



MORNING MANTRA



Daily Derivatives & Market Report

SEP 13, 2024



Key benchmark indices ended lower on last trading day of week amid some profit booking by investors. Besides, mixed India's retail inflation and Index of Industrial Production (IIP) data dampened investors' sentiments. Markets went through volatility during the day. Traders were seen piling up positions in IT and Metal sectors' stocks, while selling was witnessed in Energy and Oil & Gas sectors' stocks. The broader indices, the BSE Mid cap index and Small cap index ended in green.

Markets made cautious start and remained lower on account of profit booking following a strong rally to all-time highs in the previous session. Besides, India's Consumer Price Index (CPI)-based retail inflation rose marginally in August to 3.65 per cent from 3.6 per cent in July, yet remained below the Reserve Bank of India (RBI)'s medium-term target of 4 per cent for the second time in nearly five years, mainly because of a high base during the same period a year ago. Separately, the Index of Industrial Production (IIP) also rose slightly to 4.83 per cent in July from 4.72 per cent in June. In afternoon session, markets traded near neutral lines. Traders took note of report that Reserve Bank of India Governor Shaktikanta Das said that India has a growth potential of at least 7.5 per cent. This projection is slightly above the Reserve Bank of India's estimate of 7.2 per cent growth for the current financial year, FY25. In late afternoon session, markets added some more losses amid concerned over Fed interest rate outcome.

On the global front, European markets were trading higher as bond yields eased amid bets of an interest-rate cut at next week's Federal Reserve meeting. The U.S. central bank is almost certain to start its rate-cutting cycle next week, but market participants are looking for clues on the size of cuts over the next few months. Asian markets ended mostly in green ahead of a widely expected interest-rate cut by the U.S. Federal Reserve next week. Back home, credit rating agency ICRA in its latest report has said that domestic steel consumption is likely to witness 9-10 per cent growth this financial year (FY25).

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	82890.94	-71.77	-0.09
NIFTY	25356.50	-32.40	-0.13
MIDCAP	49244.05	233.24	0.48
SMLCAP	57128.04	538.11	0.95
BSEFMC	23691.78	-132.20	-0.55
HEALTHCARE	44309.16	22.52	0.05
AUTO	58308.75	139.95	0.24
POWER	8212.19	-23.02	-0.28
REALTY	8232.07	143.69	1.78
BSE IT	43984.14	215.74	0.49
BANKEX	58908.78	179.23	0.31
OIL GAS	30691.29	-168.27	-0.55
METAL	31883.46	234.34	0.74
INDIA VIX	12.55	-0.63	-4.78

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1916	910	36
BSE	2480	1475	112

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	8043	7073	14
NSE CASH	110680	122764	(10)
NSE F&O	12547036	58538856	(79)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.58	4.07	1.20
SENSEX	24.32	4.19	1.10

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	11156	8624	2532
FII	15983	13618	2365

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2976.80	1637.91	1339
Index Options	1116272.32	1118488.07	(2216)
Stock Futures	23396.80	28450.96	(5054)
Stock Options	54336.91	55713.16	(1376)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.33	1.22
BANK NIFTY	1.14	1.16

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	100.97	101.23	-0.25

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.792	6.811	-0.28
USA	3.651	3.676	-0.78

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2566.32	7.93	0.31
Silver	30.01	0.10	0.34
Crude-Oil	69.82	0.85	1.23
Brent-Crude	72.62	0.64	0.89

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 SEP-24 USD-INR	83.95	-0.05	-0.06
26 SEP-24 EUR-INR	93.03	0.39	0.42
26 SEP-24 GBP-INR	110.15	0.55	0.50
26 SEP-24 JPY- INR	59.53	0.71	1.21

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	25357	25222	25289	25360	25427	25498
SENSEX	82891	82439	82665	82879	83105	83319
NIFTY FUTURES	25373	25236	25304	25369	25437	25502
BANK NIFTY	51938	51509	51723	51859	52073	52209
CNX IT	43394	42736	43065	43318	43648	43901
CNX MIDCAP	60034	59591	59812	60001	60223	60411
CNX SMALLCAP	19506	19358	19432	19479	19553	19600
INDIA VIX	12.55	12.02	12.29	12.73	13.00	13.44

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 16-09-2024

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

TECHNICAL VIEWS



NIFTY

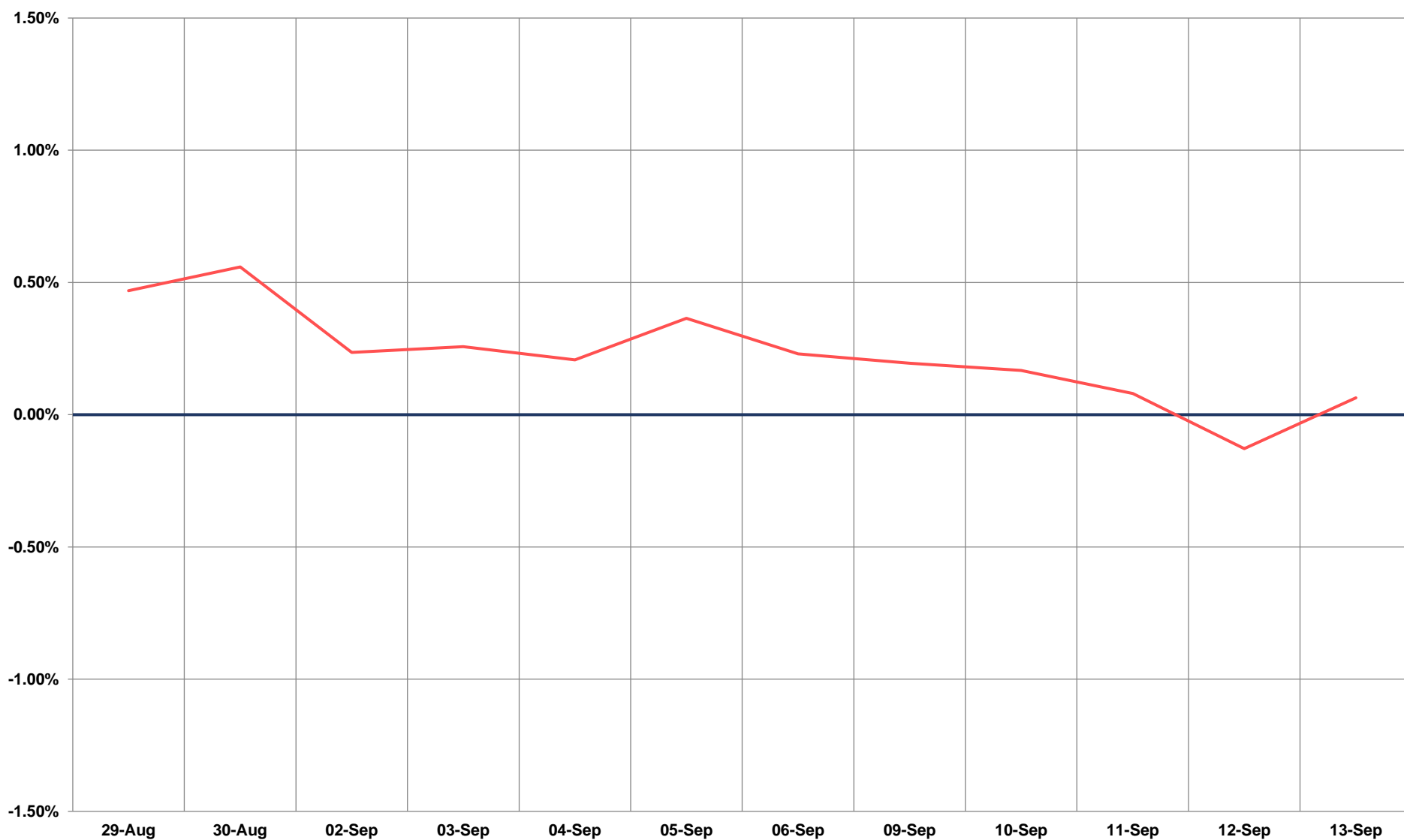
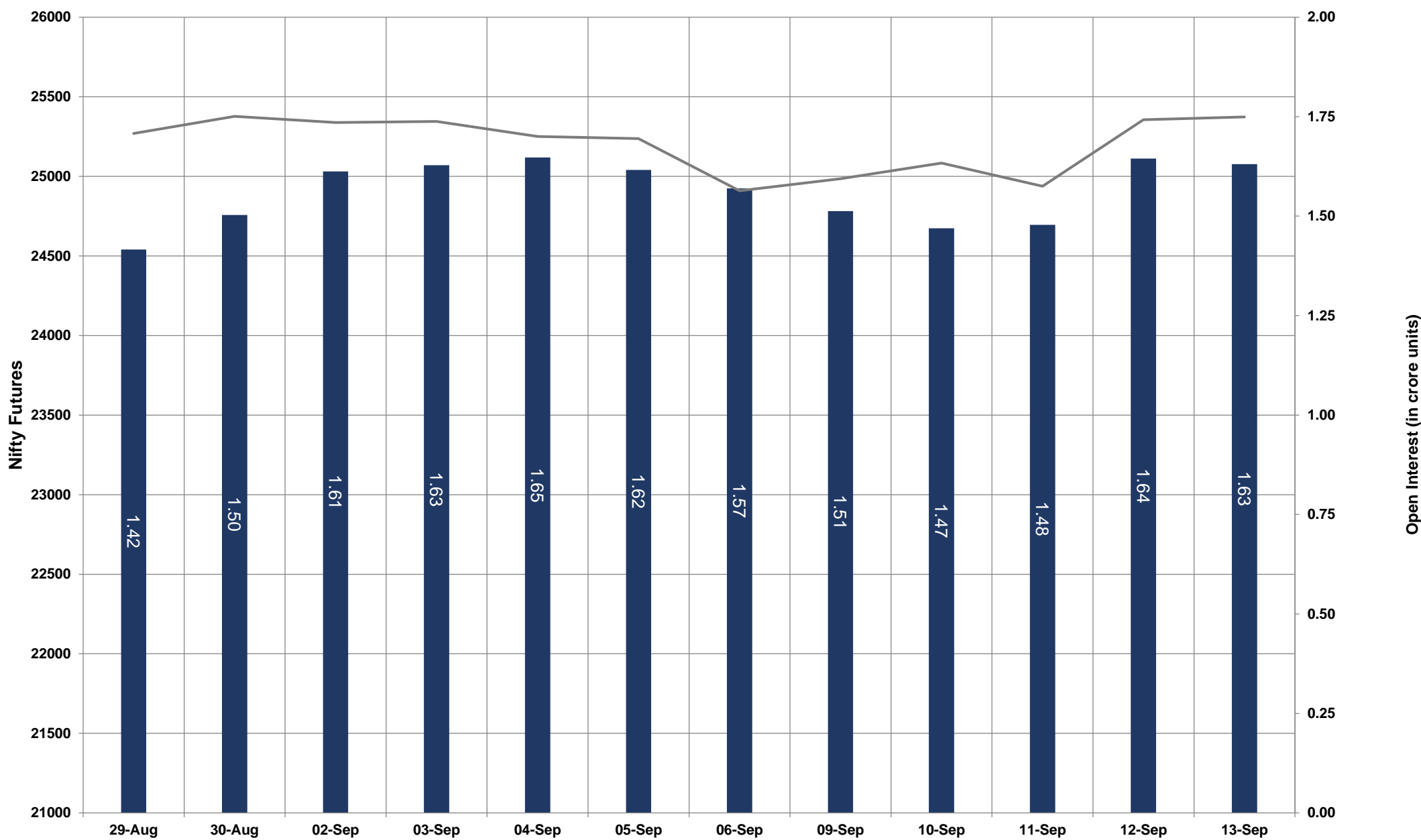


- Nifty Cash = **25356.50 (-0.13%)**
- Resistance levels = **25500** and **25620**
- Support levels = **25200** and **25120**

TECHNICAL VIEWS



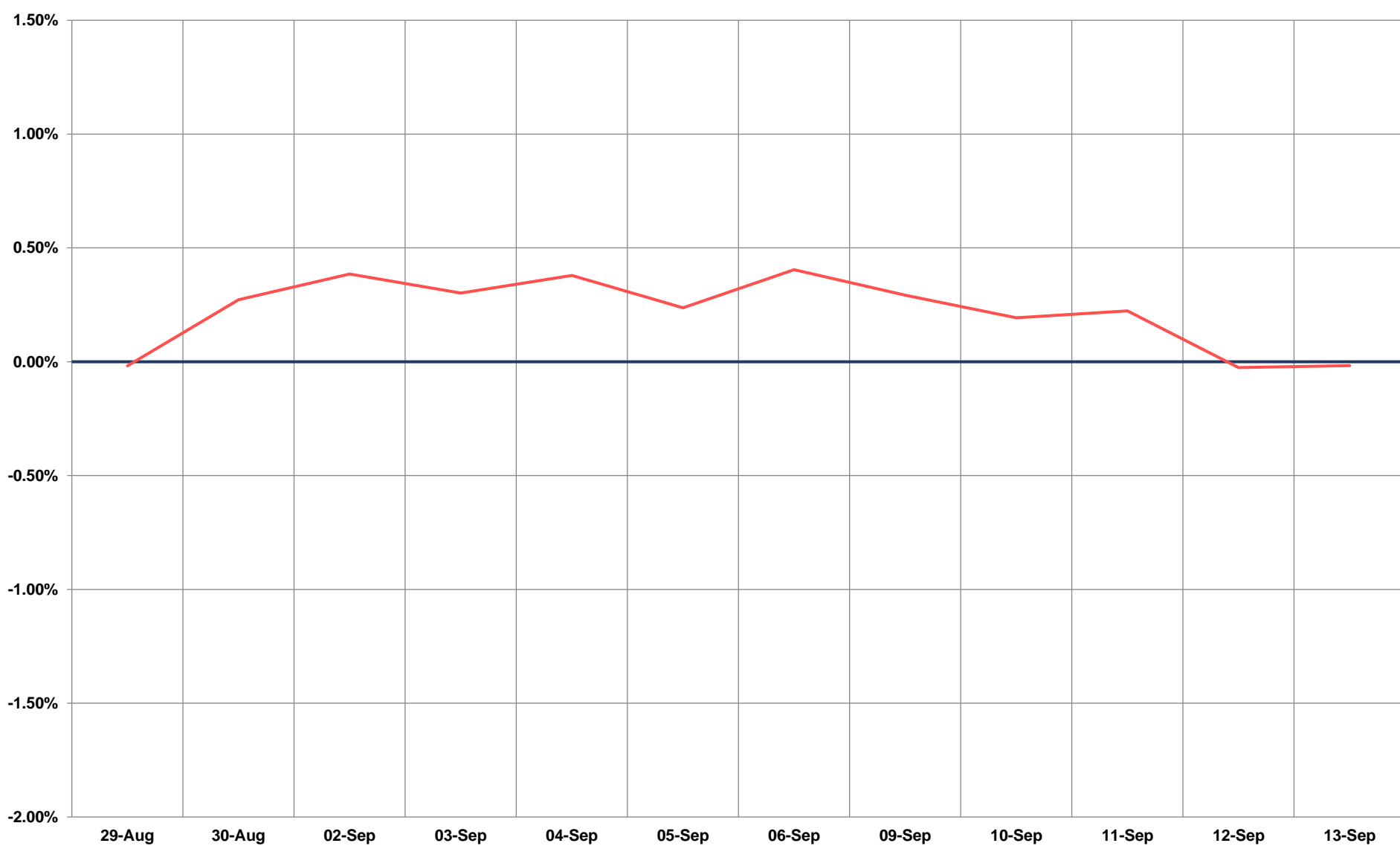
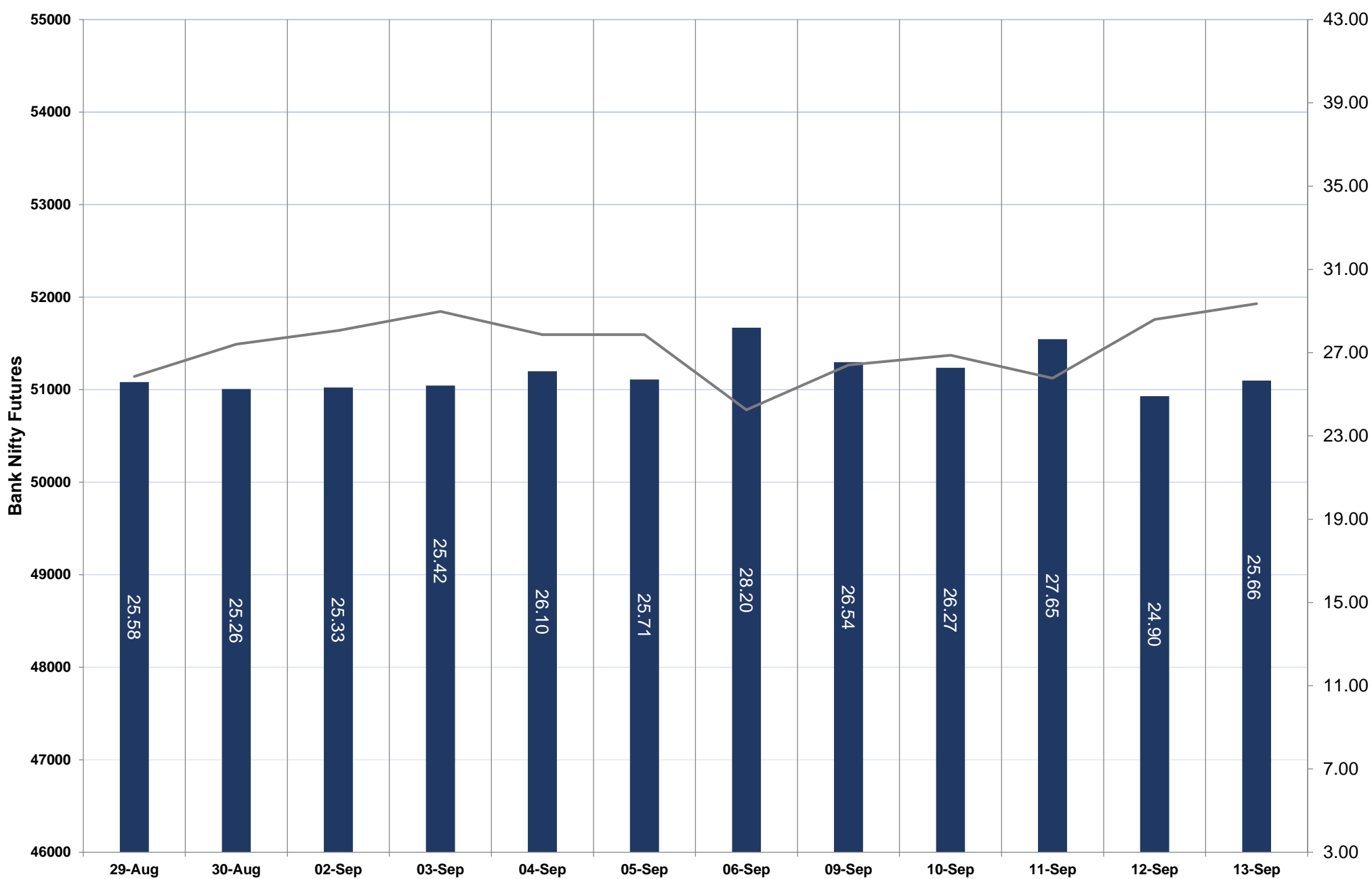
NIFTY FUTURES



TECHNICAL VIEWS



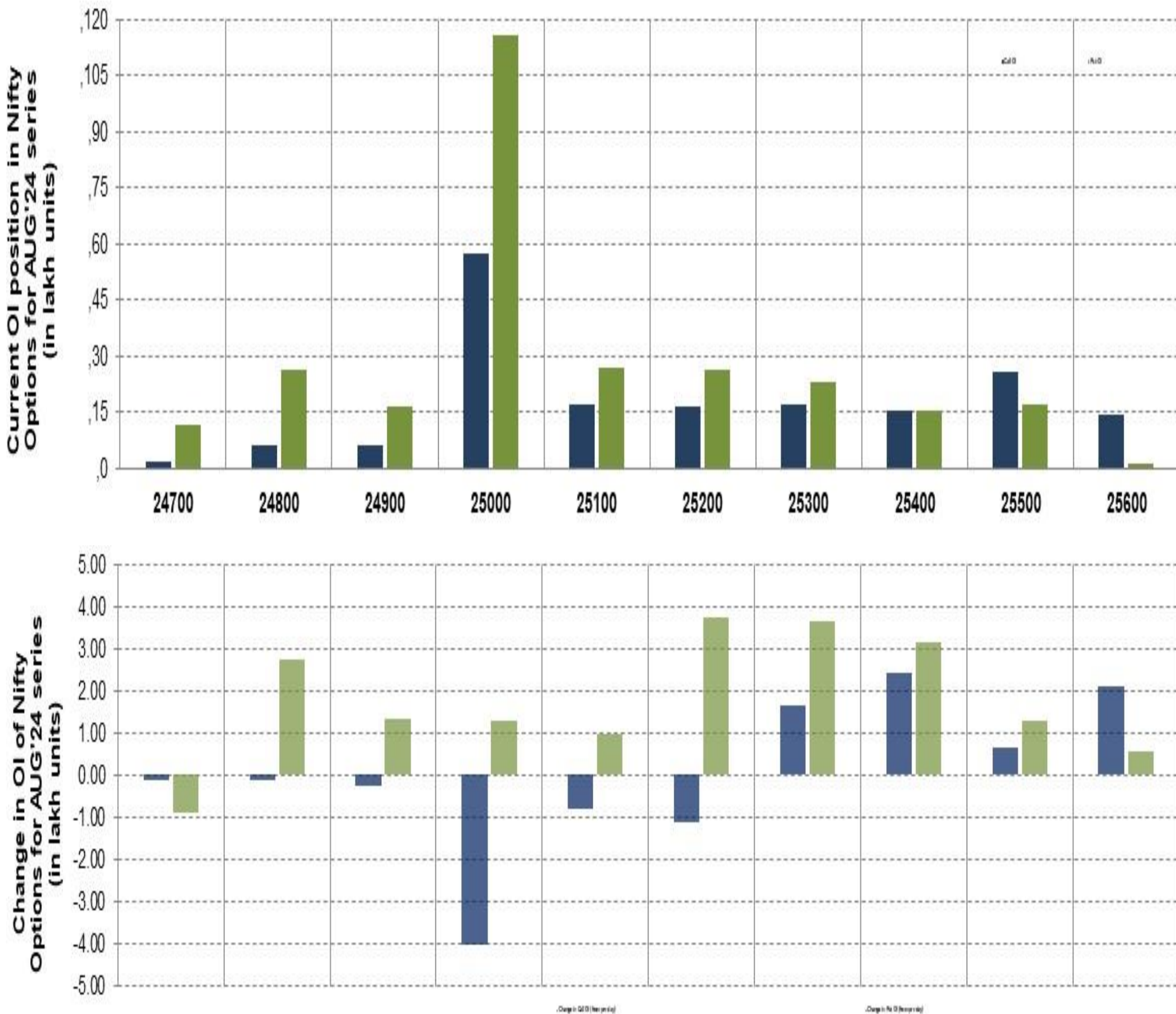
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of 0.40 million in Open Interests is **Strike Price of 25000**
- **Most Active Nifty Put** with an addition of 0.37 millions in Open Interests is **Strike Price of 25200**
- **Maximum Open Interest an outstanding** was 5.72 millions for Calls at **Strike Price of 25000**
- **Maximum Open Interest an outstanding** was 11.55 millions for puts at **Strike Price of 25000**

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