



# MORNING MANTRA



Daily Derivatives & Market Report

AUG 19, 2024



Key benchmark indices witnessed highly volatile trading session and ended flat on Monday. Most part of the time, markets traded in green. The broader indices, the BSE Mid cap index and Small cap index ended with healthy gains. Traders were seen piling up positions in Metal and Oil & Gas sectors' stocks, while selling was witnessed in Bankex sector stocks.

Markets made positive start tracking mostly positive global cues. Traders took note of International Monetary Fund's (IMF) deputy managing director Gita Gopinath's statement that India should invest in creating a skilled workforce, putting in place a better infrastructure while undertaking land, labour and taxation reforms to meet its aspiration to become a developed country by 2047. Besides, a government survey showed that the unemployment rate in urban areas for individuals aged 15 years and above was 6.6 per cent in April - June 2024 (Q1 FY25), remaining unchanged from the first quarter of FY24. As per the Periodic Labour Force Survey, India's unemployment rate for the quarter ended on June 30 declined from Q4 FY24 when the rate stood at 6.7 per cent. Further, soon markets turned volatile as data released by the Reserve Bank of India showed that India's foreign exchange reserves decreased by \$4.8 billion, reaching \$670.12 billion for the week ending August 9, falling from the previous all-time high. Forex reserves, as of August 2, had touched an all-time high of \$675 billion, reflecting a robust external sector performance. In afternoon session, markets continued to alter between green and red. Finally, markets ended with minor gains.

On the global front, European markets were trading mostly in green after posting significant gains last week on the back of encouraging U.S. data releases. Asian markets ended mostly in green as investors awaited cues from the FOMC meeting minutes along with speeches by Fed Chair Jerome Powell and other Fed speakers this week for additional clues on the rate trajectory. Back home, the Indian Construction Equipment Manufacturers' Association (ICEMA) in its latest report has said that India's construction equipment industry witnessed a 5 per cent rise in sales to 28,902 units during the April-June quarter of 2024-25 (Q1FY25).

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	80424.68	-12.17	-0.02
NIFTY	24572.65	31.50	0.13
MIDCAP	47645.49	251.56	0.53
SMLCAP	54573.48	716.39	1.33
BSEFMC	22658.71	79.60	0.35
HEALTHCARE	41413.25	246.61	0.60
AUTO	57330.32	-492.74	-0.85
POWER	8281.25	51.55	0.63
REALTY	8201.25	11.22	0.14
BSE IT	41900.25	351.13	0.85
BANKEX	57423.90	-209.91	-0.36
OIL GAS	32447.52	561.33	1.76
METAL	31540.76	702.40	2.28
INDIA VIX	14.32	-0.08	-0.56

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	2175	638	36
BSE	2708	1321	136

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	8244	8407	(2)
NSE CASH	97674	111623	(12)
NSE F&O	28790032	14818785	94

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.83	4.14	1.26
SENSEX	23.58	4.05	1.17

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	11138	9335	1803
FII	12084	14752	(2667)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	1981.81	2285.76	(304)
Index Options	2087481.70	2075442.69	12039
Stock Futures	21198.50	21412.24	(214)
Stock Options	43641.00	44555.62	(915)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.17	1.31
BANK NIFTY	0.79	1.02

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	102.21	102.45	-0.23

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.978	6.867	1.62
USA	3.868	3.895	-0.70

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2496.47	-8.85	-0.36
Silver	28.96	-0.01	-0.04
Crude-Oil	76.27	-0.38	-0.50
Brent-Crude	79.01	-0.67	-0.85

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 AUG-24 USD-INR	83.89	-0.06	-0.08
28 AUG-24 EUR-INR	92.66	0.35	0.38
28 AUG-24 GBP-INR	108.50	0.24	0.22
28 AUG-24 JPY- INR	57.37	0.57	1.01

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	24573	24462	24517	24578	24633	24694
SENSEX	80425	80102	80263	80494	80655	80886
NIFTY FUTURES	24596	24468	24532	24597	24661	24726
BANK NIFTY	50368	50015	50192	50460	50637	50905
CNX IT	41237	40547	40892	41082	41427	41617
CNX MIDCAP	57761	57344	57552	57832	58041	58320
CNX SMALLCAP	18753	18479	18616	18695	18832	18911
INDIA VIX	14.32	12.49	13.40	14.12	15.03	15.75

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 20-08-2024

AARTIIND, ABFRL, BALRAMCHIN, BANDHANBNK, BSOFT, CHAMBLFERT, GNFC, GRANULES, HINDCOPPER, INDIACEM, INDIAMART, LICHSGFIN, MANAPPURAM, NMDC, PEL, PNB, SAIL, RBLBANK, SUNTV

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# TECHNICAL VIEWS



## NIFTY

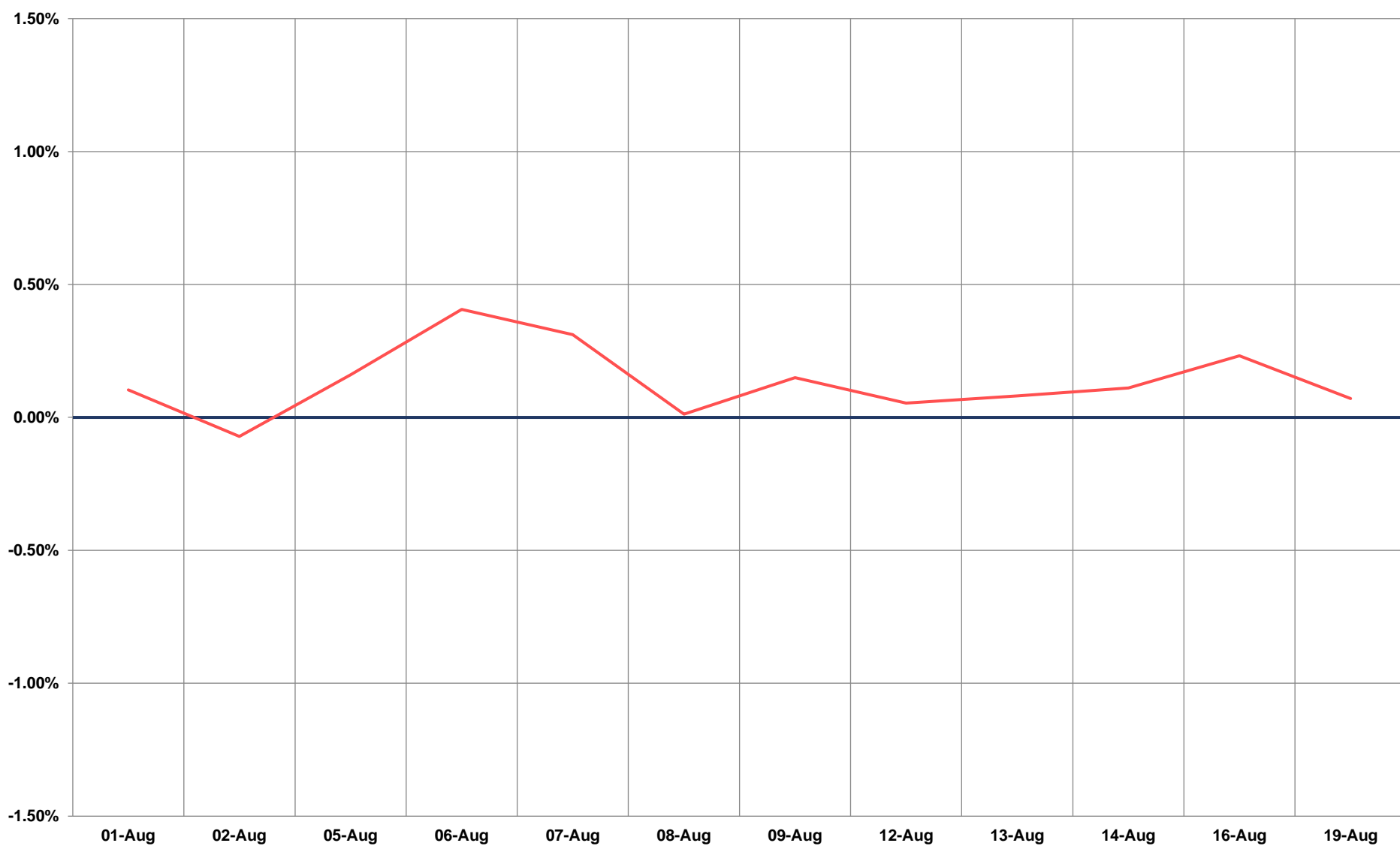
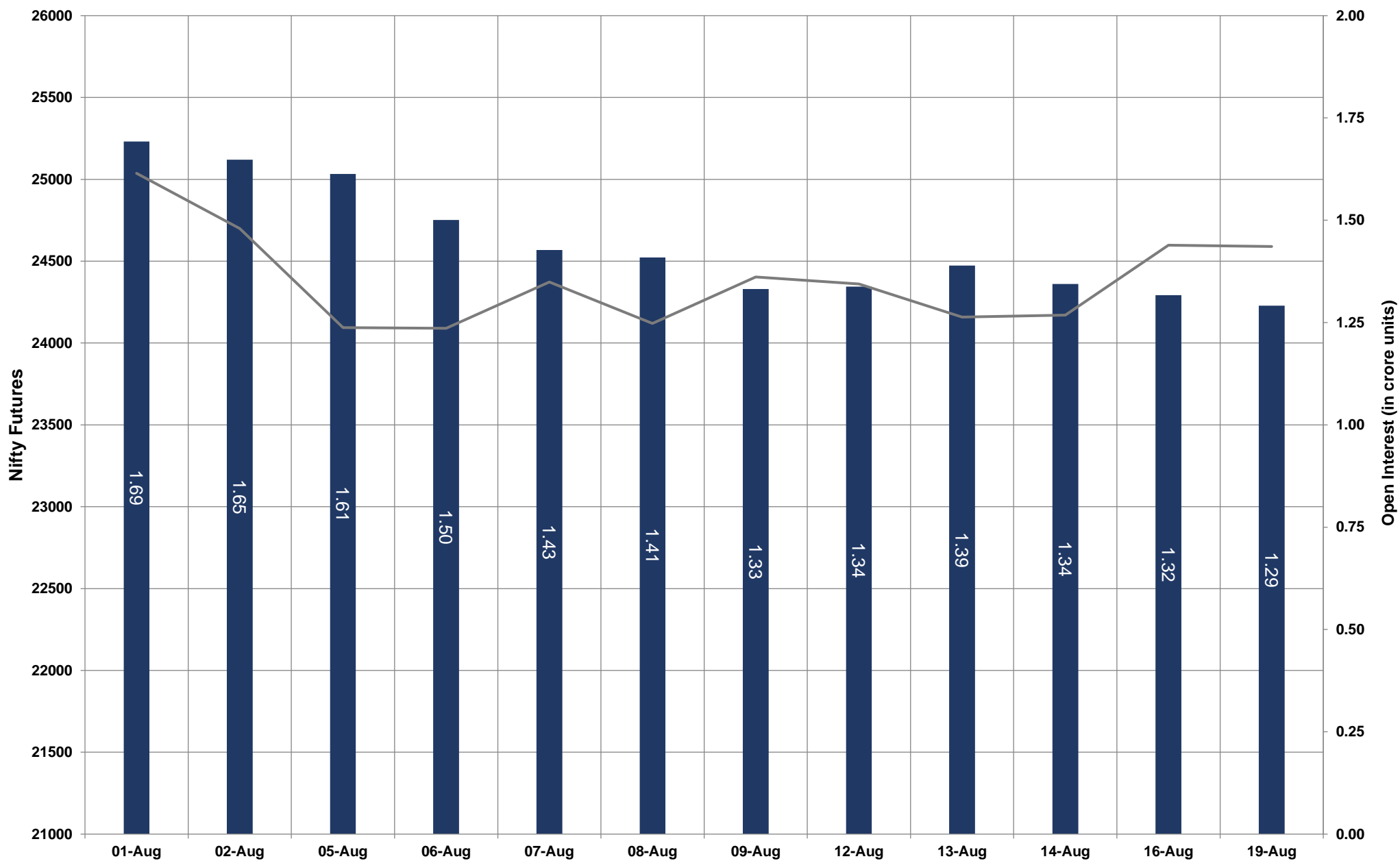


- Nifty Cash = **24572.65 (0.13%)**
- Resistance levels = **24700** and **24850**
- Support levels = **24480** and **24400**

# TECHNICAL VIEWS



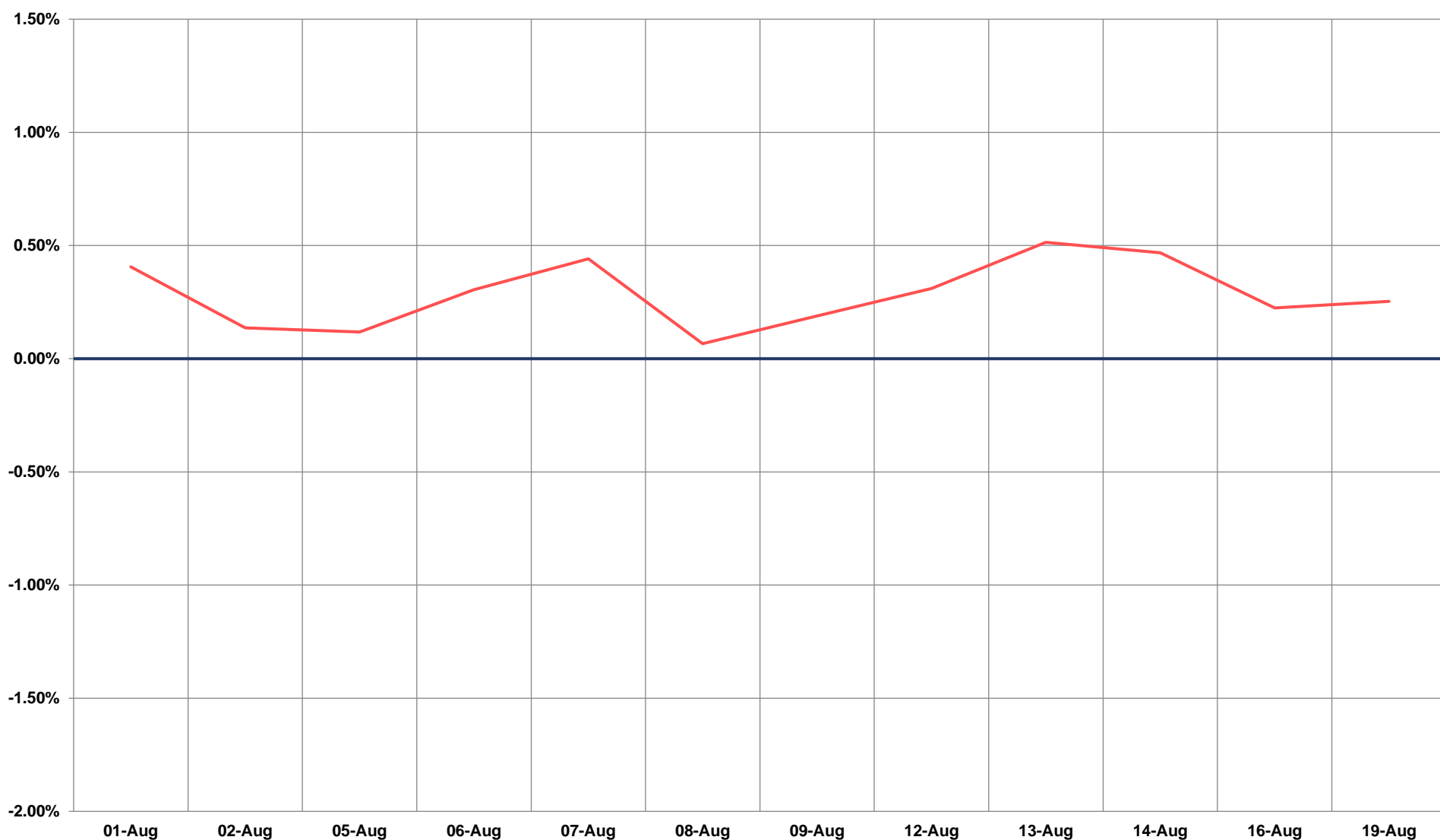
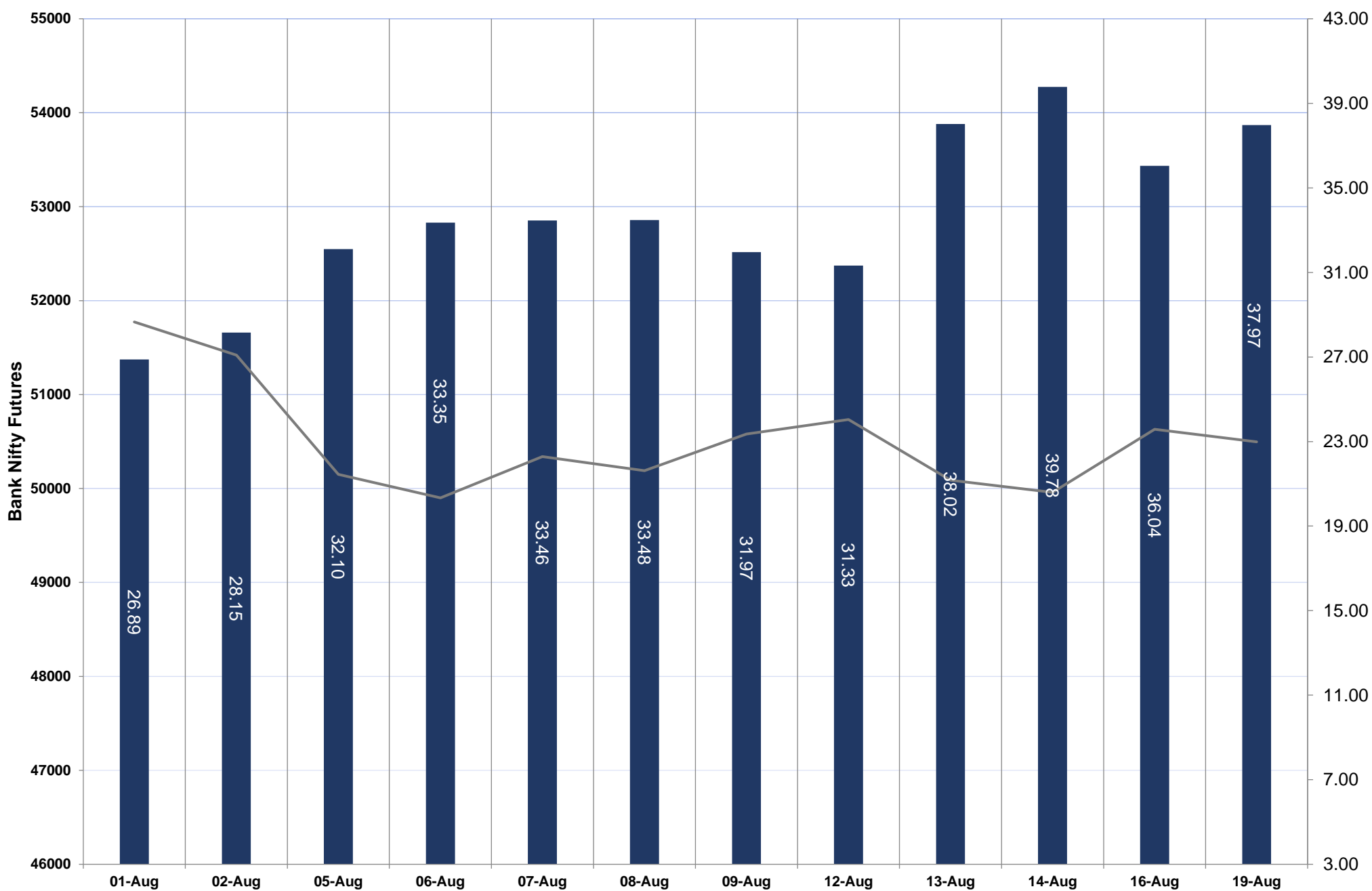
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

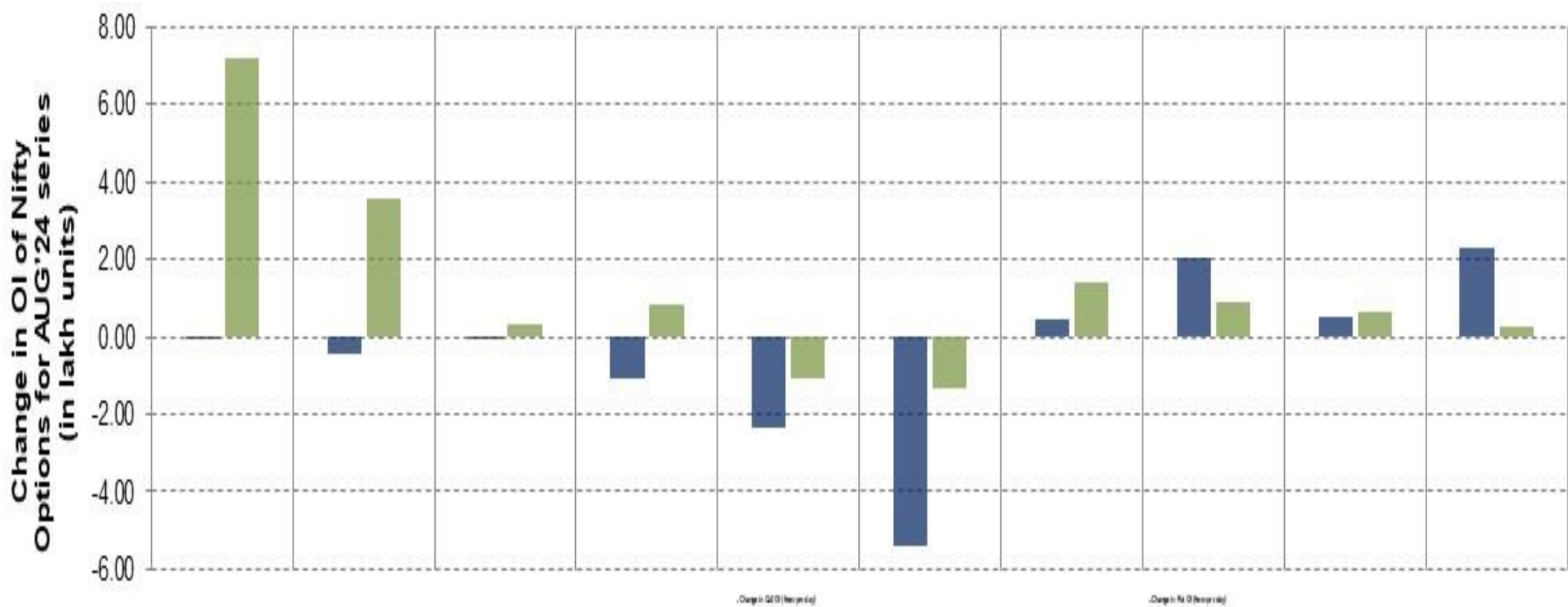
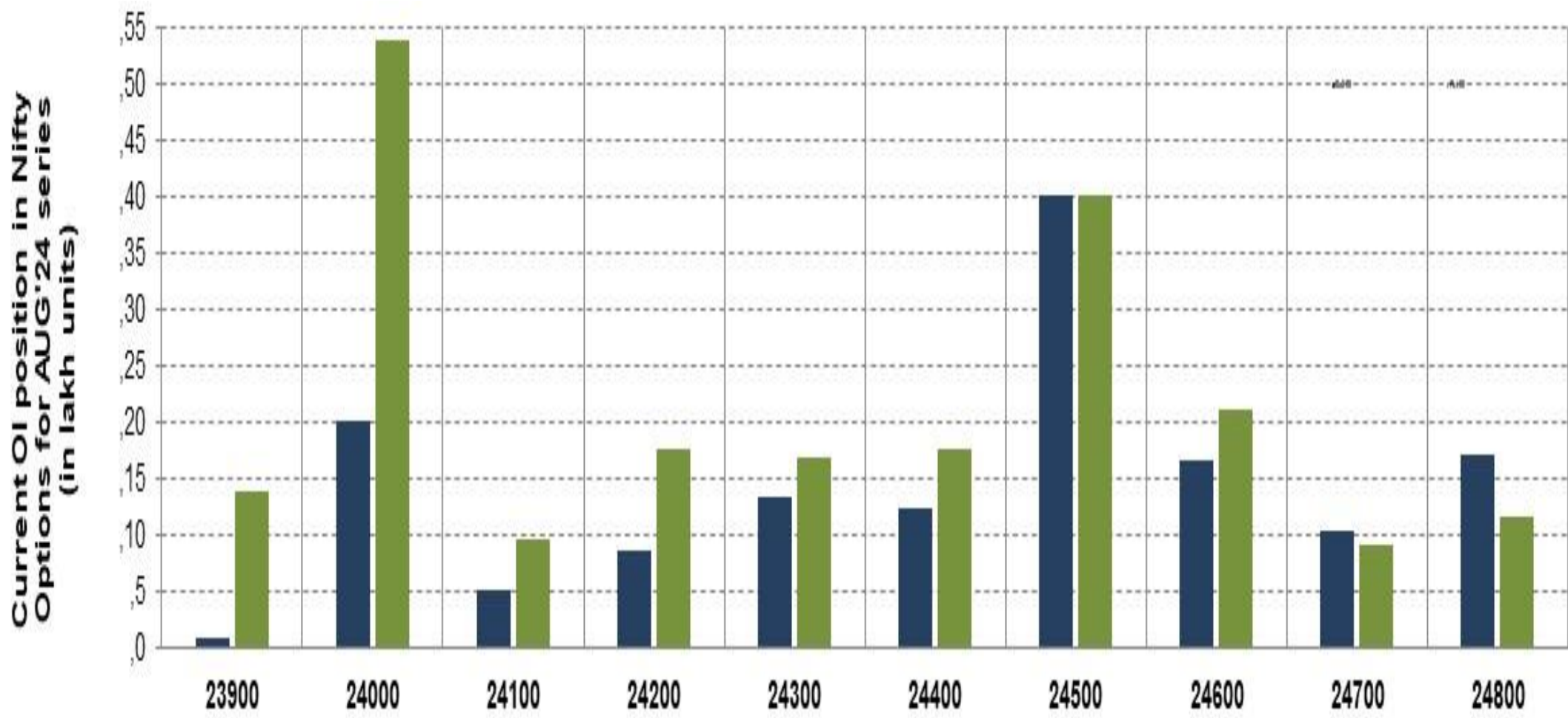




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of 0.54 million in Open Interests is **Strike Price of 24400**
- **Most Active Nifty Put** with an addition of 0.71 millions in Open Interests is **Strike Price of 23900**
- **Maximum Open Interest an outstanding** was 3.99 millions for Calls at **Strike Price of 24500**
- **Maximum Open Interest an outstanding** was 5.37 millions for puts at **Strike Price of 24000**

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