



MORNING MANTRA



Daily Derivatives & Market Report

NOV 11, 2024



In volatile trading session, Indian equity markets ended Monday's session in red. Most part of time, markets traded in green territory but selling pressure in late afternoon session forced to end lower. Traders were cautious ahead of key macroeconomic data i.e. Index of Industrial Production (IIP) and Consumer price index (CPI), which going to be out on November 12. As for broader indices, the BSE Mid cap index and Small cap index ended deep in red.

Markets made negative start tracking weakness in Asian counterparts, as traders reacted to the smaller than expected size of China's fresh stimulus measures and the release of weak inflation data over the weekend that spurred new concerns over the recovery in the world's second-largest economy. But soon indices gained traction to trade higher in late morning session. Some support came as Moody's Ratings said with Donald Trump set to become the next US president after the recently closely contested president polls, India and other Asian countries are expected to benefit due to rising US-China tensions and potential investment restrictions in strategic sectors. Traders took note of Union Commerce and Industry Minister Piyush Goyal's statement that India's growth story will take the country's \$3.5 trillion economy now to \$35 trillion in the next 25 years. In afternoon session, indices continued to trade above neutral lines. Sentiments were positive as Union Finance and Corporate Minister, Nirmala Sitharaman said that the Ministry of Micro, Small and Medium Enterprises (MSMEs) will get collateral-free loans of upto Rs 100 crore through a new credit assessment model by PSU banks. However, in late afternoon session, markets took U-turn and ended lower. Investors were concerned as private report stated that India's retail inflation, based on the Consumer Price Index (CPI), likely rose to a 14-month high of 5.9% in October primarily due to a sharp rise in the prices of vegetables and edible oils.

On the global front, European markets were trading higher as investors digested upbeat earnings and looked ahead to key inflation readings in Germany and the United States due later in the week. Asian markets ended mixed as Beijing's latest stimulus fell short of investor expectations and weak inflation data dampened hopes for a significant recovery in the world's second largest economy. Back home, the latest QS World University Rankings: Asia 2025 edition has highlighted India's impressive upward trajectory in higher education across the continent. It showed that India boasts two institutions within the top 50 and seven in the top 100 of the QS Asia Rankings 2025, with the Indian Institute of Technology Delhi (IITD) leading at 44th place.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	79496.15	9.83	0.01
NIFTY	24141.30	-6.90	-0.03
MIDCAP	45715.21	-364.86	-0.79
SMLCAP	54286.41	-627.44	-1.14
BSEFMC	21216.87	-191.75	-0.90
HEALTHCARE	43464.98	-585.87	-1.33
AUTO	53677.35	-363.72	-0.67
POWER	7724.11	20.84	0.27
REALTY	7549.35	-4.95	-0.07
BSE IT	42401.26	425.37	1.01
BANKEX	59184.10	326.24	0.55
OIL GAS	27108.81	-215.43	-0.79
METAL	30683.77	-299.13	-0.97
INDIA VIX	14.27	-0.20	-1.38

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1060	1808	26
BSE	1540	2556	117

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6839	6069	13
NSE CASH	91092	100042	(9)
NSE F&O	23921566	12036030	99

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.23	3.62	1.29
SENSEX	22.70	4.03	1.15

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	9849	7822	2027
FII	9431	11738	(2307)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2789.79	2454.31	335
Index Options	1895166.45	1910434.76	(15268)
Stock Futures	22968.47	25394.25	(2426)
Stock Options	57335.05	59783.66	(2449)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.91	0.90
BANK NIFTY	0.86	0.70

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	105.28	105.01	0.26

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.775	6.796	-0.31
USA	4.313	4.342	-0.67

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2673.45	-9.55	-0.36
Silver	31.51	0.23	0.75
Crude-Oil	69.40	-0.98	-1.39
Brent-Crude	72.99	-0.88	-1.19

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 NOV-24 USD-INR	84.43	-0.00	-0.00
27 NOV-24 EUR-INR	90.34	-0.79	-0.87
27 NOV-24 GBP-INR	108.88	-0.55	-0.50
27 NOV-24 JPY- INR	55.20	-0.24	-0.44

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	24141	23829	23985	24161	24317	24493
SENSEX	79496	78432	78964	79533	80065	80634
NIFTY FUTURES	24226	23910	24068	24251	24409	24592
BANK NIFTY	51877	50899	51388	51783	52272	52666
CNX IT	42590	41390	41990	42394	42994	43399
CNX MIDCAP	55854	55387	55620	55985	56218	56583
CNX SMALLCAP	18225	18070	18148	18282	18360	18494
INDIA VIX	14.27	11.94	13.10	14.29	15.45	16.64

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 12-11-2024

AARTIIND, ABFRL, GRANULES, HINDCOPPER, MANAPPURAM

TECHNICAL VIEWS



NIFTY

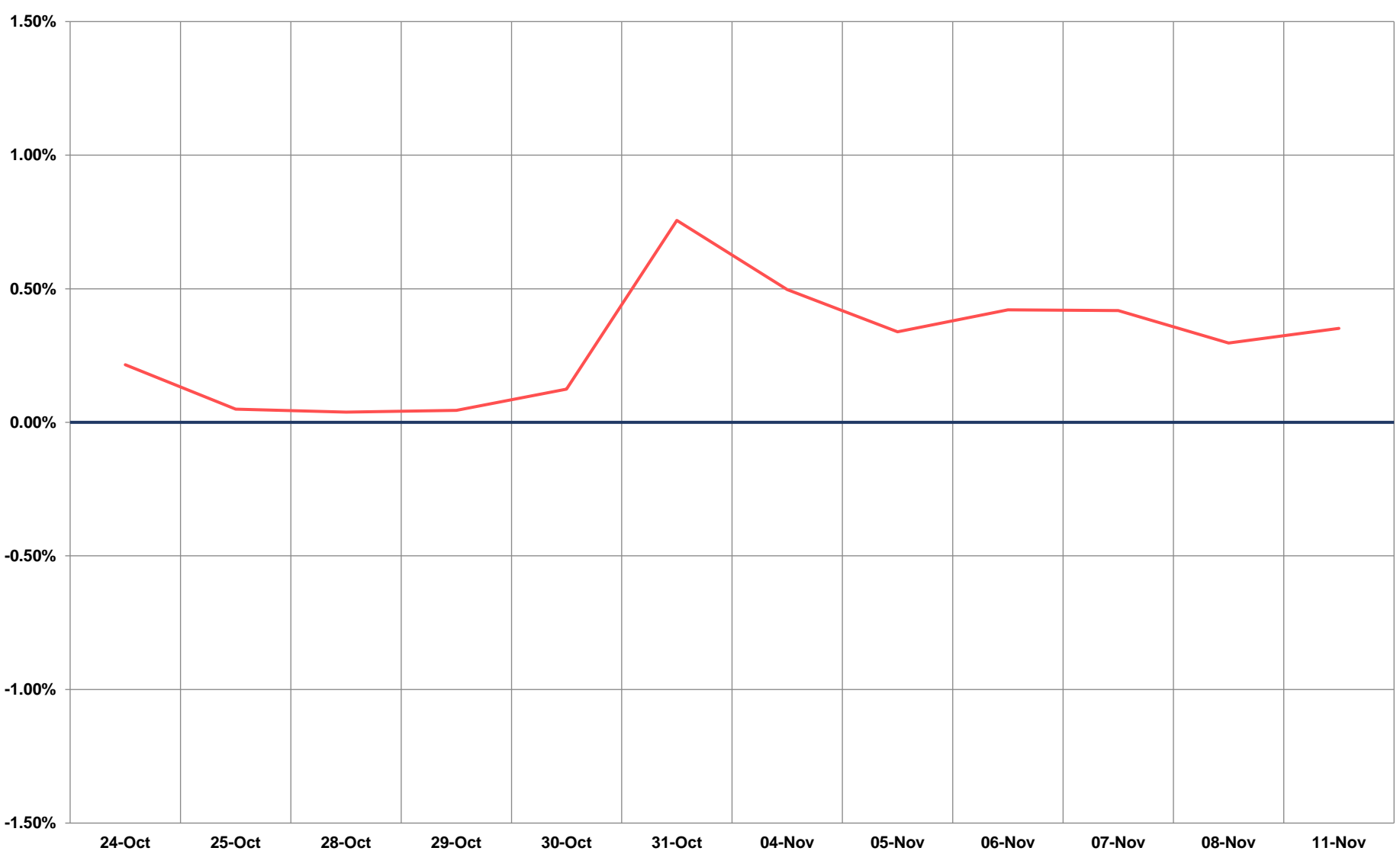
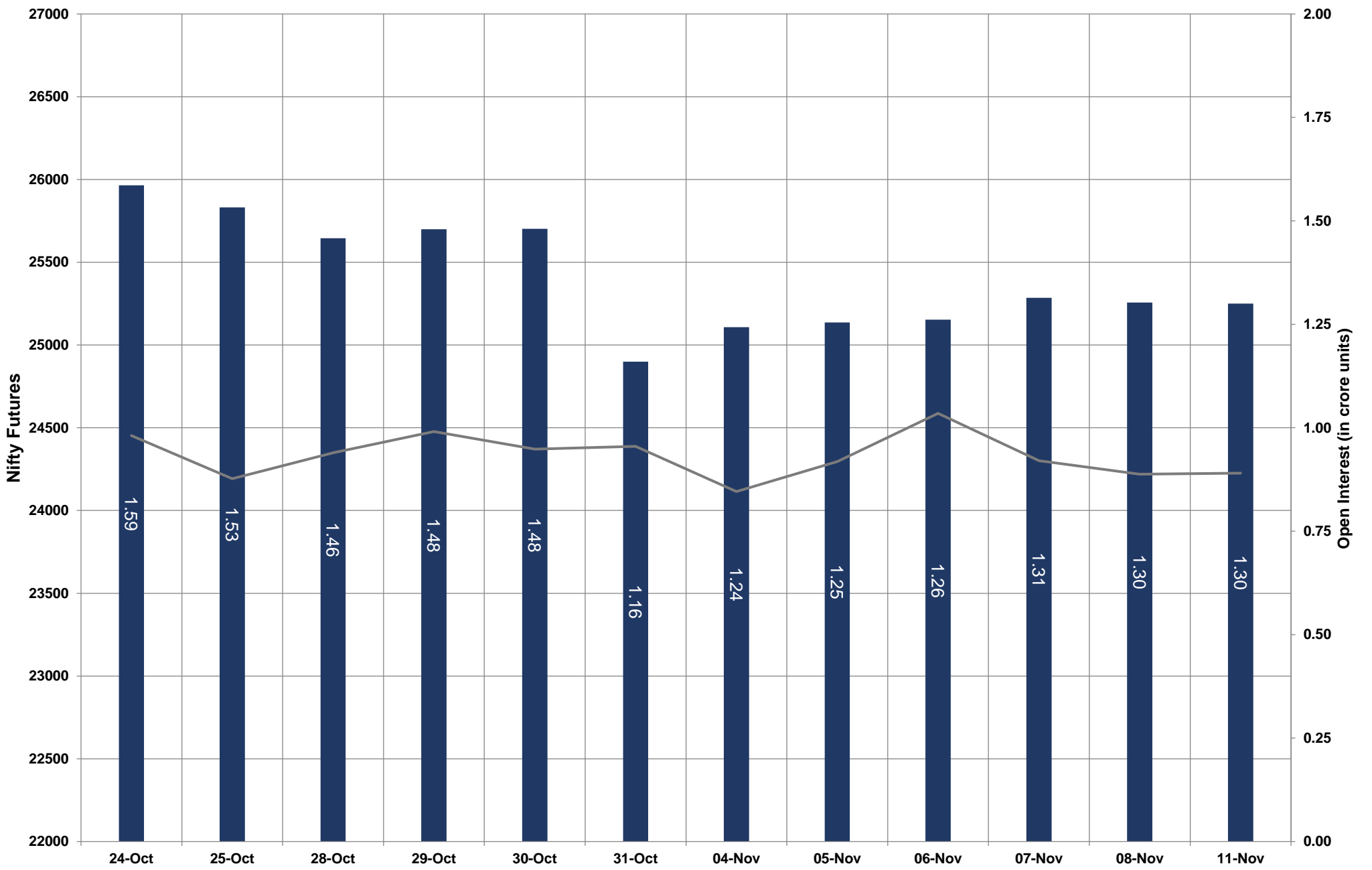


- Nifty Cash = **24141.30 (-0.03%)**
- Resistance levels = **24370** and **24550**
- Support levels = **24000** and **23820**

TECHNICAL VIEWS



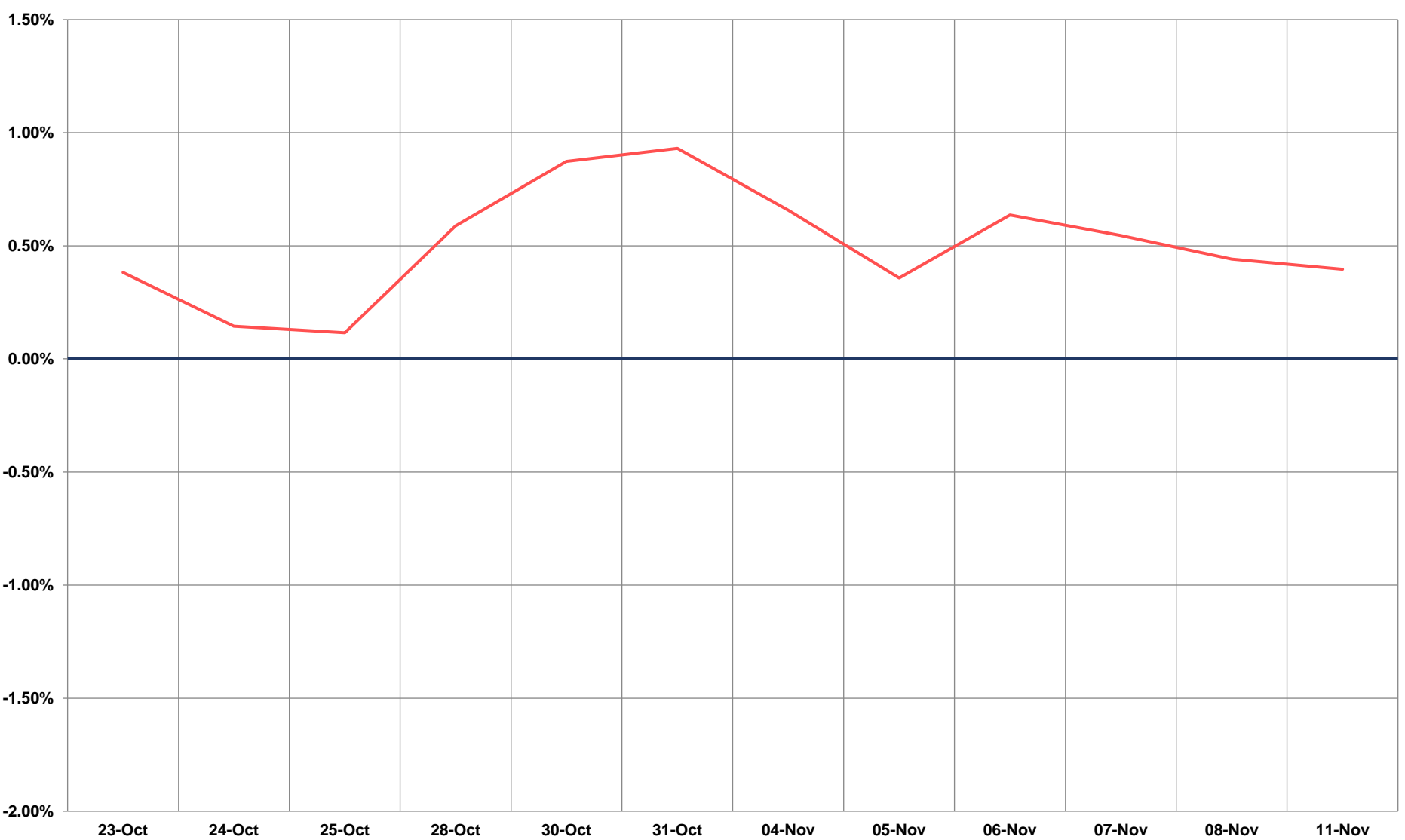
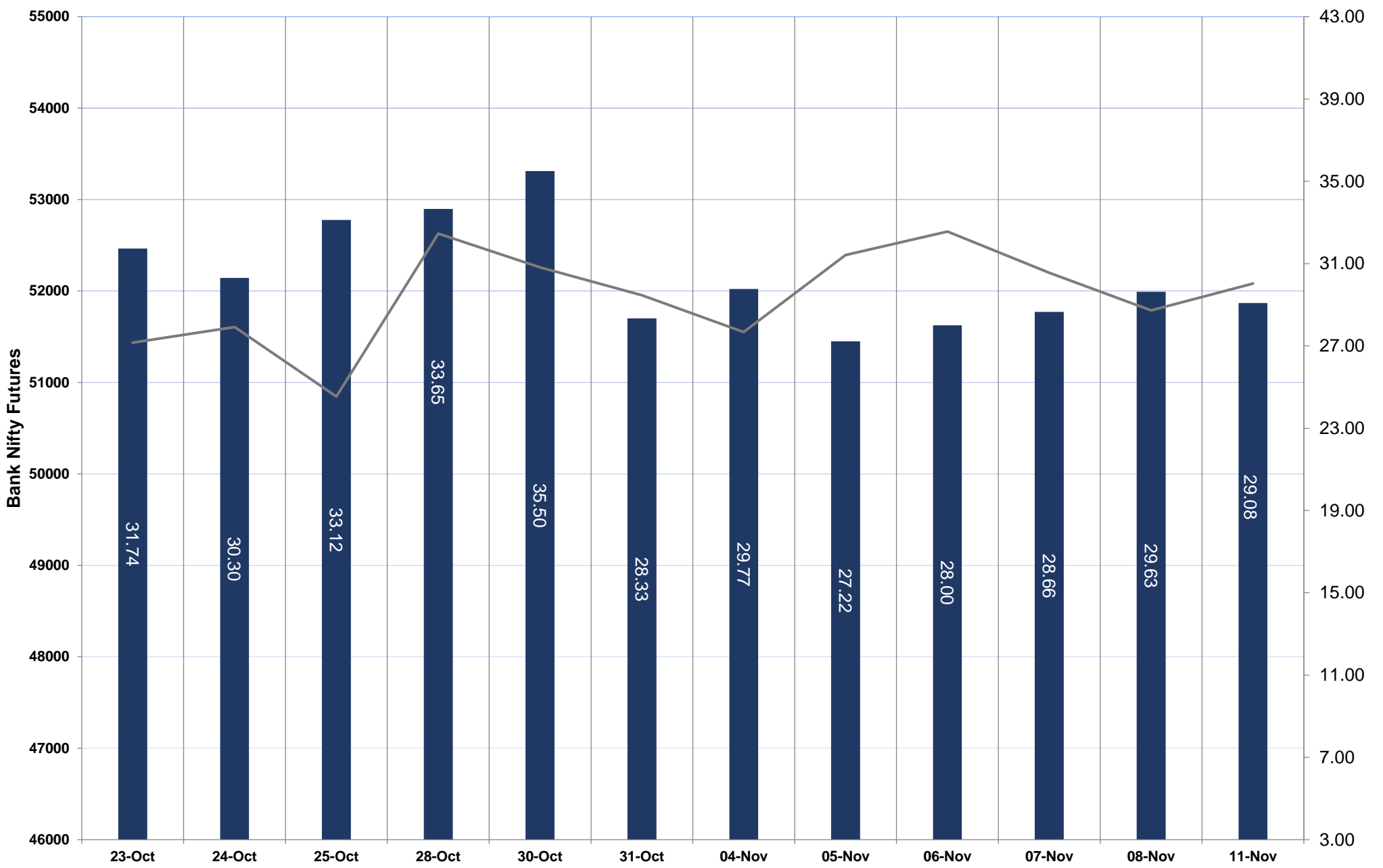
NIFTY FUTURES



TECHNICAL VIEWS



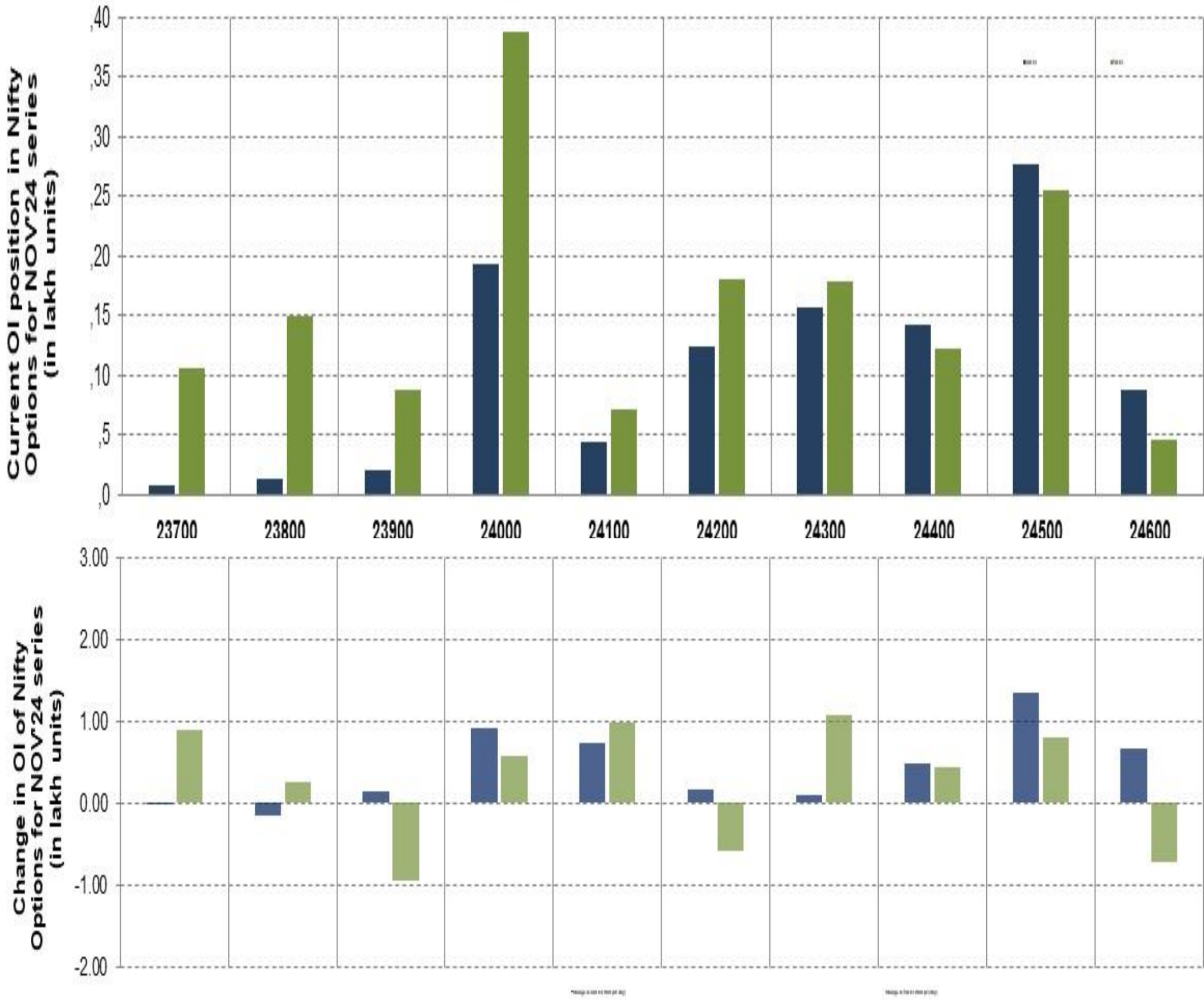
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.13 million in Open Interests is **Strike Price of 24500**
- **Most Active Nifty Put** with an addition of 0.10 millions in Open Interests is **Strike Price of 24300**
- **Maximum Open Interest an outstanding** was 2.75 millions for Calls at **Strike Price of 24500**
- **Maximum Open Interest an outstanding** was 3.87 millions for puts at **Strike Price of 24000**

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