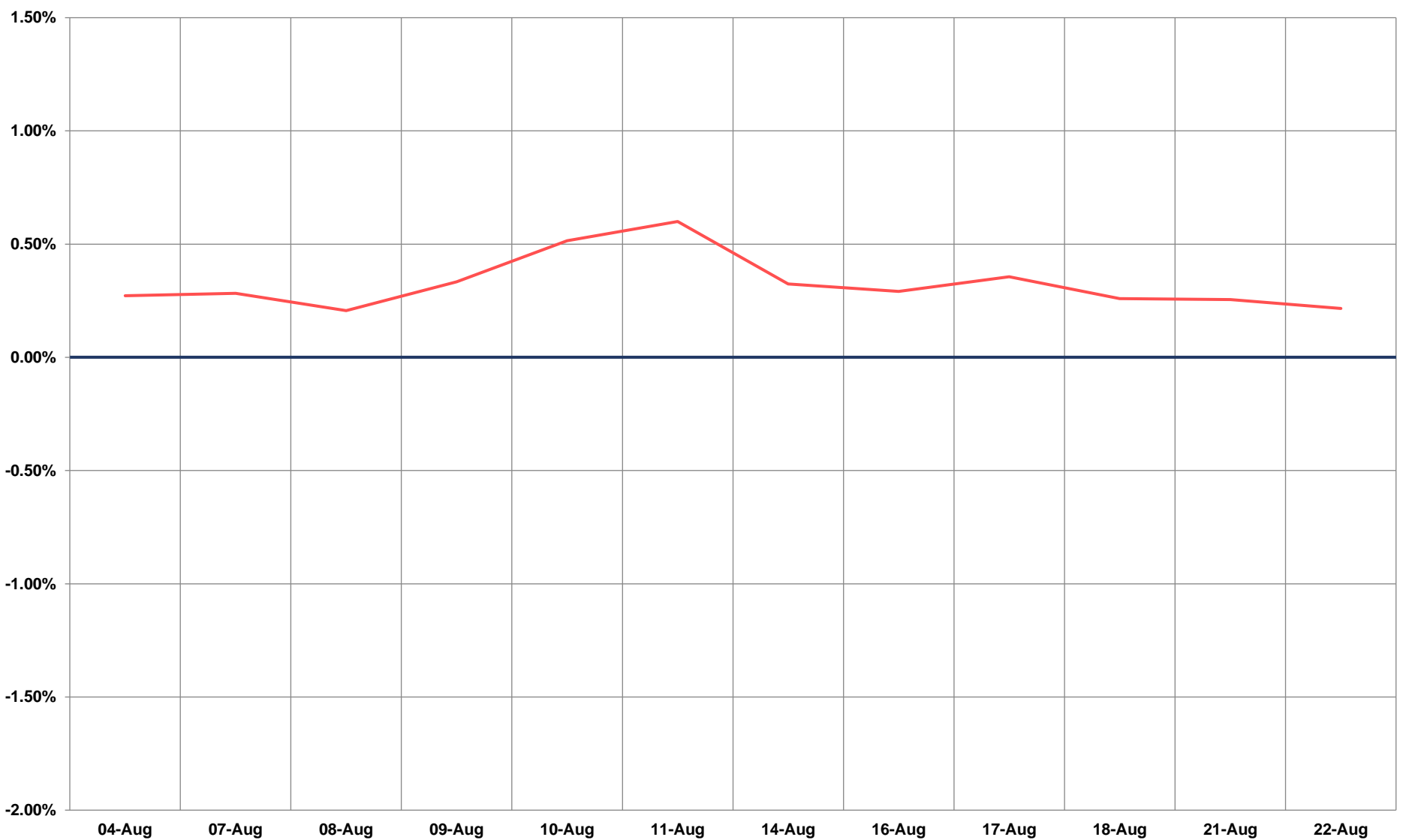
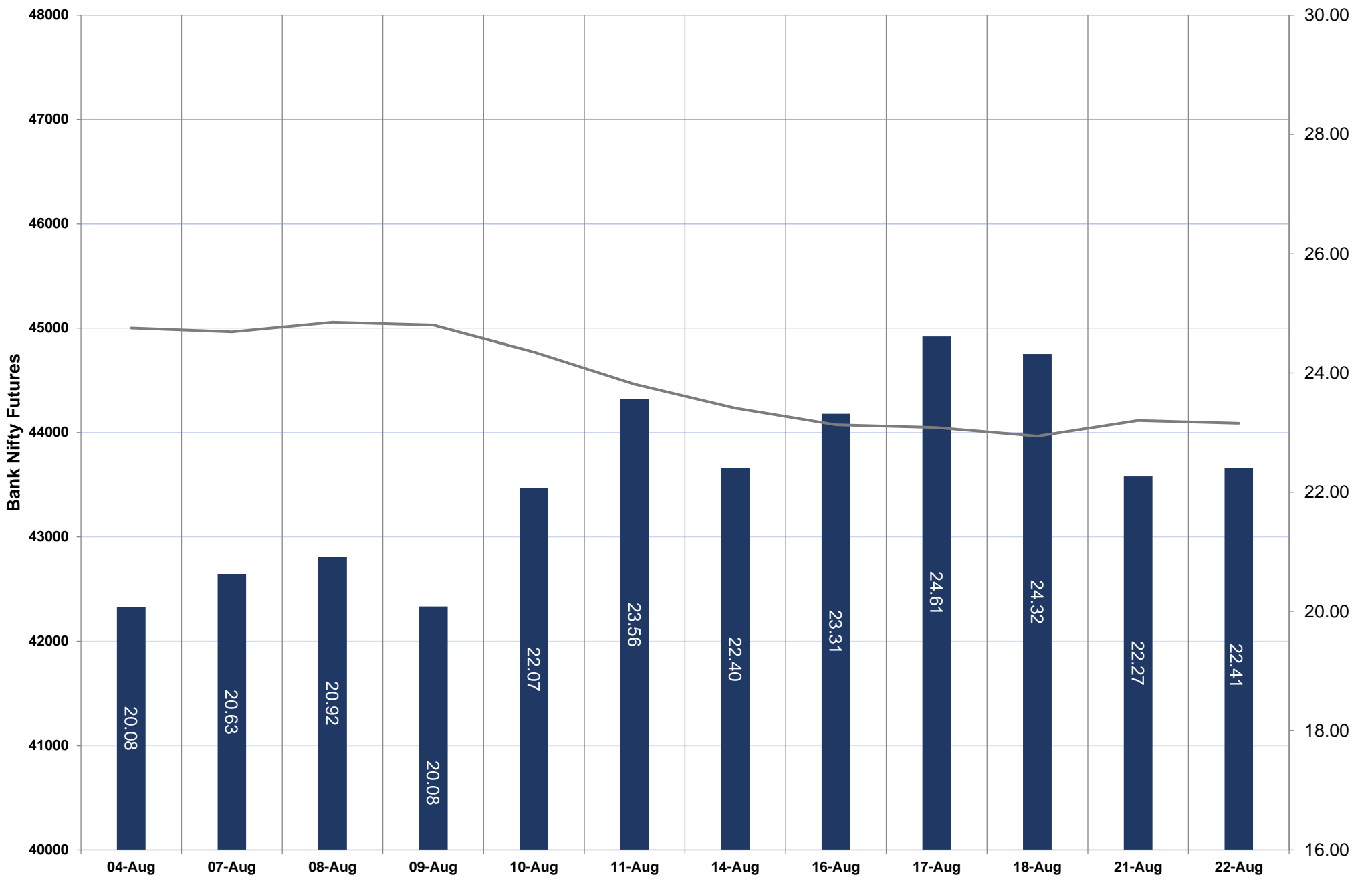
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

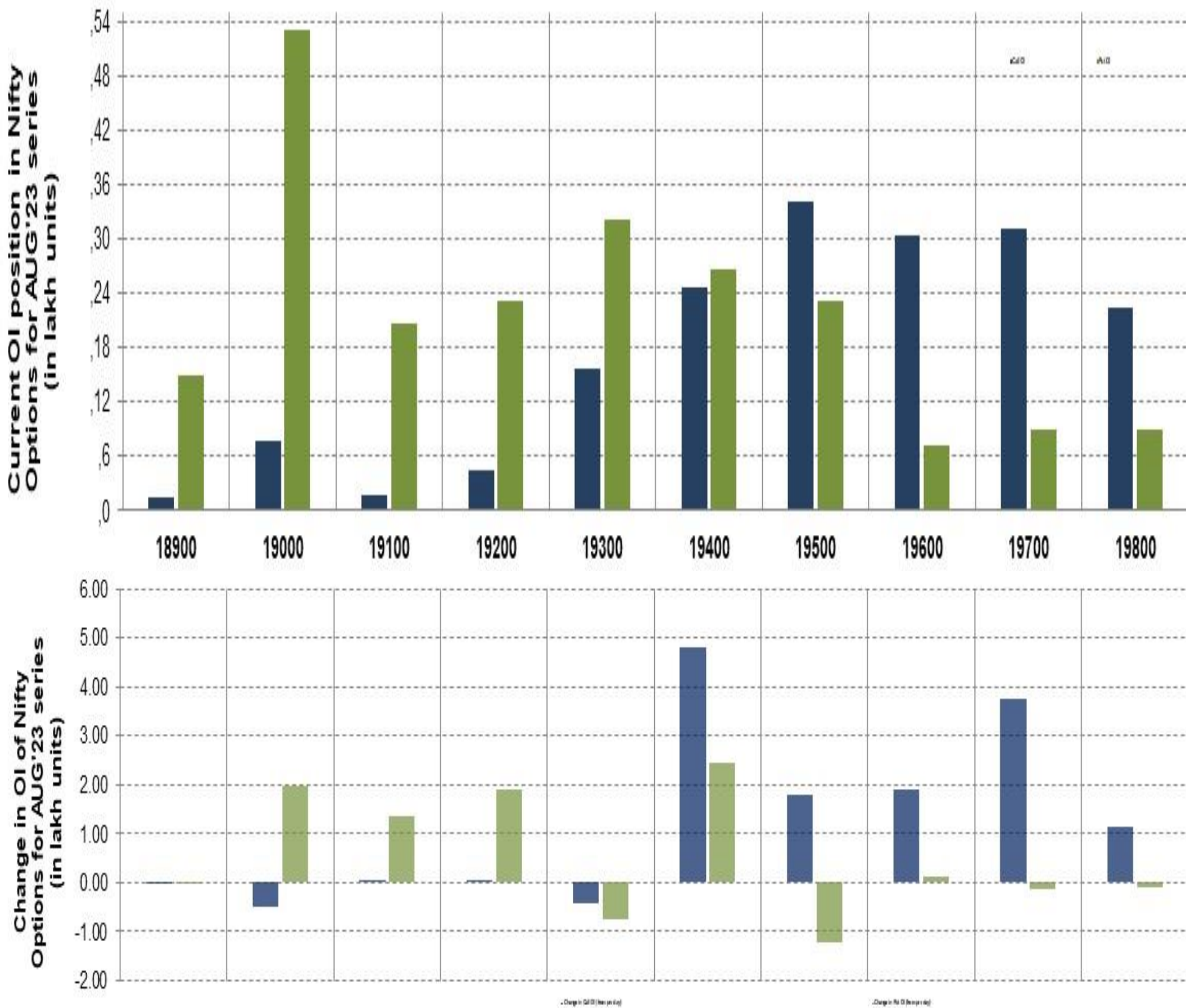




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.48 million in Open Interests is **Strike Price of 19400**
- **Most Active Nifty Put** with an addition of 0.24 millions in Open Interests is **Strike Price of 19400**
- **Maximum Open Interest** an outstanding was 3.41 millions for Calls at **Strike Price of 19500**
- **Maximum Open Interest** an outstanding was 5.30 millions for puts at **Strike Price of 19000**

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