



MORNING MANTRA



Daily Derivatives & Market Report

AUG 09, 2024



Indian equity markets concluded with gains of over a percent after a range bound day of trade tracing positive global markets cues. Investors were braced for key macroeconomic data i.e. India Industrial Production (IIP) and Consumer Price Index (CPI). Till the end of the session, markets maintained their upward momentum. There were no losing sectoral indices on the BSE. The broader indices, the BSE Mid cap index and Small cap index also ended in green.

Markets made gap-up opening and remained higher tracking overnight gains on Wall Street as well as firm trade in Asian counterparts, as concerns about the world's largest economy slipping into a recession eased after data released showed a bigger than expected drop in first-time claims for U.S. unemployment benefits last week. Some support also came as the Reserve Bank of India said India's current account deficit (CAD)- excess of imports of goods and services over exports, would be manageable. In afternoon session, indices continued their firm trade as sentiments got boost, after the Reserve Bank of India (RBI) in its latest survey report has showed that households' optimism on economic conditions for the year ahead remained in positive terrain, though it came down from the previous survey round. In late afternoon session, investors continued to hunt for fundamentally strong stocks. Finally, Nifty and Sensex settled above the psychological 24,350 and 79,700 levels respectively.

On the global front, European markets were trading higher after new U.S. labor market data eased recession concerns in the world's largest economy. Also, a measure of China's consumer price inflation surged to a five-month high, providing much-needed positive news on the world's second-largest economy. Asian markets ended mostly in green following positive cues from the US markets overnight. Back home, Union Commerce and Industry Minister Piyush Goyal asked the country's leather and footwear industry to target \$50 billion in exports by 2030. He also asked the industry to take advantage of various free trade agreements (FTAs) signed by India and focus on manufacturing world class products to tap global markets.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	79705.91	819.69	1.04
NIFTY	24367.50	250.50	1.04
MIDCAP	47192.27	566.18	1.21
SMLCAP	53614.37	421.65	0.79
BSEFMC	22539.28	74.23	0.33
HEALTHCARE	41080.03	153.92	0.38
AUTO	57242.33	851.22	1.51
POWER	8287.46	108.57	1.33
REALTY	7985.78	123.02	1.56
BSE IT	39847.58	625.27	1.59
BANKEX	57458.68	424.87	0.74
OIL GAS	31783.97	254.81	0.81
METAL	31035.03	266.90	0.87
INDIA VIX	15.34	-1.26	-7.59

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1858	862	49
BSE	2330	1579	97

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	8383	8117	3
NSE CASH	113940	115084	(1)
NSE F&O	10719415	49777111	(78)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.67	4.11	1.21
SENSEX	23.37	4.02	1.14

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	15191	11211	3980
FII	12455	12048	407

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3483.00	3022.02	461
Index Options	862365.19	862269.51	96
Stock Futures	26159.98	22494.52	3665
Stock Options	43115.04	44695.26	(1580)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.09	0.83
BANK NIFTY	0.90	0.86

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.18	103.23	-0.05

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.882	6.877	0.07
USA	3.946	3.997	-1.28

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2429.74	5.17	0.20
Silver	27.57	0.03	0.13
Crude-Oil	76.47	0.28	0.37
Brent-Crude	79.39	0.23	0.29

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 AUG-24 USD-INR	83.98	-0.01	-0.02
28 AUG-24 EUR-INR	91.71	-0.04	-0.04
28 AUG-24 GBP-INR	107.04	0.49	0.46
28 AUG-24 JPY- INR	57.33	-0.25	-0.44

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	24365	24257	24311	24365	24420	24474
SENSEX	79706	79311	79509	79746	79944	80182
NIFTY FUTURES	24402	24260	24331	24387	24458	24515
BANK NIFTY	50485	50205	50345	50526	50666	50848
CNX IT	39043	38755	38899	39076	39220	39396
CNX MIDCAP	57174	56799	56987	57207	57395	57615
CNX SMALLCAP	18410	18277	18344	18444	18511	18612
INDIA VIX	15.34	11.95	13.65	15.12	16.82	18.29

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 12-08-2024

ABCAPITAL, ABFRL, BANDHANBNK, BIOCON, BSOFT, GNFC,
HINDCOPPER, INDIACEM, INDIAMART, LICHSGFIN, MANAPPURAM, PNB,
SAIL, RBLBANK

TECHNICAL VIEWS



NIFTY

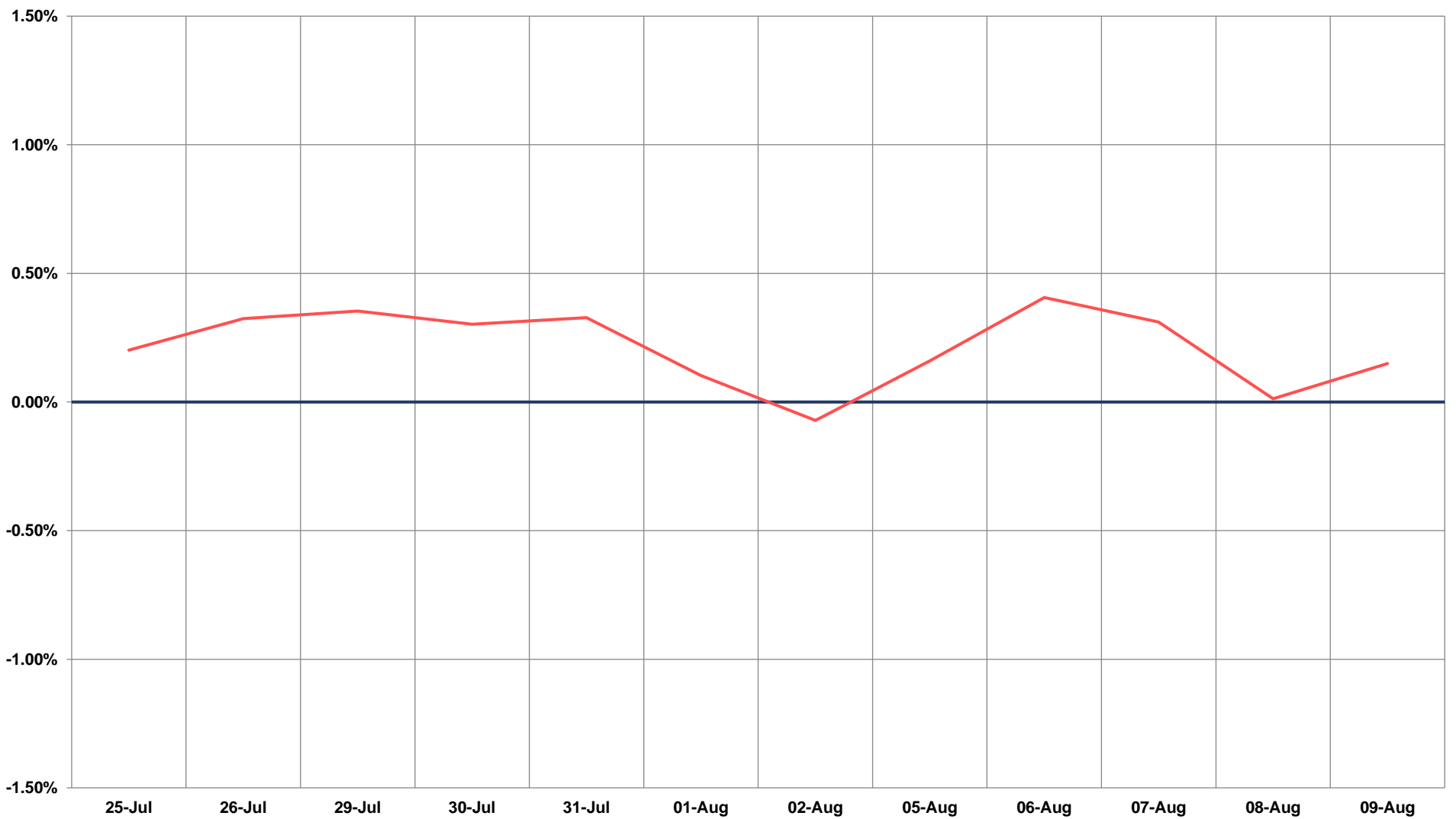
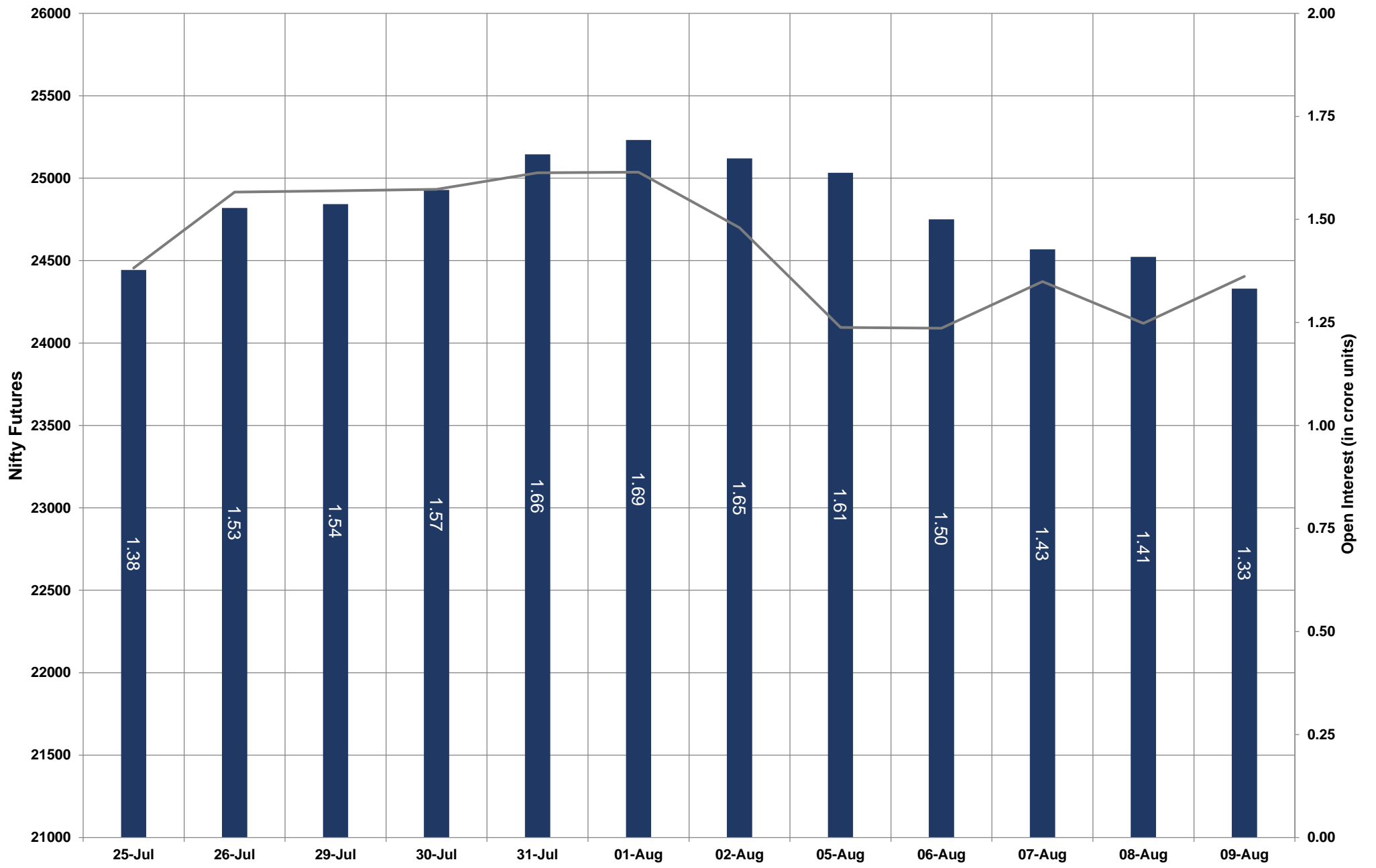


- Nifty Cash = **24367.50 (1.04%)**
- Resistance levels = **24450** and **24550**
- Support levels = **24180** and **24050**

TECHNICAL VIEWS



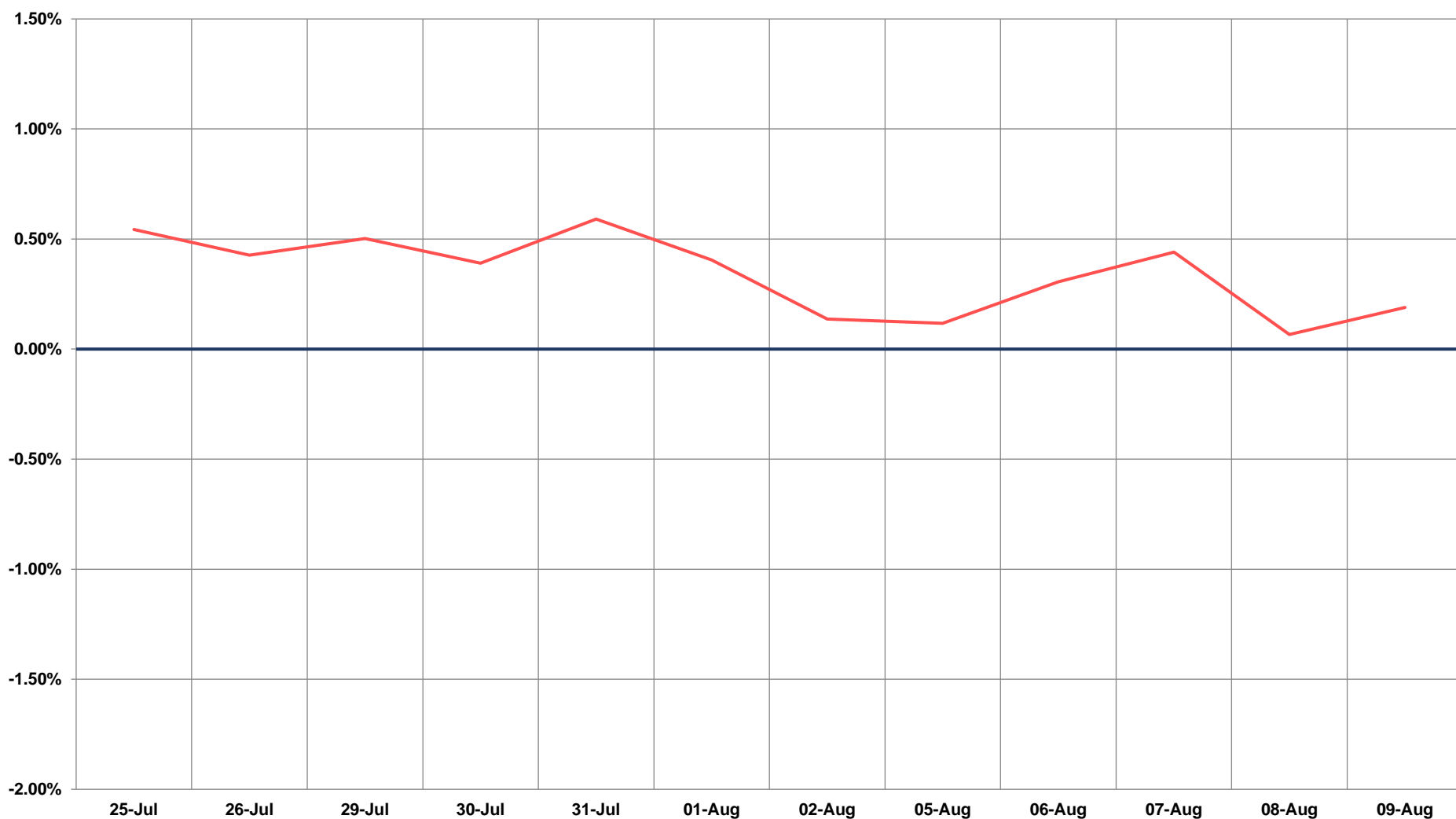
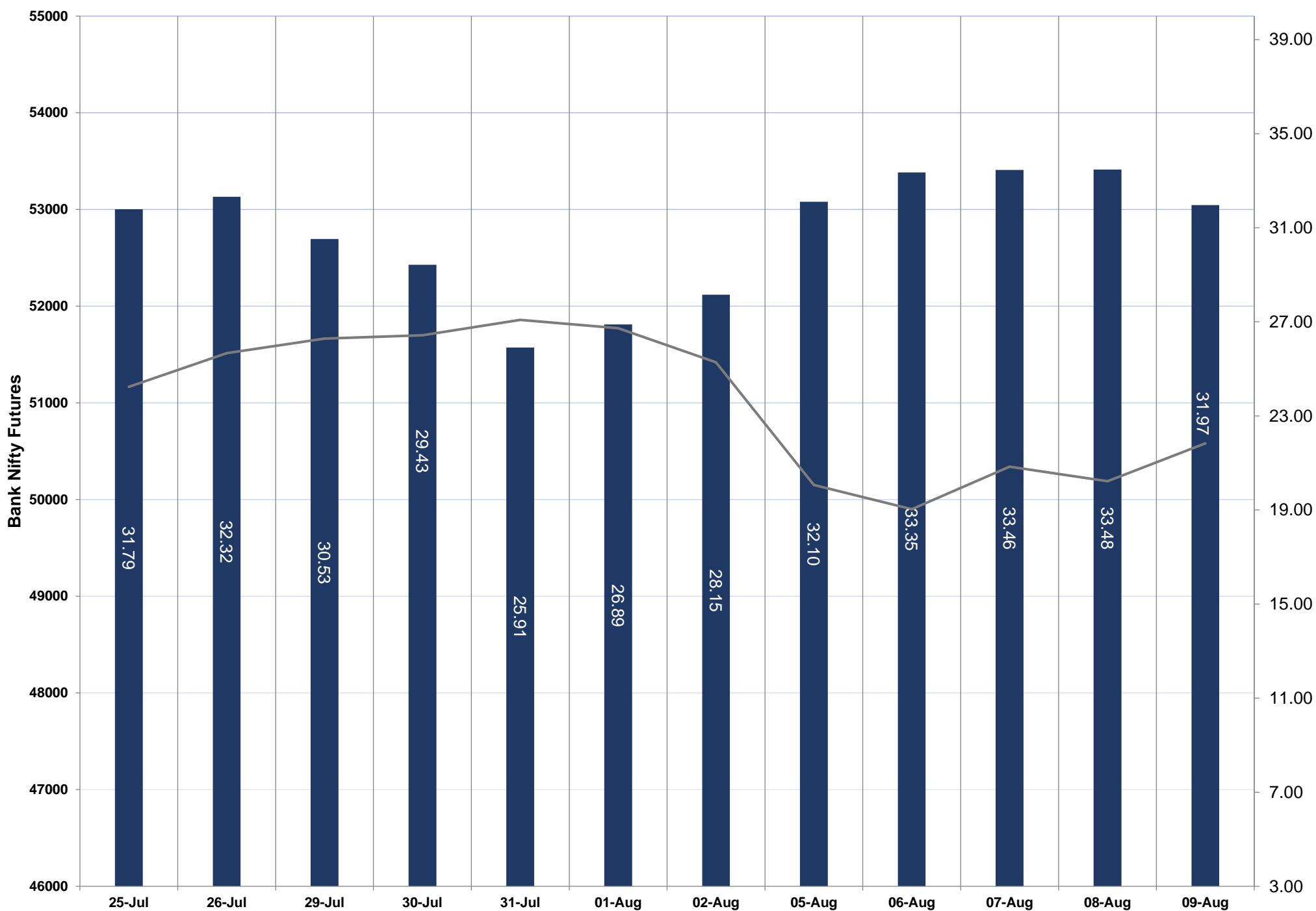
NIFTY FUTURES



TECHNICAL VIEWS



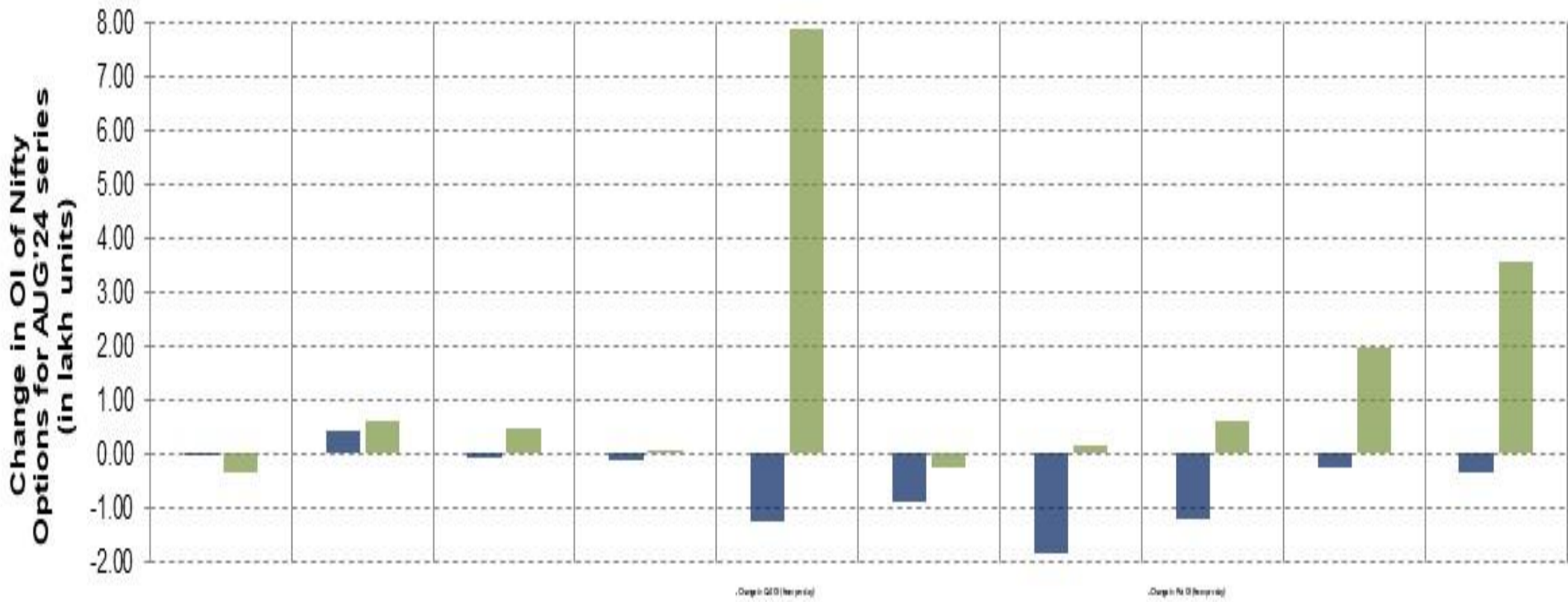
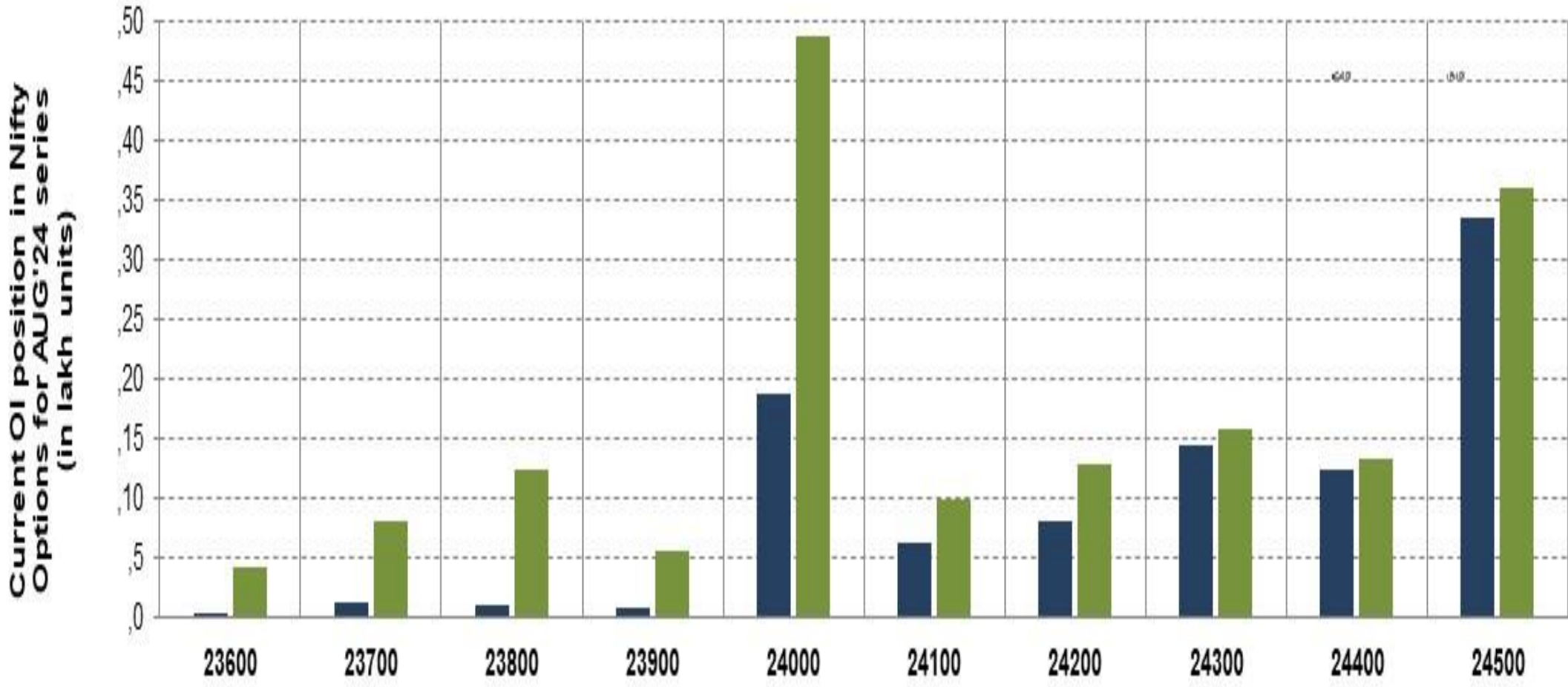
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of 0.18 million in Open Interests is **Strike Price of 24200**
- **Most Active Nifty Put** with an addition of 0.78 millions in Open Interests is **Strike Price of 24000**
- **Maximum Open Interest an outstanding** was 3.34 millions for Calls at **Strike Price of 24500**
- **Maximum Open Interest an outstanding** was 4.86 millions for puts at **Strike Price of 24000**

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