



# MORNING MANTRA



Daily Derivatives & Market Report

DEC 12, 2024



Indian equity markets ended near day's low levels on Thursday with Nifty and Sensex settling below the psychological 24,550 and 81,300 levels, respectively ahead of India's inflation (CPI) and industrial production (IIP) data, set to be released later today. The expiry of weekly derivatives contracts also kept markets sentiments downbeat. However, losses were limited throughout the day following the release of the closely watched US inflation data that came in line with estimates. As for broader indices, the BSE Mid cap index and Small cap index ended in red.

Markets made cautious start and extended their losses amid FII outflows. Foreign Institutional Investors (FIIs) were net sellers in the capital markets on Wednesday, as they offloaded shares worth Rs 1,012.24 crore. The street failed to get any sense of relief with a report by the PHD Chamber of Commerce and Industry (PHDCCI) stating that India's states have demonstrated remarkable economic resilience in the aftermath of the COVID-19 pandemic, with 25 states achieving over 7 per cent growth in their Gross State Domestic Product (GSDP) during FY22 and FY23. Among these, 17 states surpassed an impressive 9 per cent growth rate, with Gujarat, Kerala, Telangana, Rajasthan, West Bengal, Bihar, Karnataka, Uttar Pradesh, Haryana, and Odisha standing out for their robust economic performance during 2021-22 and 2022-23. In afternoon session, markets continued to trade lower. Traders took note of report that Chief Economic Advisor (CEA) V Anantha Nageswaran underlined the need to be cautious about energy transition and said that it should be done without compromising growth. In late afternoon session, indices touched their day's low levels, as traders sold out their riskier assets.

On the global front, European markets were trading higher as the Swiss National Bank cut its interest rate by 50 basis points, its biggest reduction in almost 10 years amid an ongoing tussle with depressed inflation and a strong Swiss franc. Asian markets ended mostly in green amid investors awaited the outcome of a key policy meeting in China, where leaders are expected to map out next year's economic priorities. Back home, Secretary in the Department for Promotion of Industry and Internal Trade (DPIIT) Amardeep Singh Bhatia has said that India has reduced its tariffs significantly over the years, bringing them down to the world average level, yet the domestic industries continue to suggest increasing the duties.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	81289.96	-236.18	-0.29
NIFTY	24548.70	-93.10	-0.38
MIDCAP	47815.88	-268.85	-0.56
SMLCAP	57125.14	-578.34	-1.00
BSEFMC	20642.39	-240.06	-1.15
HEALTHCARE	44176.87	-256.19	-0.58
AUTO	53615.26	-380.24	-0.70
POWER	7574.39	-7.98	-0.11
REALTY	8483.24	-31.49	-0.37
BSE IT	45429.08	288.96	0.64
BANKEX	60506.79	-260.84	-0.43
OIL GAS	27018.26	-198.30	-0.73
METAL	31983.74	-32.38	-0.10
INDIA VIX	13.19	-0.08	-0.60

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1002	1826	28
BSE	1491	2508	106

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	8124	6576	24
NSE CASH	106043	97614	9
NSE F&O	144899	131618	10

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.60	3.66	1.23
SENSEX	23.22	4.12	1.13

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	13418	10772	2647
FII	14504	18064	(3560)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	1231.49	2605.16	(1374)
Index Options	2261376.16	2310887.65	(49511)
Stock Futures	17359.65	22531.05	(5171)
Stock Options	82206.81	85370.26	(3163)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.76	0.87
BANK NIFTY	0.90	0.95

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.53	106.62	-0.08

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.740	6.718	0.33
USA	4.302	4.274	0.70

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2716.45	-3.61	-0.12
Silver	32.16	0.22	0.71
Crude-Oil	70.51	0.22	0.31
Brent-Crude	73.74	0.23	0.31

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 DEC-24 USD-INR	84.96	0.00	0.00
27 DEC-24 EUR-INR	89.28	0.11	0.12
27 DEC-24 GBP-INR	108.30	0.15	0.14
27 DEC-24 JPY- INR	56.57	0.07	0.13

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	24549	24437	24493	24584	24640	24731
SENSEX	81290	80925	81107	81394	81577	81864
NIFTY FUTURES	24649	24522	24585	24691	24755	24861
BANK NIFTY	53216	52946	53081	53309	53444	53672
CNX IT	45702	45066	45384	45693	46011	46320
CNX MIDCAP	59022	58673	58848	59132	59307	59591
CNX SMALLCAP	19467	19275	19371	19543	19639	19812
INDIA VIX	13.19	12.73	12.96	13.18	13.41	13.63

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 13-12-2024

GRANULES, HINDCOPPER, METROPOLIS, NATIONALUM, PVRINOX,  
RBLBANK

# TECHNICAL VIEWS



## NIFTY

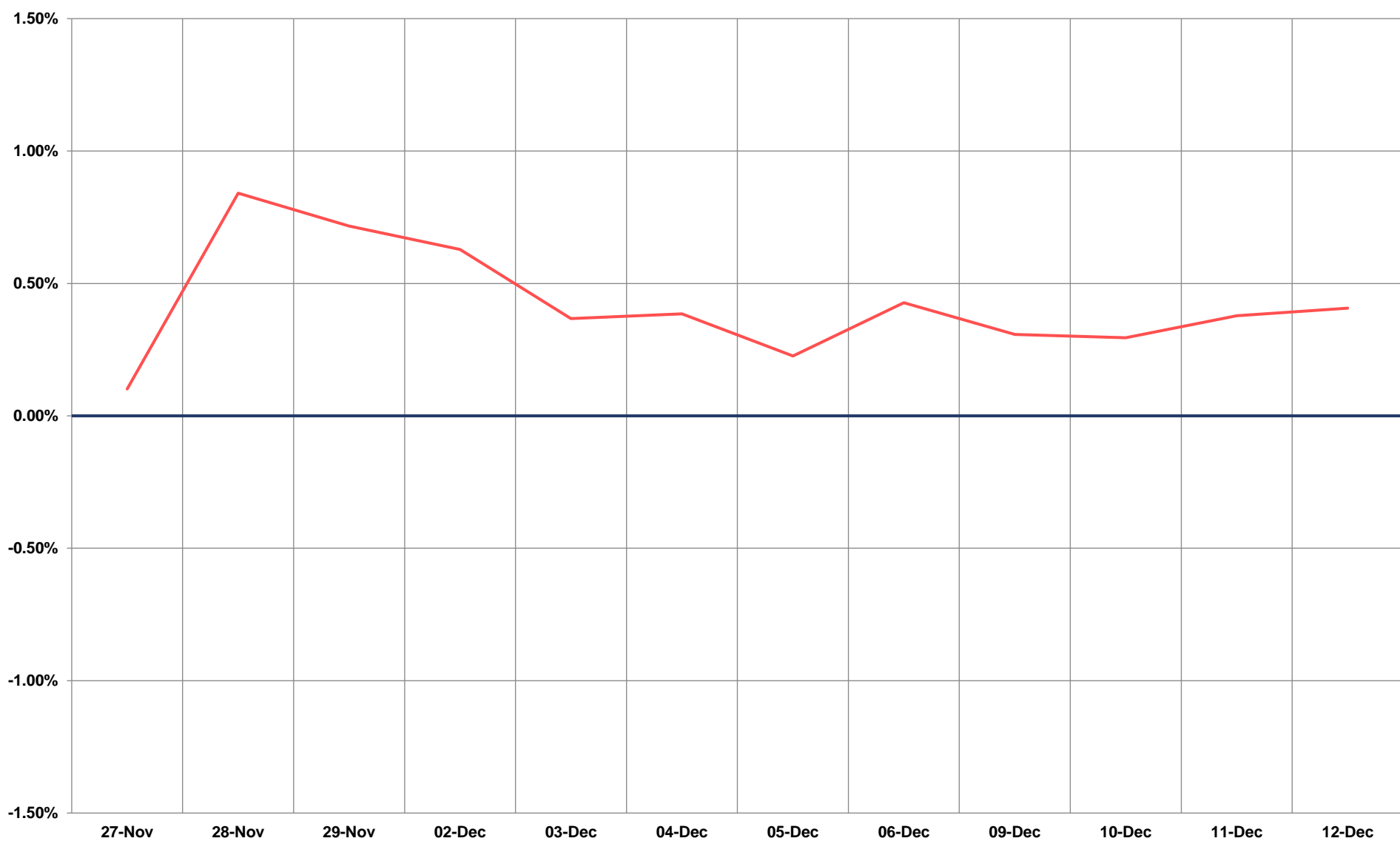
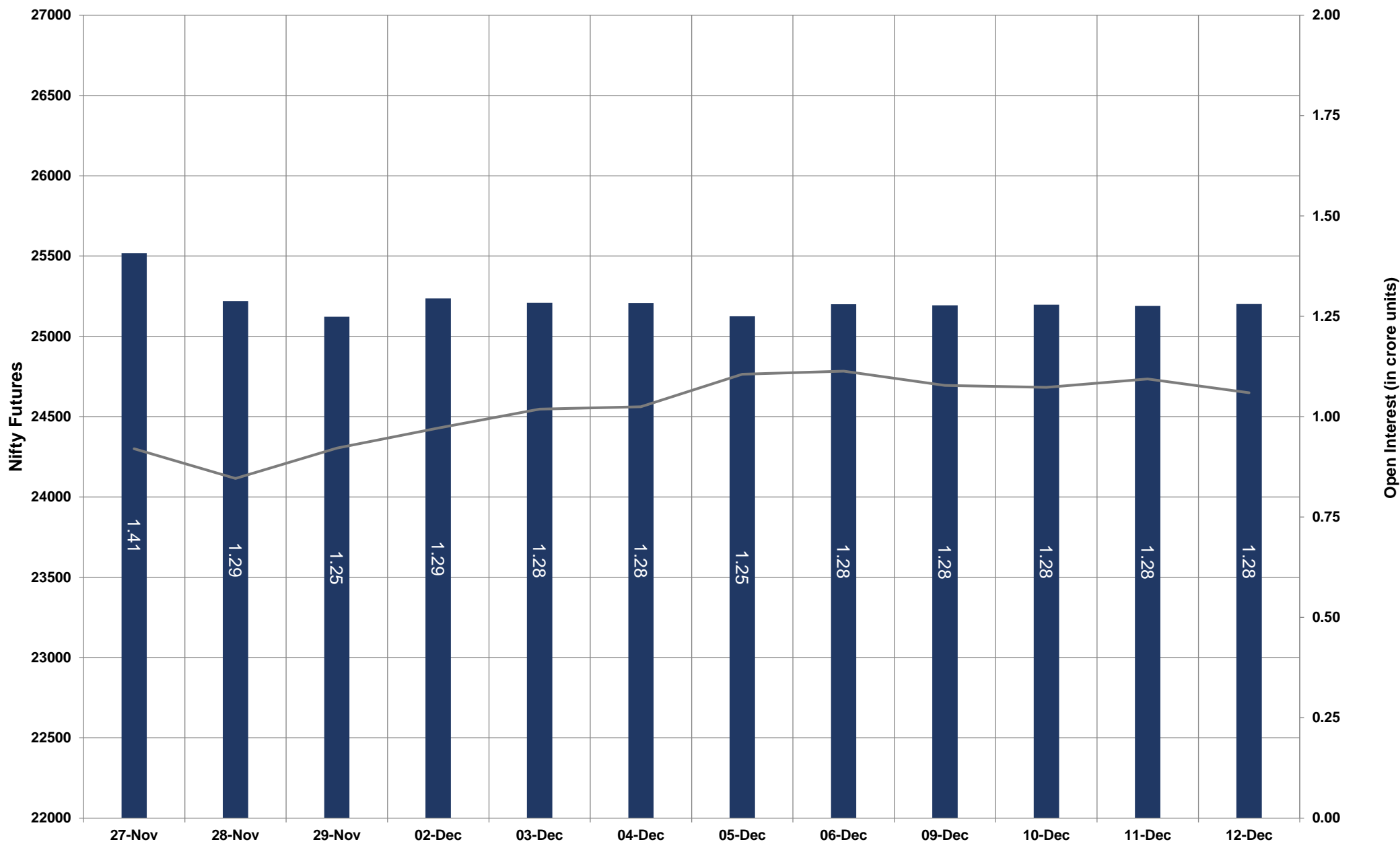


- Nifty Cash = **24548.70 (-0.38%)**
- Resistance levels = **24710** and **24850**
- Support levels = **24450** and **23300**

# TECHNICAL VIEWS



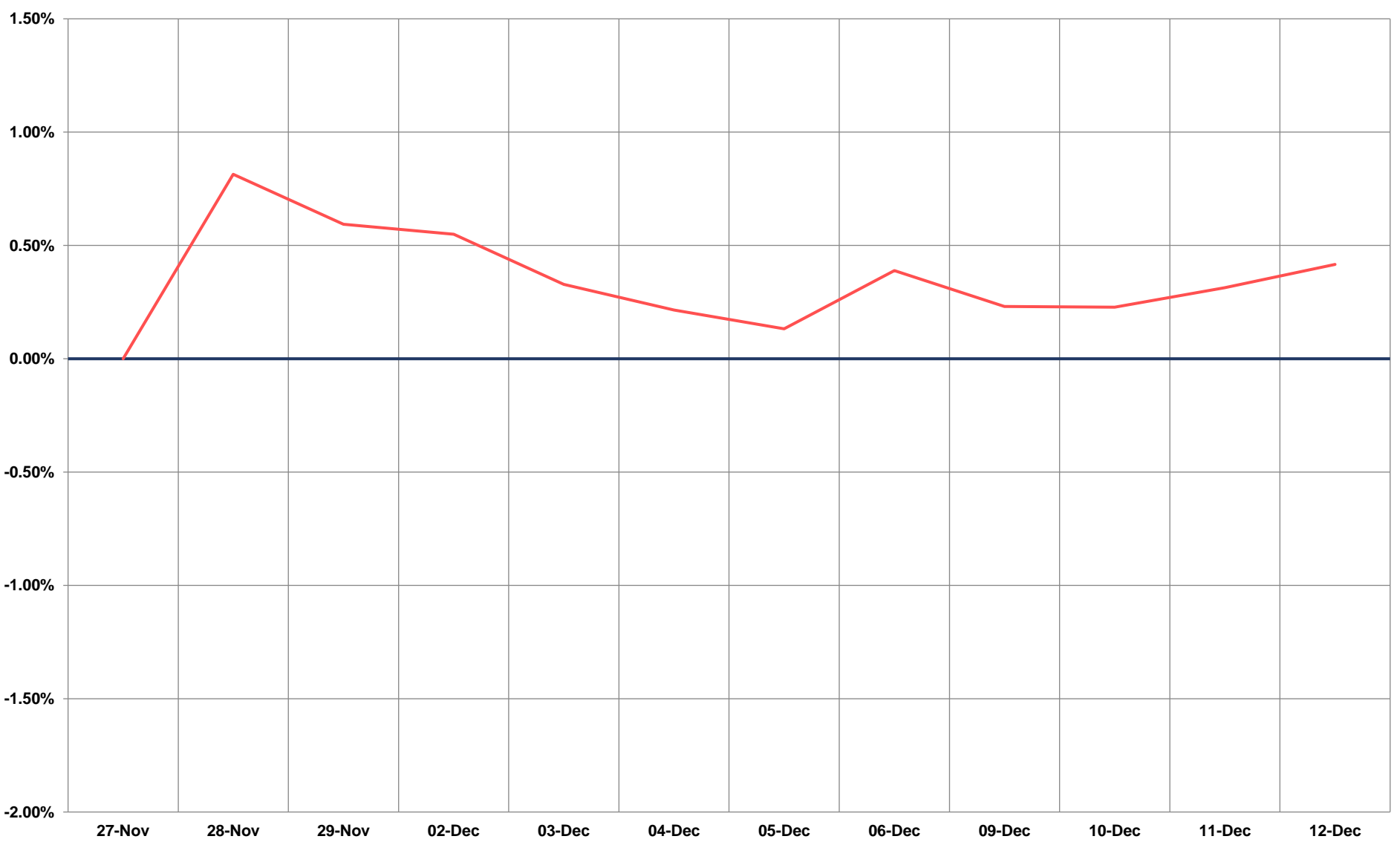
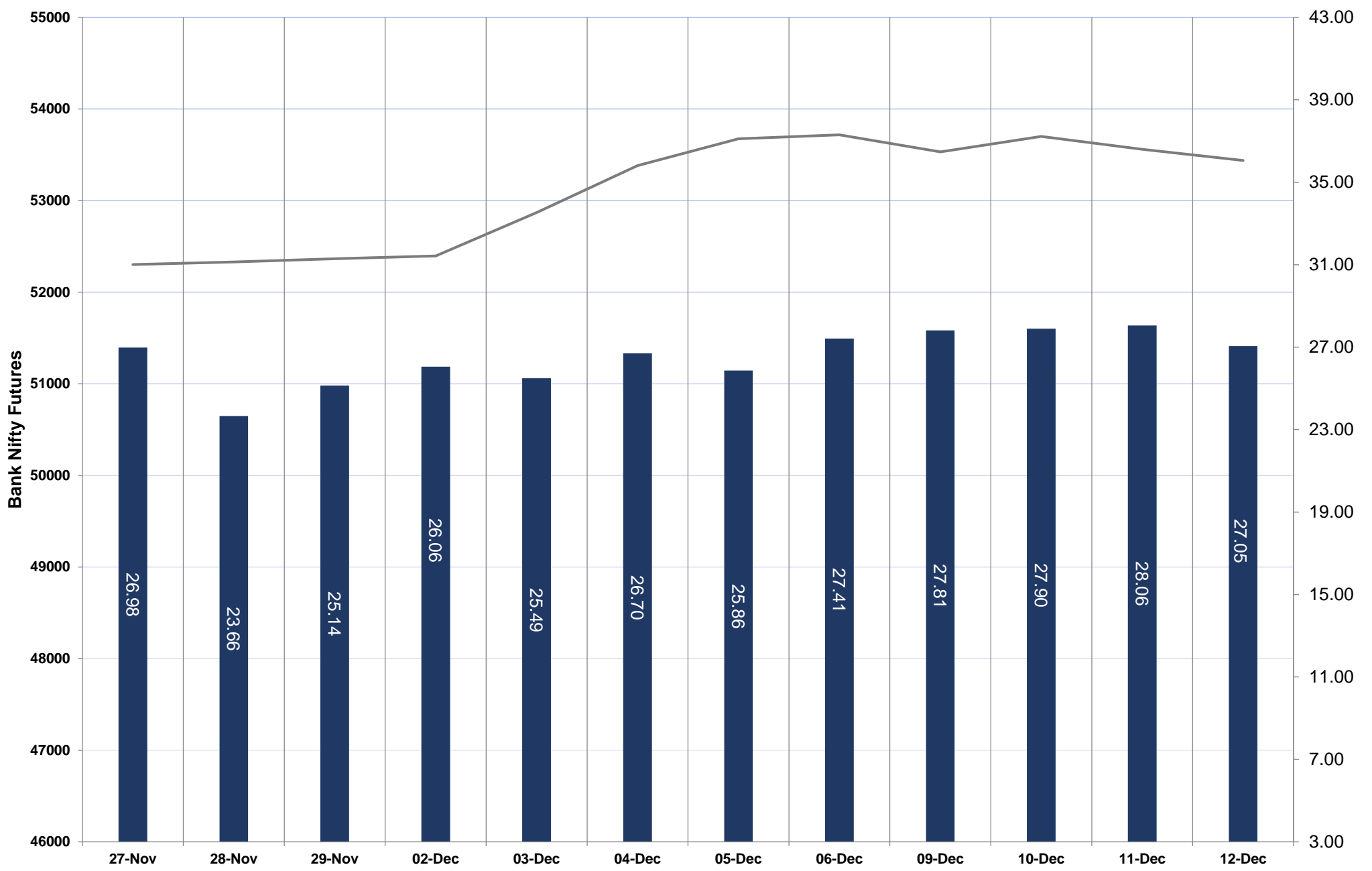
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

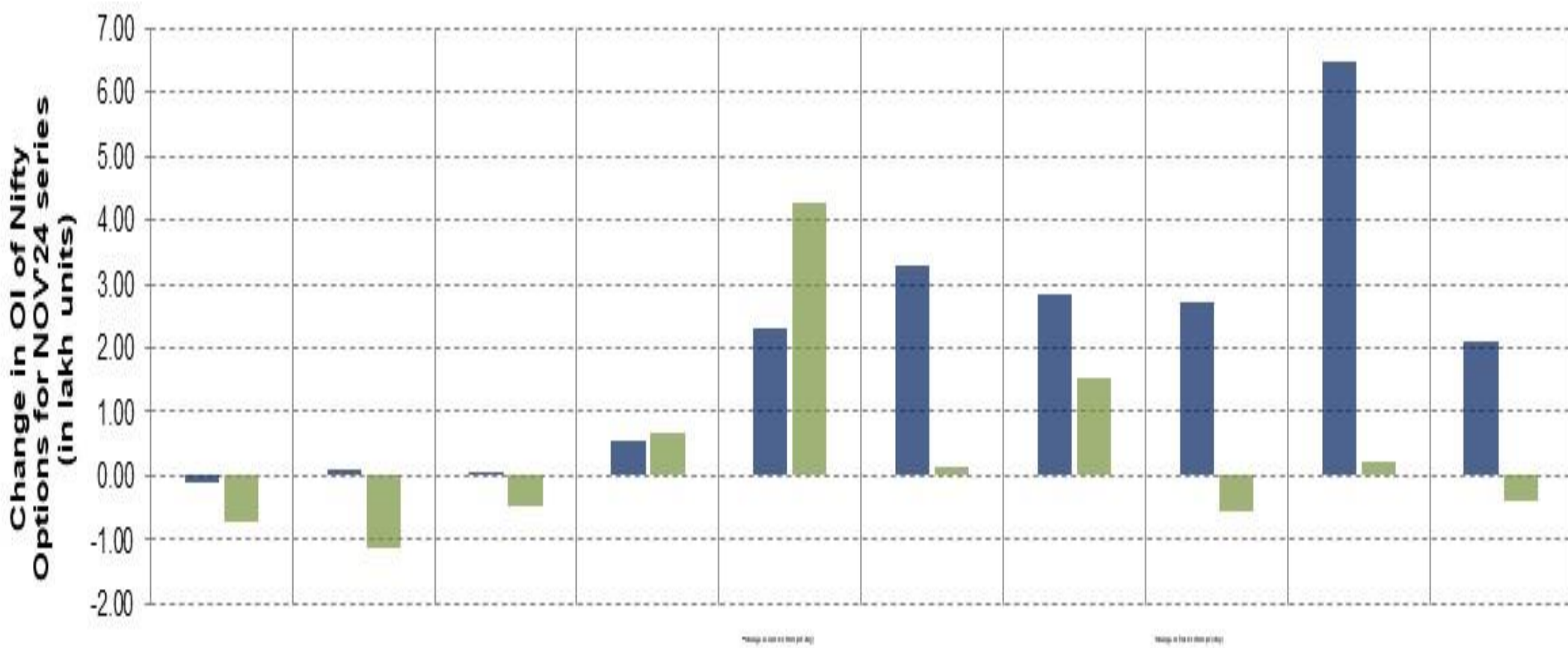
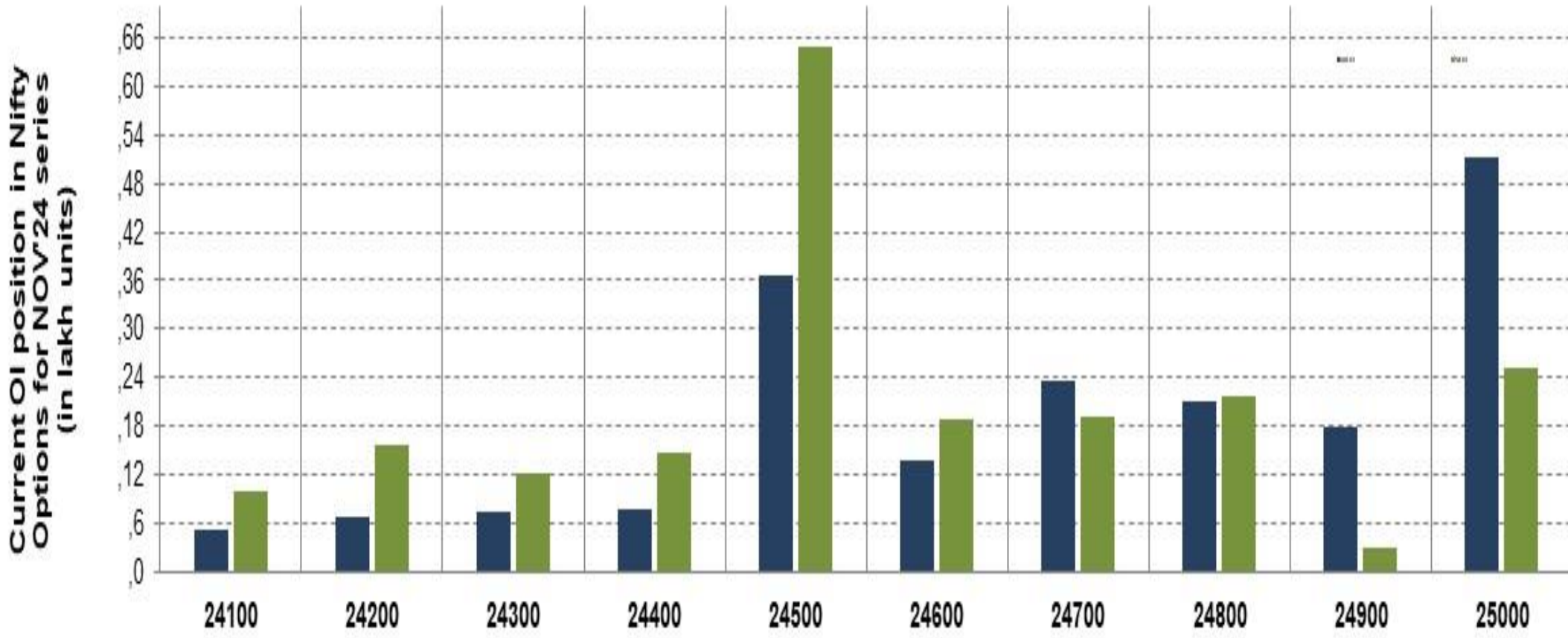




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.65 million in Open Interests is **Strike Price of 24900**
- **Most Active Nifty Put** with an addition of 0.42 millions in Open Interests is **Strike Price of 24500**
- **Maximum Open Interest an outstanding** was 5.12 millions for Calls at **Strike Price of 25000**
- **Maximum Open Interest an outstanding** was 6.50 millions for puts at **Strike Price of 24500**

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