



MORNING MANTRA



Daily Derivatives & Market Report

DEC 11, 2024



Indian equity markets throughout the day witnessed volatility and ended flat for yet another day. Traders were cautious ahead of key inflation data from the U.S. later in the day and the domestic CPI print on December 12, expected to provide cues on the rate trajectories for both economies. As broader indices, the BSE Mid cap index and Small cap index ended in green.

Markets made slightly positive start and turned volatile amid weakness on Wall Street overnight as well as mixed cues from Asian counterparts. However, markets gained traction to trade higher, as some support came after S&P Global Ratings in its latest India Outlook said the Indian economy is set for resilient growth in 2025 on the back of strong urban consumption, steady services sector growth, and ongoing investment in infrastructure. The global ratings agency kept the FY25 gross domestic product (GDP) growth outlook unchanged at 6.8 per cent amid slower fiscal impulse tempering urban demand. Further, indices came off from day's high levels but remained in green in afternoon session. Traders got some relief amid a private report stating that the government is likely to project a conservative nominal GDP growth estimate of around 9.5 percent for the 2025-26 budget, factoring in expectations of slowing inflation and steady economic activity. The fresh estimate follows recent data indicating slower growth, with real GDP expanding by just 5.4 percent in the second quarter of FY25. In late afternoon session, markets remained volatile and ended flat as traders preferred to play safe.

On the global front, European markets were trading mostly in green as investors awaited U.S. inflation data. Asian markets ended mixed as traders were keeping tabs on Beijing hoping for more economic support measures. Back home, a private report stated that Asian Development Bank has lowered India's growth forecast for this fiscal to 6.5 percent from 7 percent it had projected earlier after the economy slowed down in the second quarter.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	81526.14	16.09	0.02
NIFTY	24641.80	31.75	0.13
MIDCAP	48084.37	117.58	0.25
SMLCAP	57703.48	200.36	0.35
BSEFMC	20882.45	70.01	0.34
HEALTHCARE	44433.06	134.36	0.30
AUTO	53995.50	197.66	0.37
POWER	7582.37	-26.14	-0.34
REALTY	8514.73	5.31	0.06
BSE IT	45140.12	156.34	0.35
BANKEX	60767.63	-191.64	-0.31
OIL GAS	27216.56	43.65	0.16
METAL	32016.12	38.90	0.12
INDIA VIX	13.27	-0.51	-3.70

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1626	1193	34
BSE	2143	1839	113

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6576	7150	(8)
NSE CASH	97614	108722	(10)
NSE F&O	131618	139667	(6)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.68	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	11396	9388	2008
FII	11529	12541	(1012)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2403.37	2534.21	(131)
Index Options	1363067.81	1363822.82	(755)
Stock Futures	17045.21	18897.29	(1852)
Stock Options	66064.51	69784.75	(3720)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.87	0.86
BANK NIFTY	0.95	1.02

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.72	106.37	0.32

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.719	6.705	0.21
USA	4.242	4.223	0.45

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2698.23	2.28	0.08
Silver	31.68	-0.21	-0.66
Crude-Oil	69.37	0.78	1.14
Brent-Crude	72.96	0.77	1.07

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 DEC-24 USD-INR	84.98	0.02	0.02
27 DEC-24 EUR-INR	89.15	-0.43	-0.48
27 DEC-24 GBP-INR	108.13	-0.20	-0.18
27 DEC-24 JPY- INR	56.48	-0.38	-0.66

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	24642	24531	24587	24639	24694	24747
SENSEX	81526	81192	81359	81551	81718	81910
NIFTY FUTURES	24735	24601	24668	24733	24800	24866
BANK NIFTY	53391	53101	53246	53447	53592	53793
CNX IT	45350	44913	45132	45265	45484	45618
CNX MIDCAP	59293	59003	59148	59248	59392	59492
CNX SMALLCAP	19657	19568	19612	19656	19701	19744
INDIA VIX	13.27	12.59	12.93	13.52	13.86	14.45

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 12-12-2024

GRANULES, HINDCOPPER, MANAPPURAM, METROPOLIS, PVRINOX,
RBLBANK

TECHNICAL VIEWS



NIFTY

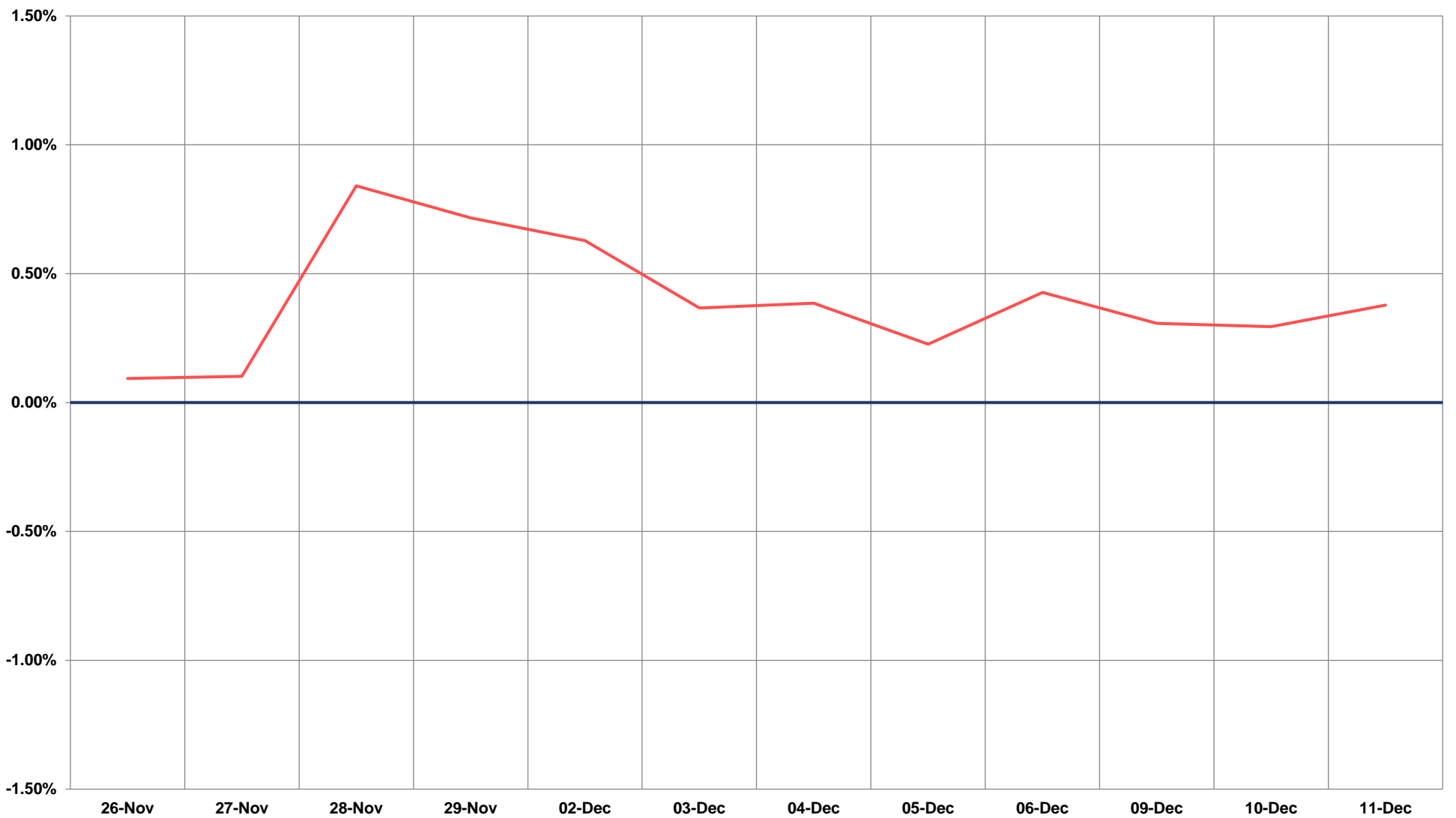
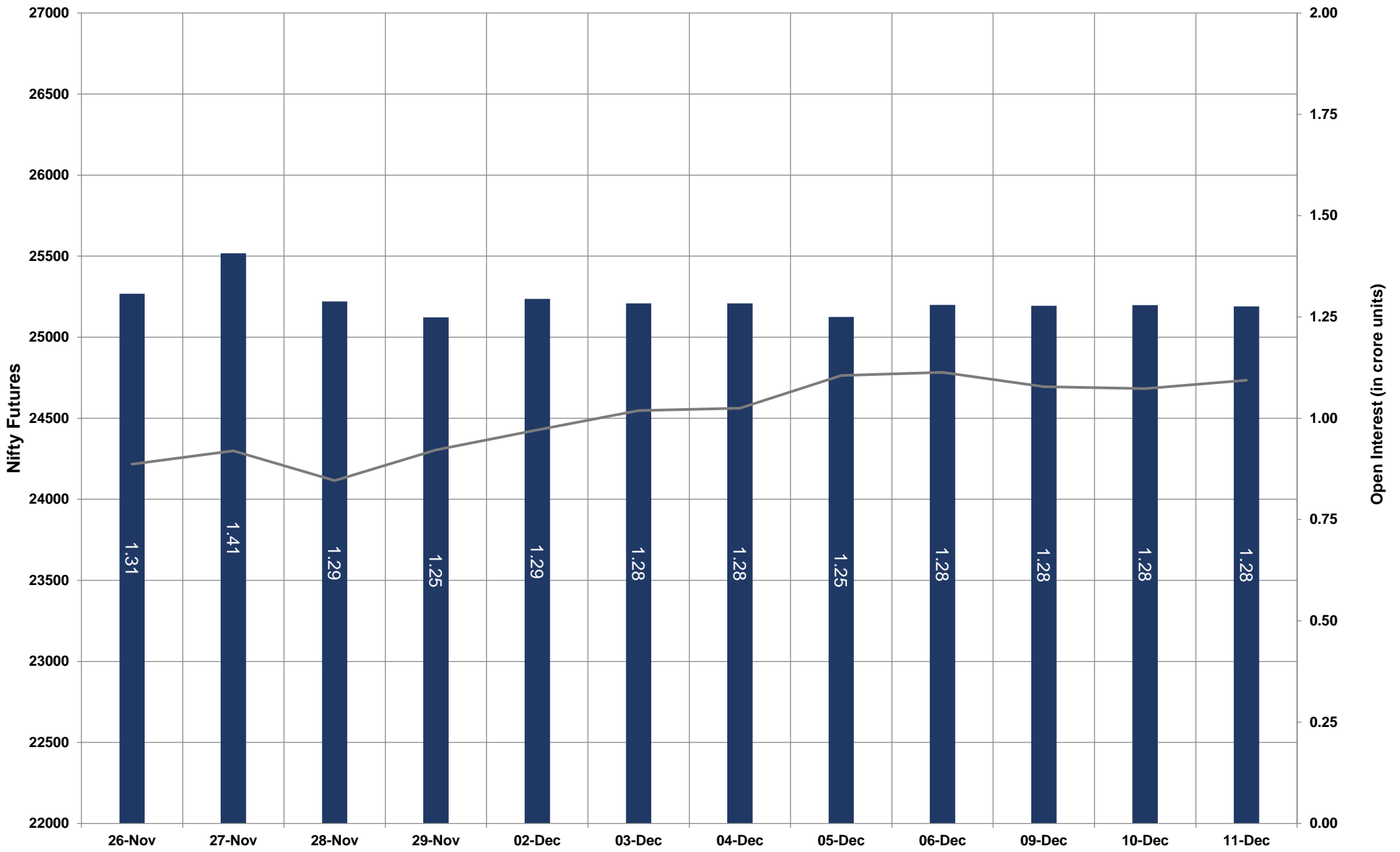


- Nifty Cash = **24641.80 (0.13%)**
- Resistance levels = **24900** and **25050**
- Support levels = **24530** and **23350**

TECHNICAL VIEWS



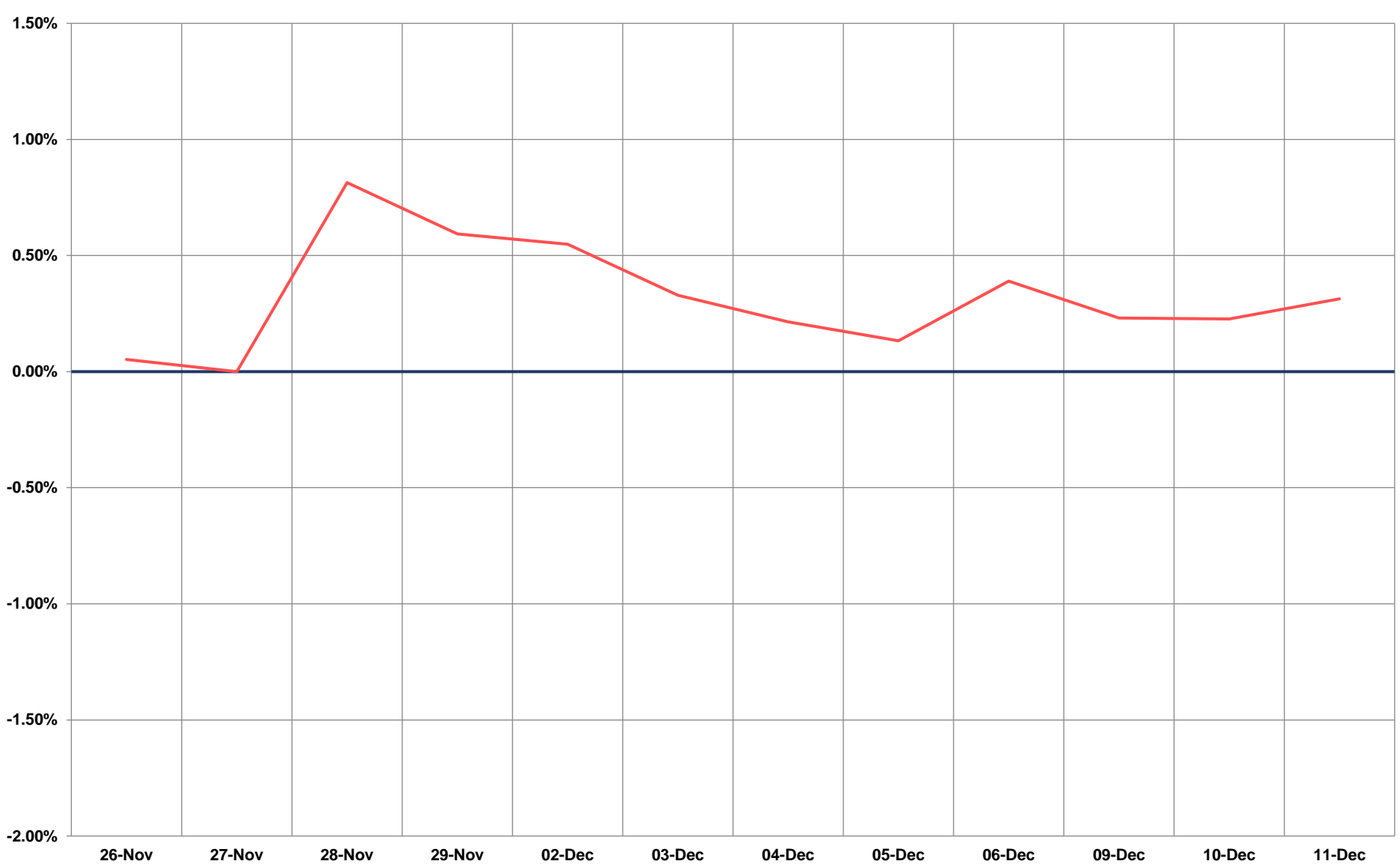
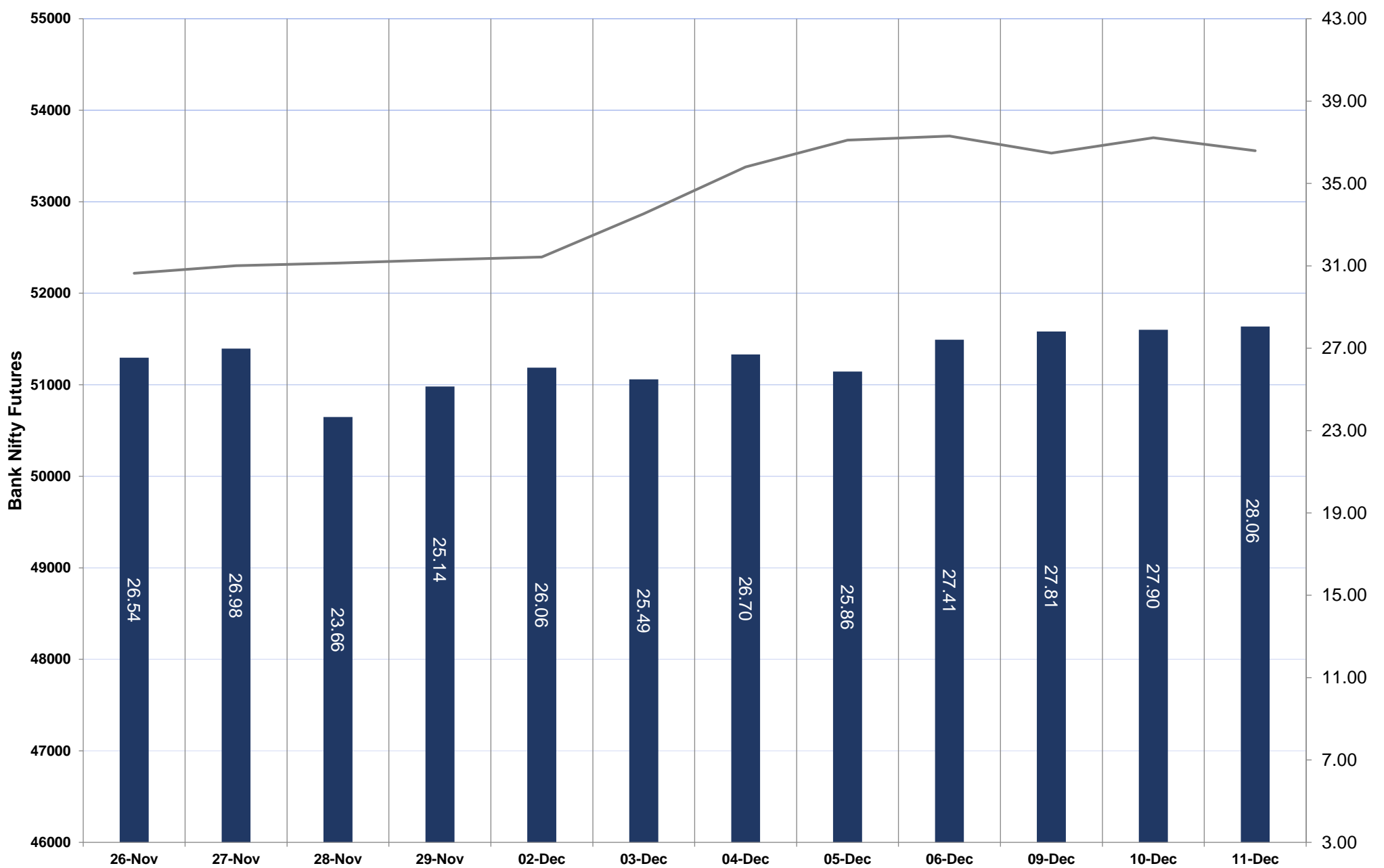
NIFTY FUTURES



TECHNICAL VIEWS



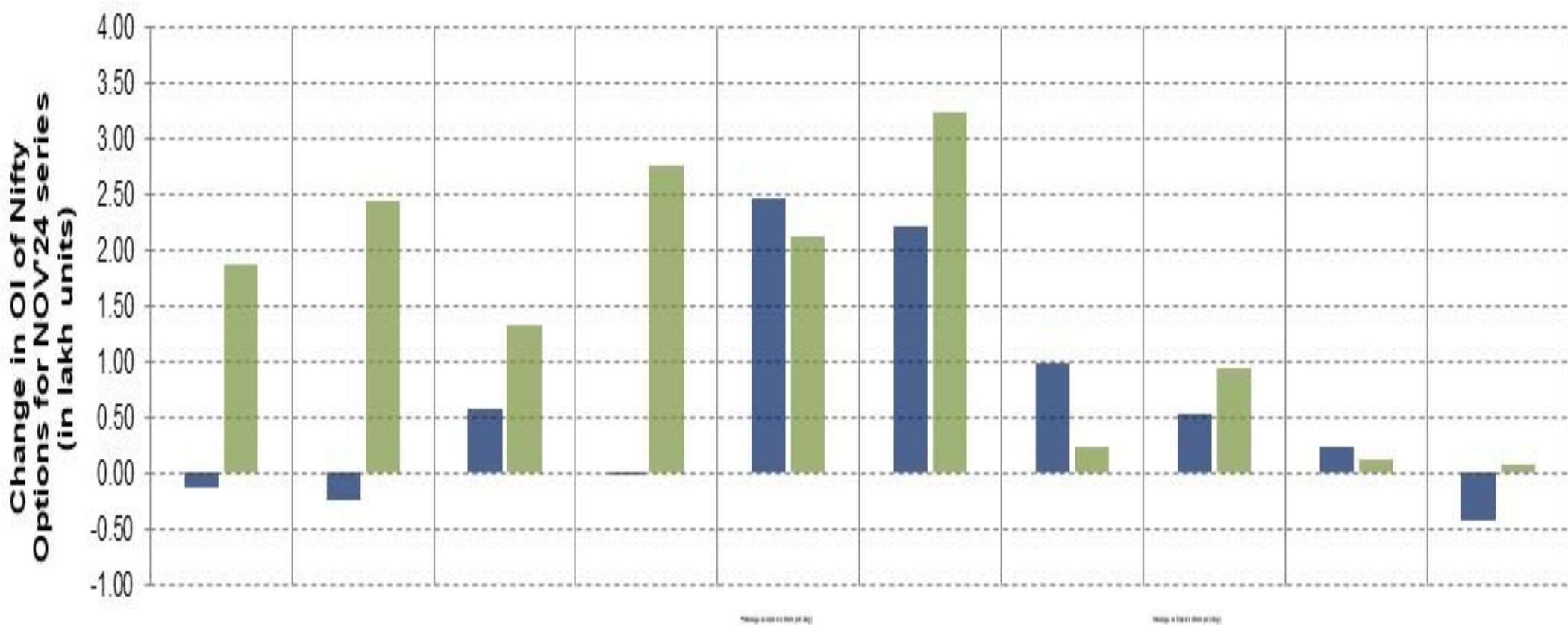
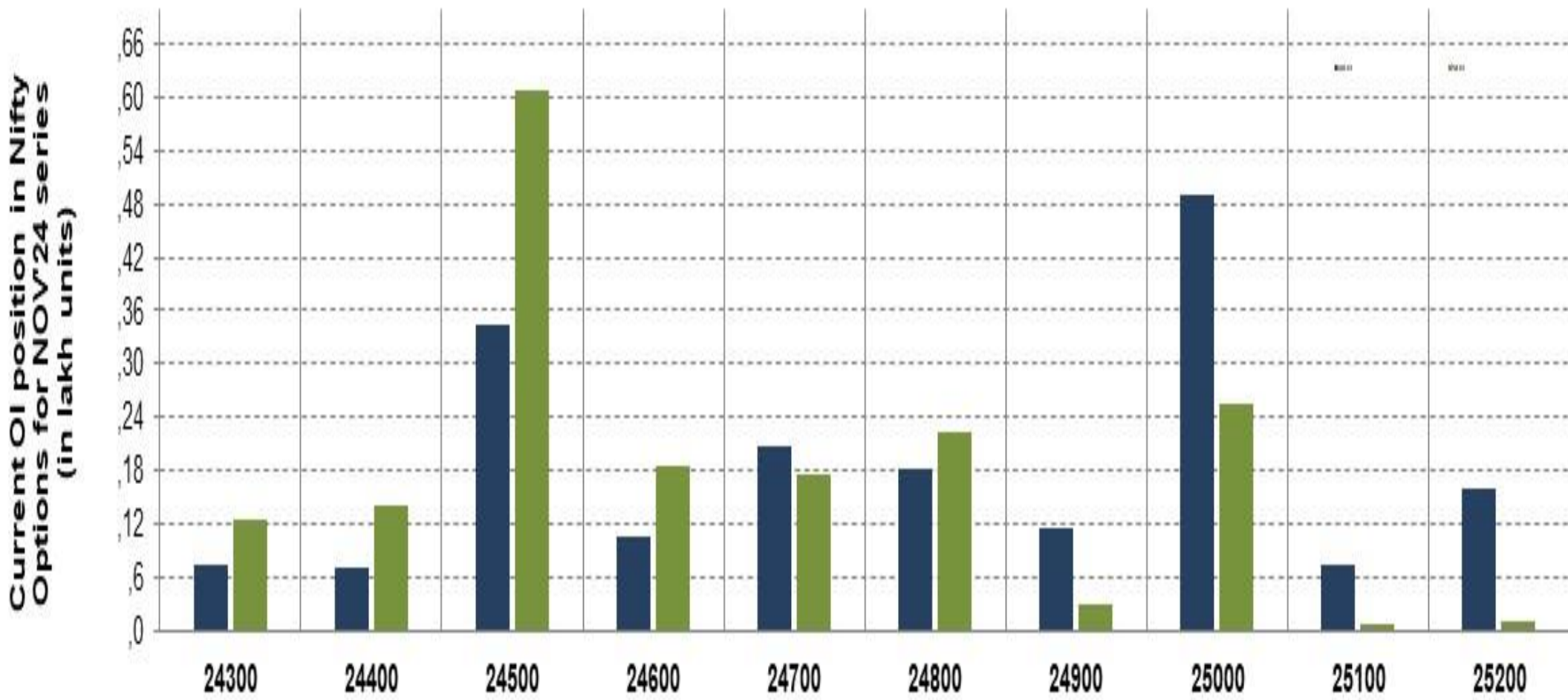
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.24 million in Open Interests is **Strike Price of 24700**
- **Most Active Nifty Put** with an addition of 0.32 millions in Open Interests is **Strike Price of 24800**
- **Maximum Open Interest** an outstanding was 4.91 millions for Calls at **Strike Price of 25000**
- **Maximum Open Interest** an outstanding was 6.07 millions for puts at **Strike Price of 24500**

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