



MORNING MANTRA



Daily Derivatives & Market Report

AUG 24, 2023



Indian share markets failed to maintain early gains till the end and ended near day's low levels as investors preferred to sell their riskier assets. However, markets ended with limited losses amid weekly F&O expiry. Initially, soft landing of Chandrayaan-3 offered some support to the markets. Successful soft landing on the lunar surface, making the country the first one to land on the south polar region (dark side) of the Moon. Buying were witnessed in IT and banking stocks, while selling were seen in Metal stocks. The broader indices, the BSE Mid cap index and Small cap index ended in green.

Indices made optimistic start and extended their gains to trade higher following broadly positive cues from global peers. Some support came after Reserve Bank of India (RBI) Governor Shaktikanta Das said that vegetable rates may ease from September, led by tomato prices, which have started showing signs of correction on the back of increased supply. Foreign fund inflows also boosted investors sentiments. Traders took a note of Prime Minister Narendra Modi's statement that India is seen as a combination of openness, opportunities and options as the world sees optimism and confidence in the Indian economy. The prime minister said that during the last nine years, India has become the fifth largest global economy and it has increased its competitiveness and enhanced transparency. However, in afternoon session, markets slipped into red terrain amid profit booking. Markets unable to recover from losses and settled trade in red terrain.

On the global front, European markets were trading higher as bond yields retreated globally amid hopes that interest rates may have peaked. Blockbuster earnings and bullish outlook from Nvidia also offered some support as investors looked ahead to the Federal Reserve's upcoming Jackson Hole symposium. Asian markets ended mostly in green after Singapore's consumer price inflation moderated further in July to the lowest level in more than one and-a-half years, primarily due to lower charges for private transport. Back home, commerce minister Piyush Goyal has said India is hopeful that trade and investment ministers from the world's 20 biggest economies set to meet in Jaipur will be able to strike a consensus on key areas of trade and investment, although differences persist over the Ukraine war.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	65252.34	-180.96	-0.28
NIFTY	19386.70	-57.30	-0.29
MIDCAP	30980.16	33.41	0.11
SMLCAP	36142.74	76.79	0.21
BSEFMC	18780.65	52.74	0.28
AUTO	35091.60	-123.22	-0.35
POWER	4377.00	6.13	0.14
REALTY	4322.69	9.11	0.21
BSE IT	31428.22	196.43	0.63
BANKEX	50008.14	50.54	0.10
OIL GAS	18770.88	-42.37	-0.23
METAL	21496.68	-97.01	-0.45
INDIA VIX	11.70	-0.03	-0.26

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1289	1088	59
BSE	1785	1829	166

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	8090	5259	54
NSE CASH	83849	71754	17
NSE F&O	57069406	23485043	143

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.12	4.47	1.37
SENSEX	23.94	3.56	1.23

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	13051	7254	5797
FII	12993	11468	1525

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3117.67	3557.05	(439)
Index Options	3452280.14	3434287.81	17992
Stock Futures	17125.61	17973.04	(847)
Stock Options	28977.16	28582.38	395

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.79	1.06
BANK NIFTY	0.87	1.26

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.58	103.36	0.22

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.197	7.194	0.04
USA	4.215	4.200	0.35

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1920.00	2.11	0.11
Silver	24.15	-0.16	-0.66
Crude-Oil	79.25	0.36	0.46
Brent-Crude	83.58	0.37	0.44

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 AUG-23 USD-INR	82.57	-0.16	-0.19
29 AUG-23 EUR-INR	89.66	0.17	0.19
29 AUG-23 GBP-INR	104.79	0.22	0.21
29 AUG-23 JPY- INR	56.82	-0.21	-0.37

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	19387	19231	19309	19447	19524	19662
SENSEX	65252	64718	64985	65449	65717	66181
NIFTY FUTURES	19396	19250	19323	19449	19522	19648
BANK NIFTY	44496	44110	44303	44627	44819	45143
CNX IT	31112	30902	31007	31110	31215	31317
CNX MIDCAP	38789	38572	38681	38860	38968	39148
CNX SMALLCAP	11918	11809	11864	11959	12014	12109
INDIA VIX	11.70	9.34	10.52	11.38	12.56	13.42

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Sell	NEUTRAL	Buy
SENSEX	Sell	NEUTRAL	Buy
NIFTY FUTURES	Sell	NEUTRAL	Buy
BANK NIFTY	NEUTRAL	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 25-08-2022

BHEL, DELTACORP, GMRINFRA, GNFC, HINDCOPPER, IBULHSGFIN,
INDIACEM, MANAPPURAM, METROPOLIS, PNB, RBLBANK

TECHNICAL VIEWS



NIFTY

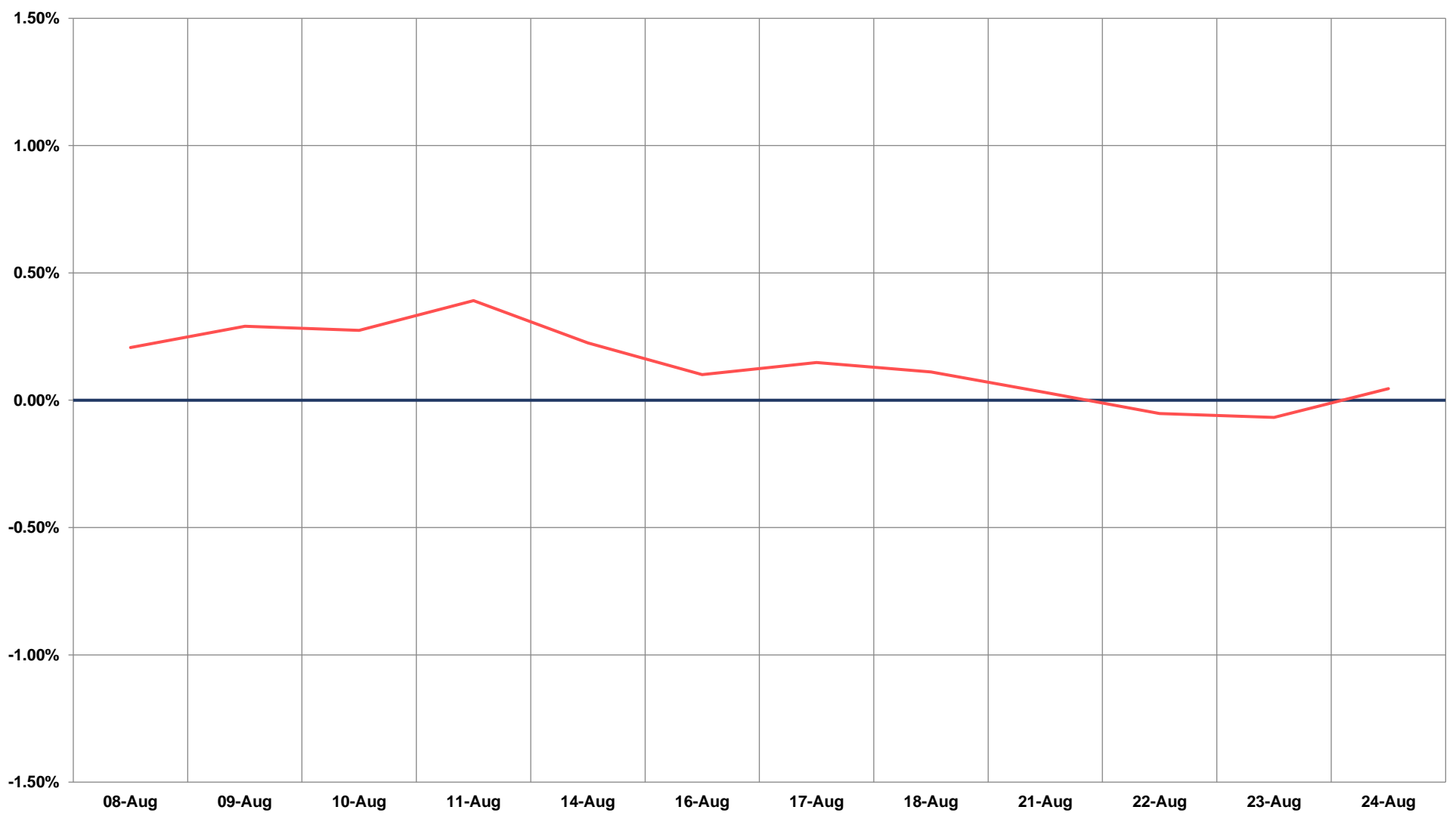
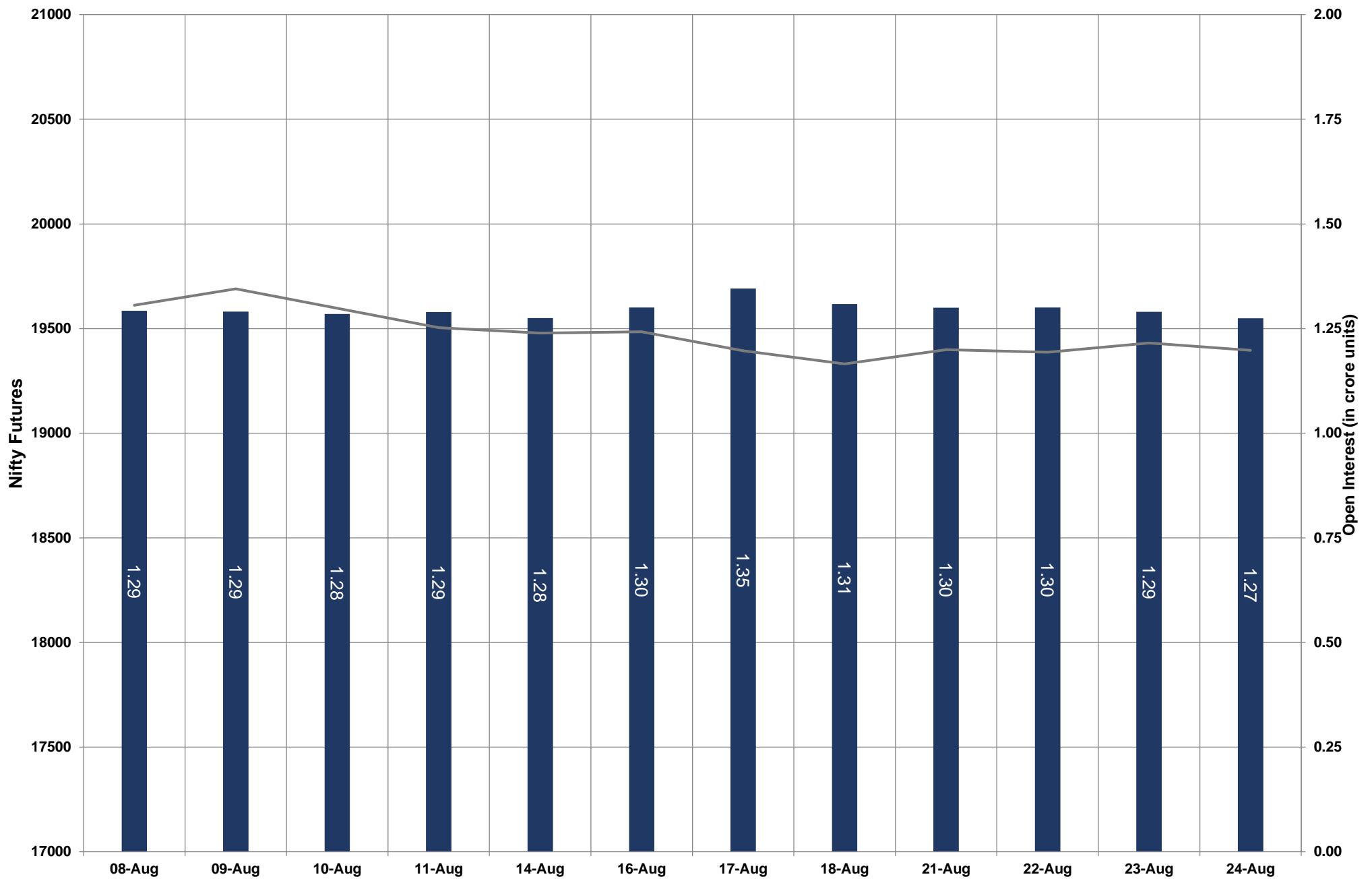


- Nifty Cash = **19386.70 (-0.29%)**
- Resistance levels = **19550** and **19650**
- Support levels = **19280** and **19200**

TECHNICAL VIEWS



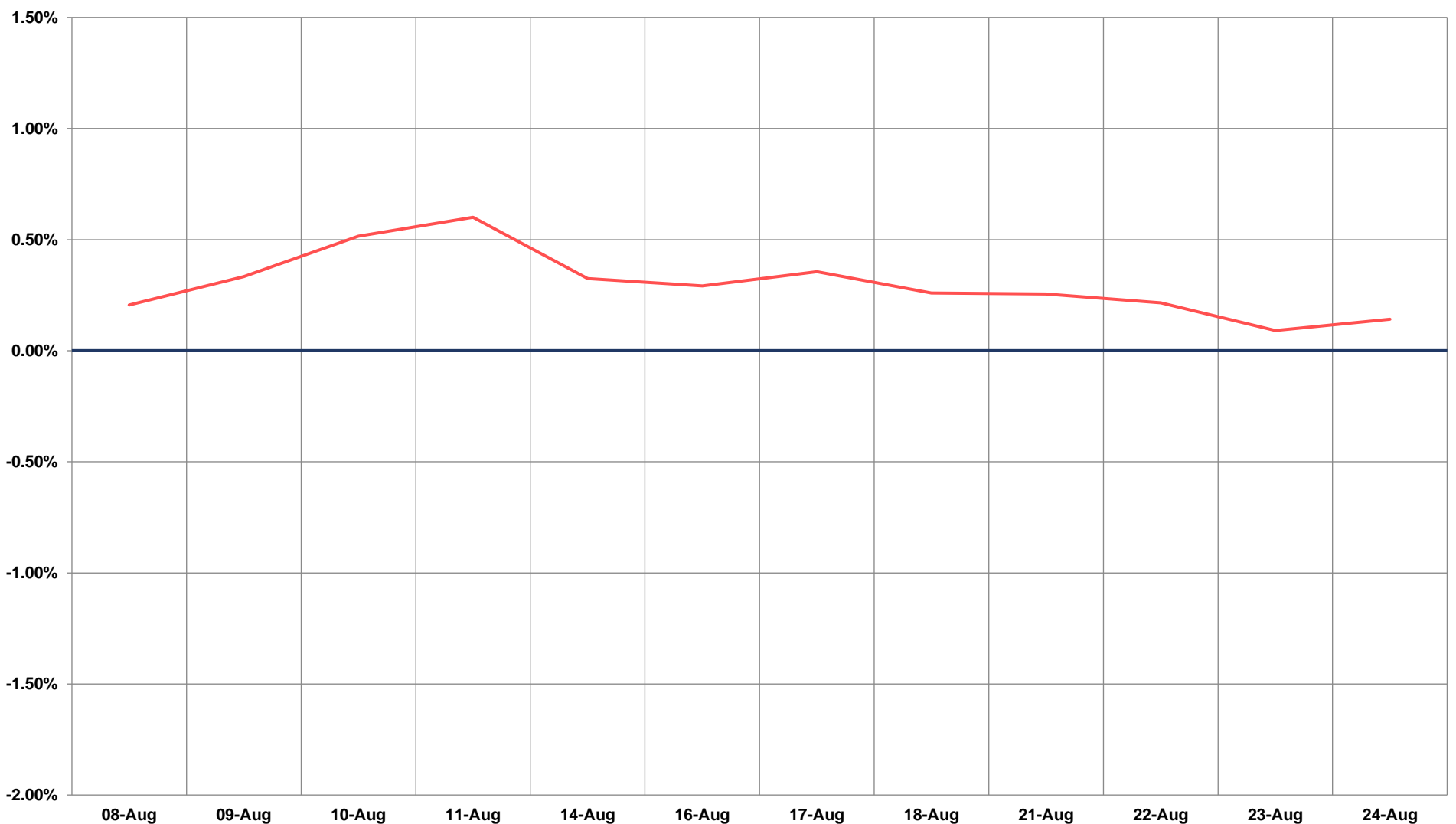
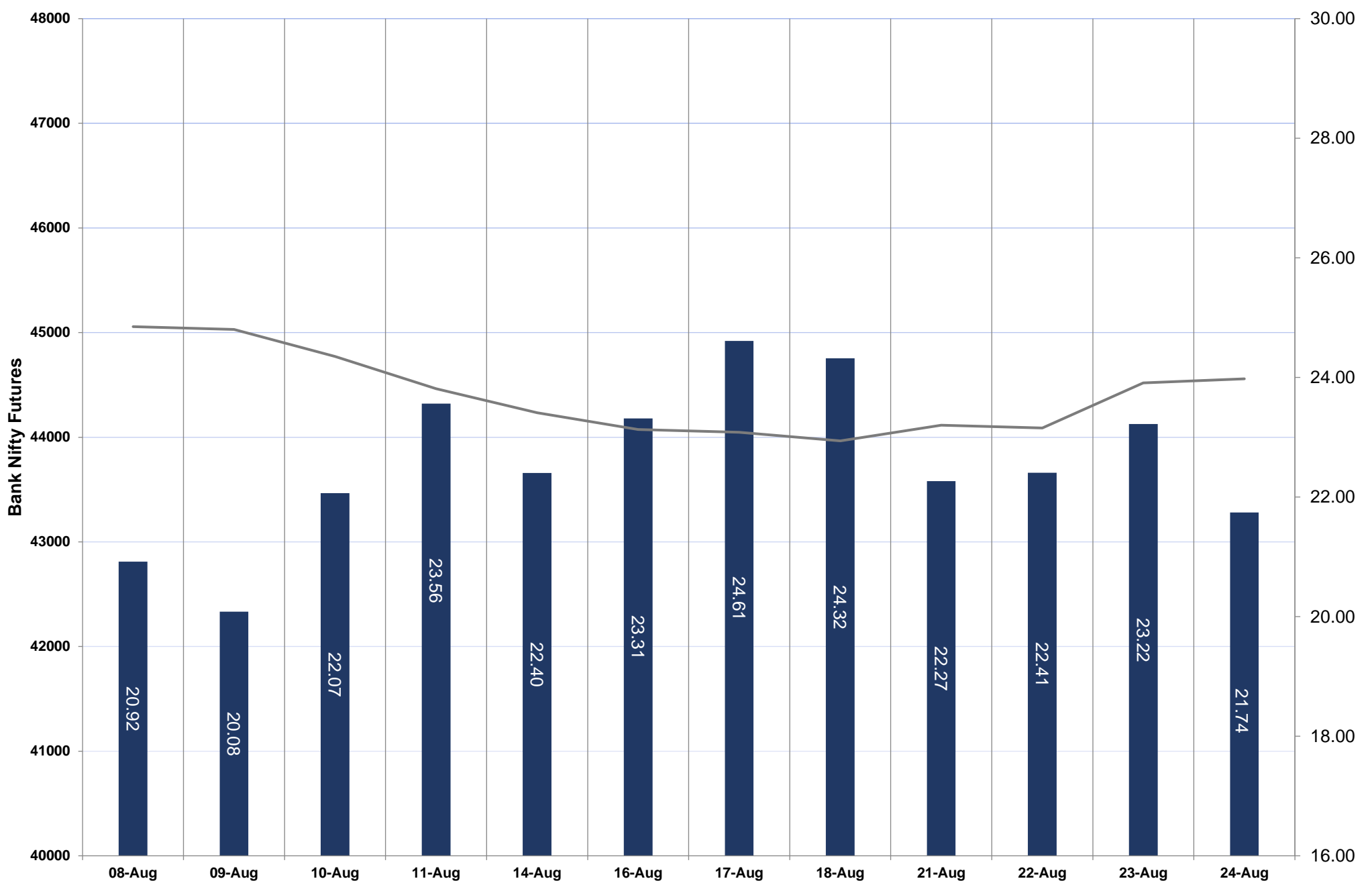
NIFTY FUTURES



TECHNICAL VIEWS



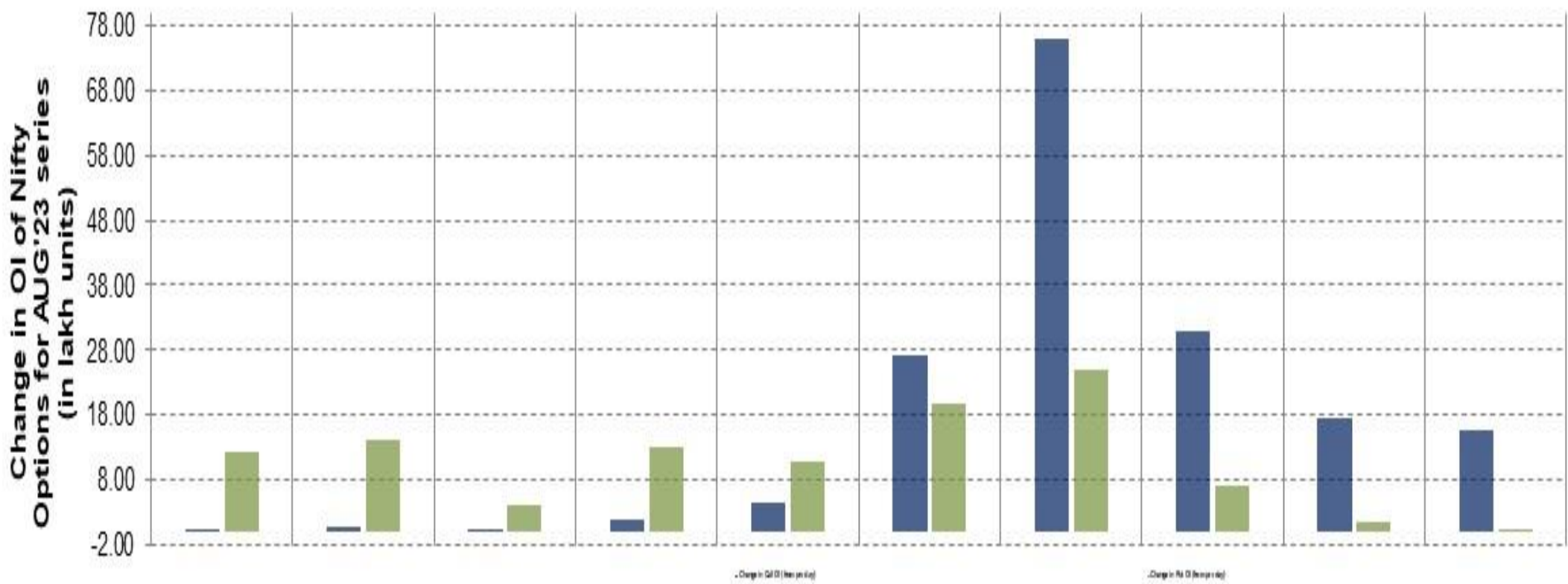
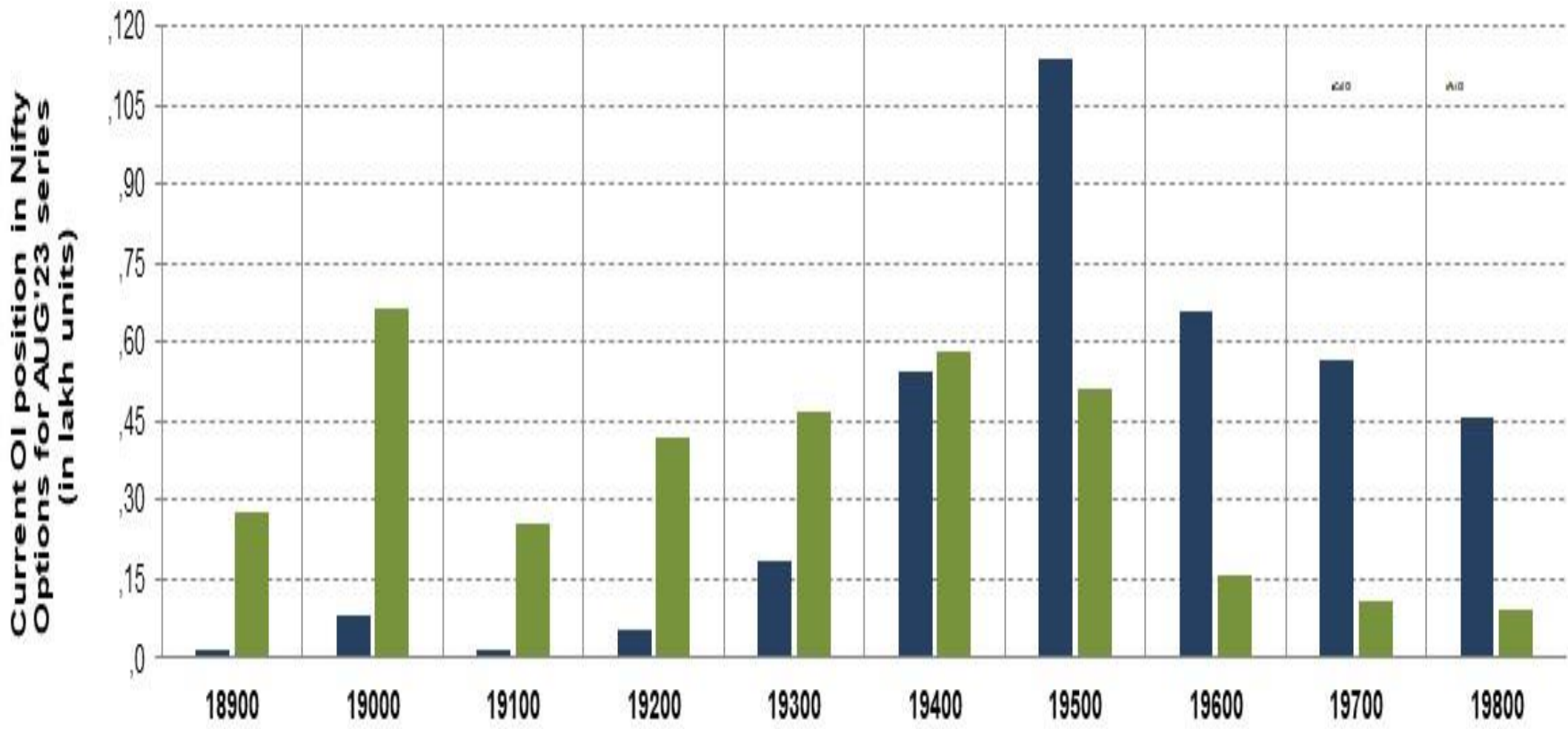
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 7.59 million in Open Interests is **Strike Price of 19500**
- **Most Active Nifty Put** with an addition of 2.48 millions in Open Interests is **Strike Price of 19500**
- **Maximum Open Interest an outstanding** was 11.37 millions for Calls at **Strike Price of 19500**
- **Maximum Open Interest an outstanding** was 6.61 millions for puts at **Strike Price of 19000**

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