



MORNING MANTRA



Daily Derivatives & Market Report

NOV 25, 2024



The Maharashtra election results lifted sentiment over the Dalal Street on Monday, with both Sensex and Nifty ending over a percent higher. After a strong start of the day, markets remained bullish for the whole day, aided by heavy buying at all sectoral counters along with positive cues from European markets and optimism after the BJP-led Mahayuti alliance won the Maharashtra elections. Some support came with a report that the Trade and Economic Partnership Agreement (TEPA), signed in March 2024 between India and the European Free Trade Association (EFTA) countries, is poised to unlock new opportunities for Indian exports and drive investments worth \$100 billion.

Markets came off day's high points in afternoon deals amid global geopolitical uncertainty, coupled with the continued selling by foreign investors, still weighed on investors' sentiment. Besides, S&P Global Ratings has revised down its estimate for India's economic growth in the next two financial years. However, indices held their notable gains, as Union Minister of State (Independent Charge) for Science and Technology; Earth Sciences and Minister of State for PMO, Department of Atomic Energy, Department of Space, Personnel, Public Grievances and Pensions, Jitendra Singh has said that from being led, India is today in a position to lead others across the world and this is amply borne out by recent success stories accomplished under PM Narendra Modi including Space sector headway, Biotechnology Vaccine breakthroughs and CSIR Purple Revolution.

On the global front, Asian markets settled mostly higher on Monday, after China's central bank left the rate on medium-term lending facility unchanged on Monday after cutting the rate in September. The People's Bank of China maintained the MLF rate at 2.0 percent. The bank offered CNY 900 billion via one-year policy loans. European markets were trading higher, after Finland's producer prices decreased for the third straight month in October. The data from Statistics Finland showed that the producer price index dropped 2.3 percent year-over-year in October, the same as in the previous two months. The fall in the producer prices was particularly caused by lower prices of oil products, chemicals and chemical products, and electricity.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	80109.85	992.74	1.25
NIFTY	24221.90	314.65	1.32
MIDCAP	45753.55	724.33	1.61
SMLCAP	53589.30	976.37	1.86
BSEFMC	20987.94	208.78	1.00
HEALTHCARE	43384.89	415.34	0.97
AUTO	53594.50	430.24	0.81
POWER	7367.67	75.85	1.04
REALTY	8027.69	174.31	2.22
BSE IT	43131.14	283.17	0.66
BANKEX	59504.71	1198.66	2.06
OIL GAS	26561.19	838.66	3.26
METAL	30276.99	61.15	0.20
INDIA VIX	15.30	-0.80	-4.97

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	2133	735	26
BSE	2692	1358	164

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	7504	7030	7
NSE CASH	199646	101525	97
NSE F&O	23395684	13658945	71

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.29	3.63	1.26
SENSEX	22.88	4.06	1.15

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	17625	24533	(6908)
FII	85252	75304	9948

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	10936.48	7547.16	3389
Index Options	1590074.01	1603479.01	(13405)
Stock Futures	144666.48	140592.49	4074
Stock Options	72919.91	73056.03	(136)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.11	1.19
BANK NIFTY	1.27	1.15

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.93	106.97	-0.03

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.825	6.850	-0.36
USA	4.361	4.410	-1.11

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2670.06	-44.46	-1.64
Silver	30.73	-0.53	-1.72
Crude-Oil	70.77	-0.47	-0.66
Brent-Crude	74.77	-0.40	-0.53

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 NOV-24 USD-INR	84.30	-0.12	-0.14
27 NOV-24 EUR-INR	88.61	0.52	0.59
27 NOV-24 GBP-INR	106.43	0.33	0.31
27 NOV-24 JPY- INR	54.85	-0.05	-0.09

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	24222	24020	24121	24236	24337	24452
SENSEX	80110	79409	79760	80116	80467	80823
NIFTY FUTURES	24274	24008	24141	24253	24386	24498
BANK NIFTY	52208	51547	51877	52104	52434	52661
CNX IT	43618	43155	43387	43569	43801	43983
CNX MIDCAP	55901	55647	55774	55971	56098	56295
CNX SMALLCAP	18116	17991	18053	18104	18166	18217
INDIA VIX	15.30	12.03	13.67	15.26	16.90	18.49

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 26-11-2024

AARTIIND, GNFC, GRANULES

TECHNICAL VIEWS



NIFTY

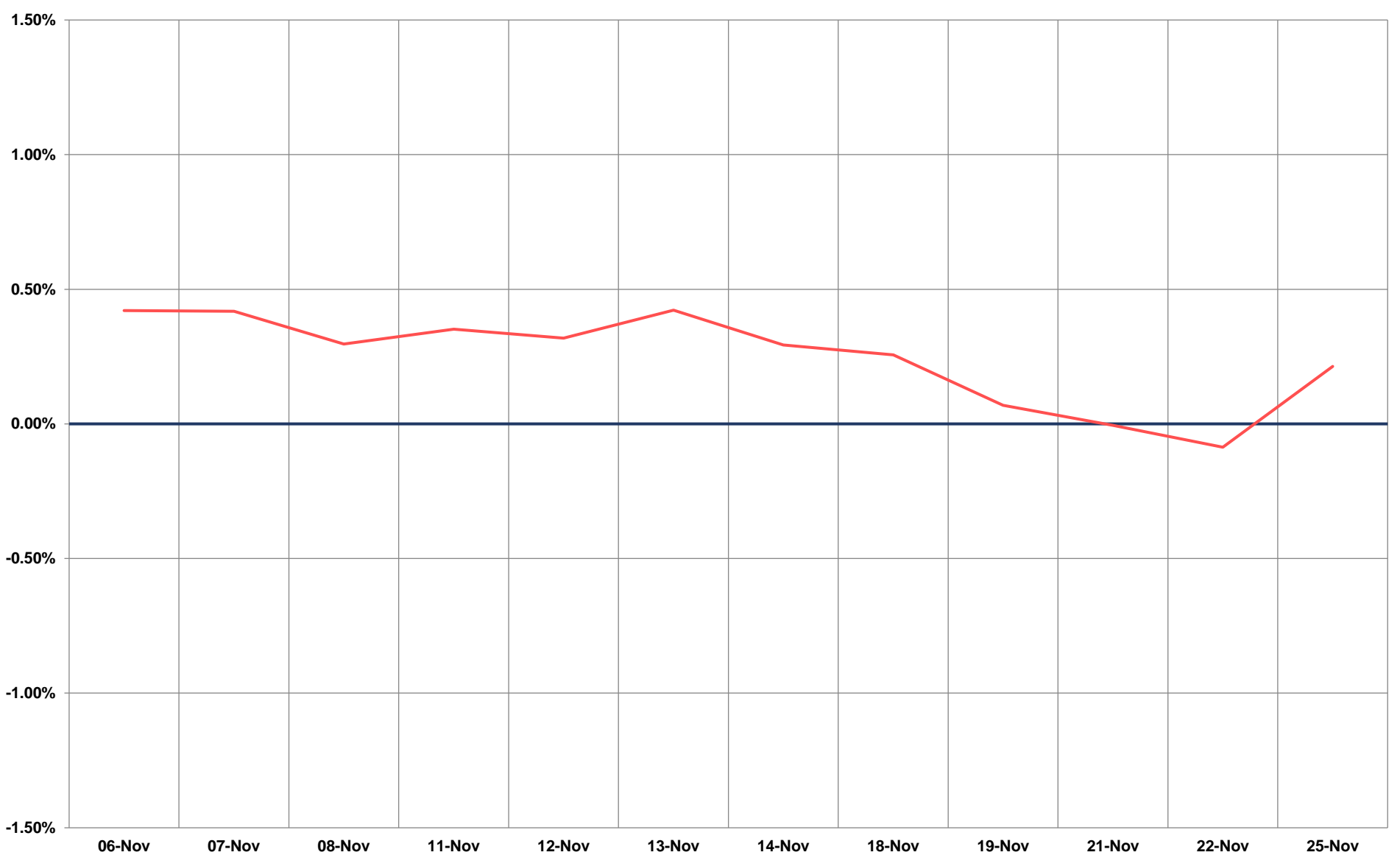
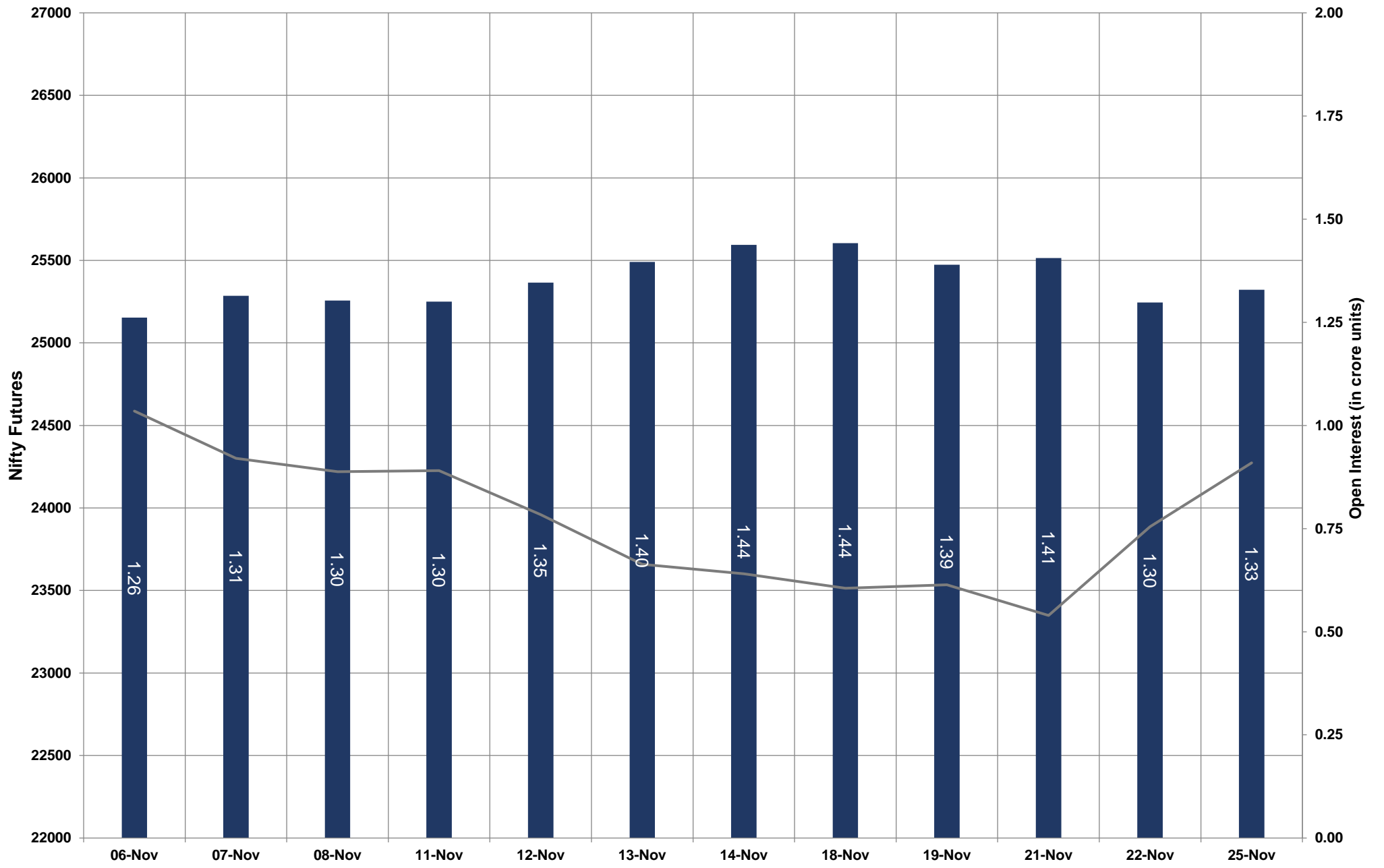


- Nifty Cash = **24221.90 (1.32%)**
- Resistance levels = **24400** and **24550**
- Support levels = **24050** and **23900**

TECHNICAL VIEWS



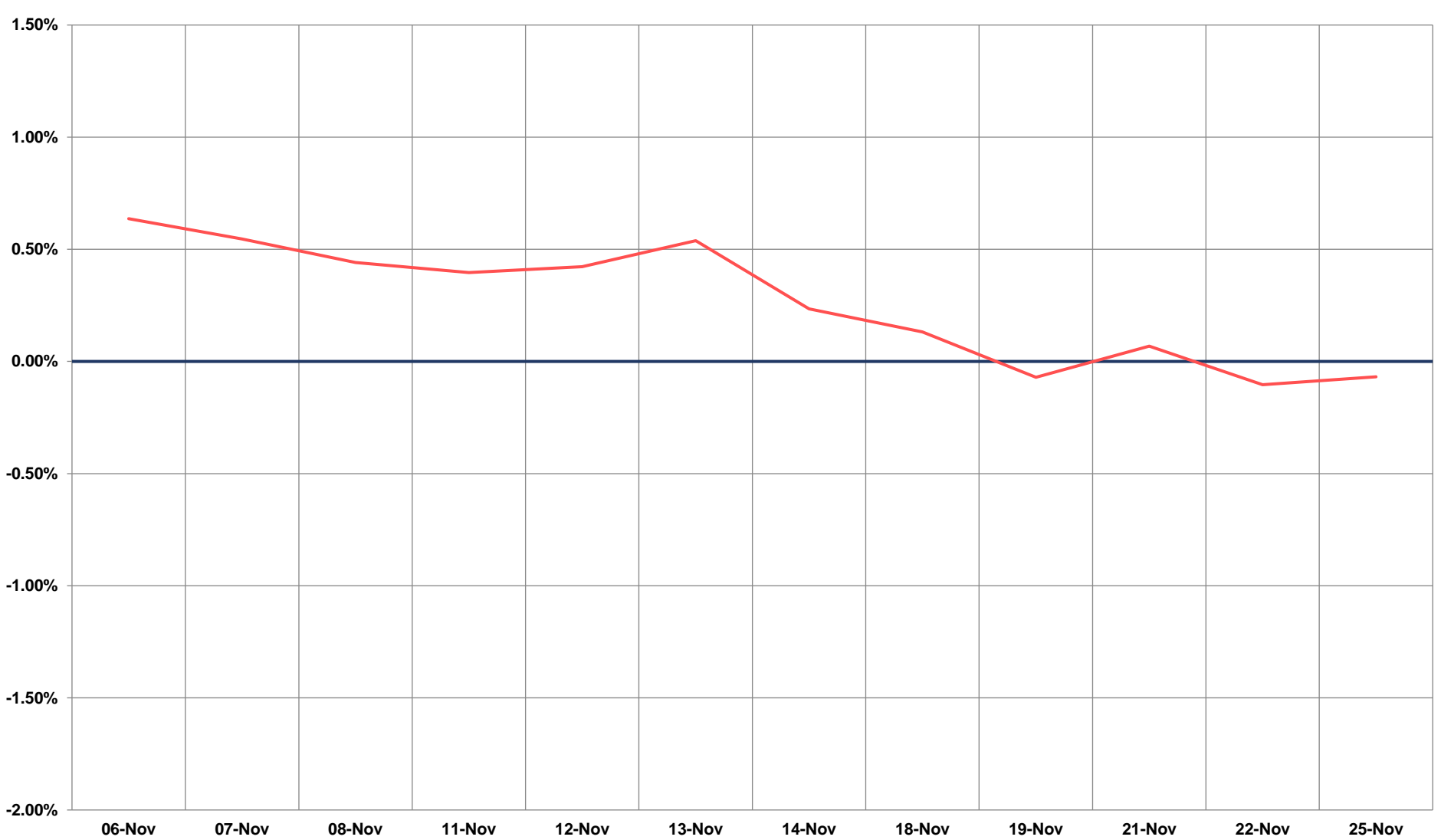
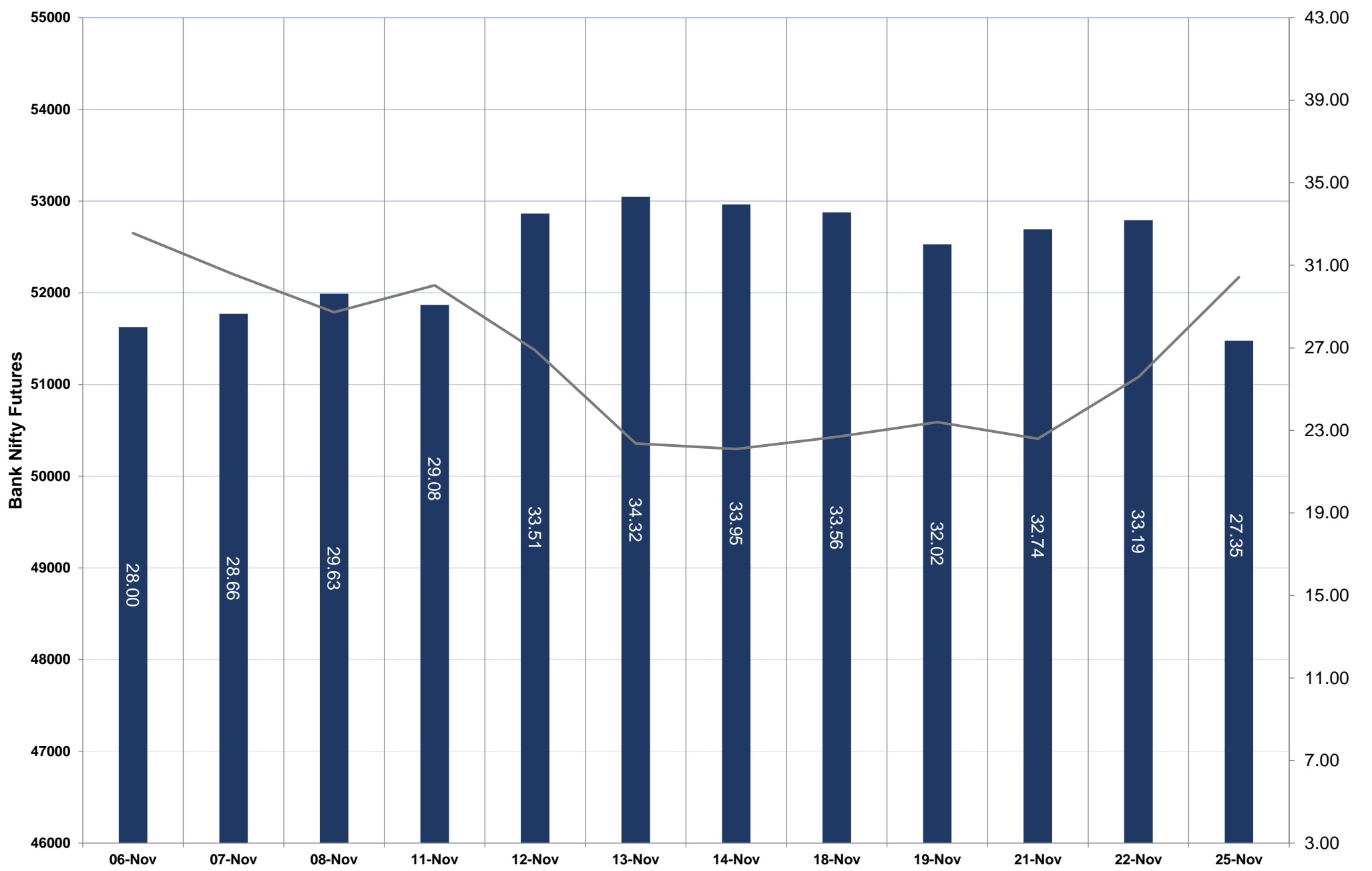
NIFTY FUTURES



TECHNICAL VIEWS



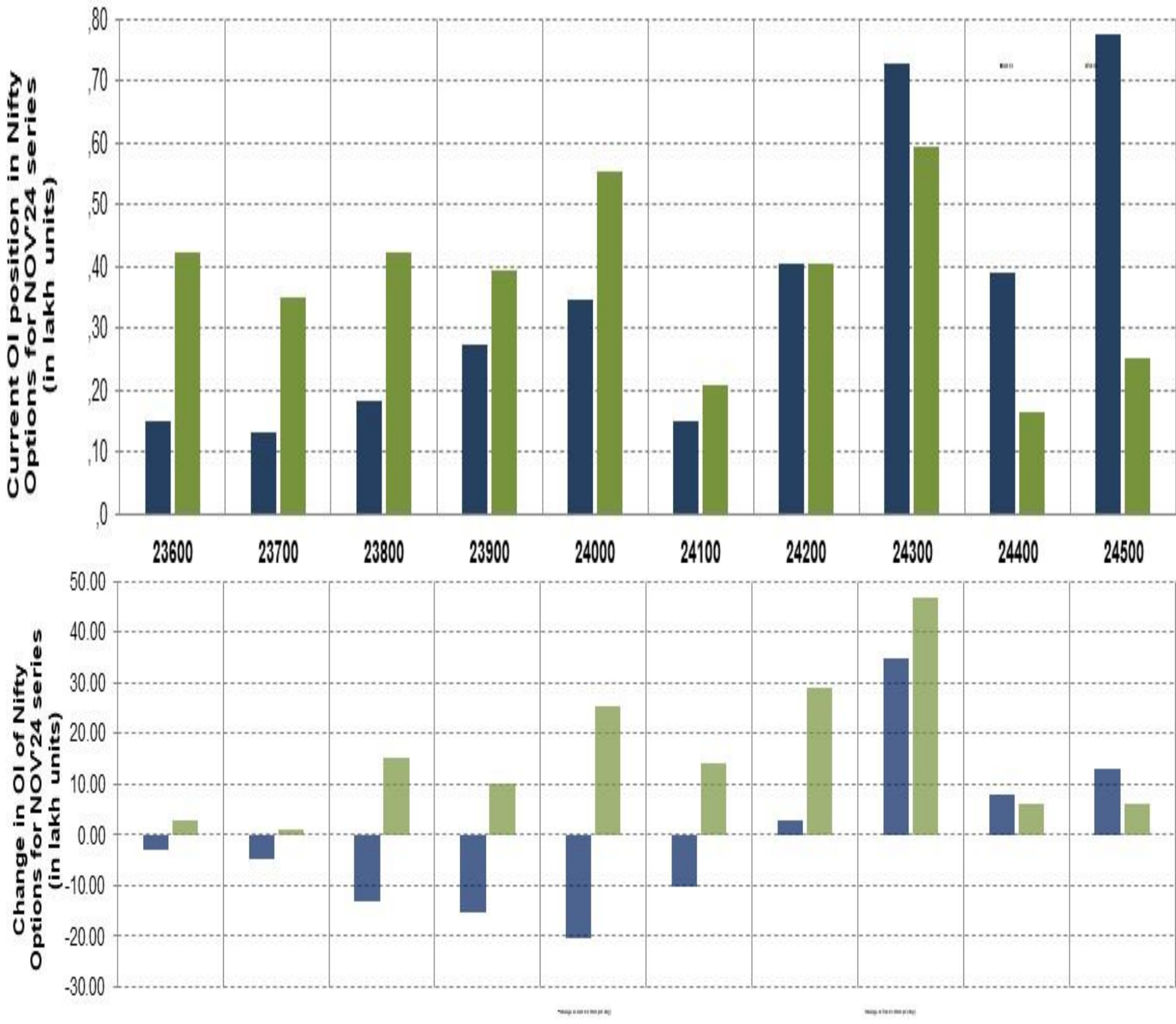
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 3.47 million in Open Interests is **Strike Price of 24300**
- **Most Active Nifty Put** with an addition of 4.66 millions in Open Interests is **Strike Price of 24300**
- **Maximum Open Interest** an outstanding was 7.73 millions for Calls at **Strike Price of 24500**
- **Maximum Open Interest** an outstanding was 5.94 millions for puts at **Strike Price of 24300**

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