



# MORNING MANTRA



Daily Derivatives & Market Report

NOV 13, 2024



Indian equity markets continued their bearish trend on Wednesday by ending with a cut of over a percent as a rise in October retail inflation reduced expectations of a rate cut by the Reserve Bank of India (RBI) next month. Since morning, markets remained under pressure amid ongoing foreign institutional investors (FIIs) sell-off. Besides, broader indices -- the BSE Mid cap index and Small cap index witnessed hefty losses during the day. There were no gaining sectoral indices on the BSE in the day.

Markets made a negative start and extended their losses following the broadly negative cues from Wall Street overnight coupled with weakness in Asian counterparts. Sentiments got hit amid a sharp rise in retail inflation. Retail inflation breached the Reserve Bank's upper tolerance level, soaring to a 14-month high of 6.21 per cent in October mainly on account of rising food prices. Inflation based on the consumer price index (CPI) was 5.49 per cent in September and 4.87 per cent in the year-ago month. Traders overlooked a report that India's industrial growth rebounded to 3.1 percent in September after contracting to a 22-month low of 0.1 percent in the previous month, as all three major industries recorded an improvement owing to stocking ahead of the festive season. Market participants also ignored a report that India Exim Bank said India's merchandise exports are likely to grow 1.85% year-on-year to \$107.5 billion in the third quarter of FY25 on the back of sustained momentum in economic activity and improving demand prospects in trading partners supported by expected global monetary easing. In the late afternoon session, markets magnified their losses, as traders avoided to take risk. Finally, Nifty and Sensex settled below the psychological 23,600 and 77,700 levels respectively.

On the global front, European markets were trading higher as investors reacted to upbeat earnings news and awaited U.S. consumer price inflation data later in the day for directional cues. Asian markets ended mostly in red as investors fretted about the impact of U.S. President-elect Trump's proposed tariffs on inflation and interest rates. Back home, the finance ministry has said that public sector banks (PSBs) have shown robust performance in the first half of the current fiscal year (H1FY25) with a 26 per cent growth in net profit, increase in business and decline in non-performing assets (NPAs).

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	77690.96	-984.22	-1.25
NIFTY	23559.05	-324.40	-1.36
MIDCAP	44107.98	-1160.44	-2.56
SMLCAP	51952.79	-1651.69	-3.08
BSEFMC	20737.95	-138.43	-0.66
HEALTHCARE	42435.29	-767.61	-1.78
AUTO	51443.29	-1187.10	-2.26
POWER	7336.29	-172.29	-2.29
REALTY	7315.75	-244.27	-3.23
BSE IT	42071.18	-316.20	-0.75
BANKEX	57199.17	-1128.94	-1.94
OIL GAS	26327.17	-477.71	-1.78
METAL	29449.62	-768.91	-2.54
INDIA VIX	15.44	0.85	5.83

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	571	2252	21
BSE	673	3298	96

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6889	5535	24
NSE CASH	101521	90239	13
NSE F&O	67167267	48437114	39

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.68	3.53	1.33
SENSEX	22.19	3.93	1.18

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	14095	7950	6145
FII	15178	17681	(2503)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	3696.98	5582.87	(1886)
Index Options	4813937.76	4776606.25	37332
Stock Futures	25703.20	23248.30	2455
Stock Options	67277.33	68211.59	(934)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.70	0.73
BANK NIFTY	0.68	0.60

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	105.96	105.96	0.00

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.803	6.795	0.12
USA	4.425	4.436	-0.25

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2607.65	8.78	0.33
Silver	30.91	0.22	0.73
Crude-Oil	68.57	0.45	0.66
Brent-Crude	72.30	0.41	0.57

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 NOV-24 USD-INR	84.44	0.02	0.02
27 NOV-24 EUR-INR	89.89	0.06	0.07
27 NOV-24 GBP-INR	107.73	-0.60	-0.55
27 NOV-24 JPY- INR	54.65	0.06	0.10

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	23559	23283	23421	23647	23785	24011
SENSEX	77691	76815	77253	77971	78410	79128
NIFTY FUTURES	23659	23396	23527	23736	23867	24076
BANK NIFTY	50088	49000	49544	50449	50993	51898
CNX IT	42370	41952	42161	42410	42619	42869
CNX MIDCAP	53801	52666	53234	54203	54770	55740
CNX SMALLCAP	17459	17101	17280	17611	17790	18120
INDIA VIX	15.44	13.15	14.29	15.08	16.22	17.01

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 14-11-2024

AARTIIND, ABFRL, GNFC, GRANULES, HINDCOPPER

# TECHNICAL VIEWS



## NIFTY

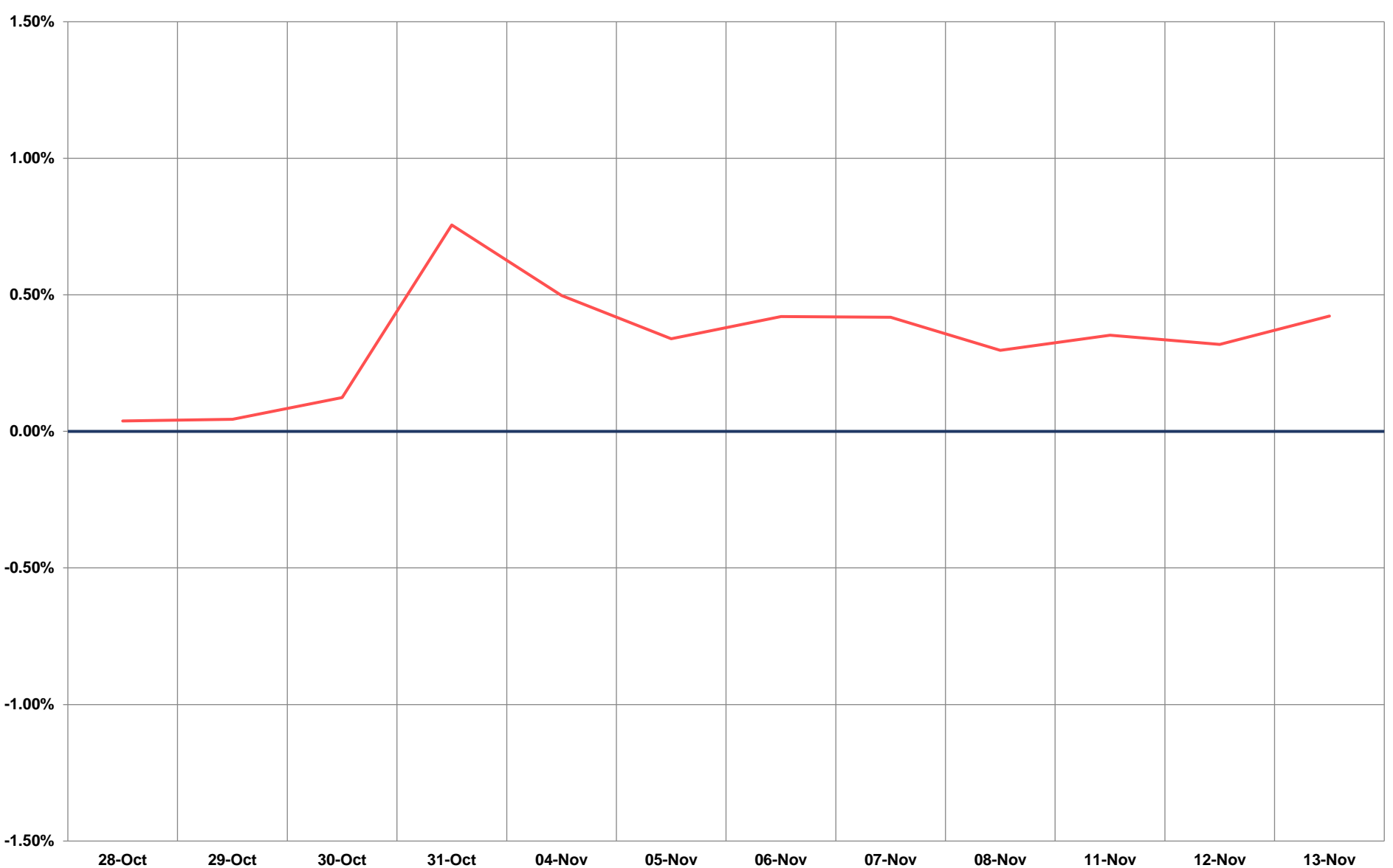
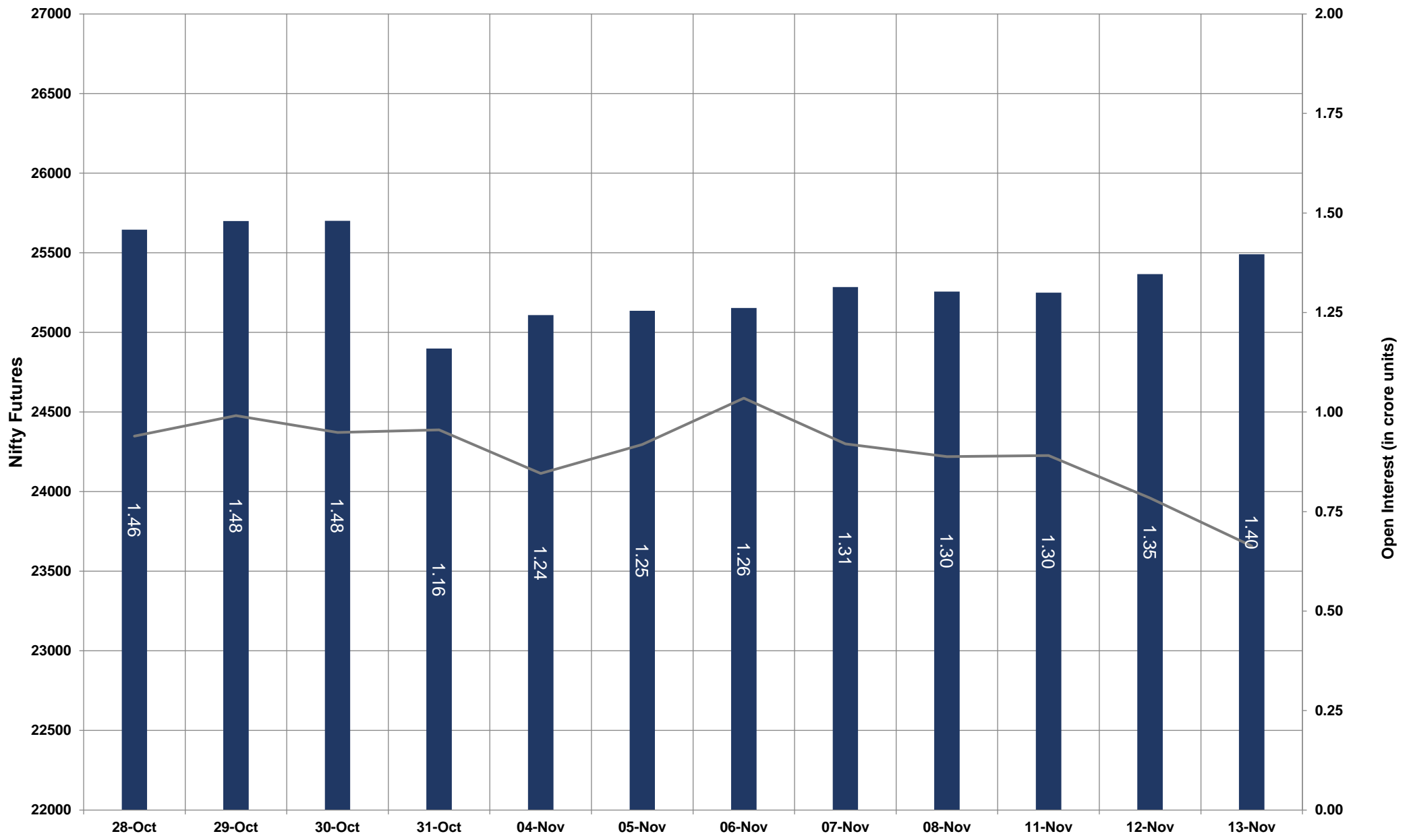


- Nifty Cash = **23559.05 (-1.36%)**
- Resistance levels = **23800** and **23950**
- Support levels = **23350** and **23200**

# TECHNICAL VIEWS



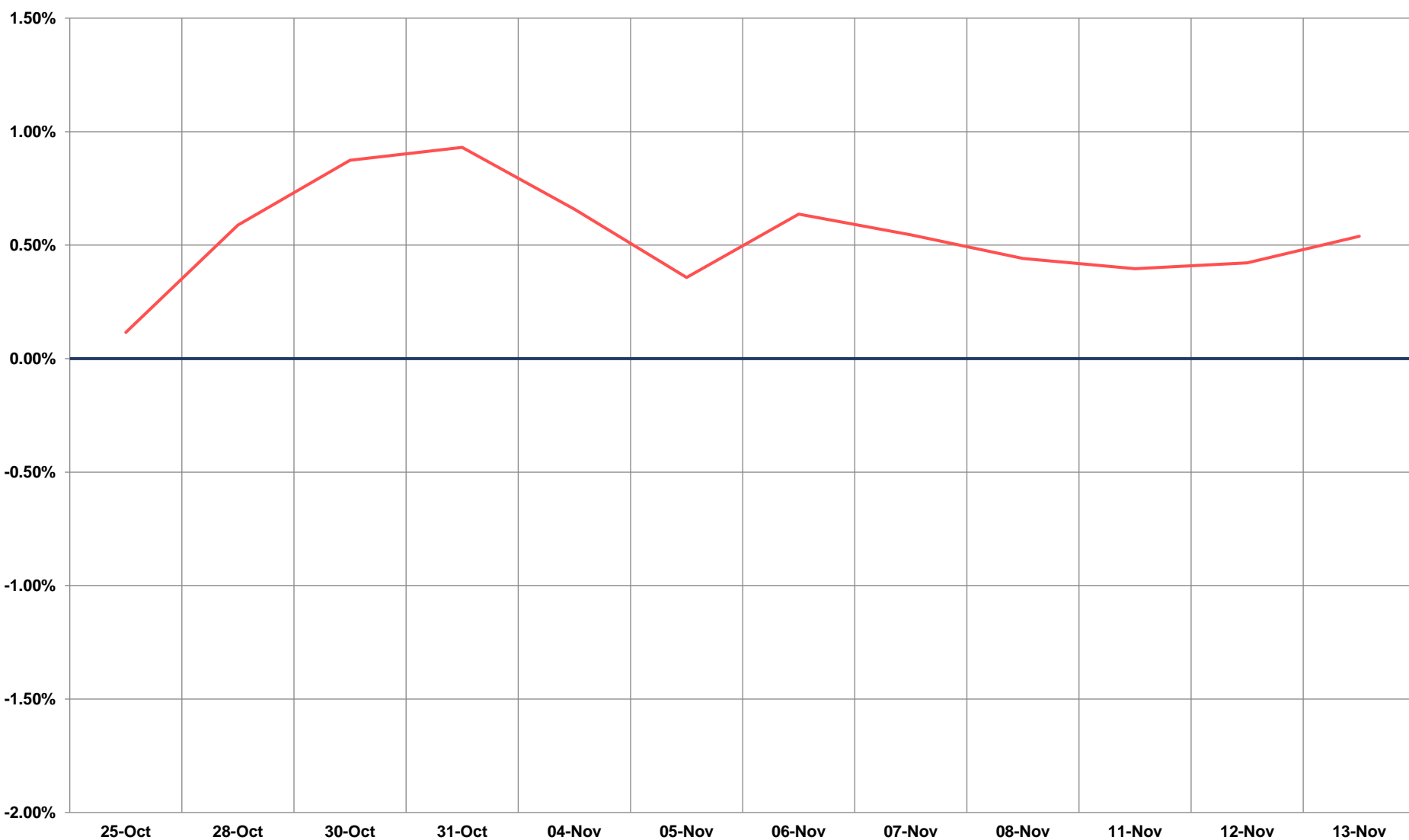
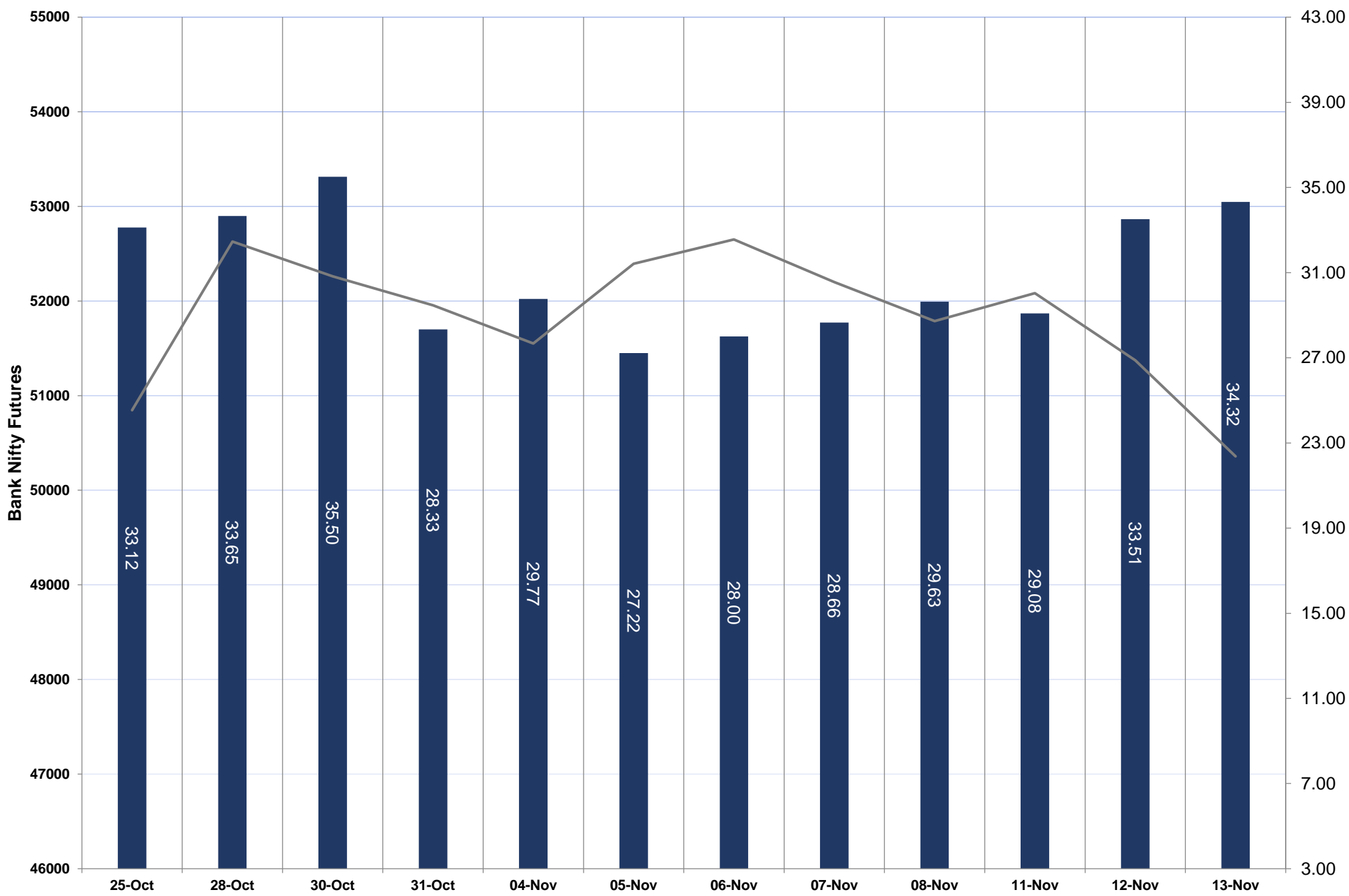
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

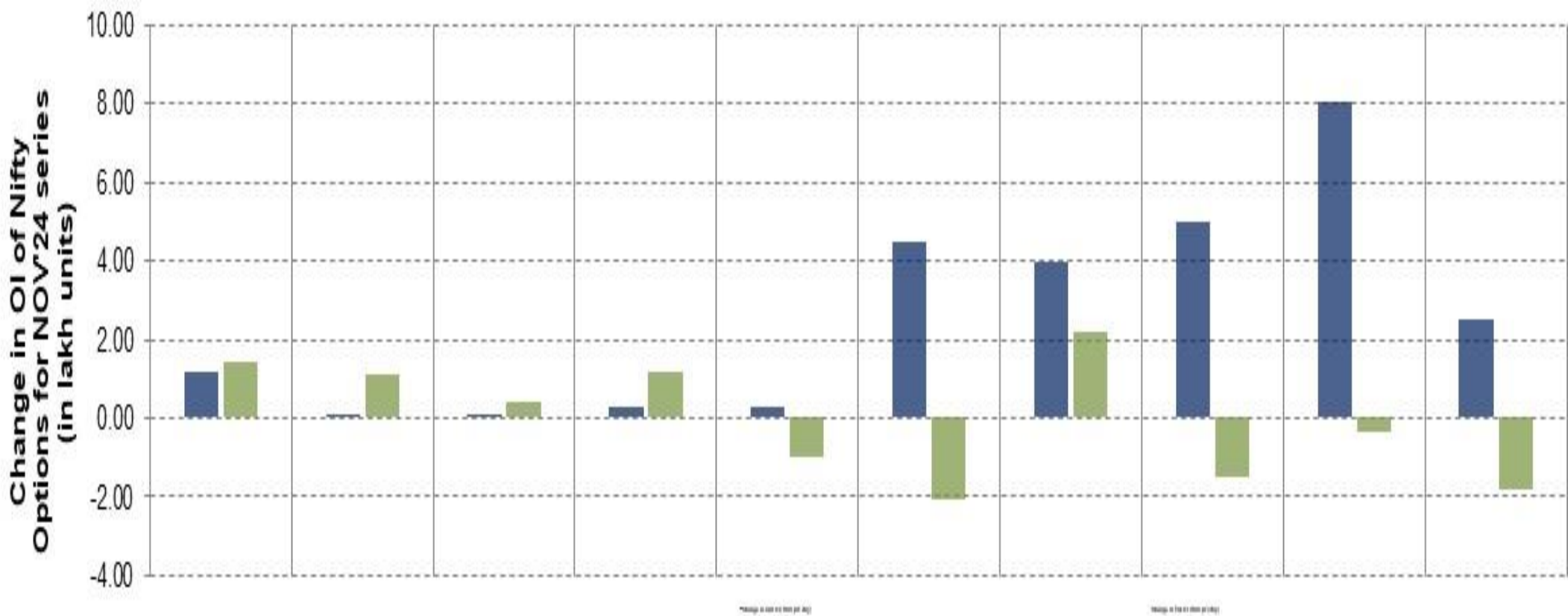
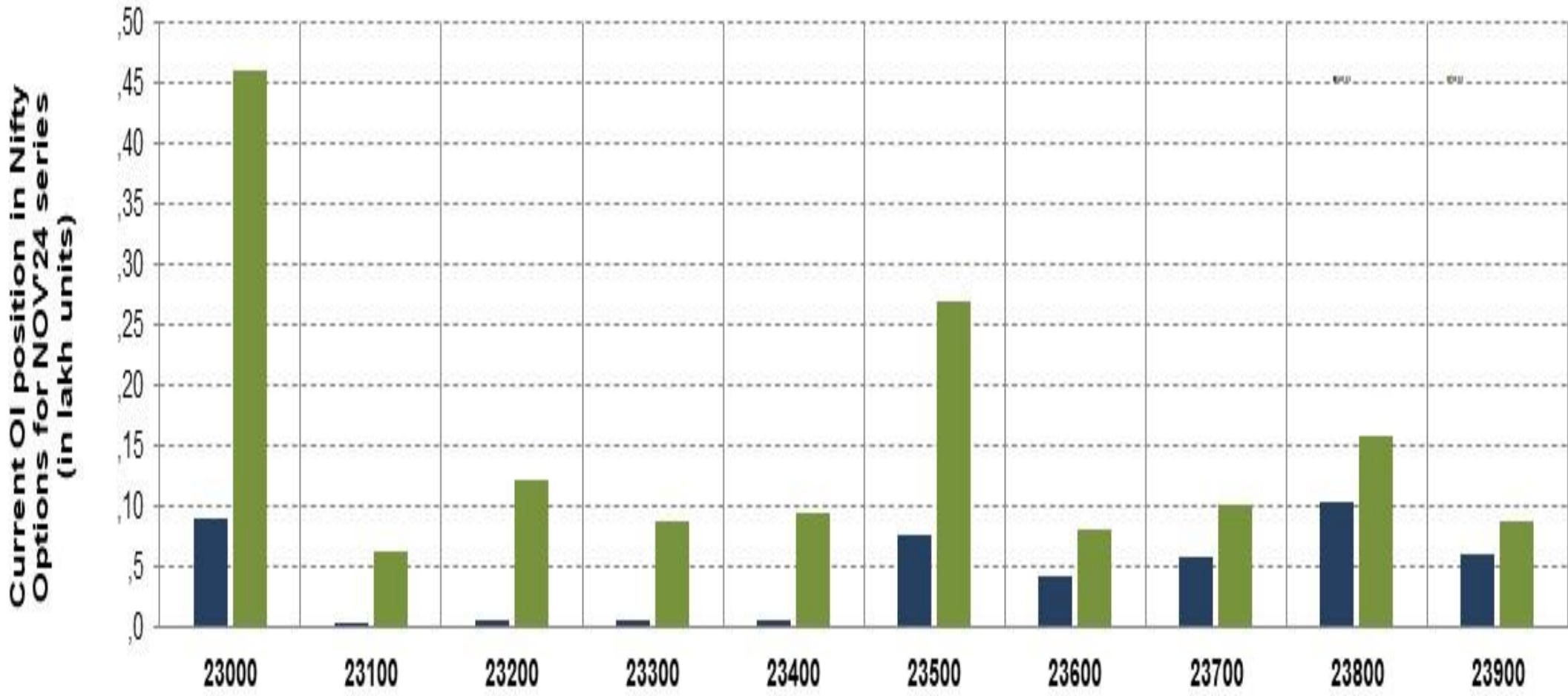




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.80 million in Open Interests is **Strike Price of 23800**
- **Most Active Nifty Put** with an addition of 0.14 millions in Open Interests is **Strike Price of 23000**
- **Maximum Open Interest an outstanding** was 1.03 millions for Calls at **Strike Price of 23800**
- **Maximum Open Interest an outstanding** was 4.59 millions for puts at **Strike Price of 23000**

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