



# MORNING MANTRA



Daily Derivatives & Market Report

OCT 14, 2024



Indian equity markets held their gains till the end of the session helped by buying in banking and financial stocks. Traders are now focusing towards India's Consumer Price Index data, which slated to be released later in a day. Markets maintained firm trade throughout the day. As for broader indices, the BSE Mid cap index and Small cap index ended in green.

Markets made positive start and remained higher tracking gains in global counterparts. Investors ignored the report that India's industrial production turned negative as it contracted by 0.1 per cent in August, mainly due to a decline in the mining and power generation sectors' output, in addition to an almost flat expansion in the manufacturing sector. Traders took support as the Income-Tax (I-T) Department's latest data showed that India's net direct tax collection, after adjusting for refunds, grew 18.35 per cent to Rs 11.3 trillion between April 1 and October 10 of FY25. In the same period last year, tax collection stood at Rs 9.51 trillion. In afternoon session, markets continued to trade in fine fettle even after India's wholesale inflation accelerated to 1.84 per cent in September on an annual basis, as against 1.31 per cent in August due to surge in food prices. Sentiments were upbeat with Secretary of the Department for Promotion of Industry and Internal Trade (DPIIT), Amardeep Singh Bhatia, stating that the government is targeting to provide access to the PM GatiShakti national master plan (NMP) portal to the private sector this year, and discussions are underway for details. He said there are some layers of data, which are sensitive in nature on the NMP and those should not be exposed. Finally, Nifty and Sensex settled above the psychological 25,100 and 81,900 levels, respectively.

On the global front, European markets were trading mostly in red after data showed China's exports and imports grew far less than expected in September. A much-anticipated Chinese stimulus announcement over the weekend also failed to inspire confidence among investors. Asian markets ended mostly in green as traders react to the report showing producer prices in the U.S. were unexpectedly unchanged in September, reinforcing optimism the US Fed will continue lowering interest rates in the coming months. Back home, Crisil in its latest report has said that the profitability of small finance banks (SFB), measured in terms of return of assets (RoA), will moderate around 40 basis points to about 1.7 per cent this fiscal (FY25) from 2.1 per cent in last financial year due to lower net interest margins (NIM) and higher credit costs.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	81381.36	-230.05	-0.28
NIFTY	24964.25	-34.20	-0.14
MIDCAP	48436.86	211.84	0.44
SMLCAP	56600.09	246.73	0.44
BSEFMC	22613.72	4.34	0.02
HEALTHCARE	44445.31	374.40	0.85
AUTO	59701.22	-270.04	-0.45
POWER	8419.75	-32.15	-0.38
REALTY	8126.36	-60.82	-0.74
BSE IT	42827.08	249.54	0.59
BANKEX	58263.75	-359.57	-0.61
OIL GAS	30158.46	191.59	0.64
METAL	33647.77	416.23	1.25
INDIA VIX	13.22	-0.28	-2.07

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1596	1286	36
BSE	2065	1976	154

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5810	5682	2
NSE CASH	91174	81959	11
NSE F&O	23983502	10924578	120

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.62	3.76	1.20
SENSEX	24.05	4.15	1.11

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	11598	9319	2278
FII	9364	13096	(3732)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	2431.73	2272.31	159
Index Options	1681258.16	1687747.51	(6489)
Stock Futures	21228.94	21508.50	(280)
Stock Options	41115.73	44856.33	(3741)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.90	0.84
BANK NIFTY	0.99	0.71

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.05	102.99	0.06

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.786	6.788	-0.03
USA	4.121	4.072	1.21

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2658.50	3.67	0.14
Silver	31.33	-0.18	-0.57
Crude-Oil	73.47	-2.09	-2.77
Brent-Crude	76.92	-2.11	-2.67



# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 OCT-24 USD-INR	84.10	-0.04	-0.05
29 OCT-24 EUR-INR	91.94	-0.14	-0.16
29 OCT-24 GBP-INR	109.74	-0.15	-0.14
29 OCT-24 JPY- INR	56.30	-0.29	-0.82

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	25128	24959	25044	25102	25186	25244
SENSEX	81973	81331	81652	81862	82183	82393
NIFTY FUTURES	25222	24981	25101	25180	25301	25380
BANK NIFTY	51817	50971	51394	51644	52066	52316
CNX IT	42873	42111	42492	42739	43119	43366
CNX MIDCAP	59465	58866	59166	59343	59643	59821
CNX SMALLCAP	19091	18949	19020	19063	19133	19176
INDIA VIX	13.00	12.40	12.70	13.22	13.52	14.04

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 15-10-2024

CHAMBLFERT, GNFC, GRANULES, HINDCOPPER, IDFCFIRSTB, IEX, MANAPPURAM, NATIONALUM, PNB, RBLBANK, SAIL, TATACHEM

# TECHNICAL VIEWS



## NIFTY

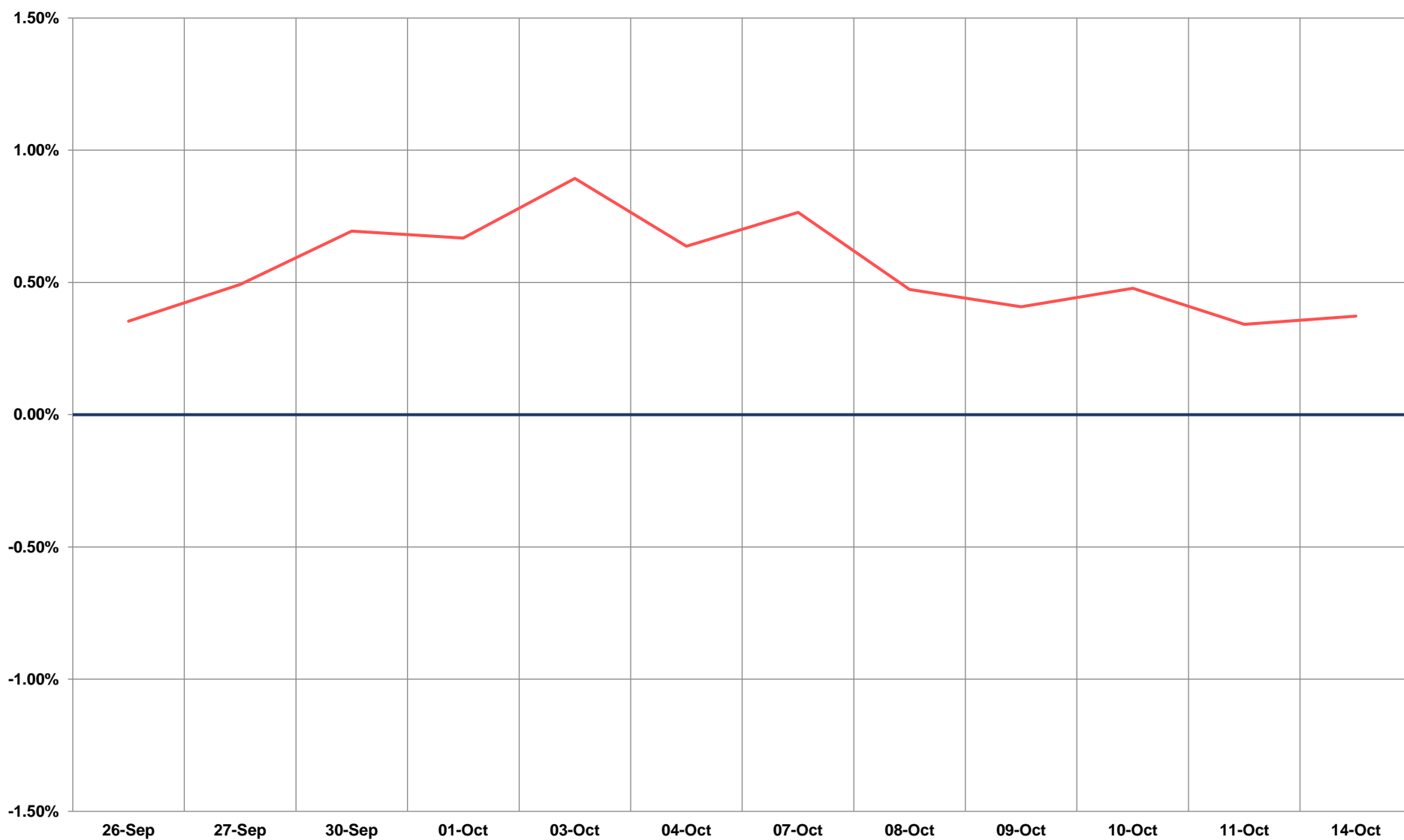
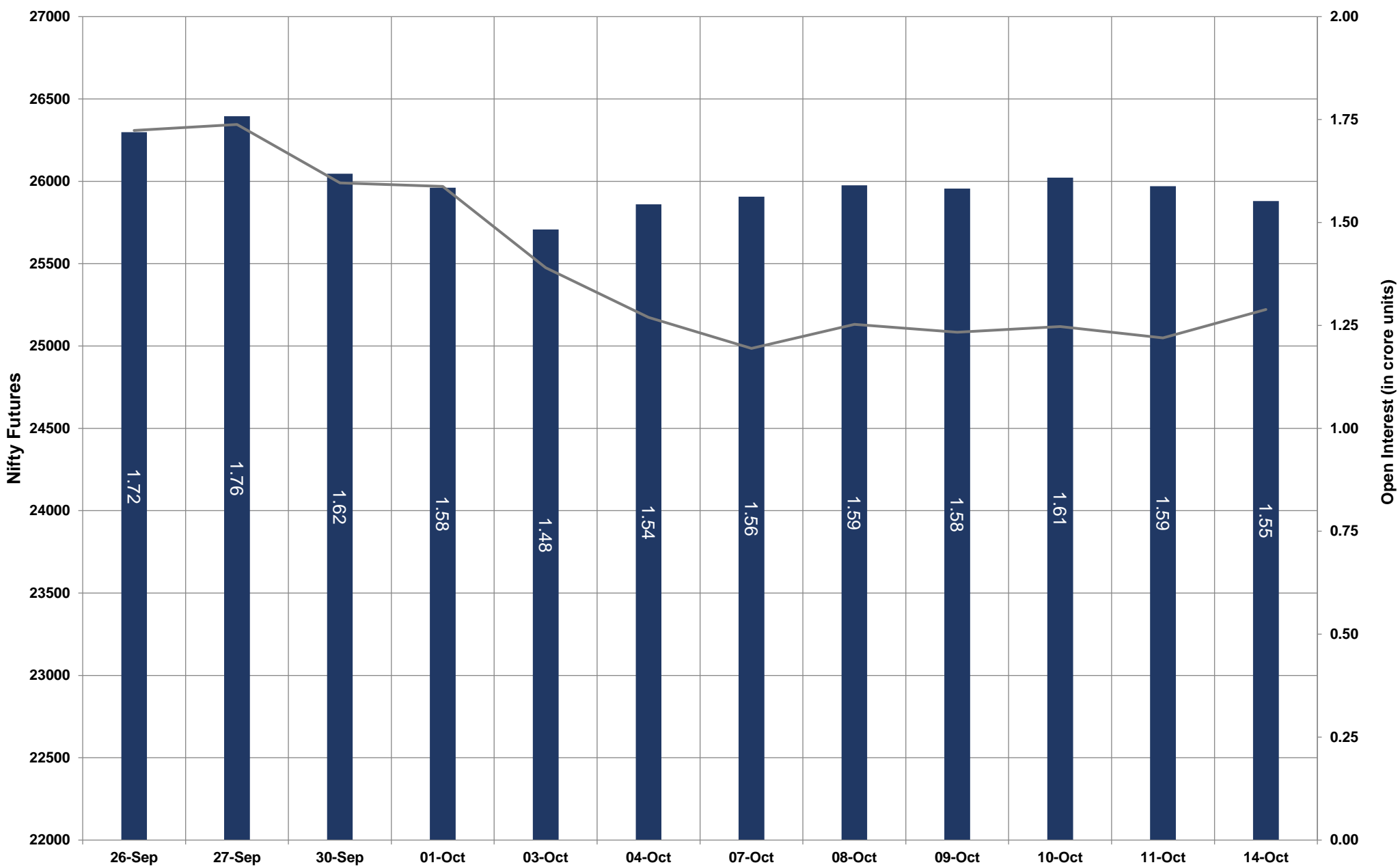


- Nifty Cash = **25127.95 (0.66%)**
- Resistance levels = **25200** and **25350**
- Support levels = **24950** and **24800**

# TECHNICAL VIEWS



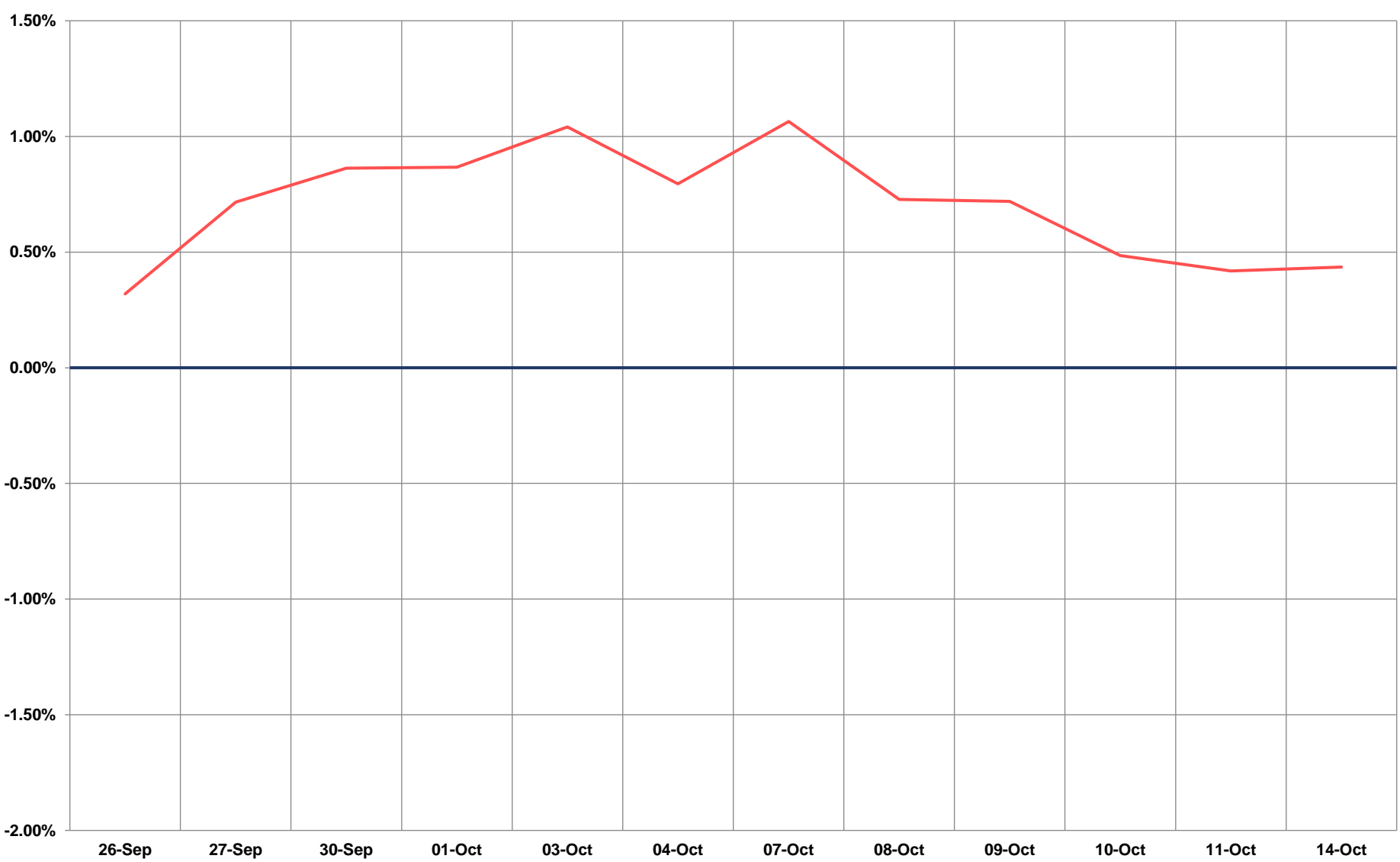
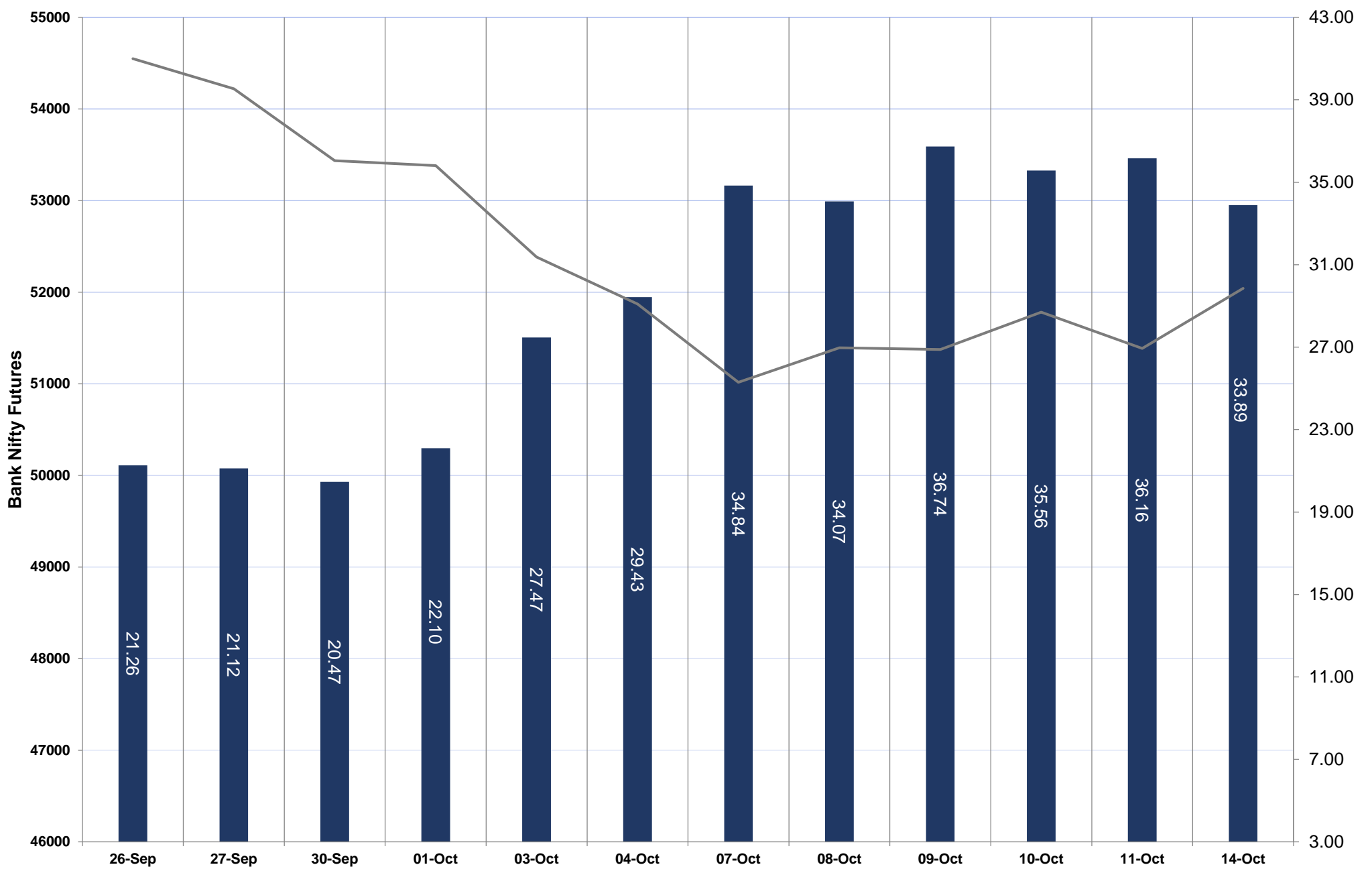
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

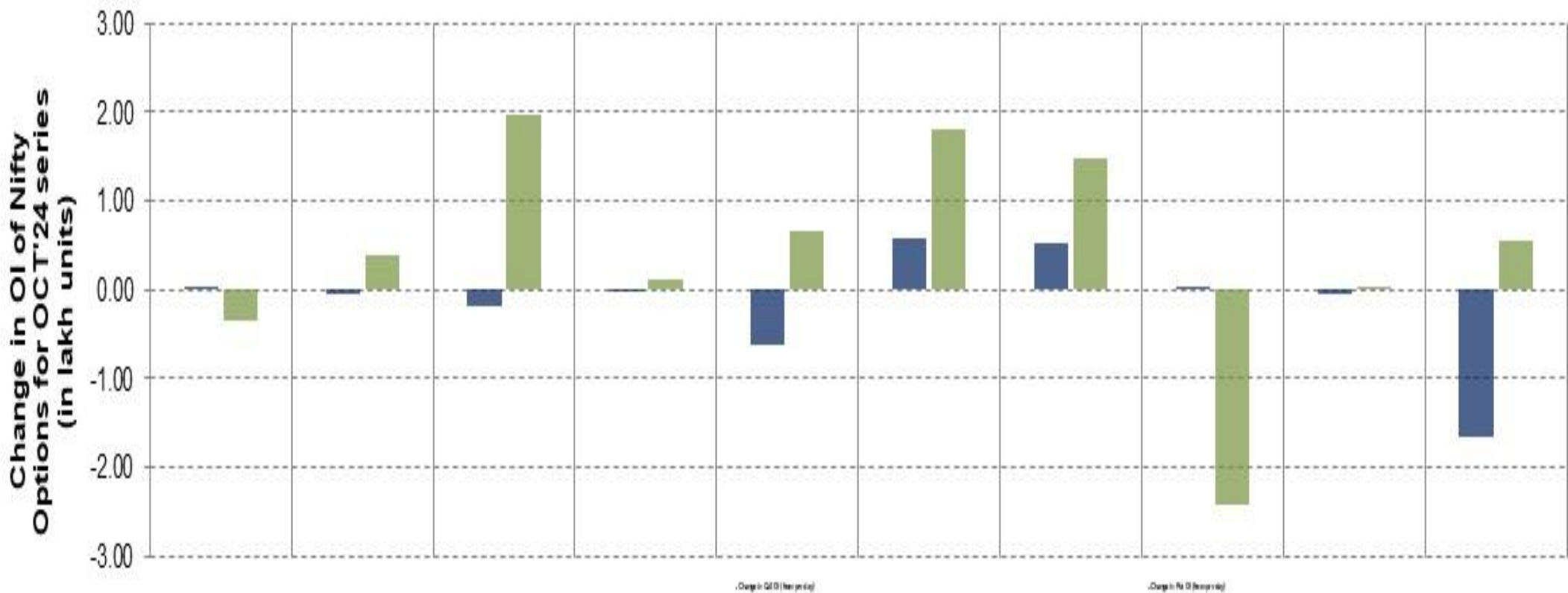
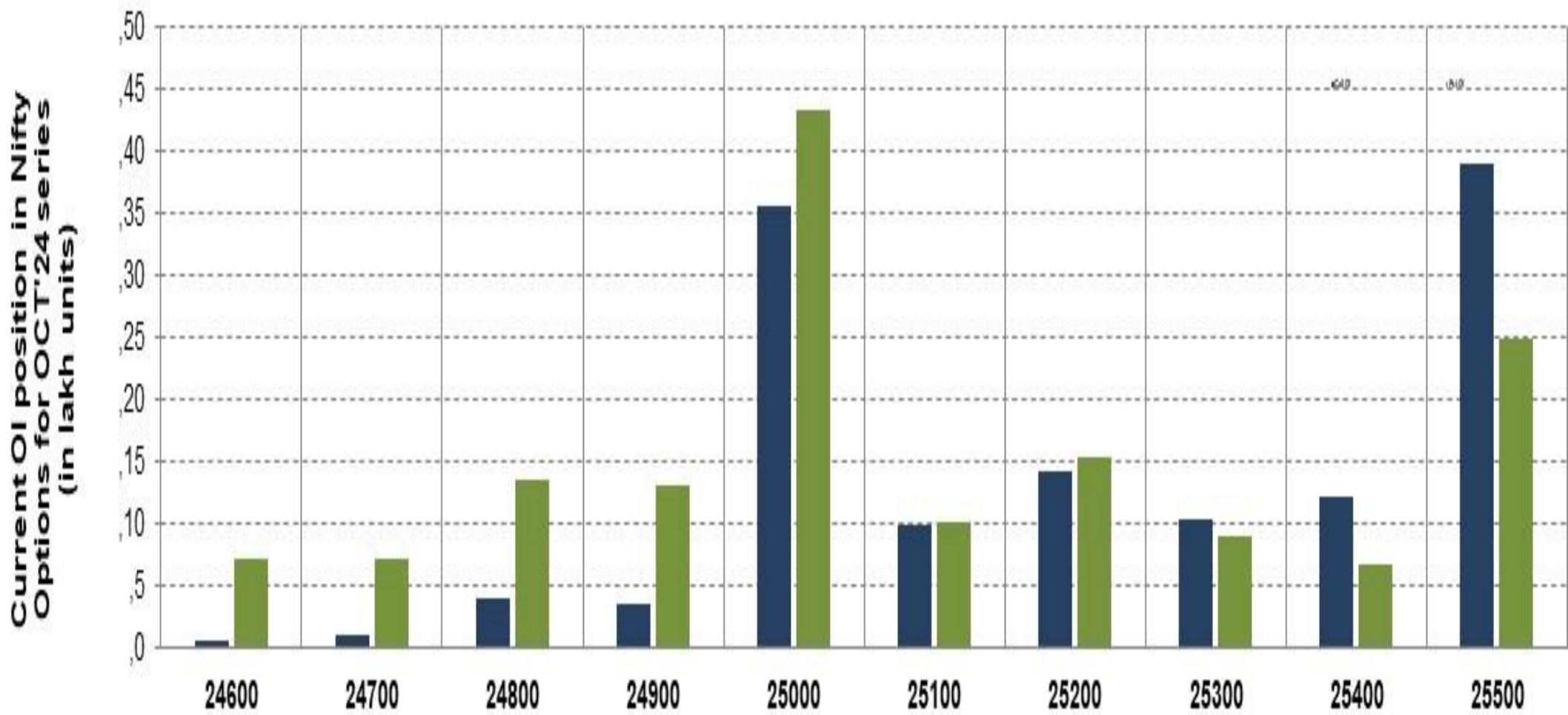




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of 0.16 million in Open Interests is **Strike Price of 25500**
- **Most Active Nifty Put** with a reduction of 0.24 millions in Open Interests is **Strike Price of 25300**
- **Maximum Open Interest an outstanding** was 3.89 millions for Calls at **Strike Price of 25500**
- **Maximum Open Interest an outstanding** was 4.31 millions for puts at **Strike Price of 25000**

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