



MORNING MANTRA



Daily Derivatives & Market Report

NOV 30, 2023



Indian markets ended volatile trading session with minor gains. Markets witnessed volatility throughout the day as India's gross domestic product (GDP) data for the July-September 2023 quarter is set to be released later in a day. Markets spent most of their time below neutral lines amid profit booking by investors. However, the broader indices, the BSE Mid cap index and Small cap index witnessed healthy performance.

Markets made slightly positive start amid mixed cues from the global markets. Traders took support as Economic Affairs Secretary Ajay Seth said Indian economy is showing momentum and the growth rate in the second quarter (July-September) is likely to be good. The economy grew at 7.8 per cent in the first quarter (April-June) of the current financial year. However, markets failed to maintain their early gains and entered into red territory, as investors overlooked report that the National Sample Survey Office (NSSO) said the unemployment rate for people aged 15 years and above in urban areas declined to 6.6 per cent in the September quarter (Q2FY24) from 7.2 per cent a year ago. The unemployment rate in the March quarter of the previous fiscal was 6.8 per cent. The rate was 7.2 per cent in the third quarter of the previous fiscal. Indices continued to trade below neutral lines in afternoon session amid lack of directional cues. However, markets managed to cut their losses and ended in positive zone as a private report stated that Indian economy is likely to continue its strong growth in the quarter to end of September, helped by a solid urban consumption and government spending, outpacing a slowing global economy squeezed by elevated interest rates and higher energy prices.

On the global front, European markets were trading higher led by miners and energy stocks, as investors geared up for key inflation prints out of the United States and euro zone to back expectations global interest rates have peaked. Asian markets ended mostly in green after the value of retail sales in Japan was up 4.2 percent on year in October, coming in at 13.648 trillion yen. That missed forecasts for an increase of 5.9 percent and was down from the upwardly revised 6.2 percent gain in September (originally 5.8 percent). Back home, Mines Secretary V L Kantha Rao has said that 125 new projects have been taken up in the current financial year (FY24) for exploration of critical minerals. He said there is high demand for critical and strategic minerals, and the demand is usually met by imports.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	66988.44	86.53	0.13
NIFTY	20133.15	36.55	0.18
MIDCAP	34256.42	280.86	0.83
SMLCAP	40371.61	382.04	0.96
BSEFMC	19157.37	86.80	0.46
AUTO	40052.97	194.77	0.49
POWER	4920.85	8.38	0.17
REALTY	5656.79	84.57	1.52
BSE IT	33227.34	4.94	0.01
BANKEX	50292.51	-28.61	-0.06
OIL GAS	20550.97	226.74	1.12
METAL	24239.95	90.31	0.37
INDIA VIX	12.69	-0.02	-0.16

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1494	1026	43
BSE	1901	1813	143

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	8187	9393	(13)
NSE CASH	168064	84631	99
NSE F&O	64918863	27442248	137

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.52	3.53	1.35
SENSEX	23.72	3.45	1.19

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	13945	14725	(780)
FII	66831	58683	8148

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	11319.02	11149.09	170
Index Options	3665180.17	3630816.12	34364
Stock Futures	42974.04	43912.37	(938)
Stock Options	2573.58	3399.01	(825)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.20	1.47
BANK NIFTY	0.93	1.52

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.19	102.82	0.37

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.281	7.252	0.40
USA	4.300	4.271	0.71

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2038.21	-6.34	-0.31
Silver	24.97	0.01	0.08
Crude-Oil	78.71	0.85	1.09
Brent-Crude	84.05	0.95	1.14

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 DEC-23 USD-INR	83.42	0.05	0.06
27 DEC-23 EUR-INR	91.10	-0.43	-0.47
27 DEC-23 GBP-INR	105.39	-0.29	-0.27
27 DEC-23 JPY- INR	56.74	0.01	0.03

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	20133	19960	20046	20103	20189	20245
SENSEX	66988	66430	66709	66890	67169	67349
NIFTY FUTURES	20129	19951	20040	20096	20186	20242
BANK NIFTY	44482	43990	44236	44500	44746	45011
CNX IT	32582	32333	32458	32580	32704	32826
CNX MIDCAP	42909	42295	42602	42791	43098	43287
CNX SMALLCAP	14171	13893	14032	14117	14256	14342
INDIA VIX	12.69	11.01	11.85	12.60	13.44	14.19

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 01-12-2022

NIL

TECHNICAL VIEWS



NIFTY

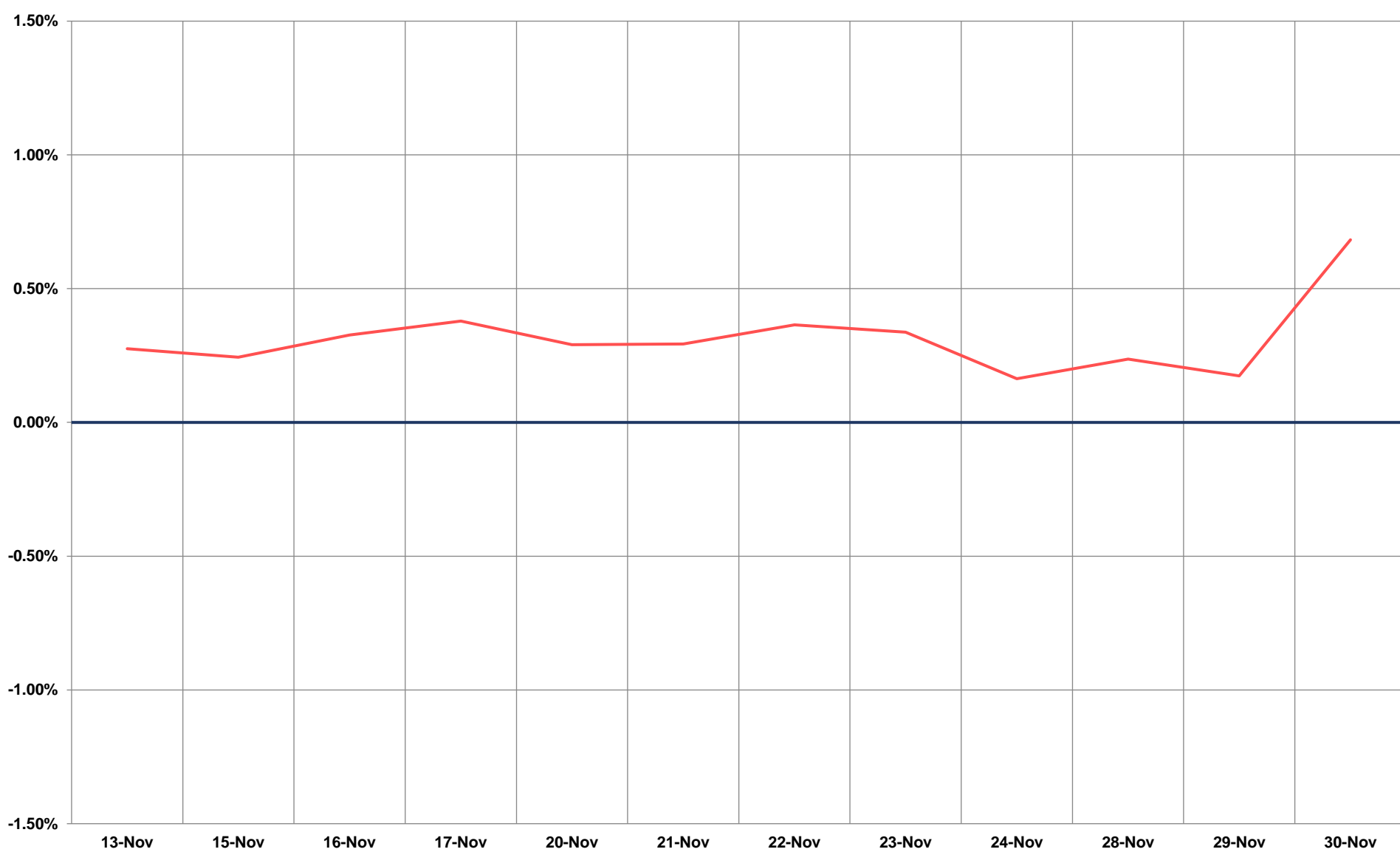
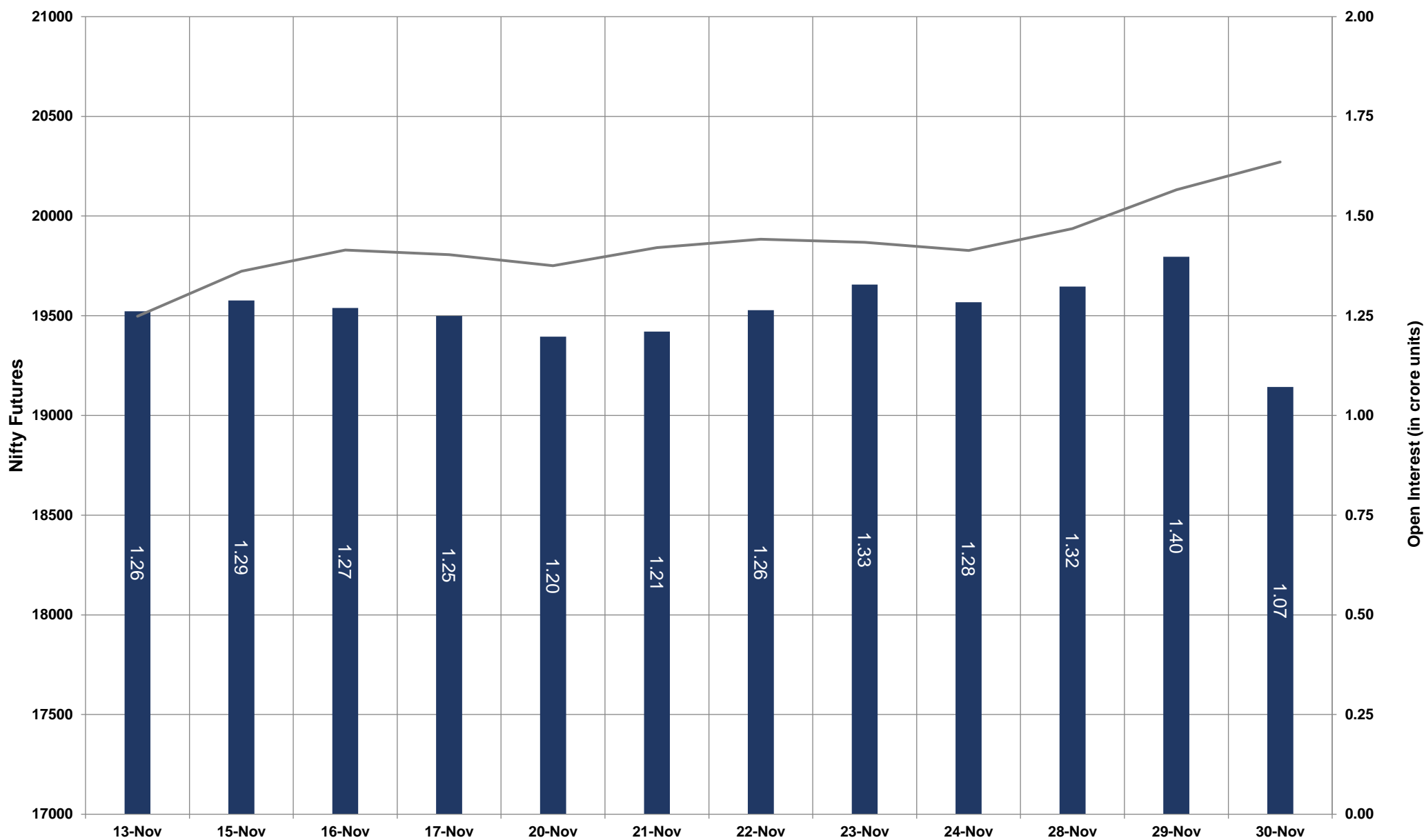


- Nifty Cash = **20133.15 (0.18%)**
- Resistance levels = **20190** and **20240**
- Support levels = **20020** and **19950**

TECHNICAL VIEWS



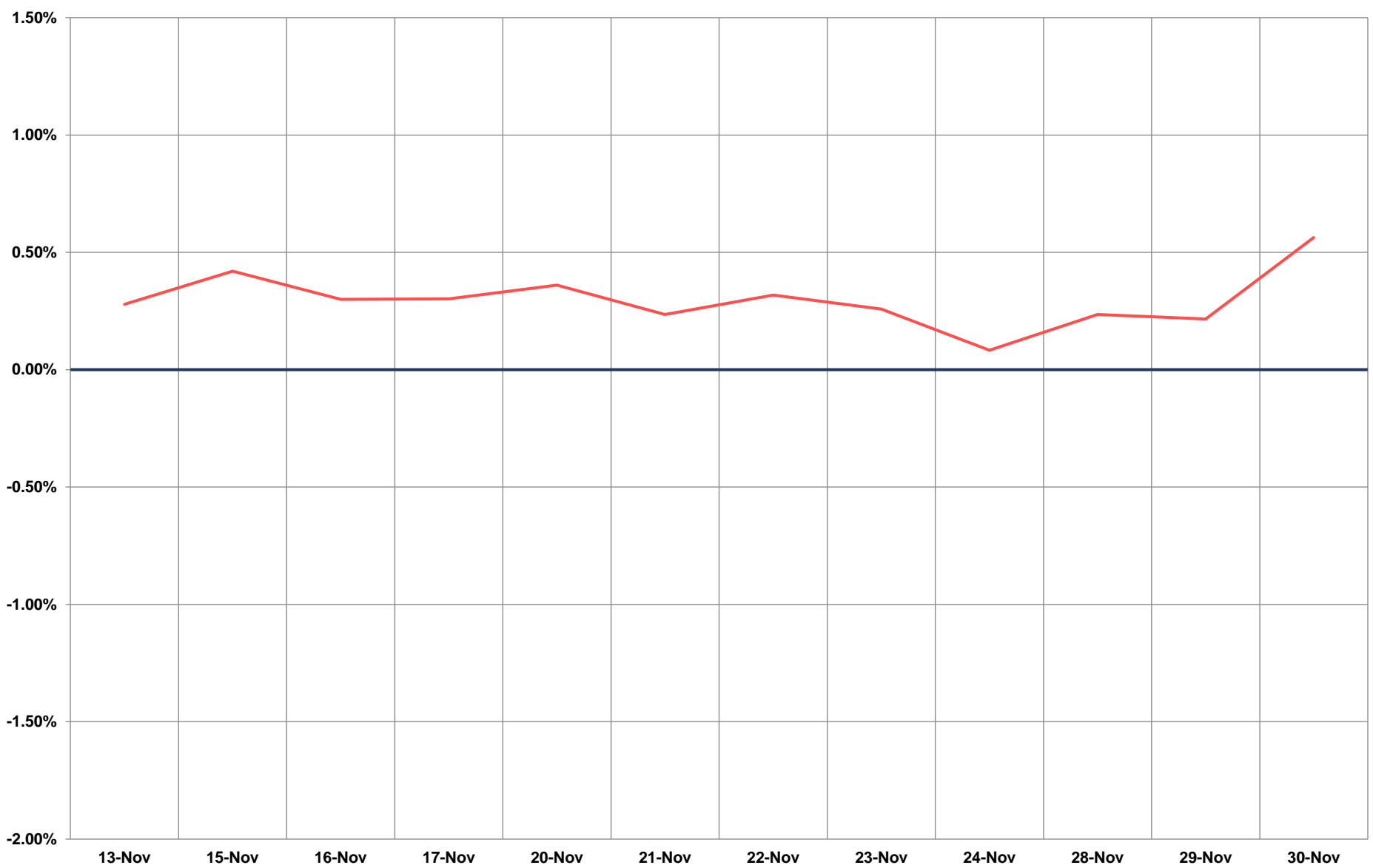
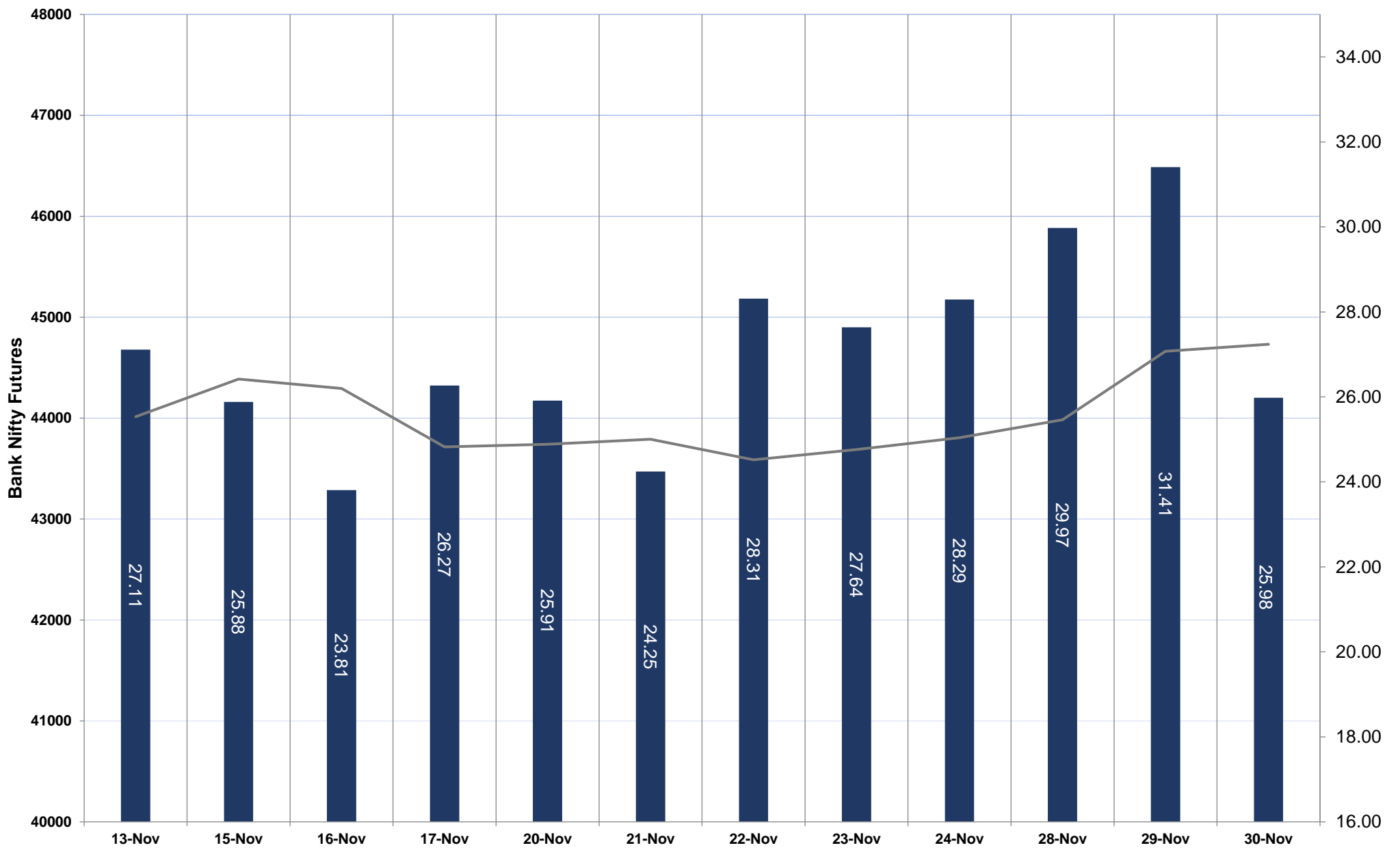
NIFTY FUTURES



TECHNICAL VIEWS



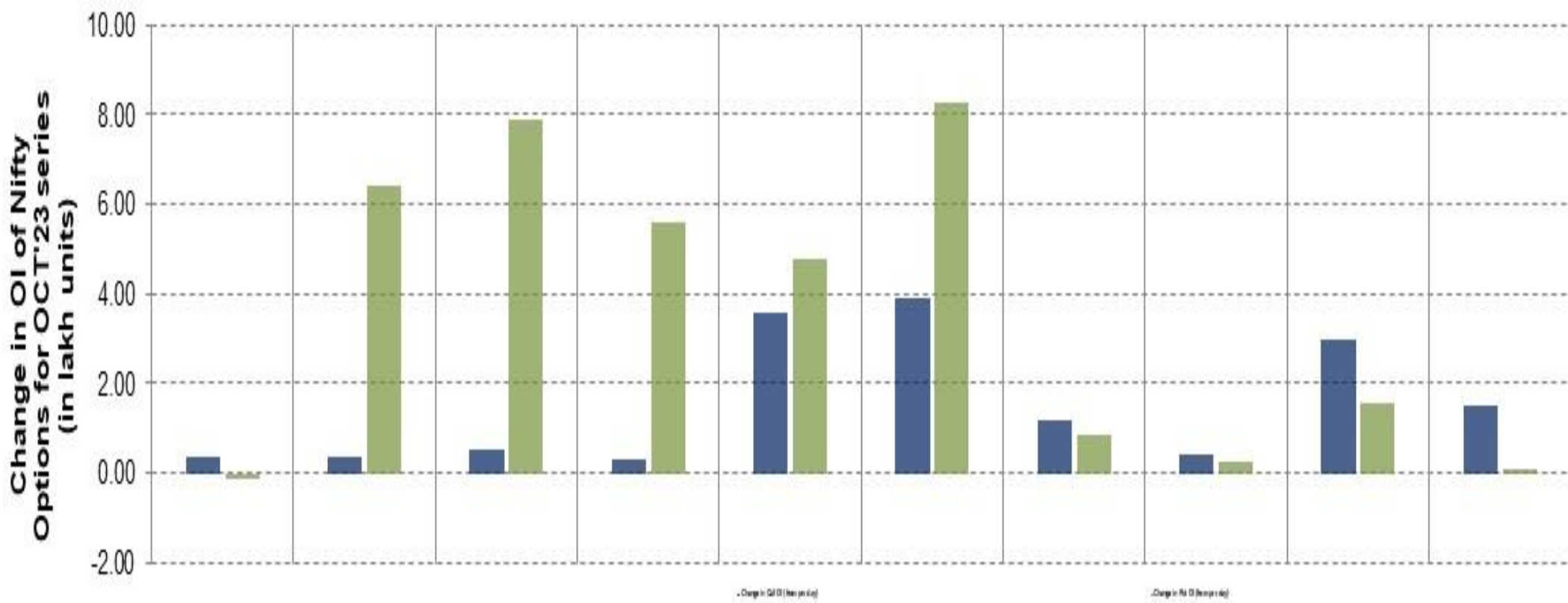
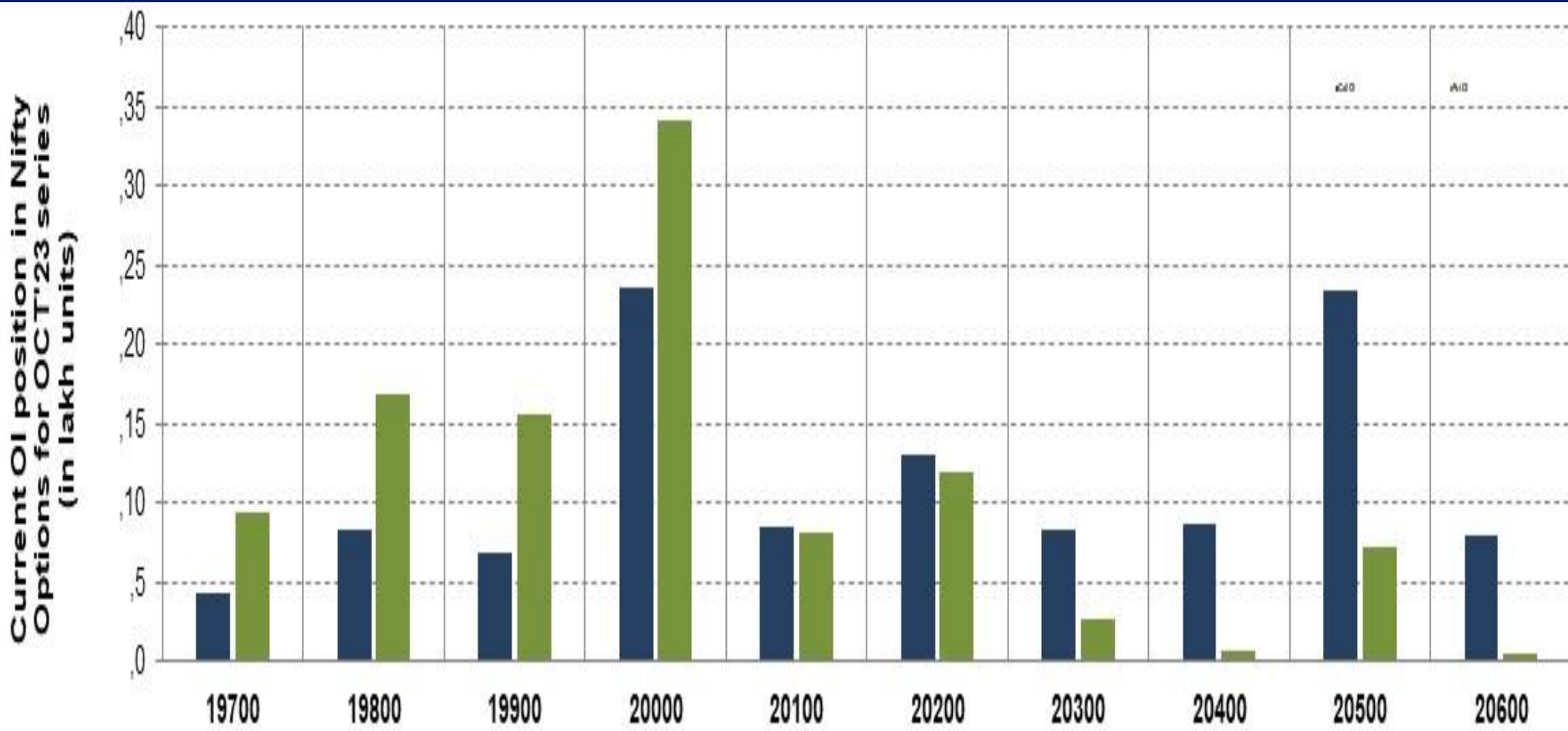
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.38 million in Open Interests is **Strike Price of 20200**
- **Most Active Nifty Put** with an addition of 0.82 millions in Open Interests is **Strike Price of 20200**
- **Maximum Open Interest** an outstanding was 2.36 millions for Calls at **Strike Price of 20000**
- **Maximum Open Interest** an outstanding was 3.40 millions for puts at **Strike Price of 20000**

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.