



# MORNING MANTRA



Daily Derivatives & Market Report

DEC 10, 2024



Indian equity markets ended Tuesday's volatile trading session on flat note as traders were cautious about upcoming inflation numbers. Initially, indices traded in green as traders were hoping that the new governor, Sanjay Malhotra who begins his three-year innings at the Mint Street on December 11, could cut rates sooner-than-expected. However, in second half of the session, markets lost their ground. As for broader indices, the BSE Mid cap index and Small cap index ended in green.

Markets made positive start and remained in green amid positive cues from the other Asian markets. Some support came in as foreign institutional investors (FIIs) bought equities worth Rs 724.27 crore on December 9. Further, there were some encouragement in markets as private report said India retail inflation likely fell to 5.53% in November after breaching the central bank's 6% upper tolerance band in October as the arrival of fresh produce to markets moderated soaring vegetable prices. However, in afternoon session, markets failed to hold gains and turned negative. Sentiments got hit amid report that GST officers have detected cases of ITC evasion of Rs 35,132 crore by 17,818 fake firms between April-October and arrested 69 persons. Investors overlooked the Ministry of Labour & Employment in its latest release has showed that retail inflation for farm workers and rural labourers witnessed a notable decline in the month of October 2024, easing to 5.96% and 6%, respectively as compared to 7.08% and 6.92% in October 2023. In late afternoon session, markets came off from day's low points and ended flat as traders avoided to take risk.

On the global front, European markets were trading lower hurt by losses in miners, as the rally sparked by China stimulus pledges tapered off after its weak trade data, while the focus is now on U.S. inflation data. Asian markets ended mostly in green ahead of key U.S. consumer and producer inflation readings due this week that will help shape the outlook for Federal Reserve monetary policy. Back home, Federation of Automobile Dealers Associations (FADA) has said that retail sales of vehicles across categories in India grew by 11.21 per cent at 32,08,719 units in November 2024, as compared to 28,85,317 units in the same month last year riding on two-wheeler demand.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	81510.05	1.59	0.00
NIFTY	24610.05	-8.95	-0.04
MIDCAP	47967.15	145.33	0.30
SMLCAP	57503.12	189.51	0.33
BSEFMC	20812.44	49.99	0.24
HEALTHCARE	44298.70	-47.96	-0.11
AUTO	53797.84	-19.15	-0.04
POWER	7608.51	-45.48	-0.59
REALTY	8509.42	102.45	1.22
BSE IT	44983.78	313.45	0.70
BANKEX	60959.27	131.96	0.22
OIL GAS	27172.91	-62.60	-0.23
METAL	31977.22	132.12	0.41
INDIA VIX	13.78	-0.33	-2.34

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1558	1279	36
BSE	2024	1939	130

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	7150	6946	3
NSE CASH	108722	106671	2
NSE F&O	139667	146521	(5)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.65	3.67	1.24
SENSEX	23.28	4.13	1.13

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	11265	10659	606
FII	19937	18651	1286

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	1935.35	2501.08	(566)
Index Options	1052258.29	1068964.01	(16706)
Stock Futures	17030.37	18930.02	(1900)
Stock Options	65812.18	69492.53	(3680)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.86	0.90
BANK NIFTY	1.02	0.98

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.40	106.17	0.22

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.708	6.717	-0.13
USA	4.230	4.200	0.74

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2664.15	3.76	0.14
Silver	31.80	-0.09	-0.30
Crude-Oil	68.09	-0.28	-0.41
Brent-Crude	71.91	-0.23	-0.32

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 DEC-24 USD-INR	84.97	0.14	0.16
27 DEC-24 EUR-INR	89.56	-0.23	-0.25
27 DEC-24 GBP-INR	108.31	-0.01	-0.01
27 DEC-24 JPY- INR	56.85	-0.29	-0.51

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	24610	24432	24521	24600	24688	24767
SENSEX	81510	80929	81220	81473	81763	82017
NIFTY FUTURES	24683	24509	24596	24682	24769	24856
BANK NIFTY	53578	53180	53379	53501	53700	53823
CNX IT	45200	44580	44890	45134	45444	45687
CNX MIDCAP	59135	58709	58922	59048	59261	59387
CNX SMALLCAP	19583	19460	19522	19578	19640	19697
INDIA VIX	13.78	13.08	13.43	14.05	14.40	15.02

## INDEX TREND ANALYSIS

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

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

GRANULES, MANAPPURAM, METROPOLIS, PVRINOX, RBLBANK

# TECHNICAL VIEWS



## NIFTY

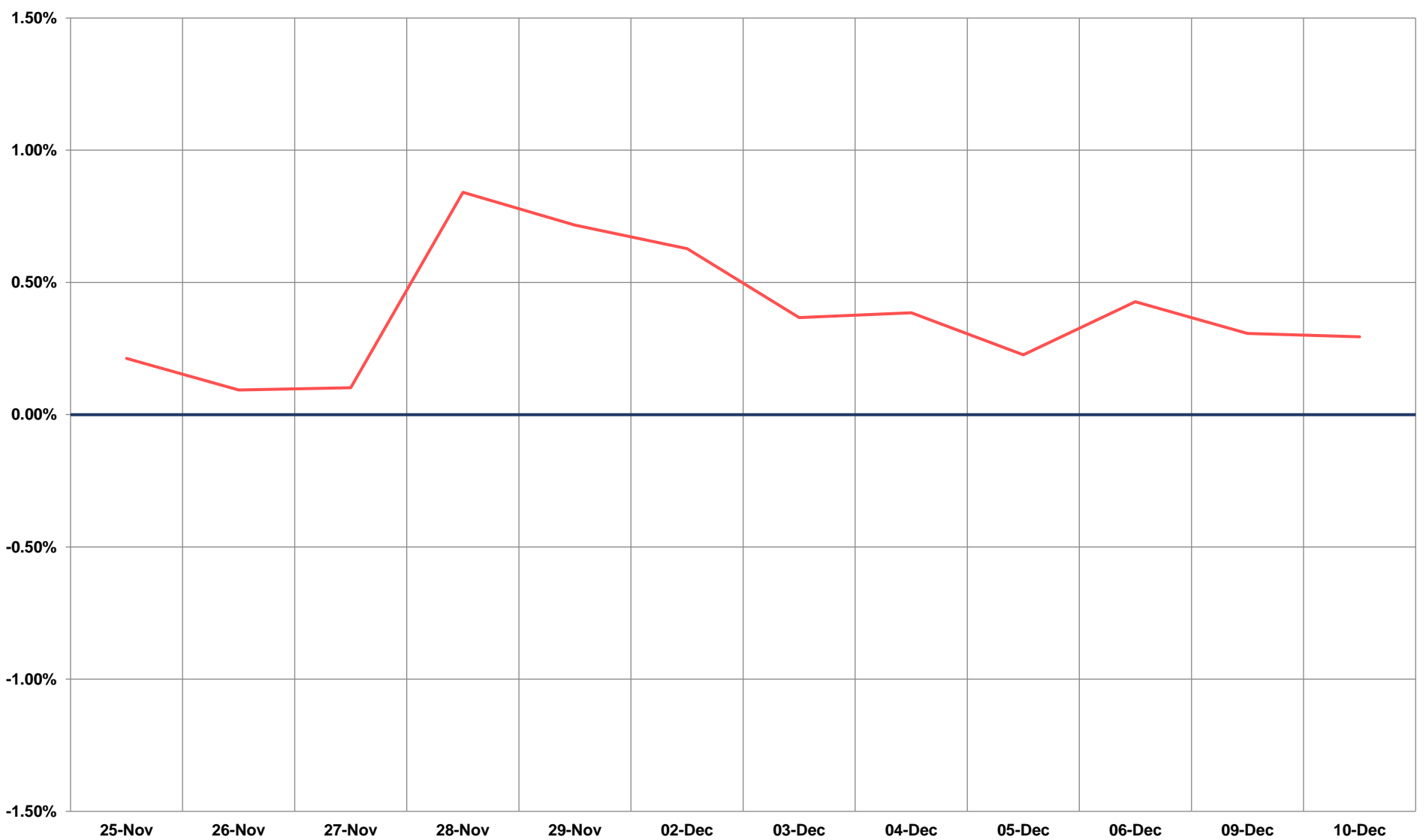
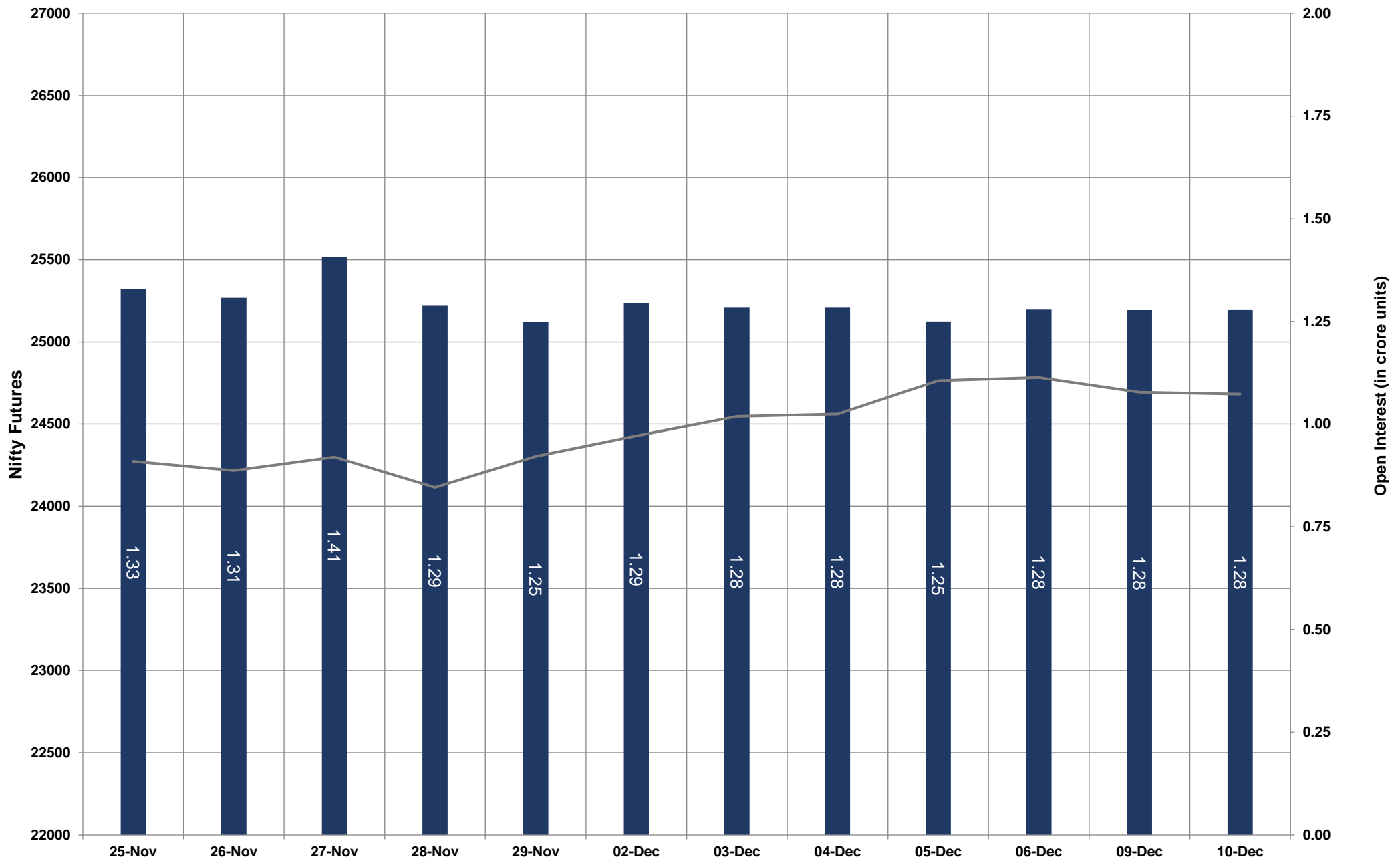


- Nifty Cash = **24610.05 (-0.04%)**
- Resistance levels = **24900** and **25050**
- Support levels = **24530** and **23350**

# TECHNICAL VIEWS



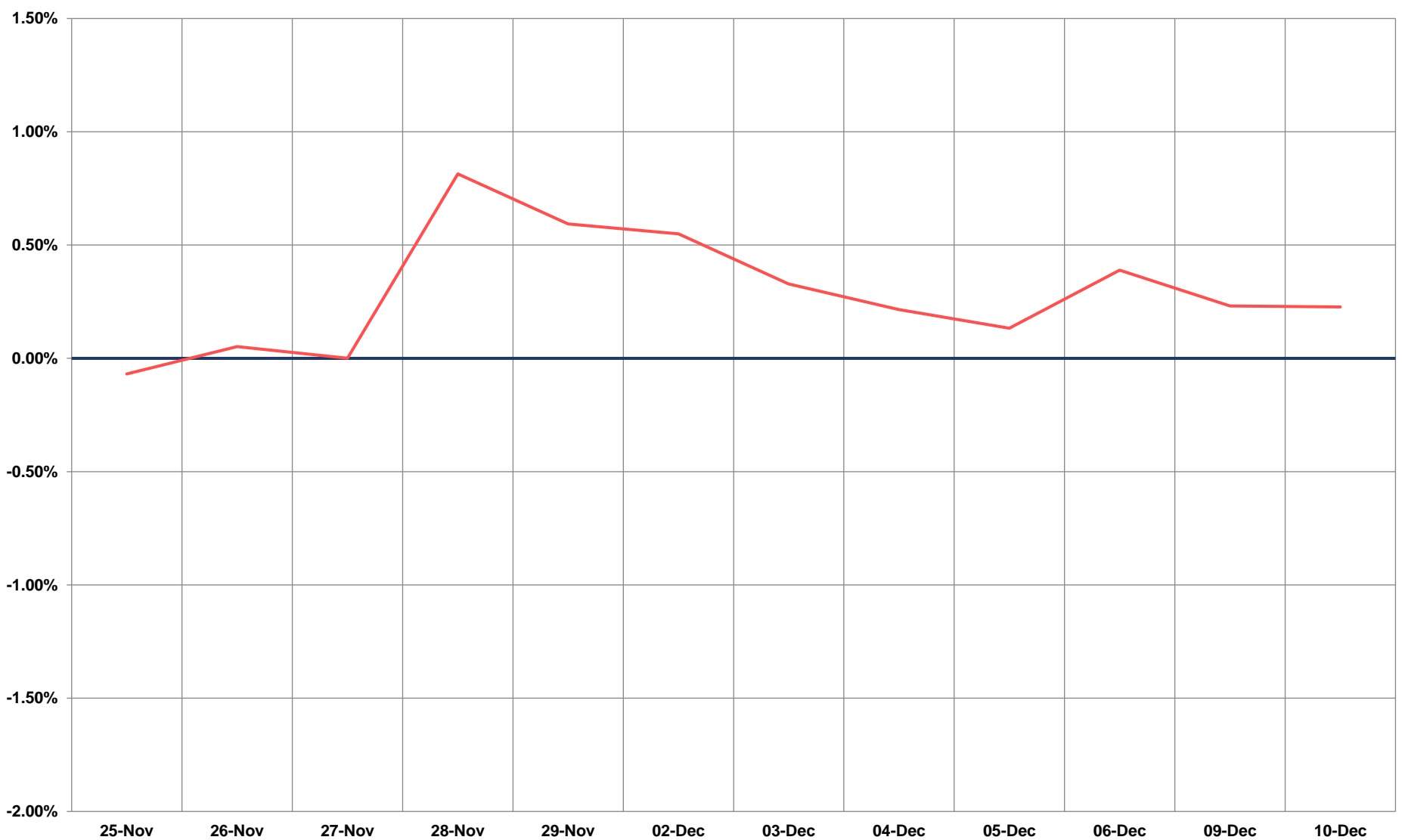
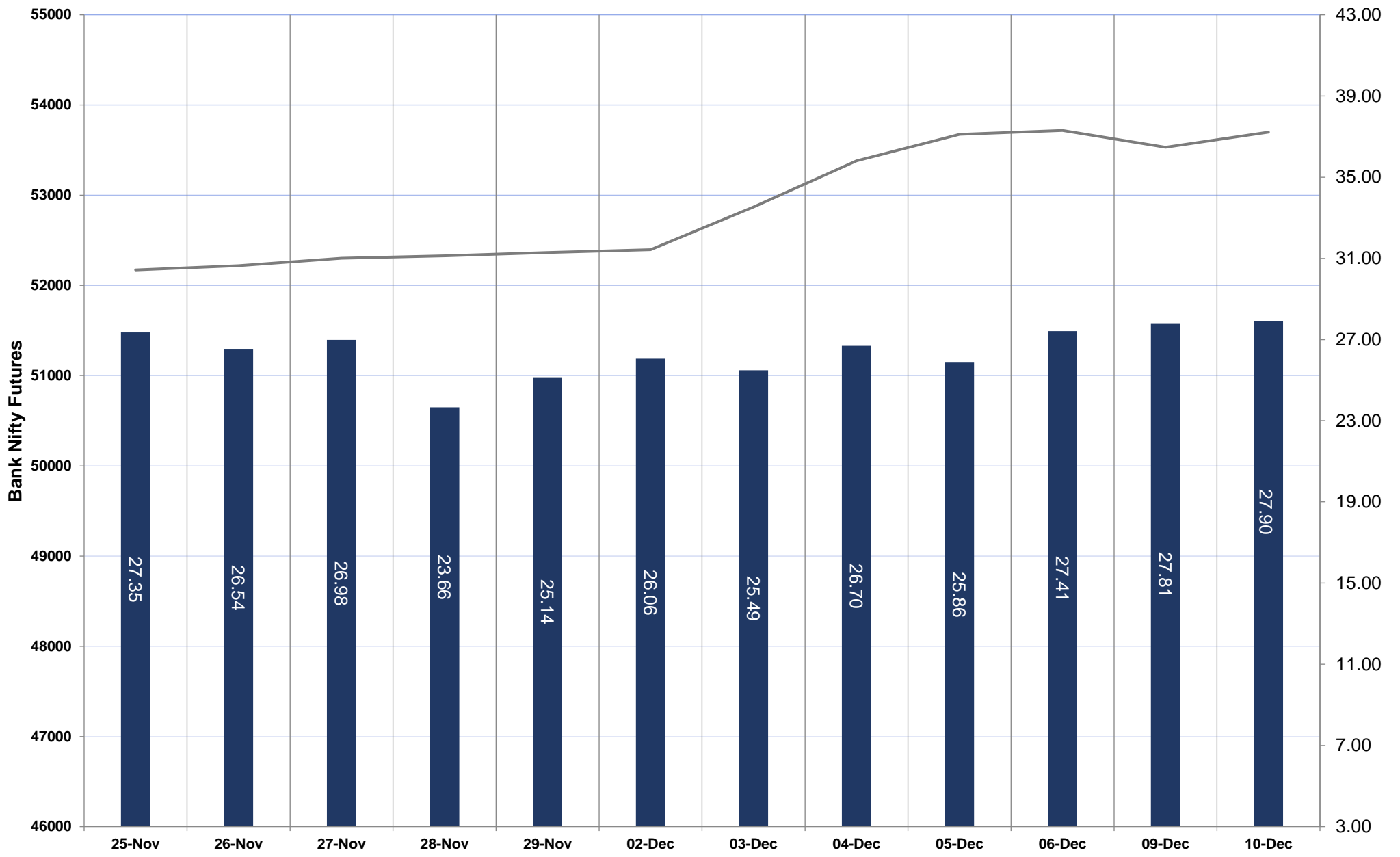
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

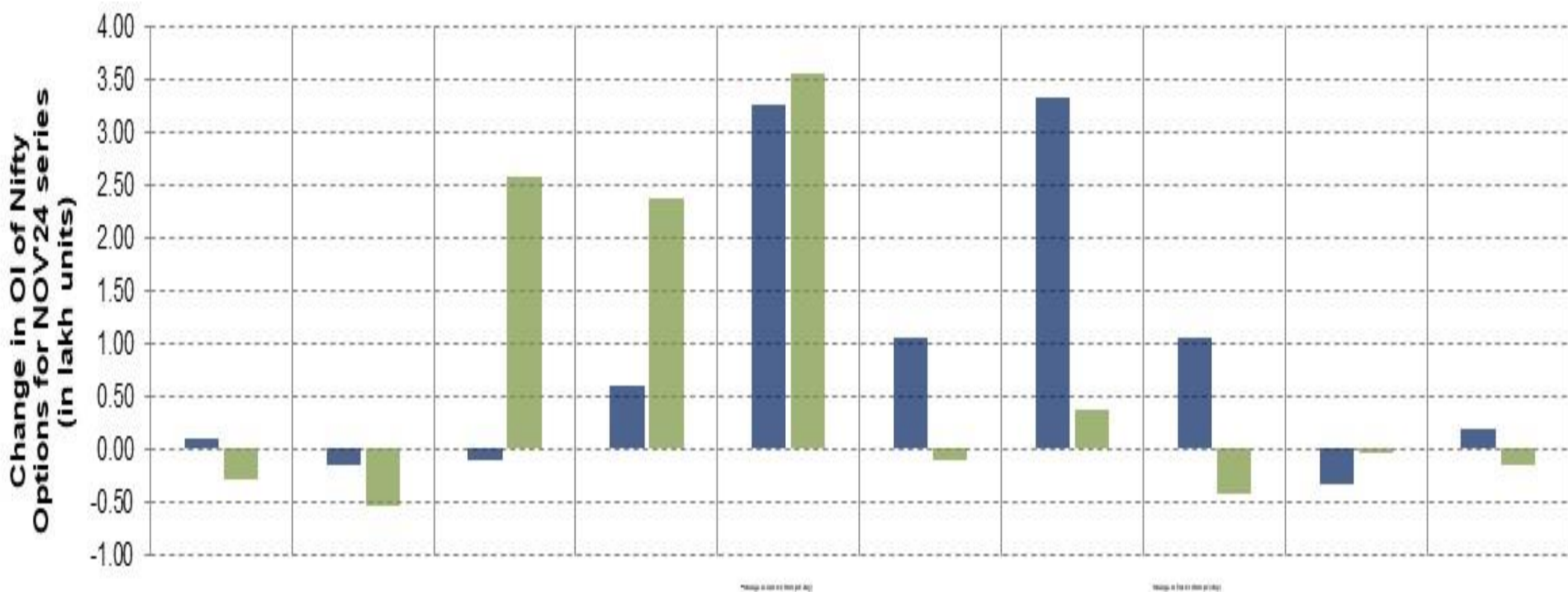
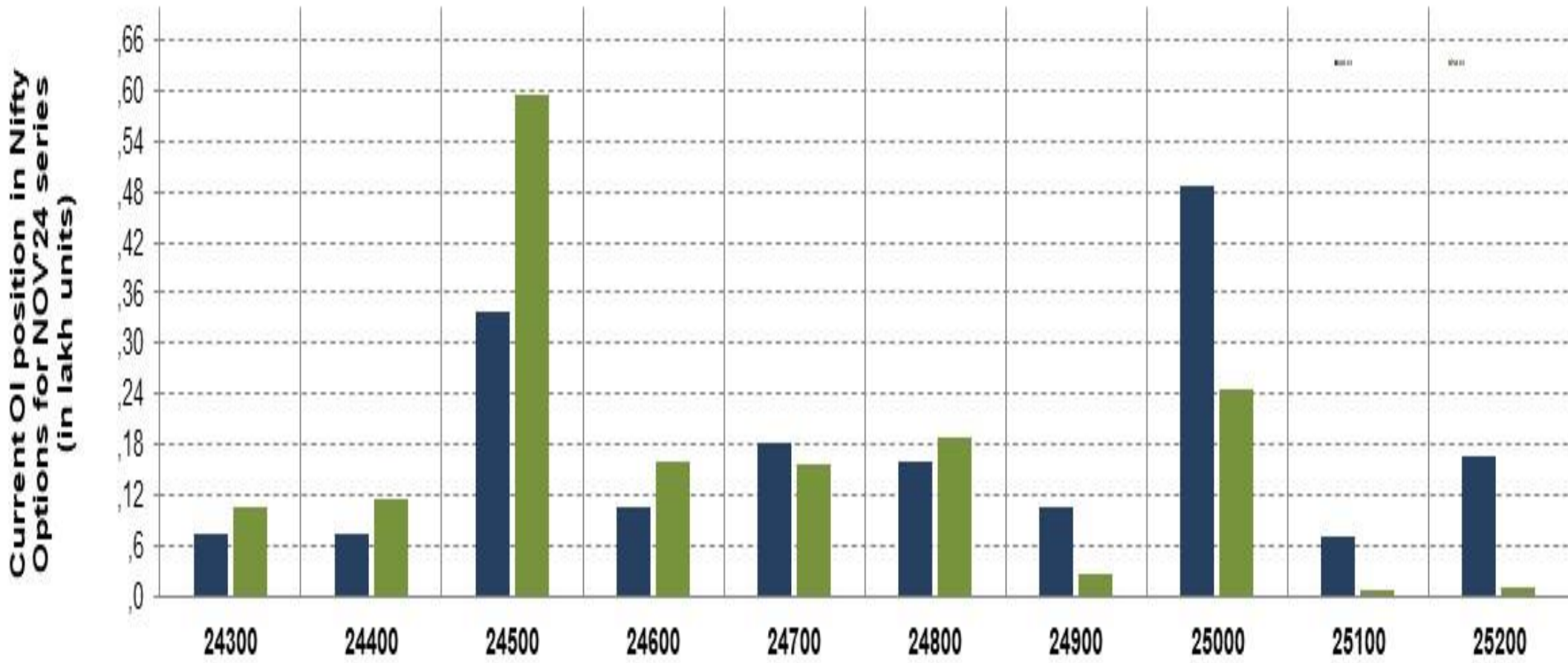




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.33 million in Open Interests is **Strike Price of 24900**
- **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 4.85 millions for Calls at **Strike Price of 25000**
- **Maximum Open Interest** an outstanding was 5.94 millions for puts at **Strike Price of 24500**

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