



# MORNING MANTRA



Daily Derivatives & Market Report

NOV 12, 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	78675.18	-820.97	-1.03
NIFTY	23883.45	-257.85	-1.07
MIDCAP	45268.42	-446.79	-0.98
SMLCAP	53604.48	-681.93	-1.26
BSEFMC	20876.38	-340.49	-1.60
HEALTHCARE	43202.90	-262.08	-0.60
AUTO	52630.39	-1046.96	-1.95
POWER	7508.58	-215.53	-2.79
REALTY	7560.02	10.67	0.14
BSE IT	42387.38	-13.88	-0.03
BANKEX	58328.11	-855.99	-1.45
OIL GAS	26804.88	-303.93	-1.12
METAL	30218.53	-465.24	-1.52
INDIA VIX	14.59	0.32	2.24

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	836	1978	30
BSE	1233	2735	93

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5535	6839	(19)
NSE CASH	90239	91092	(1)
NSE F&O	48437114	23921566	102

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.93	3.58	1.31
SENSEX	22.47	3.98	1.17

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	10330	8476	1854
FII	12543	15567	(3024)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	2281.40	3015.64	(734)
Index Options	3868918.03	3851986.77	16931
Stock Futures	23645.22	27179.83	(3535)
Stock Options	64478.59	65016.63	(538)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.73	0.91
BANK NIFTY	0.60	0.86

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	105.85	105.51	0.32

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.795	6.785	0.15
USA	4.395	4.351	1.01

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2592.24	-31.78	-1.21
Silver	30.27	-0.44	-1.47
Crude-Oil	68.43	0.39	0.57
Brent-Crude	72.23	0.40	0.56

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 NOV-24 USD-INR	84.42	-0.01	-0.01
27 NOV-24 EUR-INR	89.80	-0.47	-0.52
27 NOV-24 GBP-INR	108.34	-0.53	-0.49
27 NOV-24 JPY- INR	54.59	-0.63	-1.14

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	23883	23585	23734	23988	24137	24391
SENSEX	78675	77742	78208	79015	79481	80288
NIFTY FUTURES	23960	23672	23816	24065	24209	24459
BANK NIFTY	51158	50282	50720	51445	51882	52607
CNX IT	42610	42230	42420	42652	42842	43075
CNX MIDCAP	55258	54355	54806	55582	56034	56810
CNX SMALLCAP	17992	17670	17831	18111	18272	18552
INDIA VIX	14.59	11.96	13.27	14.06	15.37	16.16

## 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	NEUTRAL	NEUTRAL	NEUTRAL

## SECURITIES BAN IN F&O TRADES FOR 13-11-2024

AARTIIND, ABFRL, GRANULES, HINDCOPPER, MANAPPURAM

# TECHNICAL VIEWS



## NIFTY

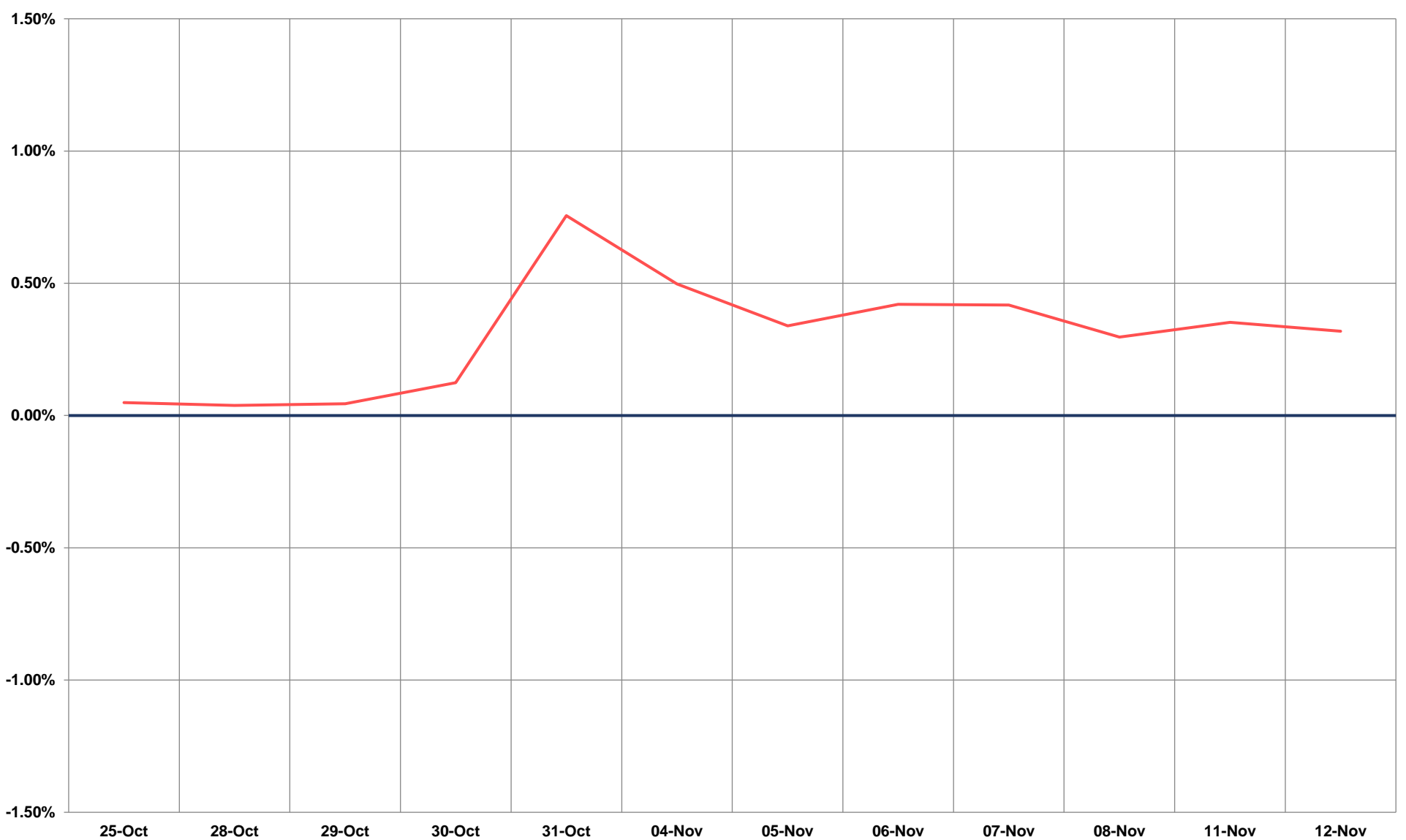
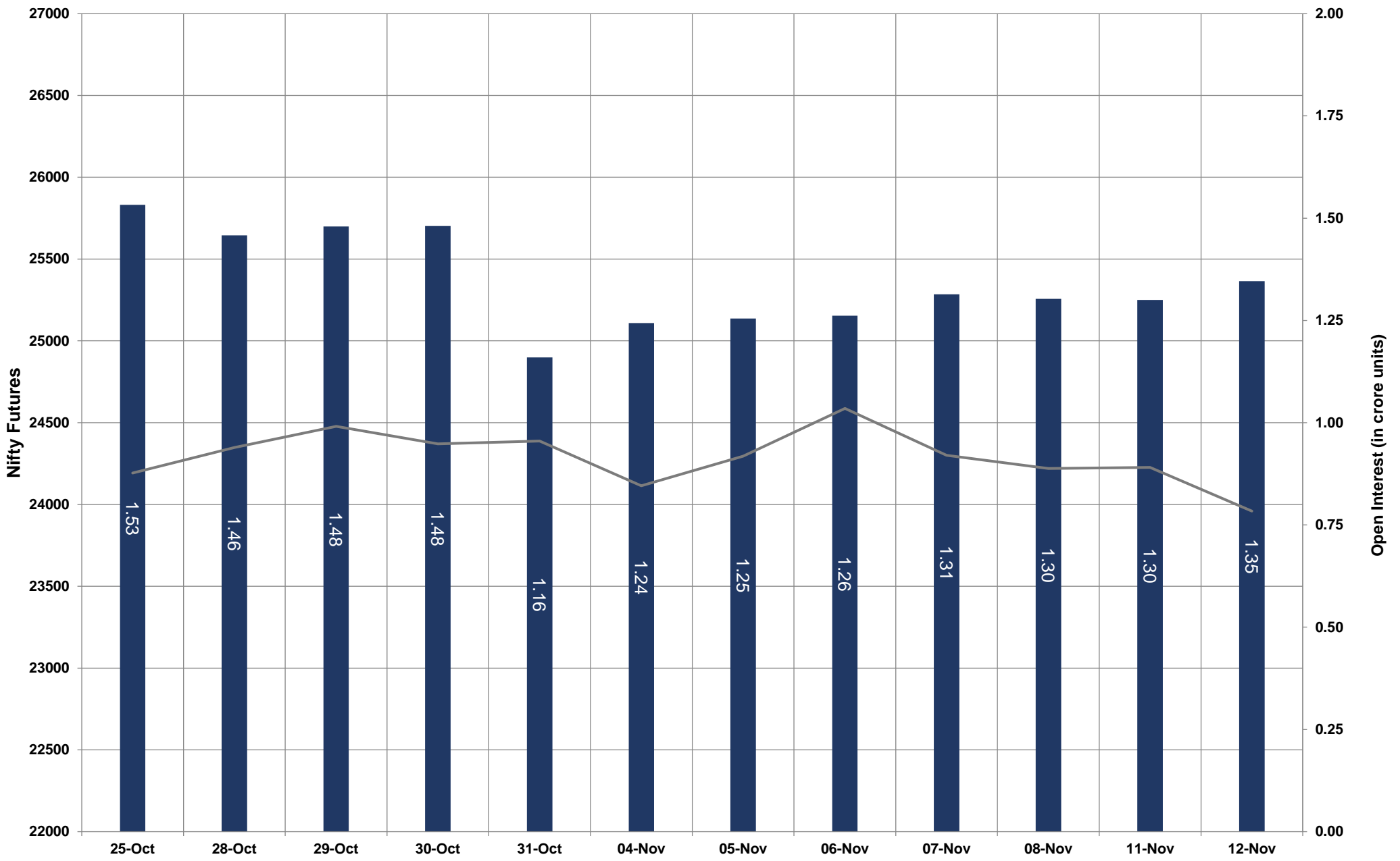


- Nifty Cash = **23883.45 (-1.07%)**
- Resistance levels = **23950** and **24100**
- Support levels = **23800** and **23550**

# TECHNICAL VIEWS



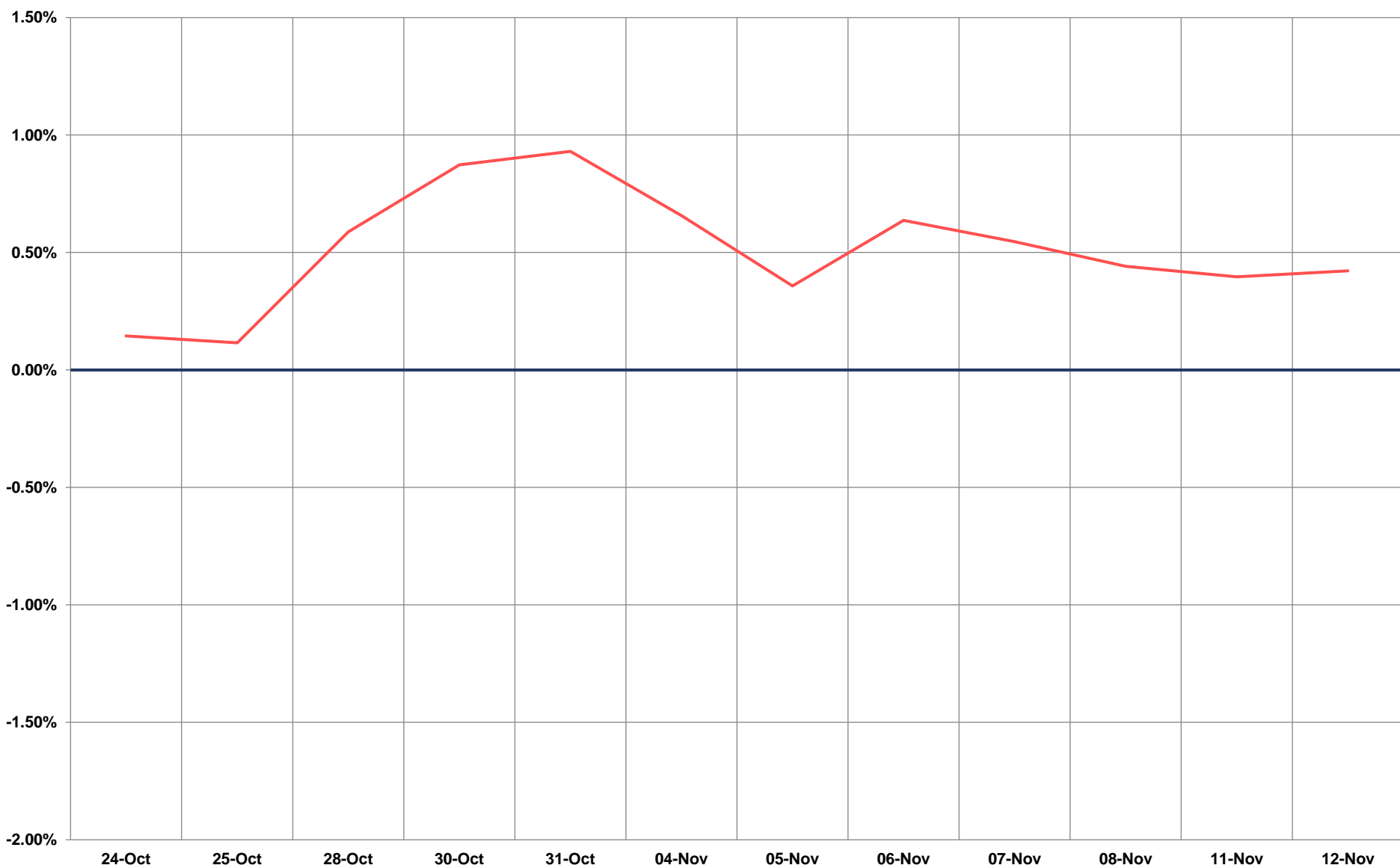
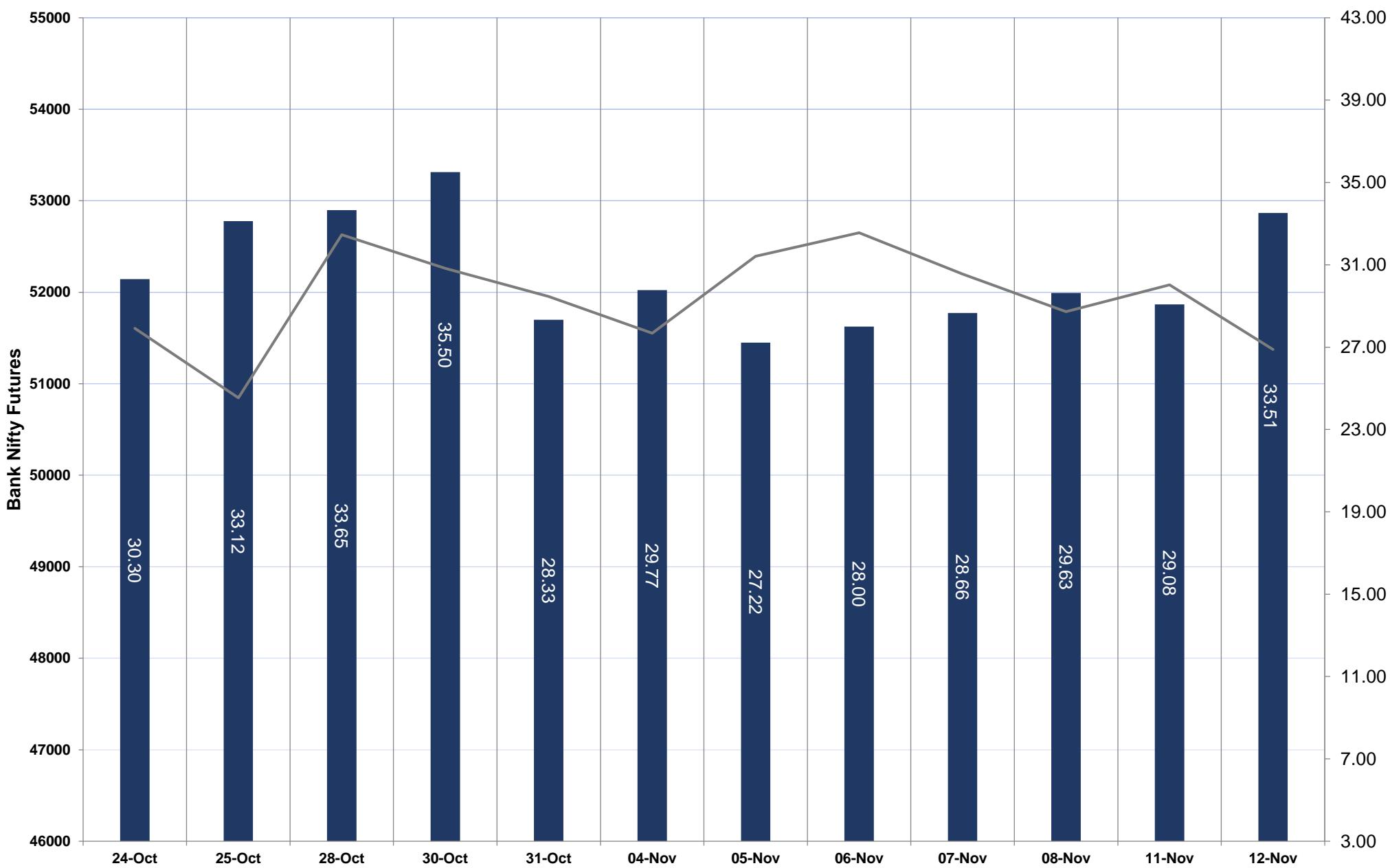
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

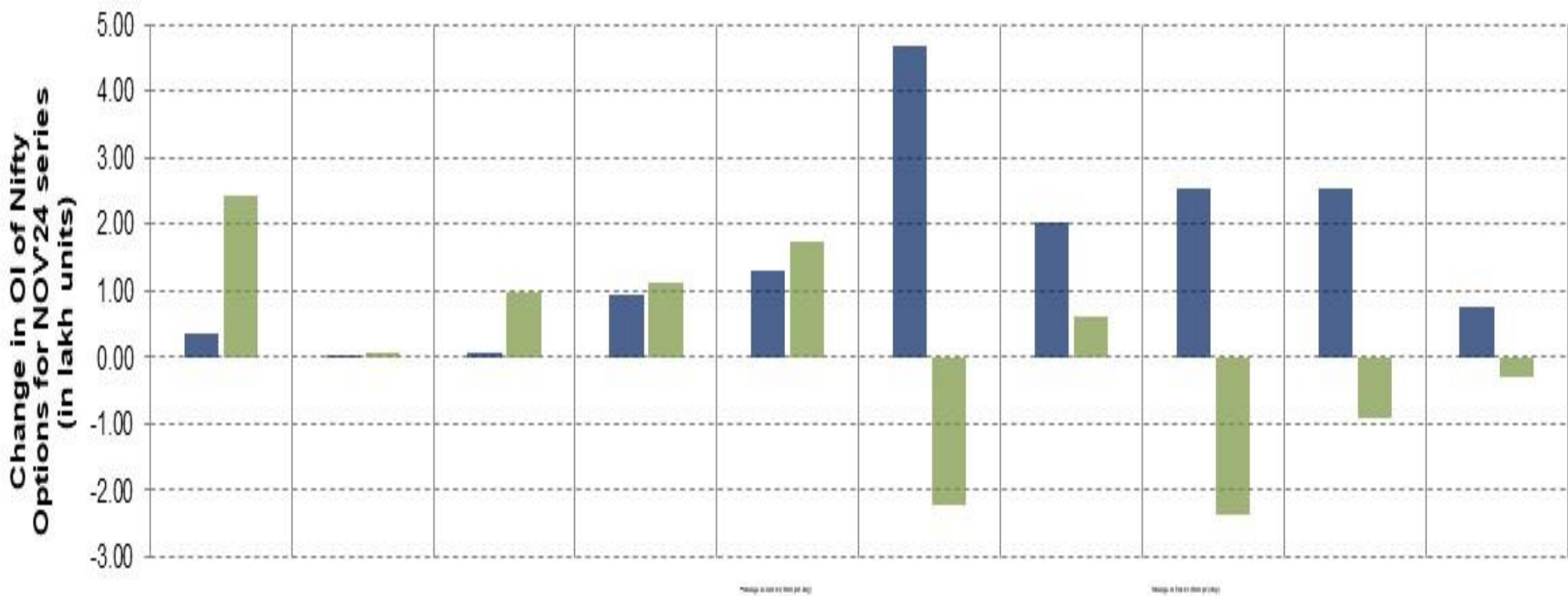
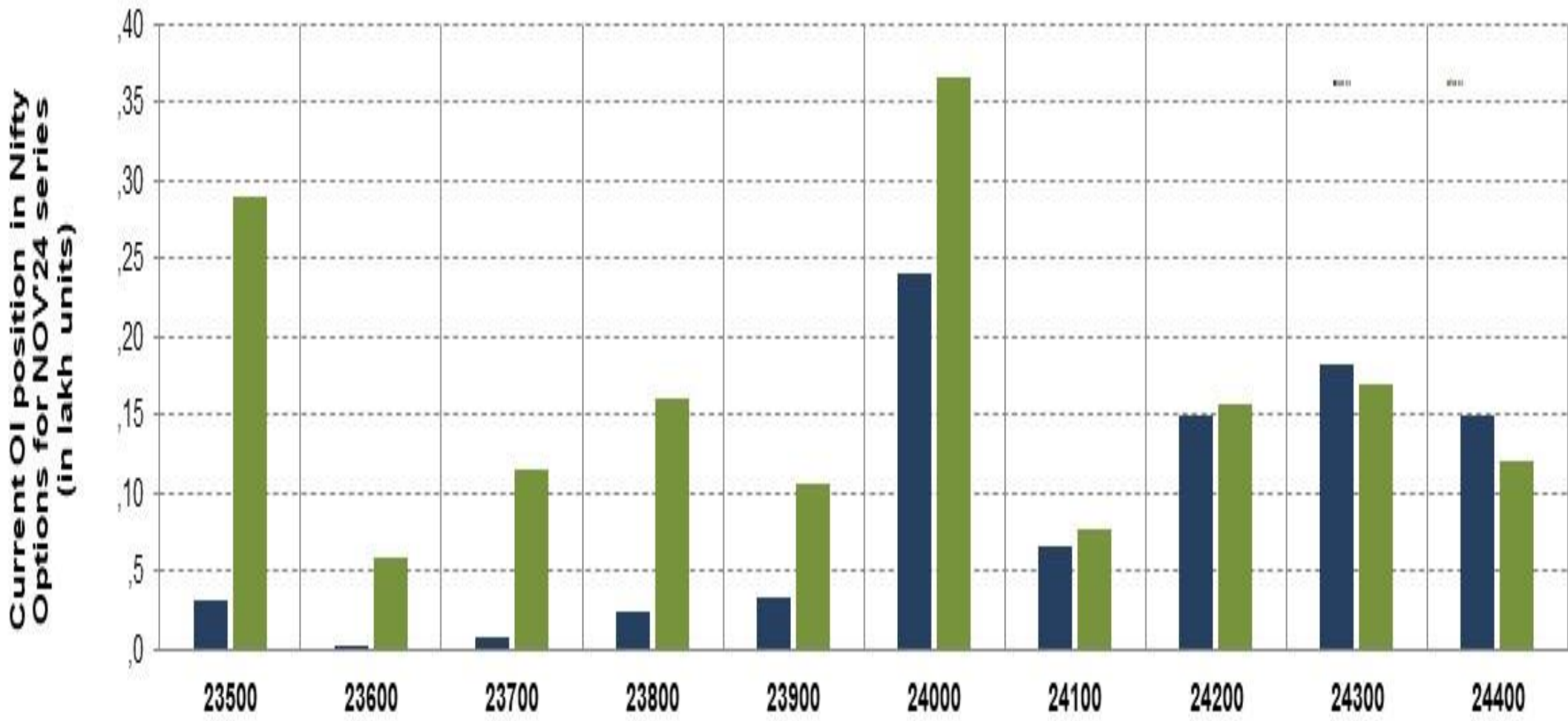




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.46 million in Open Interests is **Strike Price of 24000**
- **Most Active Nifty Put** with an addition of 0.24 millions in Open Interests is **Strike Price of 23500**
- **Maximum Open Interest an outstanding** was 2.39 millions for Calls at **Strike Price of 24000**
- **Maximum Open Interest an outstanding** was 3.65 millions for puts at **Strike Price of 24000**

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