



# MORNING MANTRA



Daily Derivatives & Market Report

AUG 30, 2023



Indian equity benchmarks wipe out initial gains and ended Wednesday's session on flat note amid sudden selling in dying hours of trade. Traders preferred to remain on side-lines ahead of India's gross domestic product (GDP) data for the April-June quarter, scheduled to be released on August 31. However, markets maintained their upward trend most part of the day following positive cues from global markets, as the latest batch of U.S. economic data helped ease recent concerns about the outlook for interest rates. The broader indices, the BSE Mid cap index and Small cap index ended with gains of over half a percent each.

Markets made positive start and extended their gains as foreign fund inflows boosted the investor sentiments. BSE data showing that Foreign Portfolio Investors (FPIs) were net buyers, purchasing shares worth Rs 61.51 crore. Besides, RBI data showed that interrupting a two-month streak of decline, outward foreign direct investment (FDI) rose sequentially to \$1.85 billion in July over \$1.07 billion in June, an increase of 73 per cent. Indices remained higher in afternoon session, as sentiment were positive with report that the Centre is likely to infuse capital in certain regional rural banks (RRBs) during 2023-24, depending on their performance and adoption of digitization. Traders overlooked CARE Ratings stating that the erratic monsoon, which is affecting sowing, and global developments will keep the food inflation at elevated levels and would also hit the demand in rural India owing to lower income and inflation. However, in last leg of trade, markets witnessed selling pressure and ended flat amid profit booking.

On the global front, European markets were trading mostly in red as losses in utilities, led by Denmark's Orsted, kept a lid on gains, while insurers rose on positive results from Prudential. Asian markets ended mostly in green as weak U.S. labor market data bolstered bets that the Fed's rate hike cycle could be nearing the end. Back home, Oil Minister Hardeep Singh Puri said that India will buy oil from all sources that offer it at the lowest possible prices. India has been buying crude oil from Russia, which is now its top oil supplier, at discounted prices since the west imposed import curbs following its invasion of Ukraine last year.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	65087.25	11.43	0.02
NIFTY	19347.45	4.80	0.02
MIDCAP	31207.87	170.90	0.55
SMLCAP	36851.14	303.51	0.83
BSEFMC	18597.52	97.51	0.53
AUTO	35578.67	238.71	0.68
POWER	4374.27	-23.04	-0.52
REALTY	4438.13	60.33	1.38
BSE IT	31467.74	221.25	0.71
BANKEX	49696.41	-303.38	-0.61
OIL GAS	18693.31	-100.78	-0.54
METAL	21751.02	154.62	0.72
INDIA VIX	11.80	-0.43	-3.52

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1639	751	56
BSE	2230	1425	135

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5764	7002	(18)
NSE CASH	73948	72681	2
NSE F&O	21757169	28816203	(24)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.07	4.42	1.38
SENSEX	23.70	3.52	1.24

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8713	7390	1323
FII	10211	10706	(495)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	5838.88	5851.68	(13)
Index Options	1283982.49	1299096.89	(15114)
Stock Futures	47127.77	45197.53	1930
Stock Options	15228.07	14869.02	359

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.92	0.98
BANK NIFTY	0.61	0.91

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.16	103.45	-0.28

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.180	7.185	0.07
USA	4.115	4.122	-0.17

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1943.54	7.35	0.38
Silver	24.61	-0.09	-0.38
Crude-Oil	81.61	0.45	0.55
Brent-Crude	85.85	0.36	0.42

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 SEP-23 USD-INR	82.80	-0.03	-0.04
26 SEP-23 EUR-INR	90.24	0.59	0.66
26 SEP-23 GBP-INR	104.79	0.49	0.47
26 SEP-23 JPY- INR	56.86	0.13	0.24

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	19347	19260	19304	19378	19422	19496
SENSEX	65087	64794	64940	65200	65346	65606
NIFTY FUTURES	19343	19257	19300	19372	19415	19487
BANK NIFTY	44233	43758	43995	44387	44625	45017
CNX IT	31104	30934	31019	31108	31193	31282
CNX MIDCAP	39078	38863	38970	39061	39168	39259
CNX SMALLCAP	12145	12066	12105	12145	12185	12224
INDIA VIX	11.80	11.05	11.43	11.83	12.21	12.61

## 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 31-08-2022

BHEL, IBULHSGFIN

# TECHNICAL VIEWS



## NIFTY

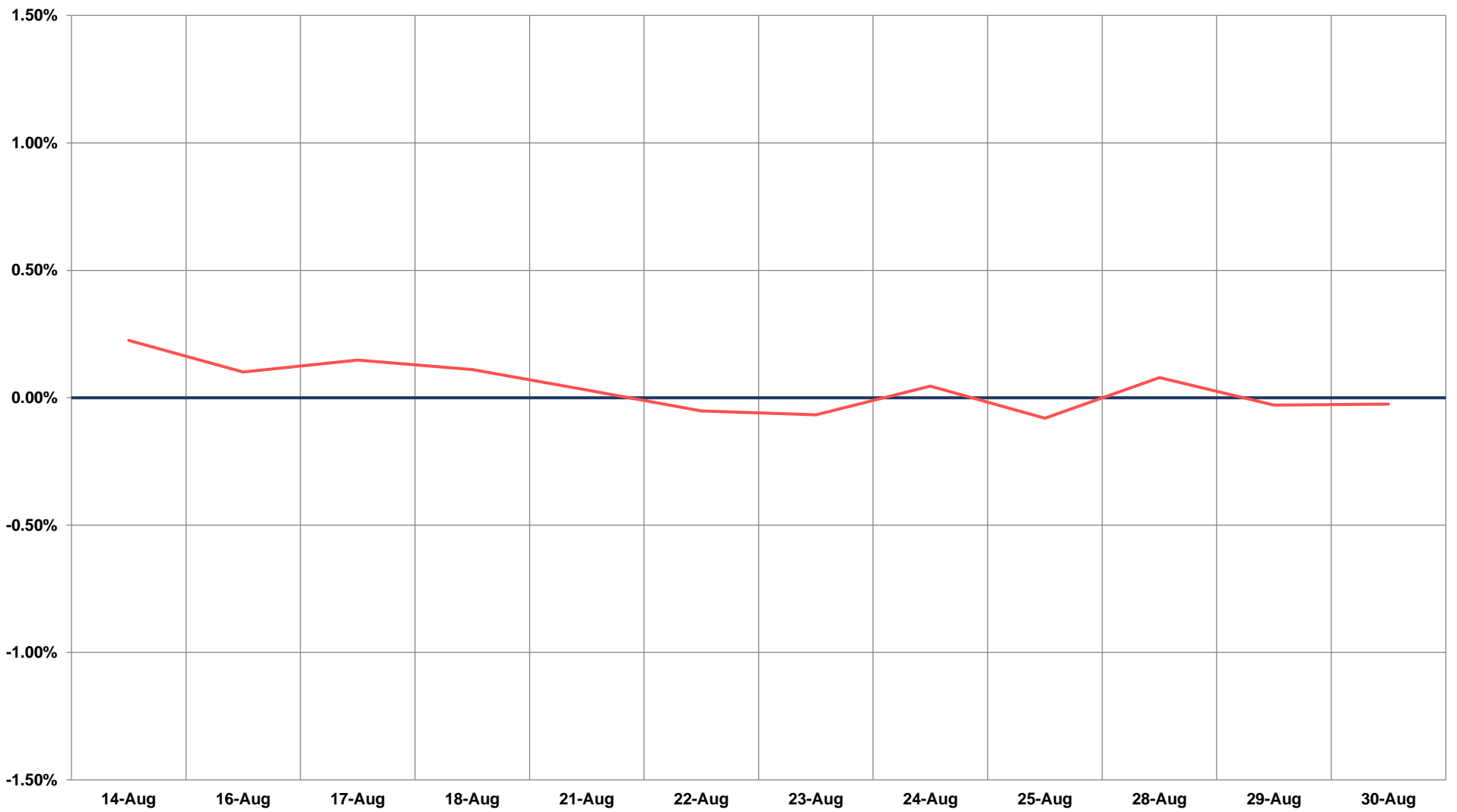
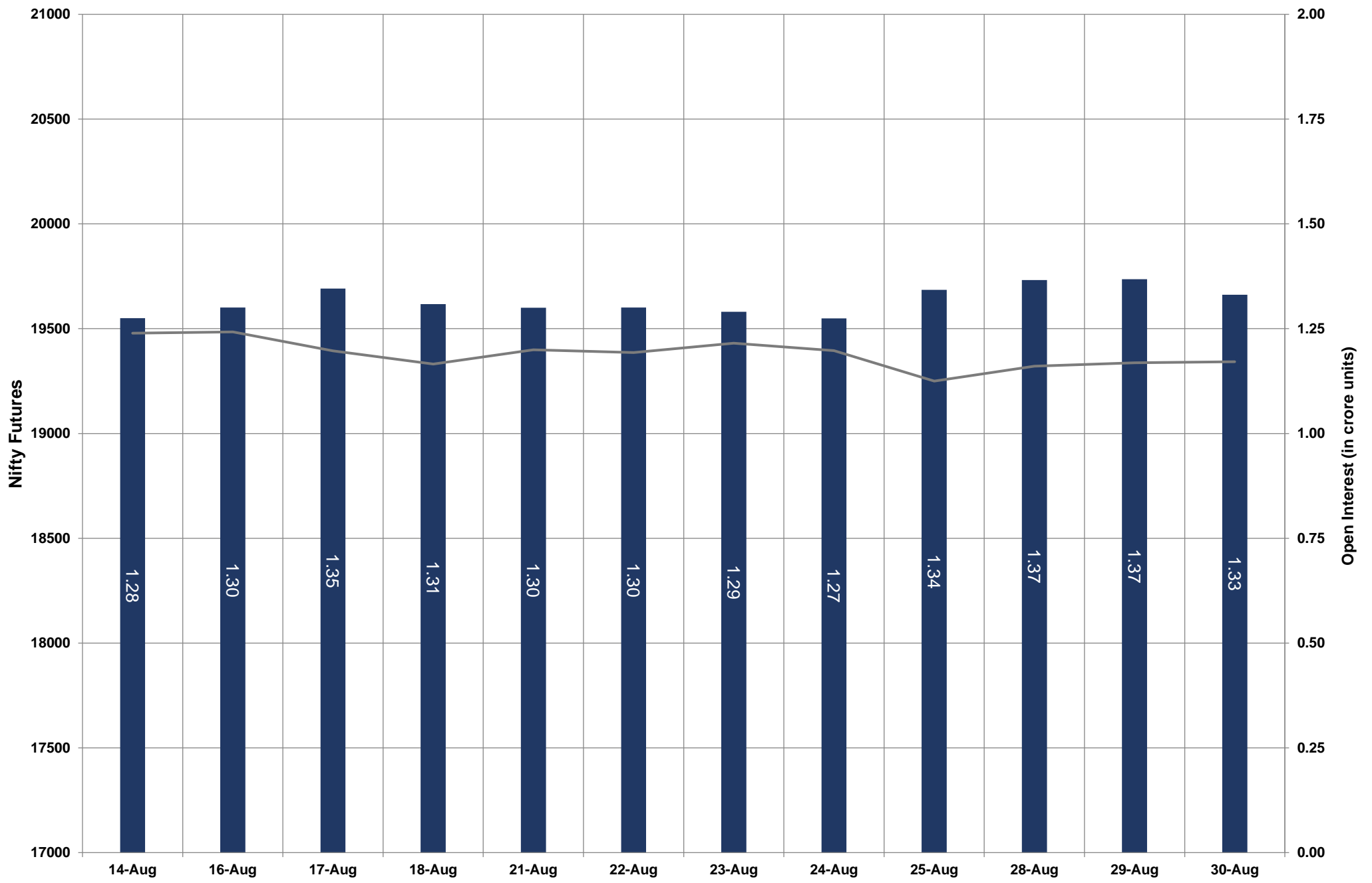


- Nifty Cash = **19347.45 (0.02%)**
- Resistance levels = **19550** and **19650**
- Support levels = **19200** and **19050**

# TECHNICAL VIEWS



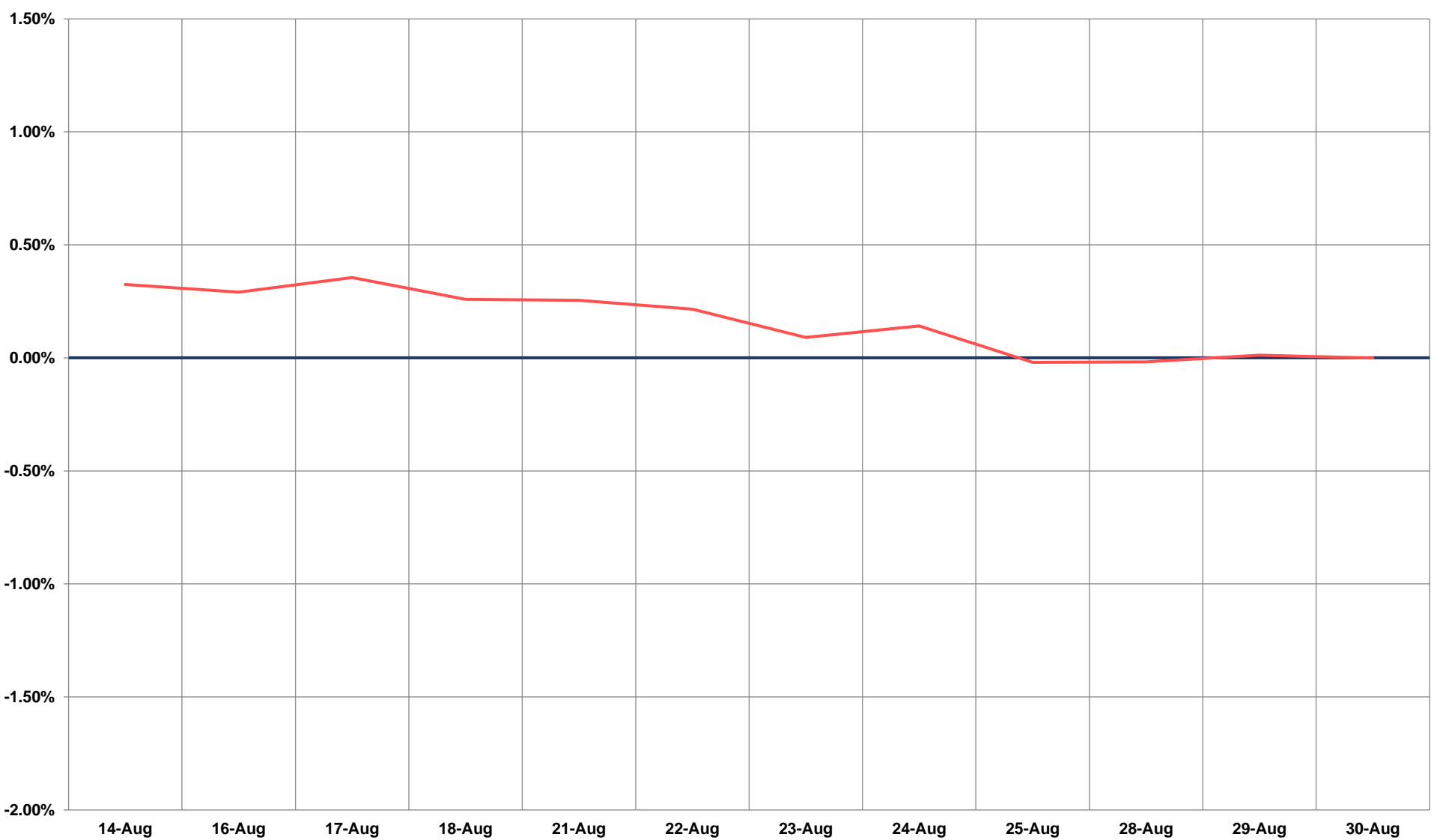
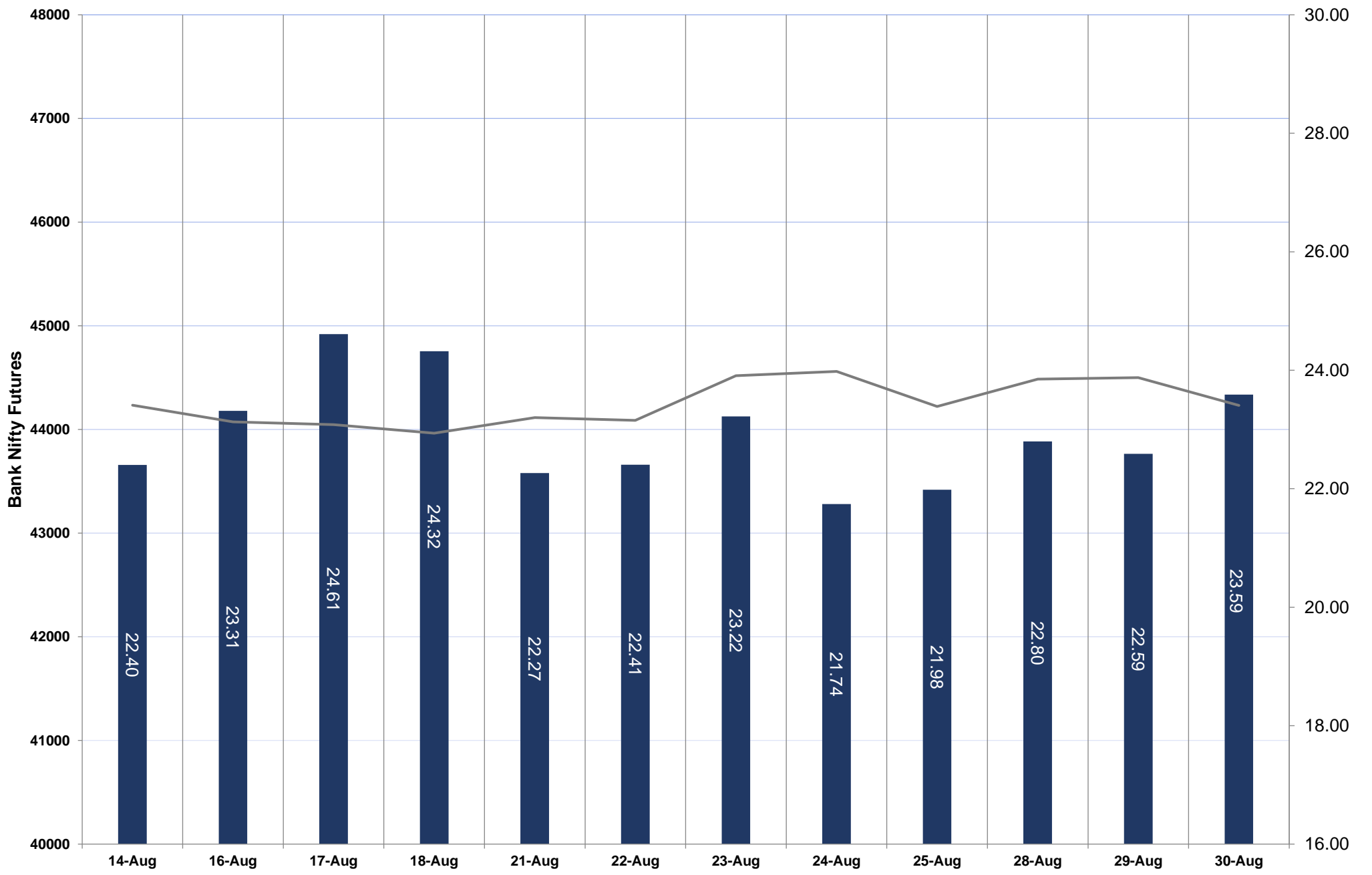
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

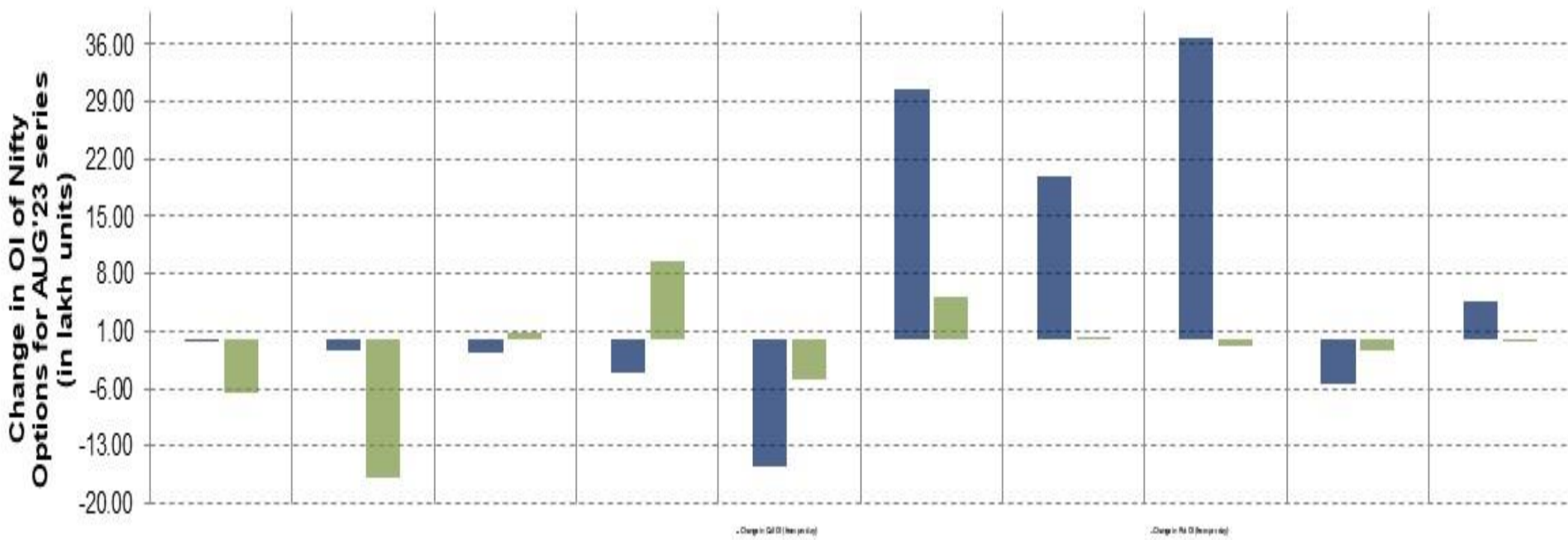
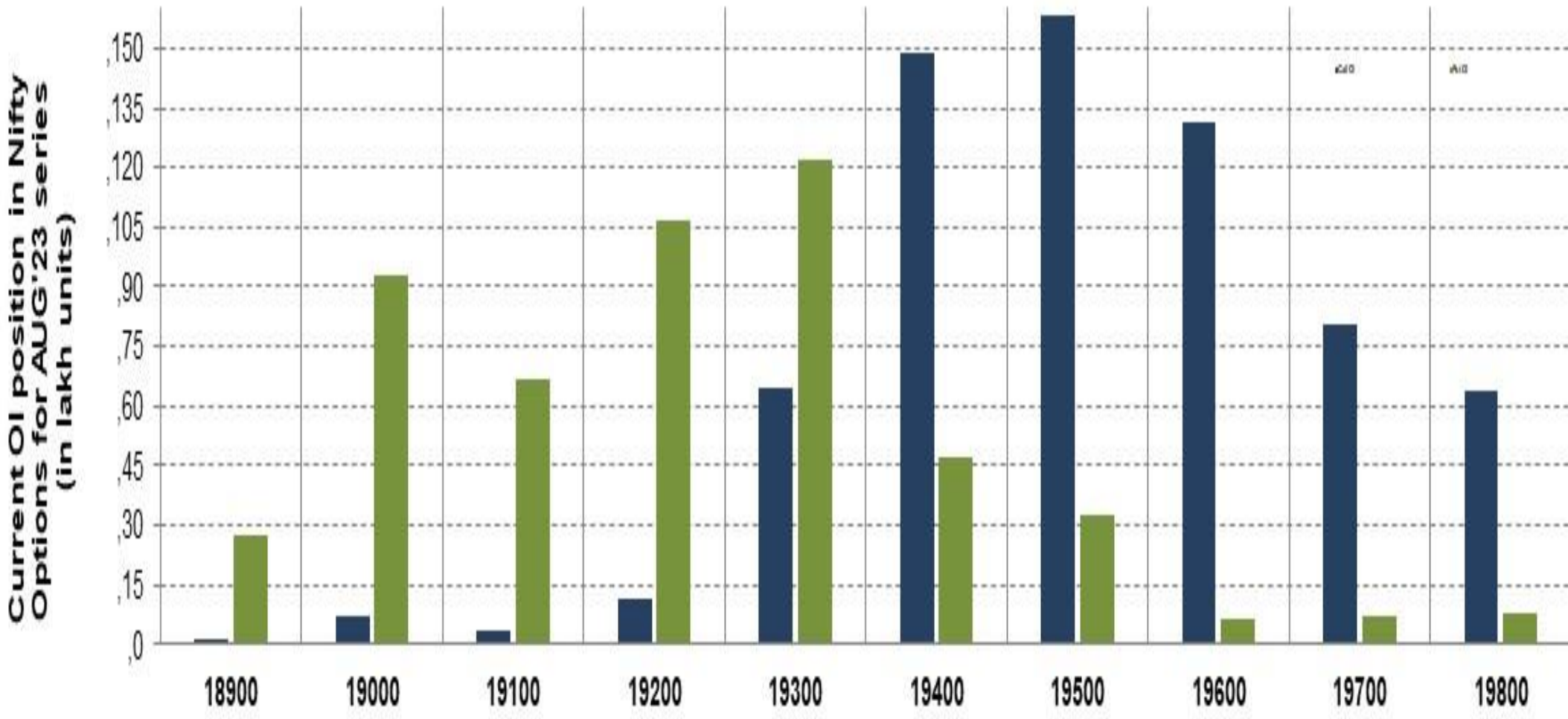




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 3.68 million in Open Interests is **Strike Price of 19600**
- **Most Active Nifty Put** with an addition of 0.94 millions in Open Interests is **Strike Price of 19200**
- **Maximum Open Interest an outstanding** was 15.82 millions for Calls at **Strike Price of 19500**
- **Maximum Open Interest an outstanding** was 12.20 millions for puts at **Strike Price of 19300**

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