



# MORNING MANTRA



Daily Derivatives & Market Report

SEP 12, 2024



Indian equity benchmarks surged to fresh record highs on Thursday with Nifty and Sensex settling above the psychological 25,350 and 82,900 levels, respectively. Positive global markets offered support to the domestic markets. Investors were braced for India's Consumer Price Index (CPI) inflation and Index of Industrial Production (IIP) data to be out later in the day. As for broader indices, the BSE Mid cap index ended with gains of above a percent, while Small cap index ended above half a percent.

Markets made gap-up opening and remained in green tracking a strong overnight show on Wall Street as well as broadly firm trade in Asian counterparts, as traders react to a key US inflation report that showed a bigger than expected increase in core inflation, raising expectations for a quarter-point rate cut at the US Fed's monetary policy meeting next week. Some support came as Finance Minister Nirmala Sitharaman said the Union government is implementing various schemes to encourage the growth and development of MSME (Micro, Small and Medium Enterprises) sector across the country. She said these schemes include areas of credit support, formalization, technological assistance, infrastructure development, skill development and training and market assistance for the MSMEs. In afternoon session, indices continued to trade in green as sentiments were upbeat with the Union Minister of Petroleum and Natural Gas, Hardeep Singh Puri's statement that India has a natural advantage in producing Green Hydrogen due to the low cost and abundance of solar energy and investments in the power grid. He added India is poised to lead the global green energy demand and the rising domestic demand across diverse sectors. Buying got intensified during final hours of trade as investors continued to hunt for fundamentally strong stocks.

On the global front, European markets were trading higher ahead of a European Central Bank (ECB) policy meeting later in the day. Asian markets ended mostly in green buoyed by a tech-fueled rally on Wall Street overnight. Back home, electric vehicles sector remained in focus as Union Cabinet approved two major schemes with a total outlay of Rs 14,335 crore to promote use of electric vehicles (EVs), including buses, ambulances and trucks.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	82962.71	1439.55	1.77
NIFTY	25388.90	470.45	1.89
MIDCAP	49010.81	638.80	1.32
SMLCAP	56589.93	442.31	0.79
BSEFMC	23823.98	228.75	0.97
HEALTHCARE	44286.64	481.21	1.10
AUTO	58168.80	1132.46	1.99
POWER	8235.21	163.18	2.02
REALTY	8088.38	72.64	0.91
BSE IT	43768.40	661.43	1.53
BANKEX	58729.55	878.22	1.52
OIL GAS	30859.56	498.61	1.64
METAL	31649.12	935.41	3.05
INDIA VIX	13.18	-0.45	-3.30

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1892	889	36
BSE	2336	1612	121

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	7073	7643	(7)
NSE CASH	122764	107693	14
NSE F&O	58538856	65262262	(10)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.61	4.18	1.20
SENSEX	24.34	4.20	1.10

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	13691	15491	(1801)
FII	23301	15606	7695

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	6479.51	3899.90	2580
Index Options	4159557.97	4109088.23	50470
Stock Futures	45980.16	30956.54	15024
Stock Options	59035.60	61594.46	(2559)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.22	0.88
BANK NIFTY	1.16	0.79

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	101.72	101.72	0.00

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.806	6.830	-0.35
USA	3.664	3.651	0.36

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2518.75	6.86	0.27
Silver	28.81	0.15	0.52
Crude-Oil	68.55	1.24	1.84
Brent-Crude	71.83	1.22	1.73



# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 SEP-24 USD-INR	84.00	-0.03	-0.04
26 SEP-24 EUR-INR	92.64	-0.21	-0.22
26 SEP-24 GBP-INR	109.60	-0.30	-0.27
26 SEP-24 JPY- INR	58.86	-0.48	-0.81

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	25389	24763	25076	25255	25568	25746
SENSEX	82963	80956	81959	82538	83541	84120
NIFTY FUTURES	25356	24825	25091	25253	25519	25682
BANK NIFTY	51772	50705	51239	51559	52092	52412
CNX IT	43152	42139	42646	42955	43462	43772
CNX MIDCAP	59640	59011	59326	59512	59826	60012
CNX SMALLCAP	19355	19157	19256	19317	19415	19476
INDIA VIX	13.18	10.16	11.67	12.65	14.16	15.14

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 13-09-2024

AARTIIND, ABFRL, BALRAMCHIN, BANDHANBNK, CHAMBLFERT,  
GRANULES, HINDCOPPER, RBLBANK

# TECHNICAL VIEWS



## NIFTY

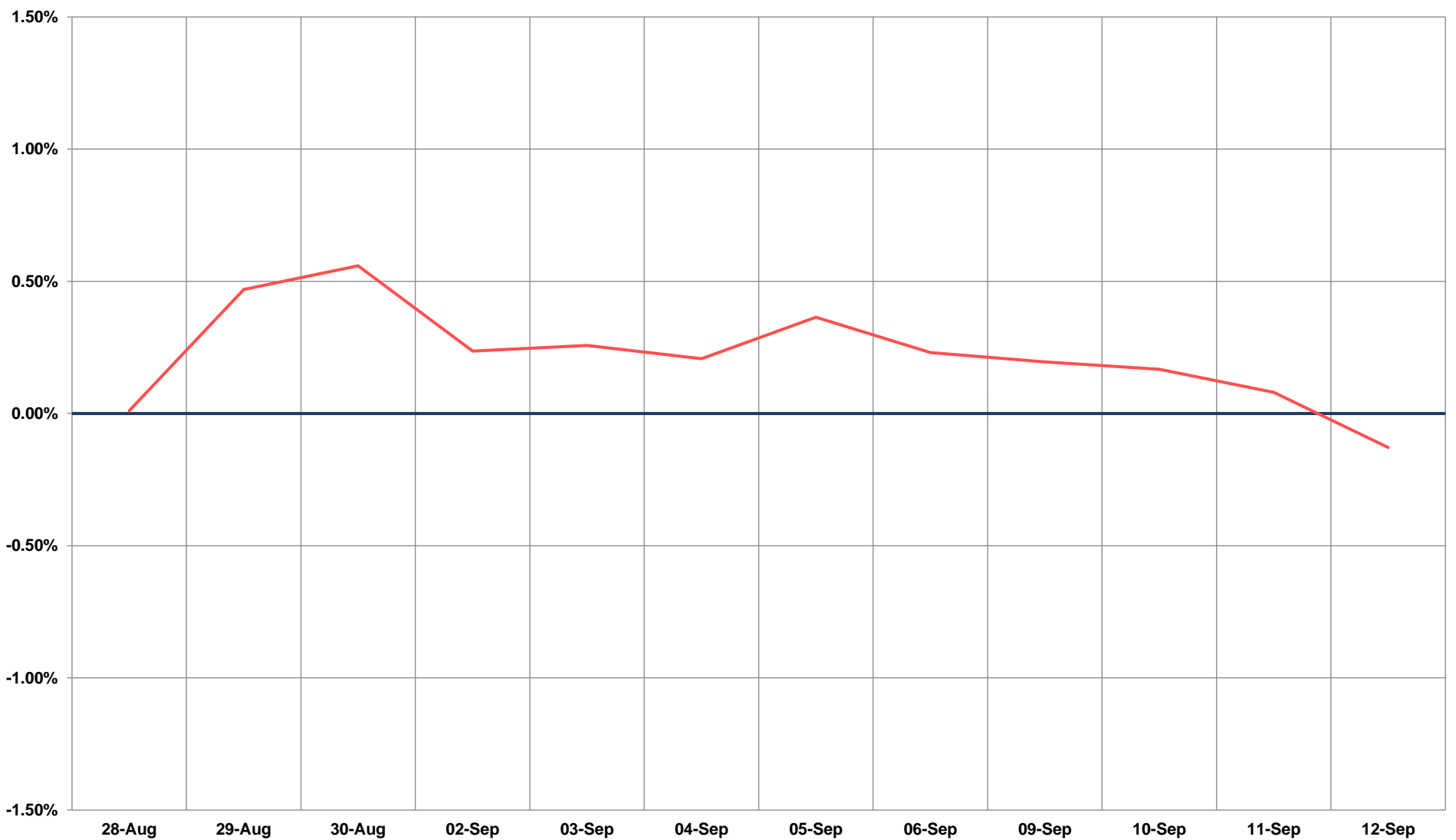
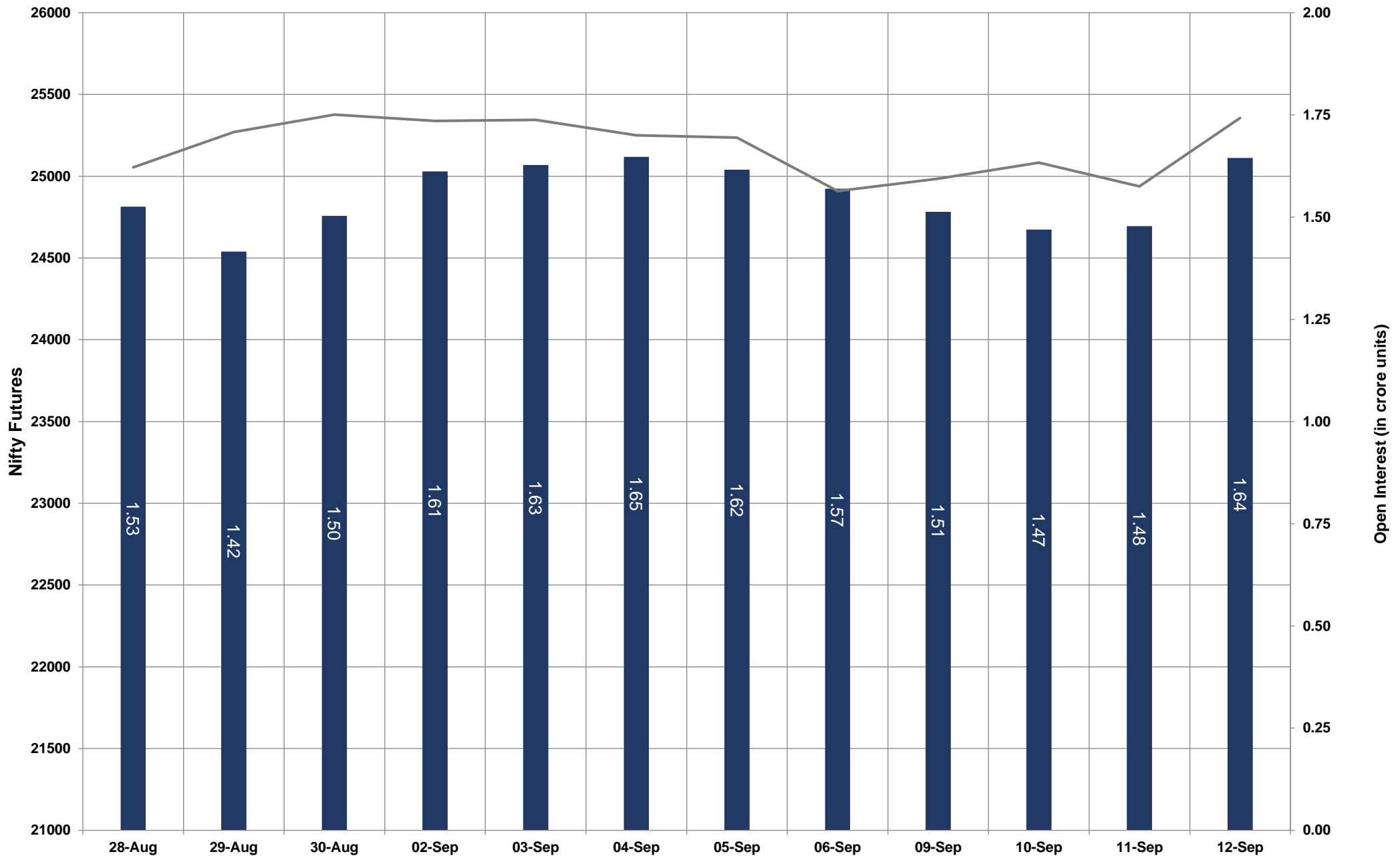


- Nifty Cash = **25388.90 (1.89%)**
- Resistance levels = **25500** and **25620**
- Support levels = **25200** and **25120**

# TECHNICAL VIEWS



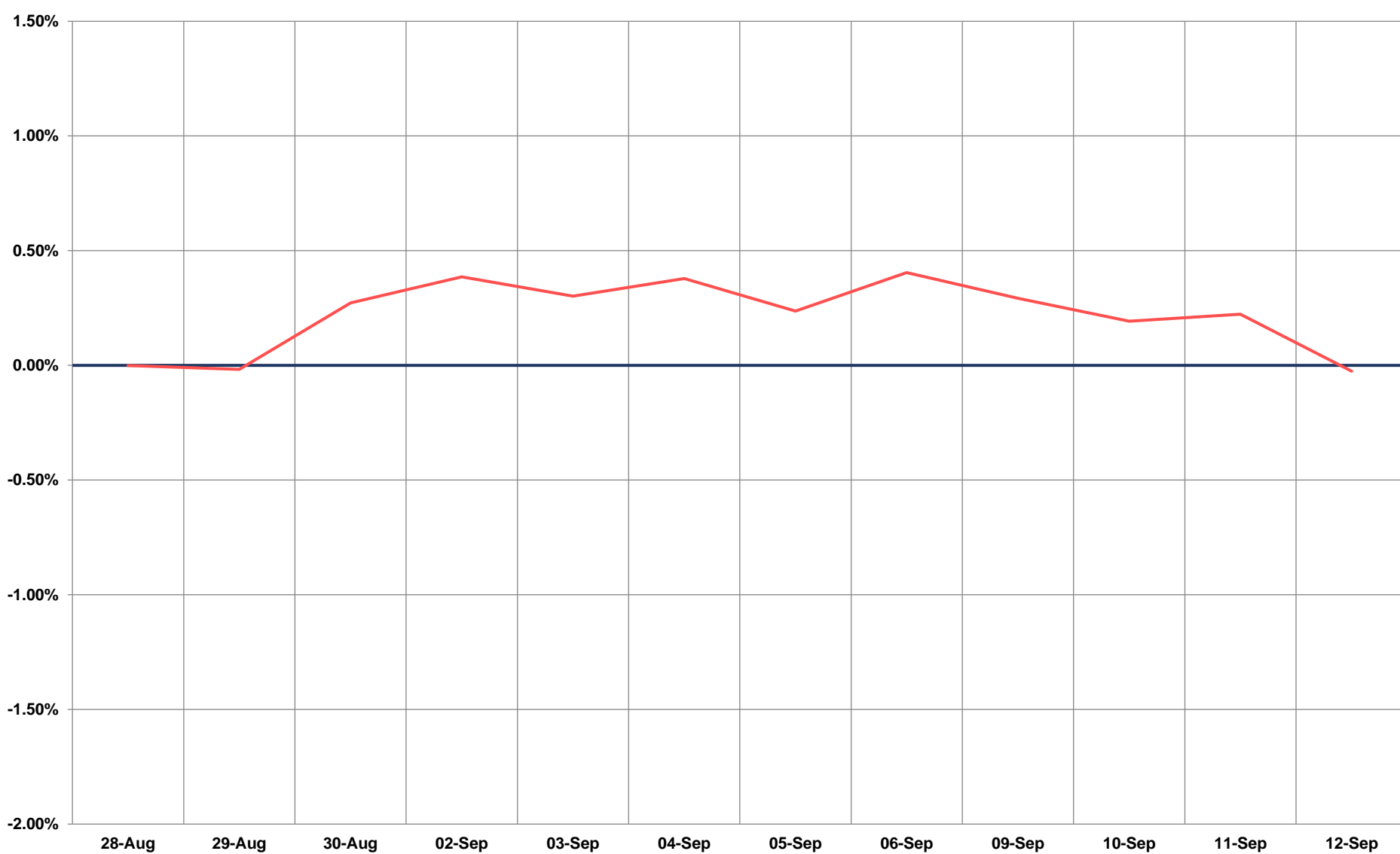
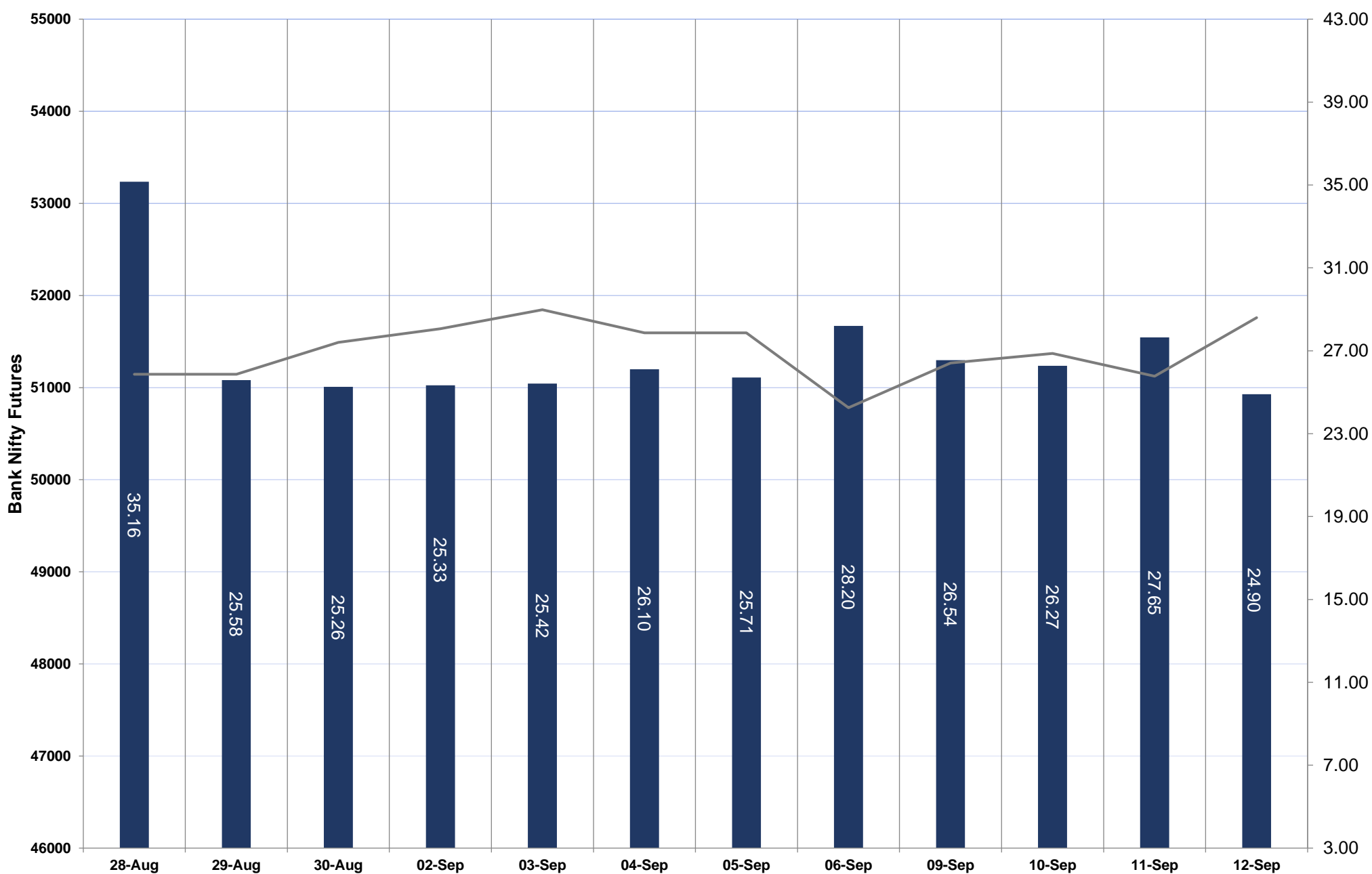
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

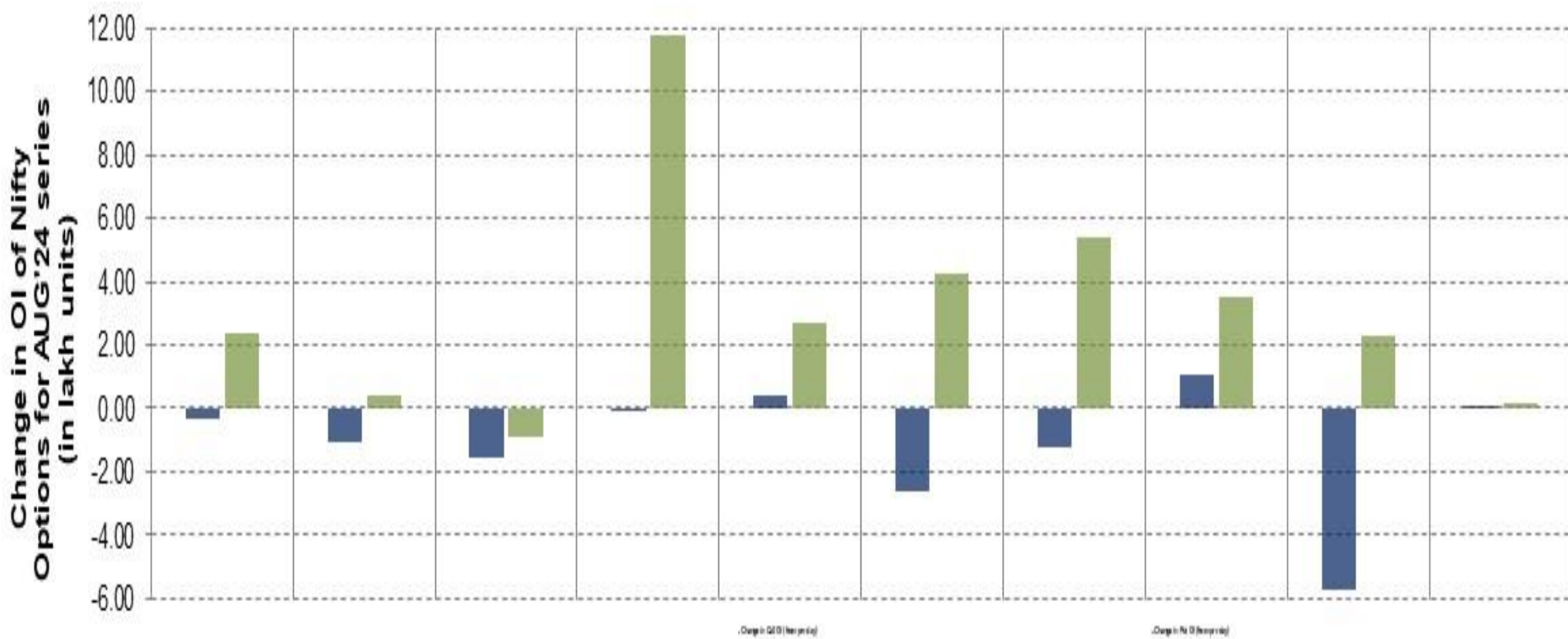
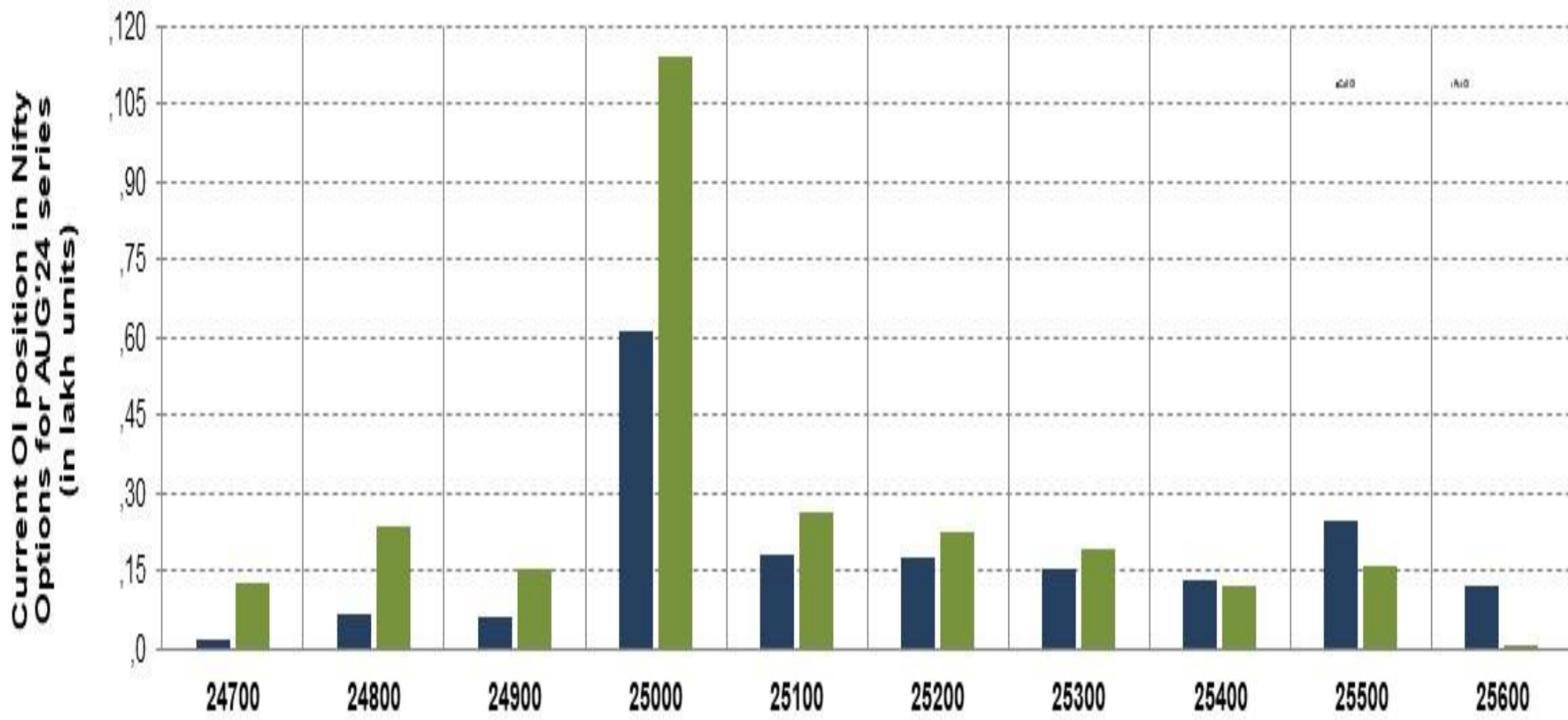




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of 0.57 million in Open Interests is **Strike Price of 25500**
- **Most Active Nifty Put** with an addition of 1.17 millions in Open Interests is **Strike Price of 25000**
- **Maximum Open Interest** an outstanding was 6.12 millions for Calls at **Strike Price of 25000**
- **Maximum Open Interest** an outstanding was 11.42 millions for puts at **Strike Price of 25000**

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