



MORNING MANTRA



Daily Derivatives & Market Report

NOV 19, 2024



Indian equity markets held strong gains till late afternoon session but in last leg of trade come off from day's high levels, as sentiments got hit after private report stated that Russian President Vladimir Putin signed a decree broadening the scope of when Moscow can use nuclear weapons in a clear message to the West and Ukraine. Initially, indices maintained their gaining momentum ahead of Maharashtra election voting. The broader indices, BSE Mid cap index and Small cap index ended in green.

Indices made positive start and remained higher as traders preferred to buy stocks at lower levels after recent weakness. Traders took encouragement as Central Board of Direct Taxes (CBDT) Chairman Ravi Agarwal said the government is confident of not only meeting the direct tax collection target for FY24, but also exceeding it. Some support also come as the National Sample Survey Office (NSSO) said the unemployment rate for people aged 15 years and above in urban areas dipped to 6.4 per cent in the July-September quarter. In afternoon session, markets continued their firm trade. Sentiments remained optimistic as the National Sample Survey Office (NSSO) stated that the unemployment rate for people aged 15 years and above in urban areas dipped to 6.4 per cent in the July-September quarter. Joblessness, or unemployment rate, is defined as the percentage of unemployed people in the labour force. The unemployment rate in the September quarter of FY24 was 6.6 per cent. Traders took a note of a report by CRISIL stating that the tariff hikes proposed by Donald Trump may pose threat to India's exports but the country's surplus in services trade and robust remittances flow may provide comfort. However, in late afternoon session, markets slipped from day's high levels as geopolitical tensions escalate.

On the global front, European markets were trading lower with investors keeping an eye on data releases and earnings reports. Asian markets settled mostly higher on Tuesday as strong gains in mining and energy stocks boosted the markets amid climbing commodity prices. Back home, Finance Minister Nirmala Sitharaman has called for more affordable borrowing costs to support industrial growth and capacity building, while addressing concerns about inflation and the overall economic outlook. Sitharaman highlighted key challenges and government measures aimed at stabilising the economy and supporting businesses, particularly small and medium enterprises (SMEs).

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	77578.39	239.38	0.31
NIFTY	23518.50	64.70	0.28
MIDCAP	44630.96	417.40	0.94
SMLCAP	52490.94	468.57	0.90
BSEFMC	20616.30	23.92	0.12
HEALTHCARE	42400.11	281.32	0.67
AUTO	52782.39	731.74	1.41
POWER	7313.78	47.35	0.65
REALTY	7549.97	107.59	1.45
BSE IT	41392.47	298.09	0.73
BANKEX	57627.04	226.61	0.39
OIL GAS	25620.24	-151.90	-0.59
METAL	29788.07	-271.38	-0.90
INDIA VIX	15.66	0.49	3.23

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1927	894	31
BSE	2333	1633	93

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5951	5620	6
NSE CASH	92268	89841	3
NSE F&O	38219384	20574580	86

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.65	3.52	1.36
SENSEX	22.16	3.93	1.19

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	10200	7719	2482
FII	13003	14853	(1850)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4623.76	2640.24	1984
Index Options	2679434.30	2690545.98	(11112)
Stock Futures	28651.94	23476.04	5176
Stock Options	73128.46	71807.25	1321

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.83	0.86
BANK NIFTY	0.92	0.95

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.45	106.23	0.21

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.814	6.821	-0.10
USA	4.364	4.415	-1.15

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2634.27	21.57	0.83
Silver	31.42	0.26	0.85
Crude-Oil	68.74	-0.42	-0.61
Brent-Crude	73.00	-0.29	-0.40

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 NOV-24 USD-INR	84.46	0.02	0.02
27 NOV-24 EUR-INR	89.35	0.23	0.26
27 NOV-24 GBP-INR	106.65	-0.01	-0.01
27 NOV-24 JPY- INR	55.00	0.53	0.97

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	23519	23272	23395	23588	23711	23904
SENSEX	77578	76773	77176	77814	78216	78854
NIFTY FUTURES	23535	23262	23399	23621	23758	23980
BANK NIFTY	50627	50141	50384	50684	50926	51226
CNX IT	41748	40997	41373	41910	42286	42823
CNX MIDCAP	54548	53816	54182	54632	54999	55449
CNX SMALLCAP	17677	17419	17548	17721	17850	18022
INDIA VIX	15.66	11.41	13.53	14.86	16.98	18.31

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	NEUTRAL	Buy	Buy
CNX MIDCAP	SELL	NEUTRAL	NEUTRAL
CNX SMALLCAP	SELL	NEUTRAL	Buy
INDIA VIX	Buy	Buy	NEUTRAL

SECURITIES BAN IN F&O TRADES FOR 21-11-2024

AARTIIND, ABFRL, GNFC, GRANULES, HINDCOPPER, IGL

TECHNICAL VIEWS



NIFTY

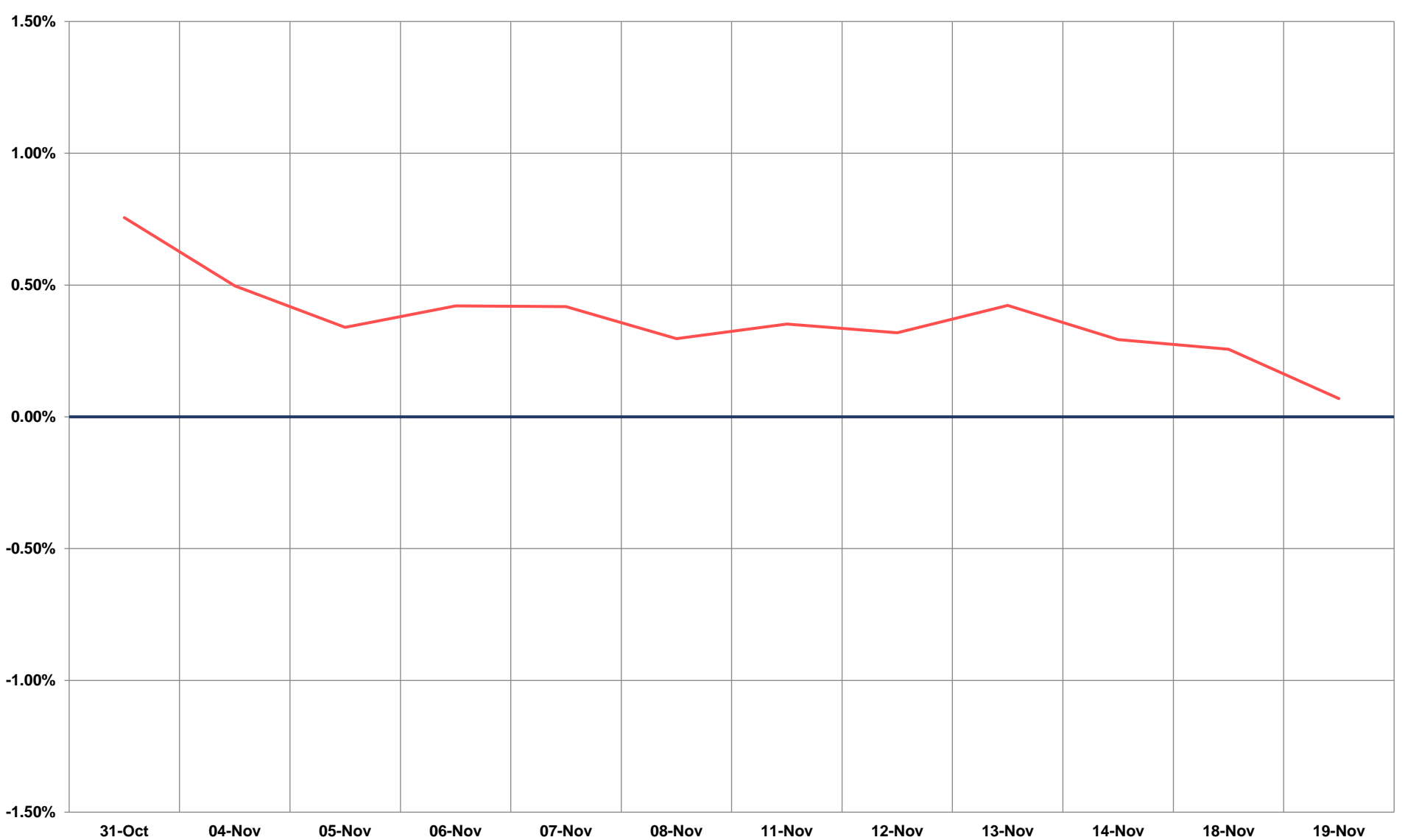
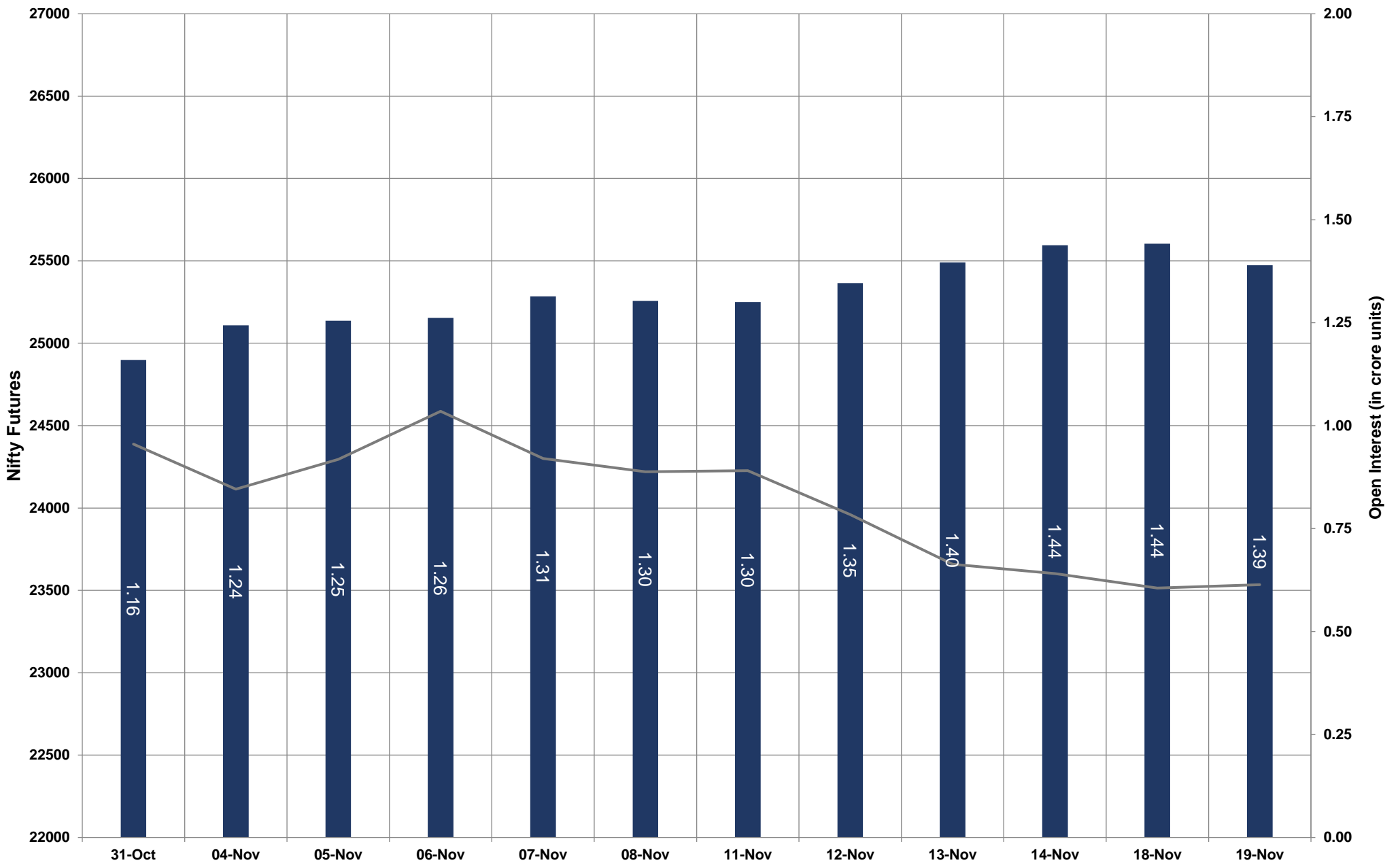


- Nifty Cash = **23518.50 (0.28%)**
- Resistance levels = **23800** and **23950**
- Support levels = **23350** and **23200**

TECHNICAL VIEWS



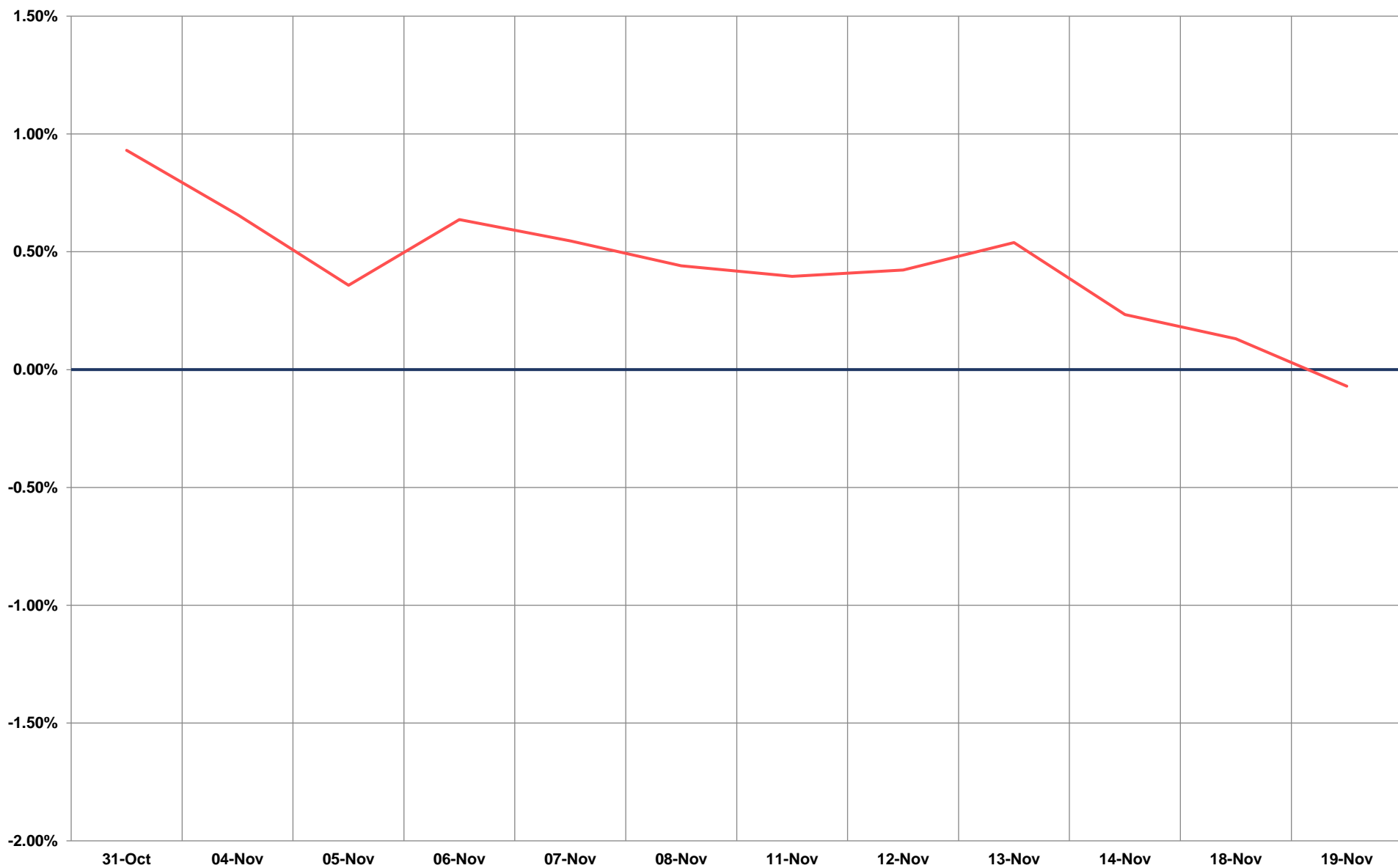
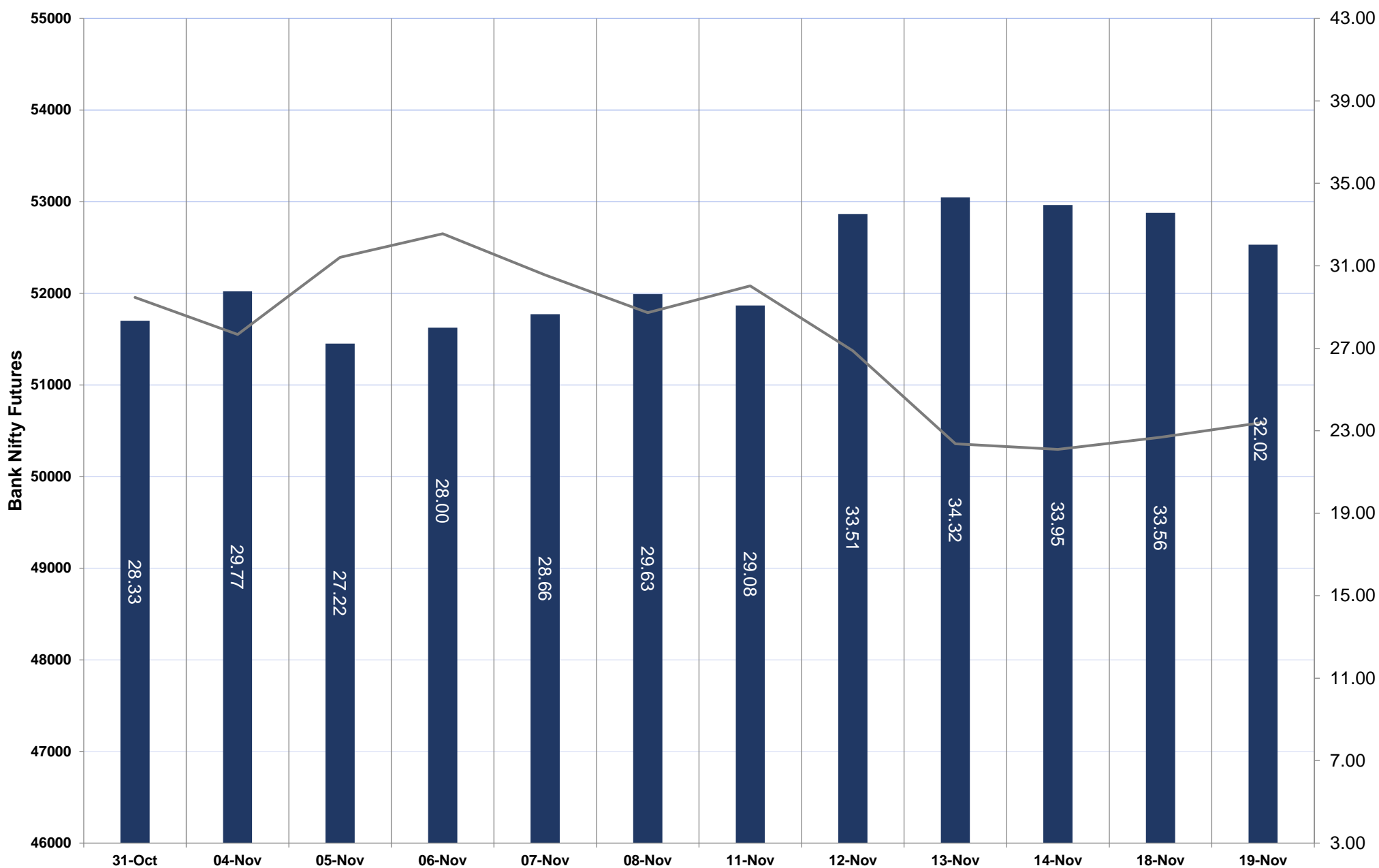
NIFTY FUTURES



TECHNICAL VIEWS



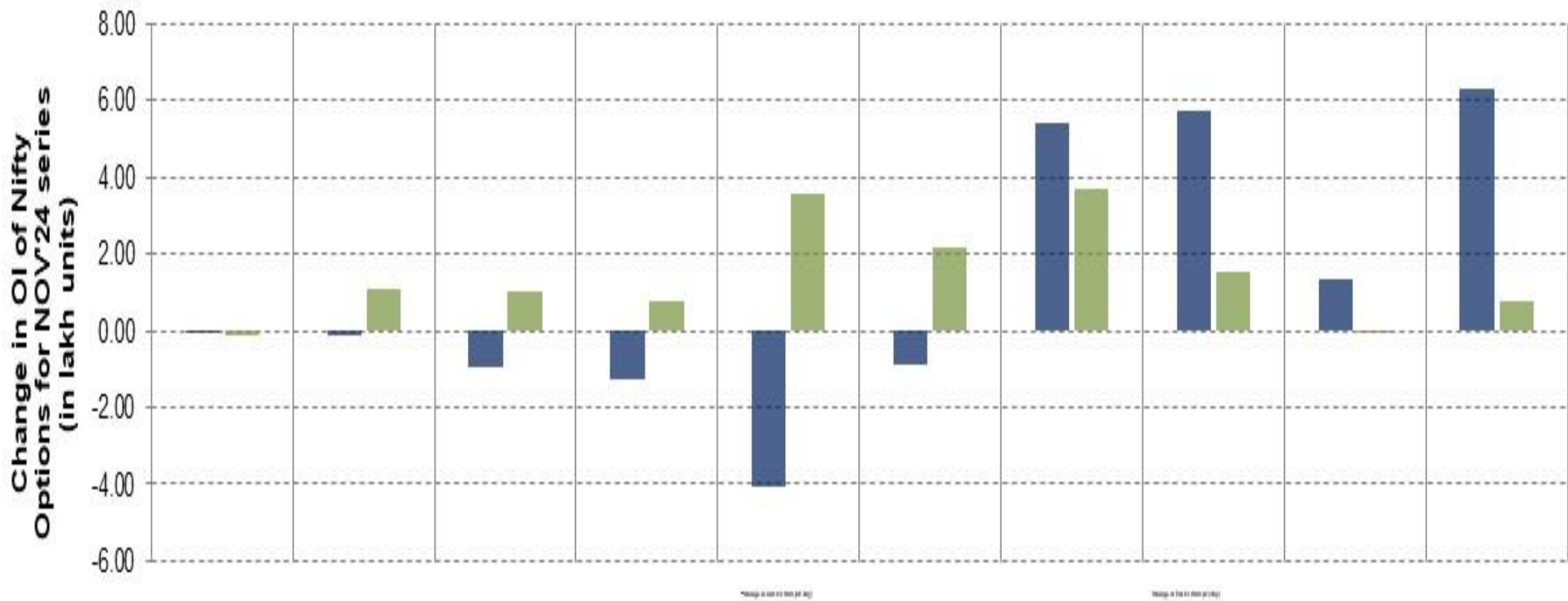
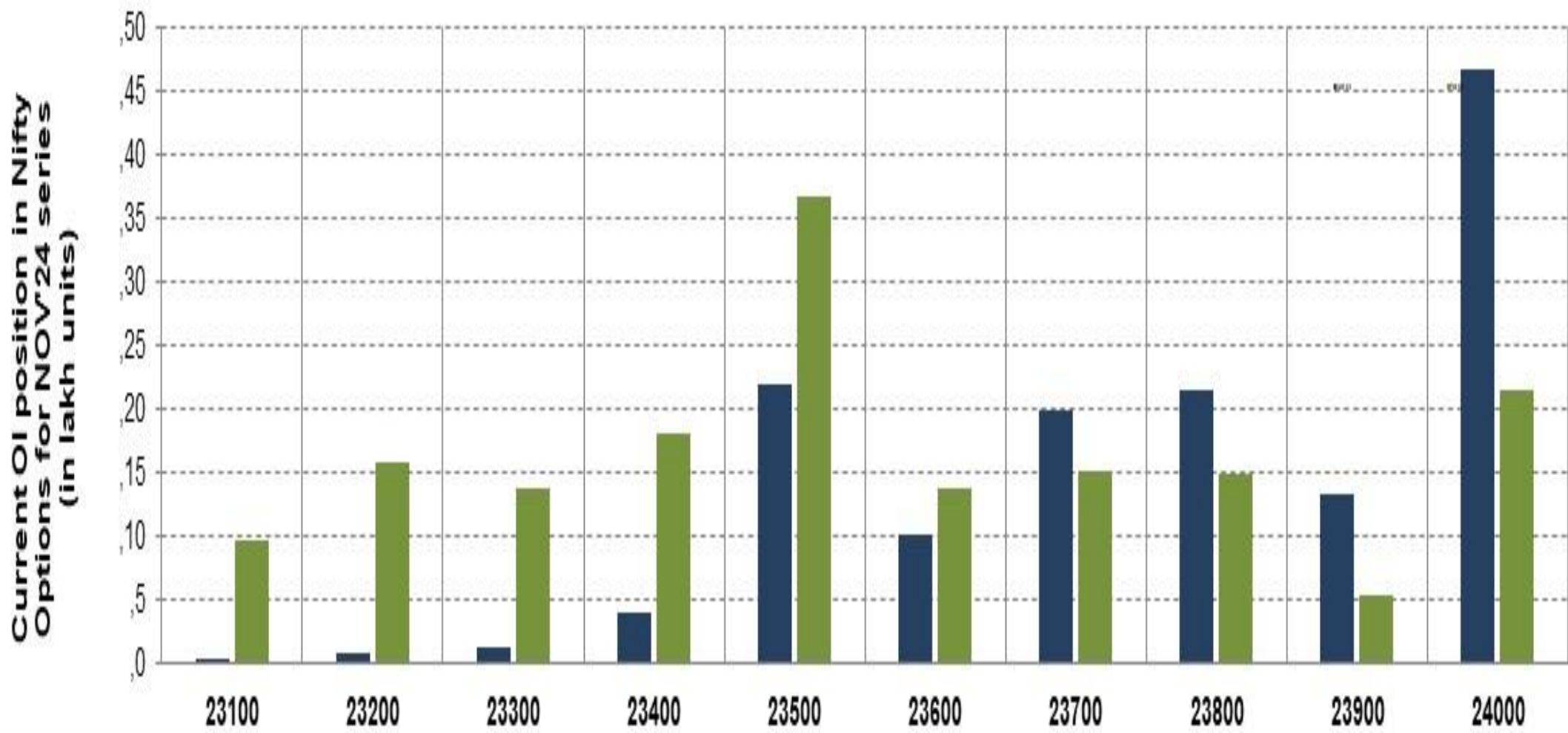
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.62 million in Open Interests is **Strike Price of 24000**
- **Most Active Nifty Put** with an addition of 0.36 millions in Open Interests is **Strike Price of 23700**
- **Maximum Open Interest an outstanding** was 4.66 millions for Calls at **Strike Price of 24000**
- **Maximum Open Interest an outstanding** was 3.65 millions for puts at **Strike Price of 23500**

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