



# MORNING MANTRA



Daily Derivatives & Market Report

DEC 05, 2024



Indian markets went on roller coaster ride on Thursday amid weekly F&O expiry. Volatility occurred during the day ahead of the RBI policy meeting outcome tomorrow. In first half of the session, indices traded just below neutral lines. However, in second half of the session markets gained traction and touched their high levels. As for broader indices, the BSE Mid cap index and Small cap index ended in green.

Markets made positive start with foreign institutional investors (FIIs) continuing to buy Indian equities for the second day in a row, albeit at a slower pace, amid strength in the US markets. Foreign institutional investors (FIIs) extended their buying on second day as they bought equities of Rs 1,797 crore on December 4. However, markets failed to hold their gains and turned negative. Some pessimism came after World Bank International Debt Report noted that India's total external debt has increased by \$ 31 billion to \$ 646.79 billion in 2023. The report further said that interest payment increased from \$ 15.08 billion in 2022 to \$ 22.54 billion in 2023. But, in afternoon session indices erased all their early losses and entered into green. Some support came as Organisation for Economic Co-operation and Development (OECD) said that India will continue to grow at near 7 percent growth rates over the next two years, as strong investment and recovery in farm output help sustain the momentum. In late afternoon session, markets came off from day's high levels but soon recovered some losses and ended in green.

On the global front, European markets were trading higher as President Emmanuel Macron seeks a way out of France's political crisis. Prime Minister Michel Barnier is expected to resign later today after being ousted in a no-confidence vote over a budget dispute. That makes him the shortest serving prime minister in modern French history. Asian markets settled mostly higher tracking Wall Street's gains overnight following positive comments by US Federal Reserve Chair Jerome Powell on the growth and inflation outlook. Back home, Chief economic advisor V Anantha Nageswaran on December 5 revealed that deregulation is going to be major theme of the upcoming Economic Survey. Nageswaran said that deregulation is required at the state and local governments level to boost the participation of female workforce.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	81765.86	809.53	1.00
NIFTY	24708.40	240.95	0.98
MIDCAP	47500.51	128.26	0.27
SMLCAP	56707.78	90.32	0.16
BSEFMC	21101.52	99.04	0.47
HEALTHCARE	44543.79	109.95	0.25
AUTO	53670.47	315.35	0.59
POWER	7613.06	15.28	0.20
REALTY	8391.08	-25.03	-0.30
BSE IT	44555.21	791.34	1.81
BANKEX	60941.98	411.03	0.68
OIL GAS	27273.66	143.92	0.53
METAL	31320.84	171.11	0.55
INDIA VIX	14.53	0.08	0.55

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1600	1190	35
BSE	2134	1832	117

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6910	6521	6
NSE CASH	132750	119305	11
NSE F&O	269357	188334	43

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.74	3.68	1.24
SENSEX	23.35	4.14	1.13

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	13396	15699	(2304)
FII	24717	16177	8540

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	6954.15	4542.37	2412
Index Options	3813829.23	3734992.15	78837
Stock Futures	36057.41	29232.13	6825
Stock Options	78784.27	79609.50	(825)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.17	1.14
BANK NIFTY	1.14	1.12

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.18	106.35	-0.17

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.680	6.686	-0.09
USA	4.198	4.182	0.38

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2647.73	-2.65	-0.10
Silver	31.38	0.06	0.20
Crude-Oil	68.77	0.23	0.34
Brent-Crude	72.50	0.19	0.26

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 DEC-24 USD-INR	84.82	-0.05	-0.05
27 DEC-24 EUR-INR	89.35	0.11	0.12
27 DEC-24 GBP-INR	108.06	0.40	0.37
27 DEC-24 JPY- INR	57.22	0.22	0.38

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	24708	24058	24383	24621	24946	25183
SENSEX	81766	79667	80716	81517	82567	83367
NIFTY FUTURES	24764	24163	24464	24697	24998	25231
BANK NIFTY	53604	52409	53007	53447	54044	54485
CNX IT	44806	43615	44211	44619	45215	45623
CNX MIDCAP	58442	57834	58138	58327	58631	58820
CNX SMALLCAP	19334	19146	19240	19296	19390	19447
INDIA VIX	14.53	13.12	13.83	14.76	15.47	16.40

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 06-12-2024

GRANULES, MANAPPURAM

# TECHNICAL VIEWS



## NIFTY

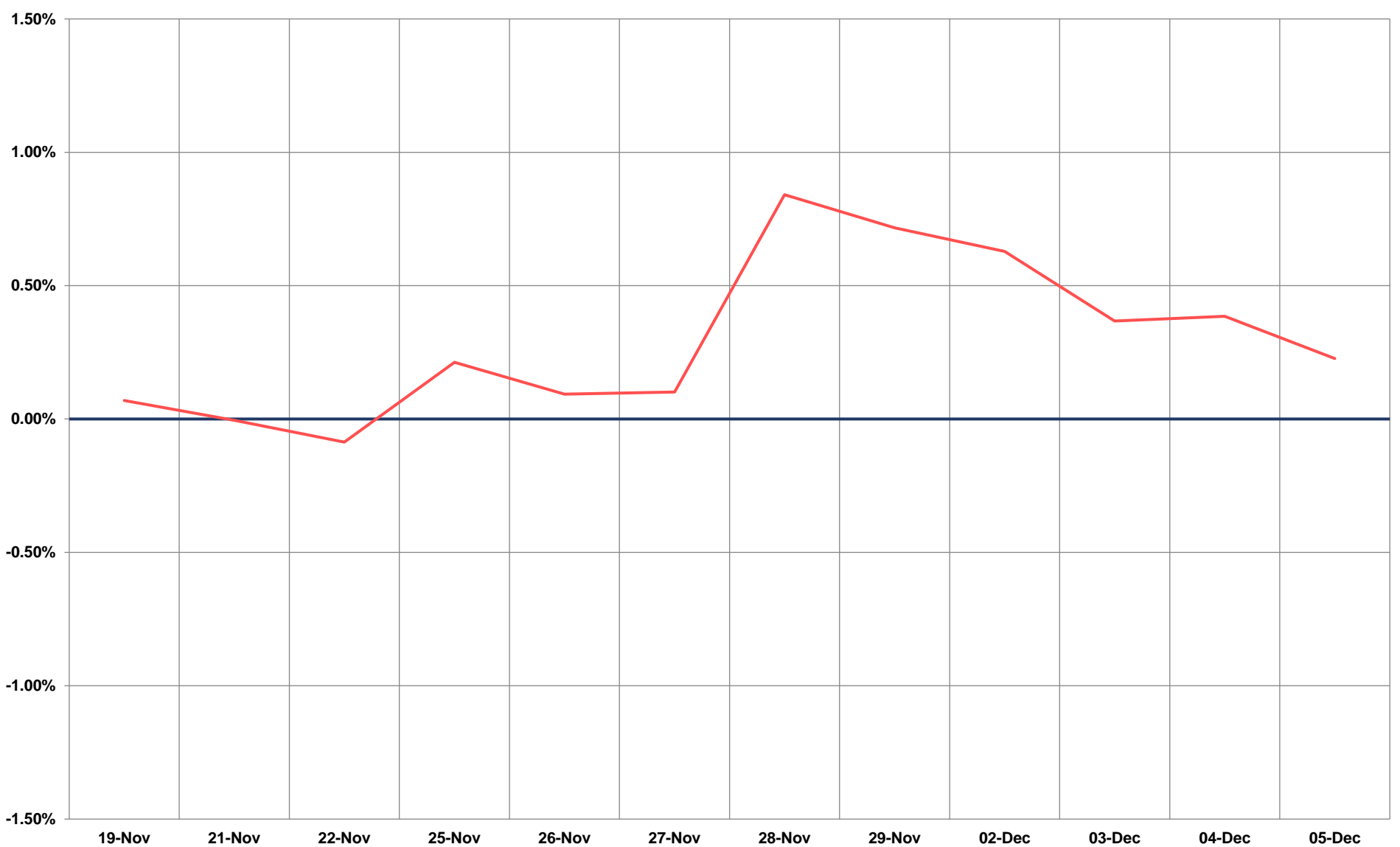
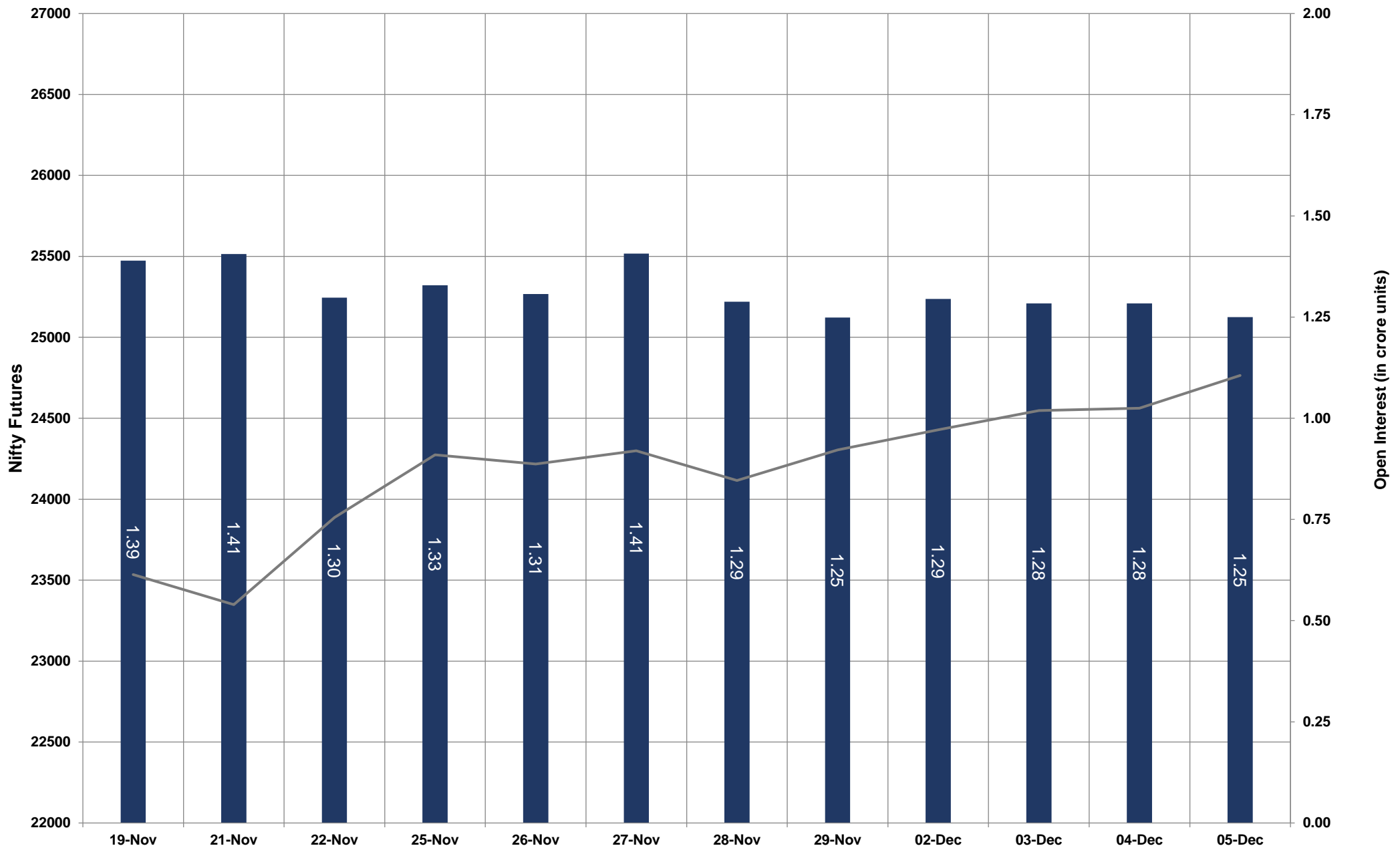


- Nifty Cash = **24708.40 (0.98%)**
- Resistance levels = **24900** and **25050**
- Support levels = **24550** and **23350**

# TECHNICAL VIEWS



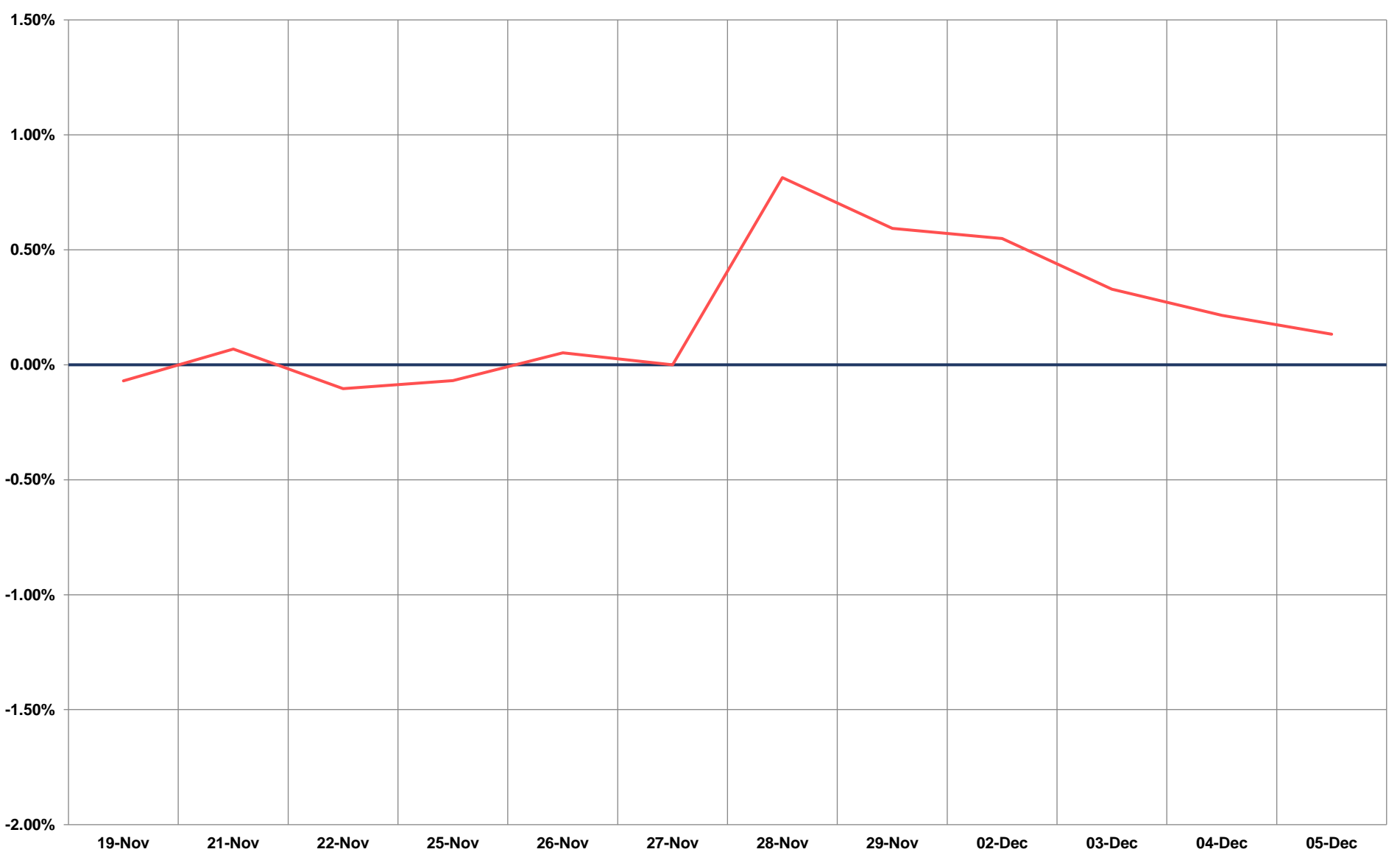
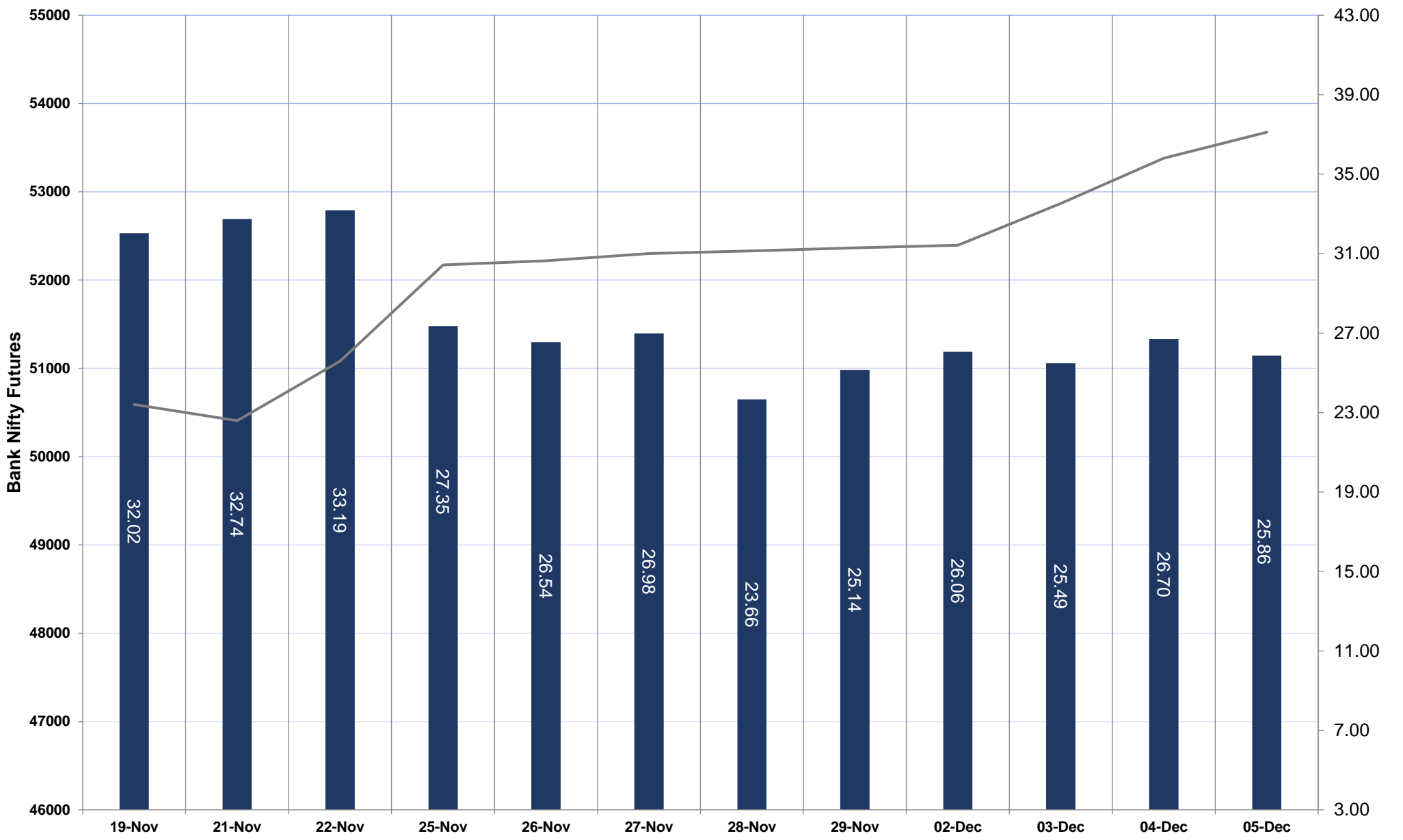
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

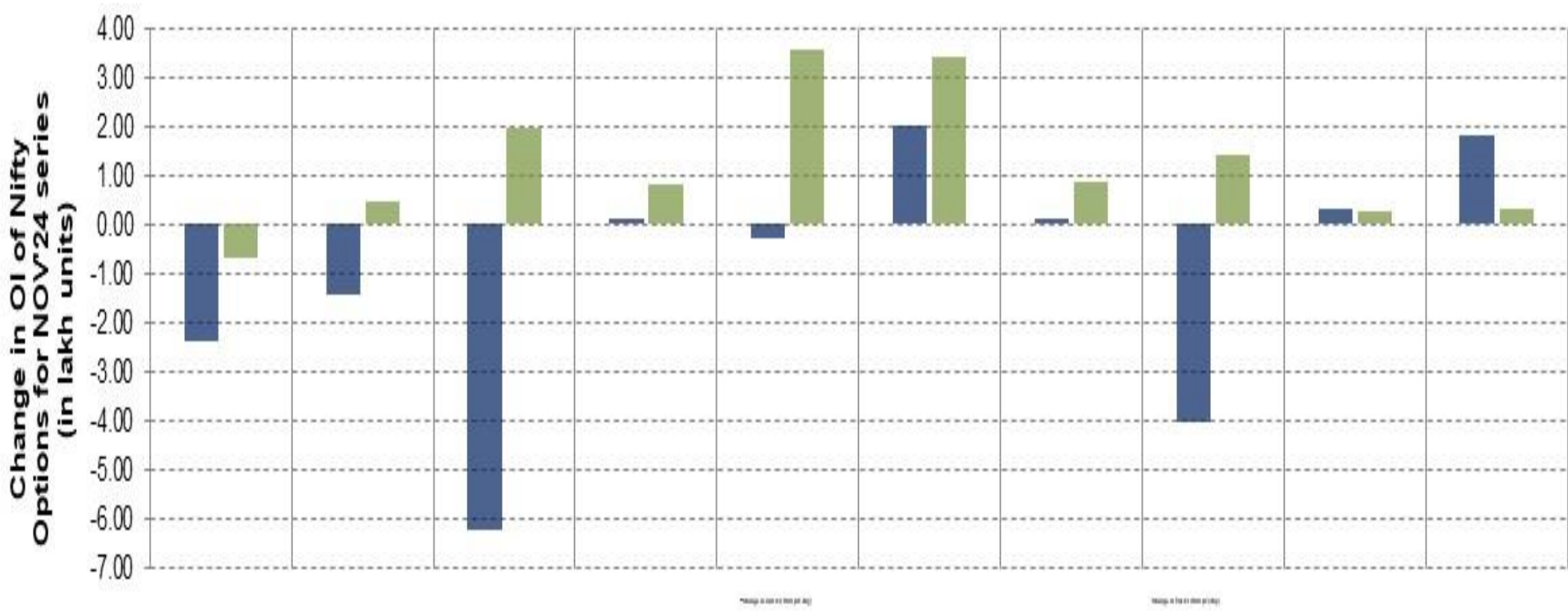
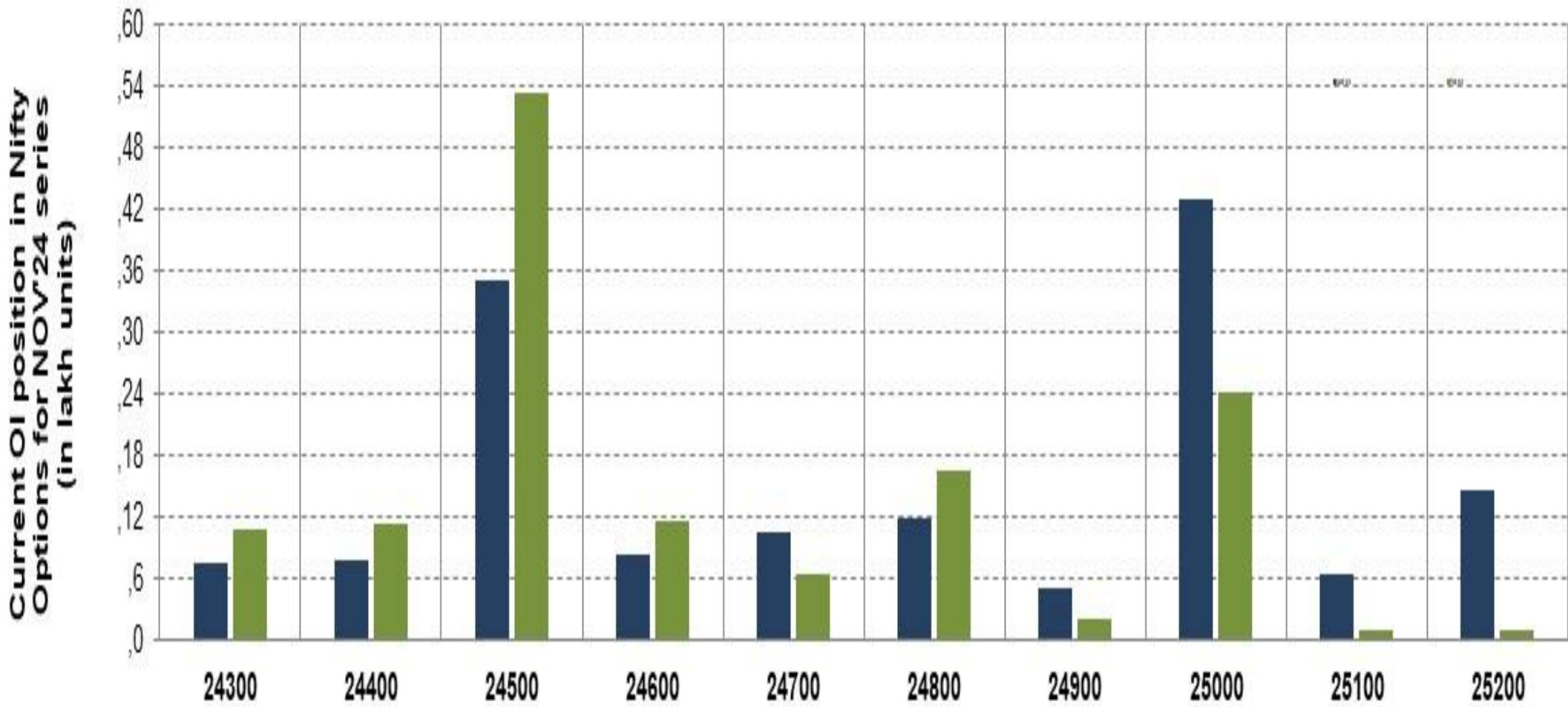




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.18 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 24700**
- **Maximum Open Interest** an outstanding was 4.29 millions for Calls at **Strike Price of 24500**
- **Maximum Open Interest** an outstanding was 5.32 millions for puts at **Strike Price of 24000**

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