



MORNING MANTRA



Daily Derivatives & Market Report

NOV 29, 2024



Indian equity markets ended with gains of over half a percent amid value buying by investors during last leg of trade. Most part of the day, markets traded with limited gains with disappointing macroeconomic data. Traders were braced for upcoming RBI rate cut decision, which scheduled to be held on December 06. As for broader indices, the BSE Mid cap index and Small cap index ended with healthy gains.

After making cautious start, markets turned volatile as India's September quarter Gross Domestic Product (GDP) print came in widely lower than market expectations at 5.4 percent, and US President-elect Donald Trump threatened 100% tariffs on BRICS nations if they act to weaken the dollar's dominance in international trade. Traders were worried after Crisil expects GDP growth to slow to 6.8% this financial year 2024-25. It said the growth is weighed down by high interest rates and low fiscal impulse. Further, markets wavered between gains and losses. Traders overlooked government data showed that the total gross Goods and Services Tax (GST) revenue grew 8.5% to over Rs 1.82 lakh crore in November as compared to Rs 1.68 lakh crore in the same month a year ago. In afternoon session, indices managed to keep their heads above water. Traders found some support after the government data showed that foreign direct investment in India rose by 45% year-on-year to \$29.79 billion in April-September this fiscal on healthy inflows in services, computer, telecom and pharma sectors. In late afternoon session, indices touched their day's high levels. Finally, Nifty and Sensex settled above the psychological 24,250 and 80,200 levels respectively.

On the global front, European markets were trading mostly in red ahead of manufacturing Purchasing Managers' survey results from Germany and the euro area, due out later in the day. Asian markets ended mostly in green after the release of robust Chinese factory activity data. Back home, India's manufacturing sector growth eased in the month of November, impacted by competitive conditions and prices pressures. Goods producers experienced a weaker, albeit still robust, upturn in new business intakes during the reported month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	80248.08	445.29	0.56
NIFTY	24276.05	144.95	0.60
MIDCAP	46555.59	484.74	1.05
SMLCAP	55662.71	462.85	0.84
BSEFMC	21197.99	-15.43	-0.07
HEALTHCARE	44195.99	530.48	1.21
AUTO	53314.81	416.94	0.79
POWER	7510.65	21.03	0.28
REALTY	8211.33	251.51	3.16
BSE IT	43218.06	434.58	1.02
BANKEX	59287.61	-10.46	-0.02
OIL GAS	26854.25	41.50	0.15
METAL	30927.20	390.54	1.28
INDIA VIX	14.70	0.27	1.87

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1980	890	31
BSE	2510	1547	180

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	8329	6741	24
NSE CASH	99060	108458	(9)
NSE F&O	157104	8131884	(98)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.35	3.62	1.26
SENSEX	24.96	3.73	1.12

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	12456	8868	3589
FII	13605	13843	(238)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2601.89	3183.95	(582)
Index Options	1176946.97	1133367.22	43580
Stock Futures	19354.31	17467.04	1887
Stock Options	51567.48	53423.09	(1856)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.22	1.09
BANK NIFTY	0.87	0.85

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.30	106.04	0.25

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.709	6.751	-0.62
USA	4.208	4.190	0.38

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2635.34	-19.63	-0.75
Silver	30.23	-0.36	-1.18
Crude-Oil	68.81	0.81	1.19
Brent-Crude	72.68	0.83	1.16

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 DEC-24 USD-INR	84.84	0.17	0.20
27 DEC-24 EUR-INR	89.47	-0.14	-0.15
27 DEC-24 GBP-INR	107.86	0.31	0.29
27 DEC-24 JPY- INR	56.90	0.14	0.25

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	24276	23902	24089	24195	24382	24489
SENSEX	80248	78936	79592	79965	80621	80994
NIFTY FUTURES	24429	24050	24239	24357	24546	24664
BANK NIFTY	52109	51497	51803	52000	52306	52503
CNX IT	43547	42611	43079	43329	43796	44046
CNX MIDCAP	57001	55929	56465	56763	57299	57596
CNX SMALLCAP	18845	18504	18675	18764	18935	19024
INDIA VIX	14.70	12.59	13.65	14.36	15.42	16.13

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 02-12-2024

RBLBANK

TECHNICAL VIEWS



NIFTY

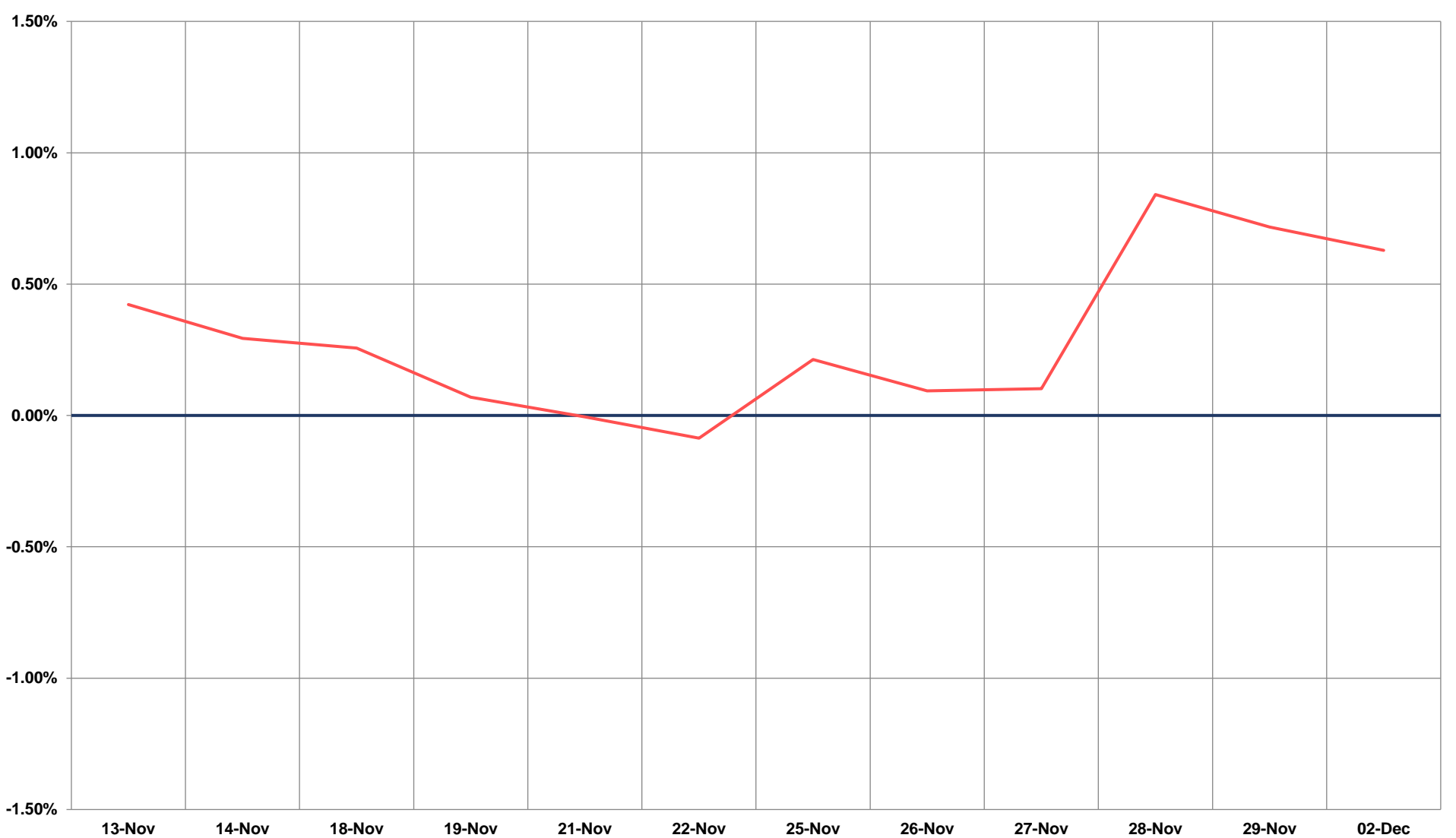
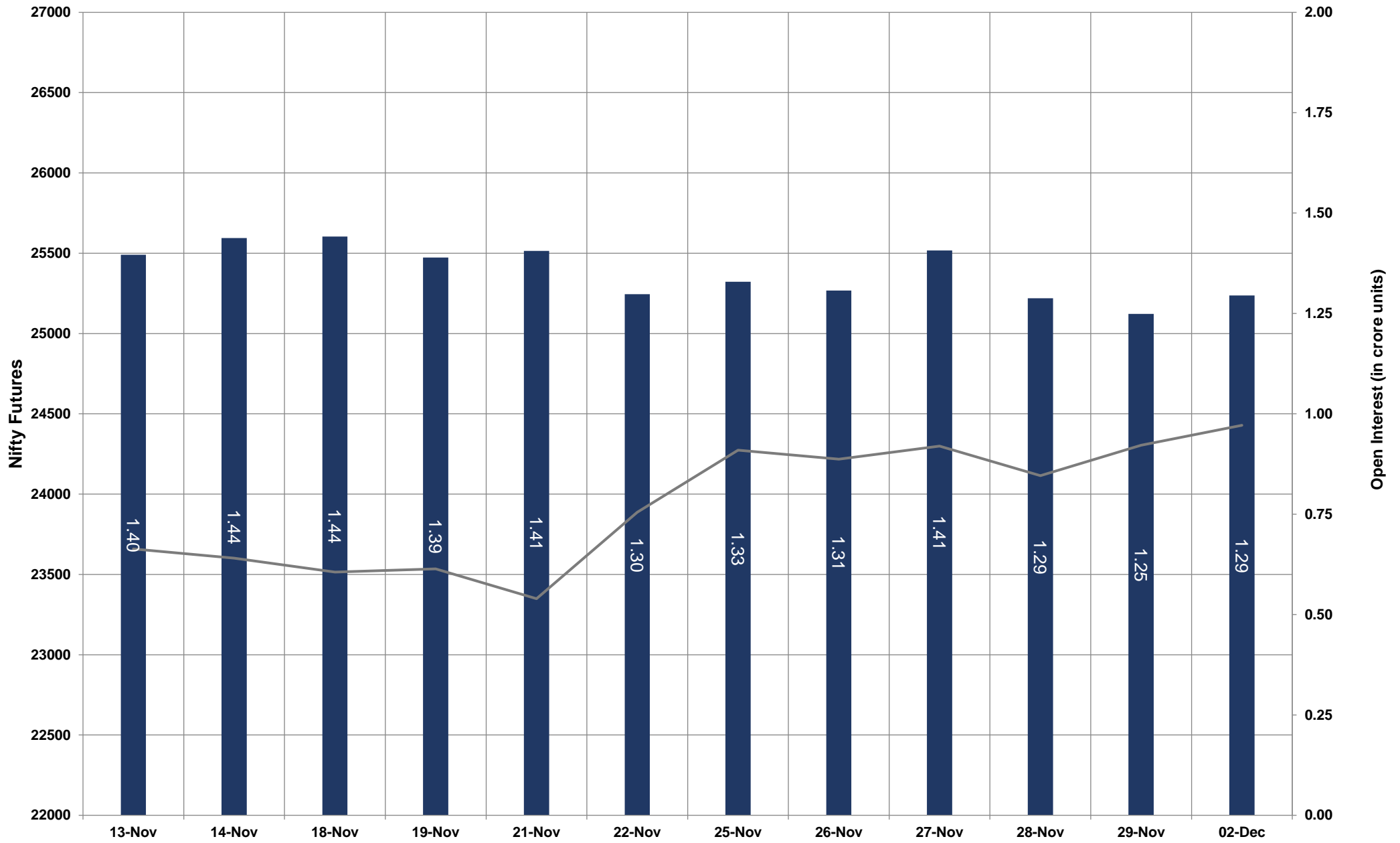


- Nifty Cash = **24276.05 (0.60%)**
- Resistance levels = **24350** and **24500**
- Support levels = **24050** and **23800**

TECHNICAL VIEWS



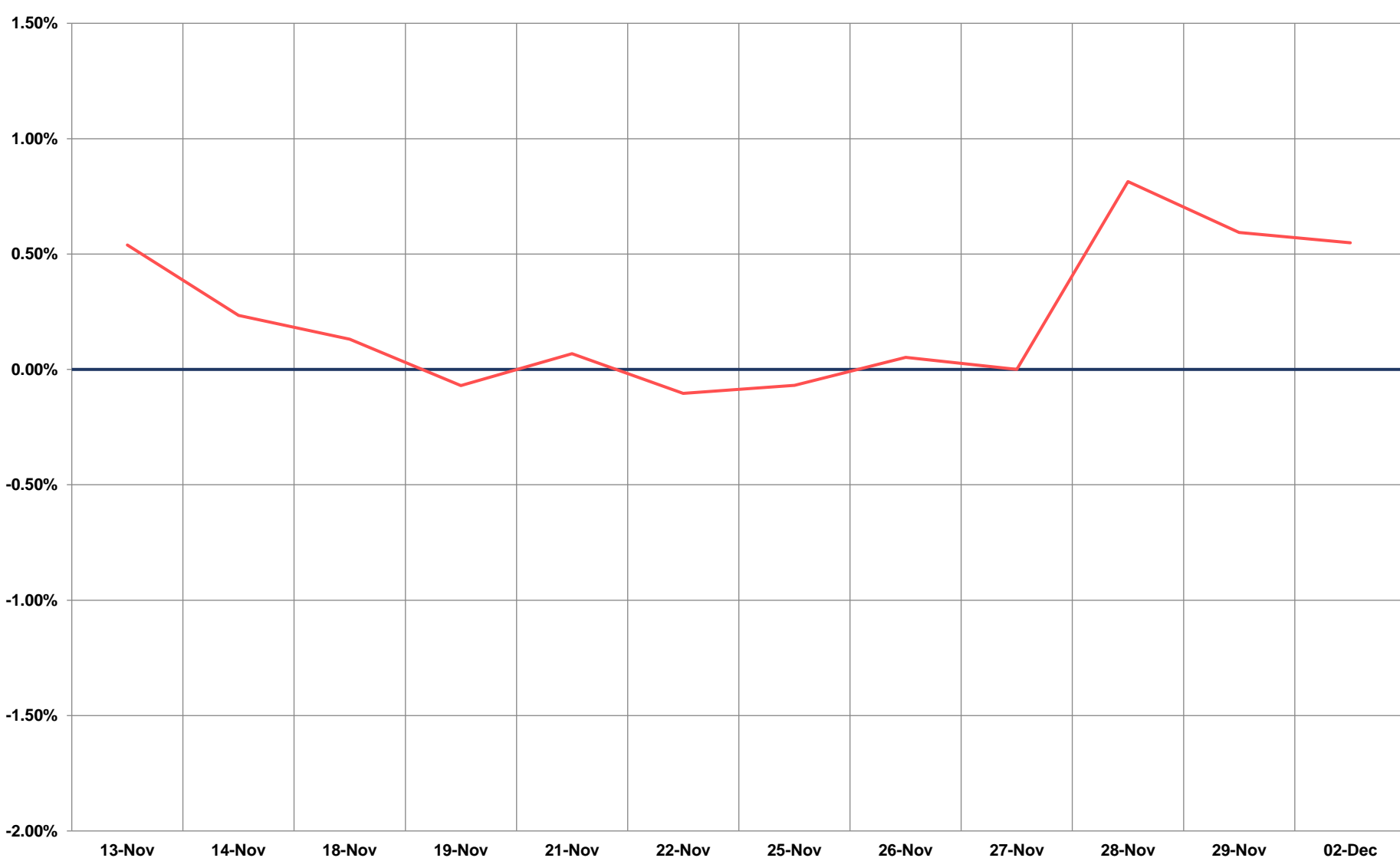
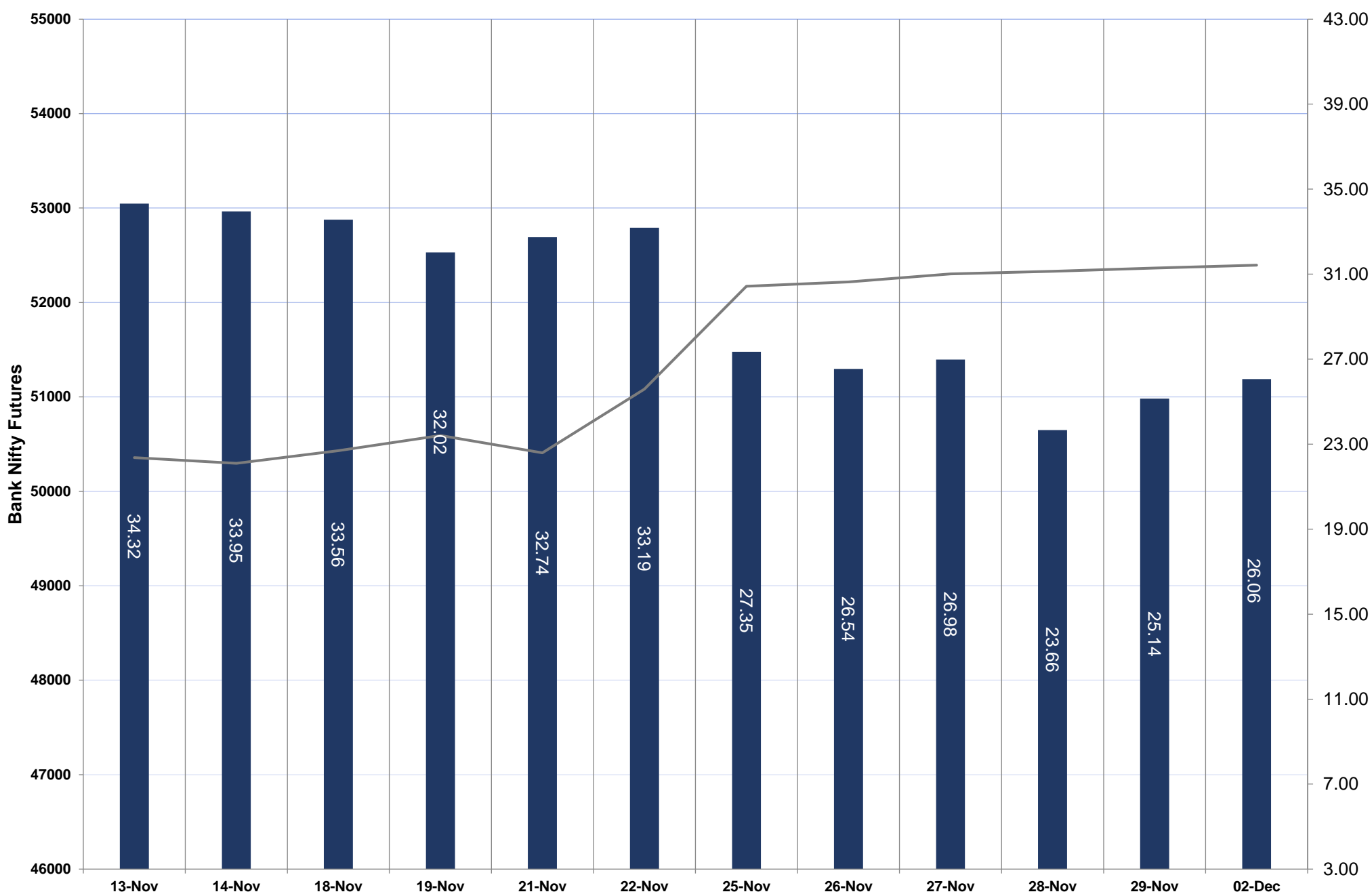
NIFTY FUTURES



TECHNICAL VIEWS



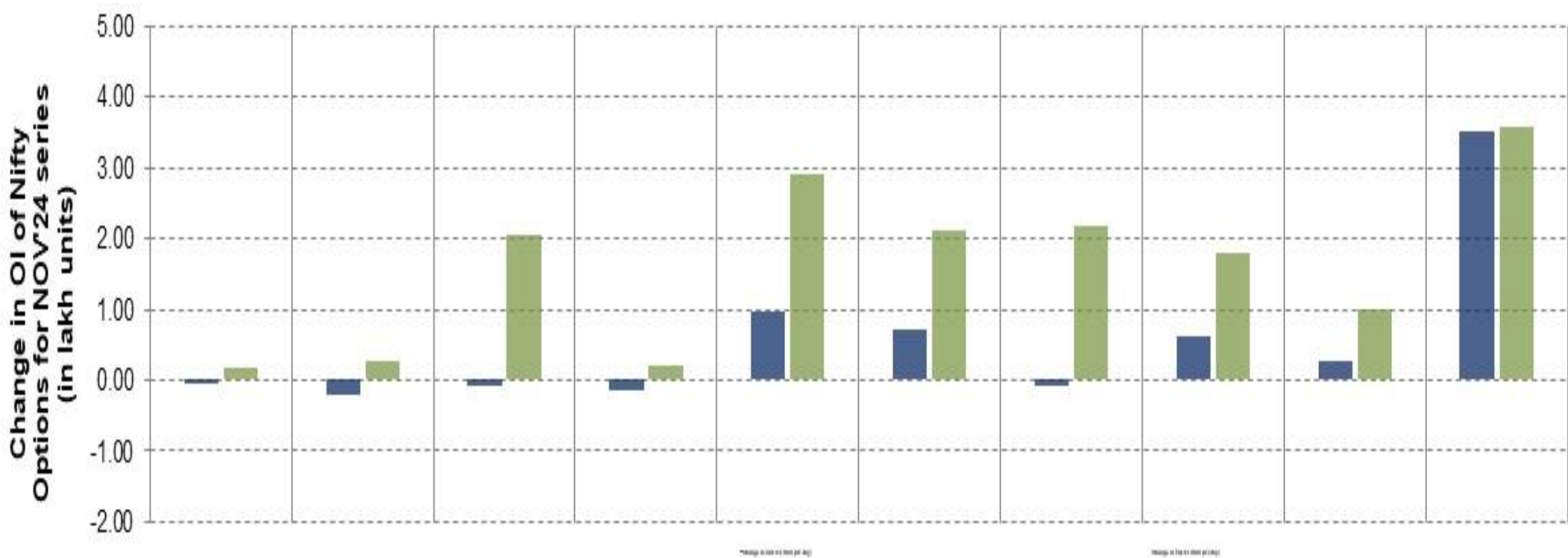
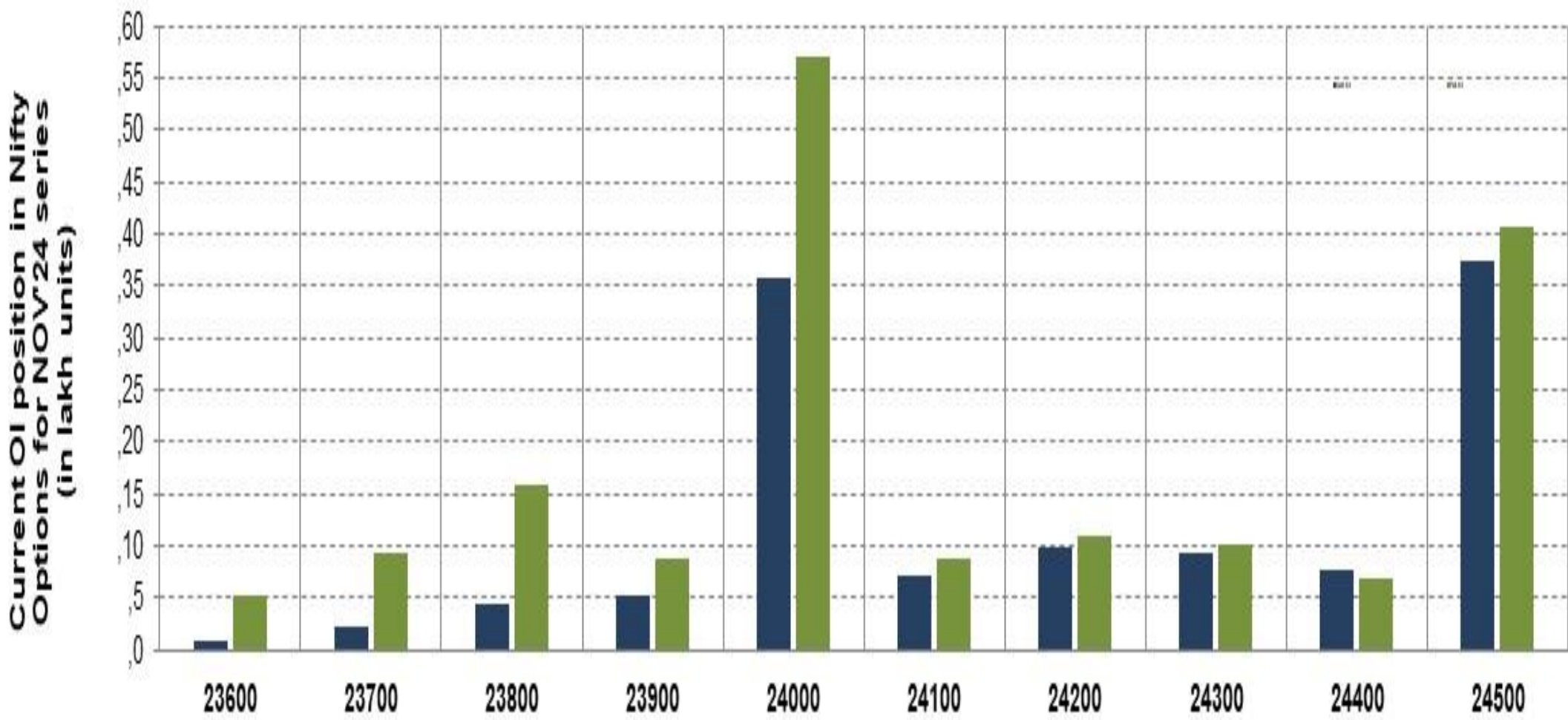
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.35 million in Open Interests is **Strike Price of 24500**
- **Most Active Nifty Put** with an addition of 0.35 millions in Open Interests is **Strike Price of 24500**
- **Maximum Open Interest** an outstanding was 3.74 millions for Calls at **Strike Price of 24500**
- **Maximum Open Interest** an outstanding was 5.69 millions for puts at **Strike Price of 24000**

Disclaimer



The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.