



MORNING MANTRA



Daily Derivatives & Market Report

DEC 01, 2023



Local equities witnessed optimistic performance on Friday's trade with Nifty and Sensex settling above the psychological 20,250 and 67,400 levels respectively. Positive India's GDP numbers, S&P Global India Manufacturing PMI data and eight core industries boosted investors' sentiments. Traders turned their focus towards Reserve Bank of India's (RBI) interest rate decision, which will be announced on December 08. Barring Auto sector, all sectoral indices ended in green on the BSE. Meanwhile, the broader indices, the BSE Mid cap index and Small cap index concluded day's trade in positive territory.

Markets made gap-up opening and remained higher, as investors got encouragement after India's economy grew 7.6 percent during the July-September quarter of the current financial year 2023-24 (Q2FY24) as against 6.2 per cent in the year-ago period. The jump in GDP figures in the second quarter was led by manufacturing and construction industries. India remains the fastest-growing major economy, as China's GDP growth in the July-September quarter this year was 4.9 per cent. Besides, output of eight core industries posted a growth of 12.1 percent in October 2023 on the back of robust expansion in coal, electricity, cement and steel. Markets continued their gaining momentum in afternoon session as India's manufacturing sector growth improved in the month of November, as strengthening client demand and more favourable input supply boosted production volumes. According to the report, the seasonally adjusted S&P Global India Manufacturing Purchasing Managers' Index (PMI) grew to 56.0 in November 2023 from 55.5 in October 2023. Investors maintained their buying interest till the end of the session.

On the global front, European markets were trading higher as investors cheered growing prospects of rate cuts on cooler-than-expected inflation prints, while keeping an eye out for more economic data and Federal Reserve Chair Jerome Powell's remarks. Asian markets ended mixed with data showing a continued fall in US inflation unable to relight the buying that characterised much of November. Back home, Reserve Bank of India (RBI) in its latest data has showed that bank credit to industry decelerated to 5.4 per cent in October 2023 as compared to 13.5 per cent in the year-ago month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	67481.19	492.75	0.74
NIFTY	20267.90	134.75	0.67
MIDCAP	34586.76	330.34	0.96
SMLCAP	40565.96	194.35	0.48
BSEFMC	19451.20	293.83	1.53
AUTO	39870.25	-182.72	-0.46
POWER	4998.07	77.22	1.57
REALTY	5731.57	74.78	1.32
BSE IT	33252.19	24.85	0.07
BANKEX	50733.56	441.05	0.88
OIL GAS	20645.03	94.06	0.46
METAL	24500.09	260.14	1.07
INDIA VIX	12.38	-0.31	-2.44

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1602	924	49
BSE	2143	1599	130

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	8148	8187	(0)
NSE CASH	96875	168064	(42)
NSE F&O	10899499	64918863	(83)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.66	3.55	1.34
SENSEX	23.91	3.48	1.18

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	11173	9725	1448
FII	10522	8933	1590

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3301.65	2599.05	703
Index Options	927041.18	939192.57	(12151)
Stock Futures	18648.02	13965.16	4683
Stock Options	22558.73	23078.35	(520)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.30	1.20
BANK NIFTY	1.00	0.93

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.32	103.46	-0.14

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.291	7.279	0.16
USA	4.332	4.349	-0.39

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2044.58	4.50	0.23
Silver	25.26	-0.08	-0.34
Crude-Oil	76.12	0.16	0.21
Brent-Crude	80.90	0.03	0.04

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 DEC-23 USD-INR	83.36	-0.06	-0.07
27 DEC-23 EUR-INR	90.87	-0.22	-0.24
27 DEC-23 GBP-INR	105.46	0.05	0.04
27 DEC-23 JPY- INR	56.54	-0.21	-0.37

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	20268	20140	20204	20248	20312	20356
SENSEX	67481	66983	67232	67398	67647	67813
NIFTY FUTURES	20375	20242	20309	20359	20426	20476
BANK NIFTY	44814	44346	44580	44766	45000	45185
CNX IT	32599	32351	32475	32602	32726	32853
CNX MIDCAP	43382	42972	43177	43323	43528	43674
CNX SMALLCAP	14239	14174	14207	14256	14289	14338
INDIA VIX	12.38	11.33	11.85	12.31	12.83	13.29

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Buy	Buy	Buy
SENSEX	Buy	Buy	Buy
NIFTY FUTURES	Buy	Buy	Buy
BANK NIFTY	Buy	Buy	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 04-12-2022

DELTACORP

TECHNICAL VIEWS



NIFTY

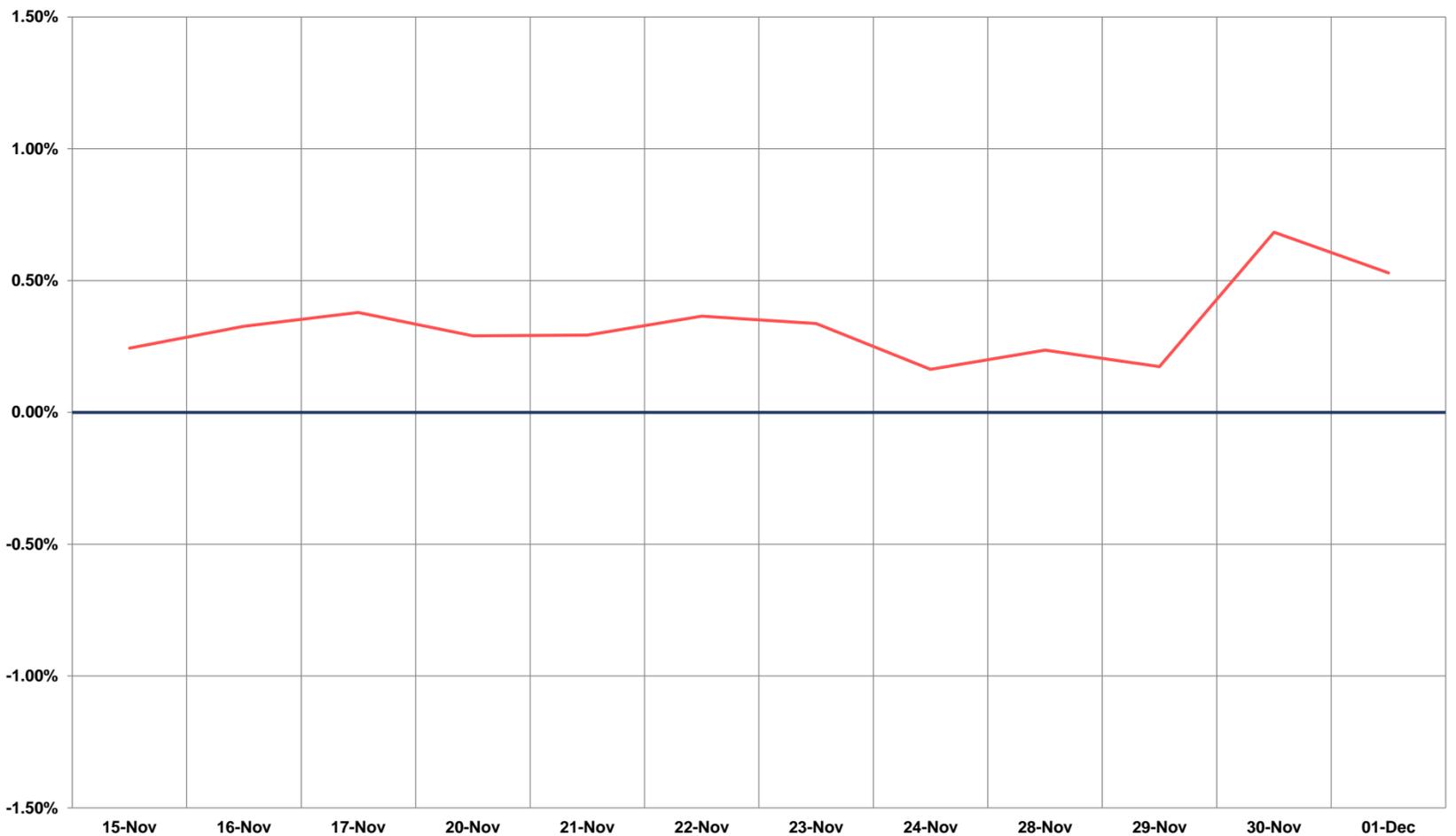
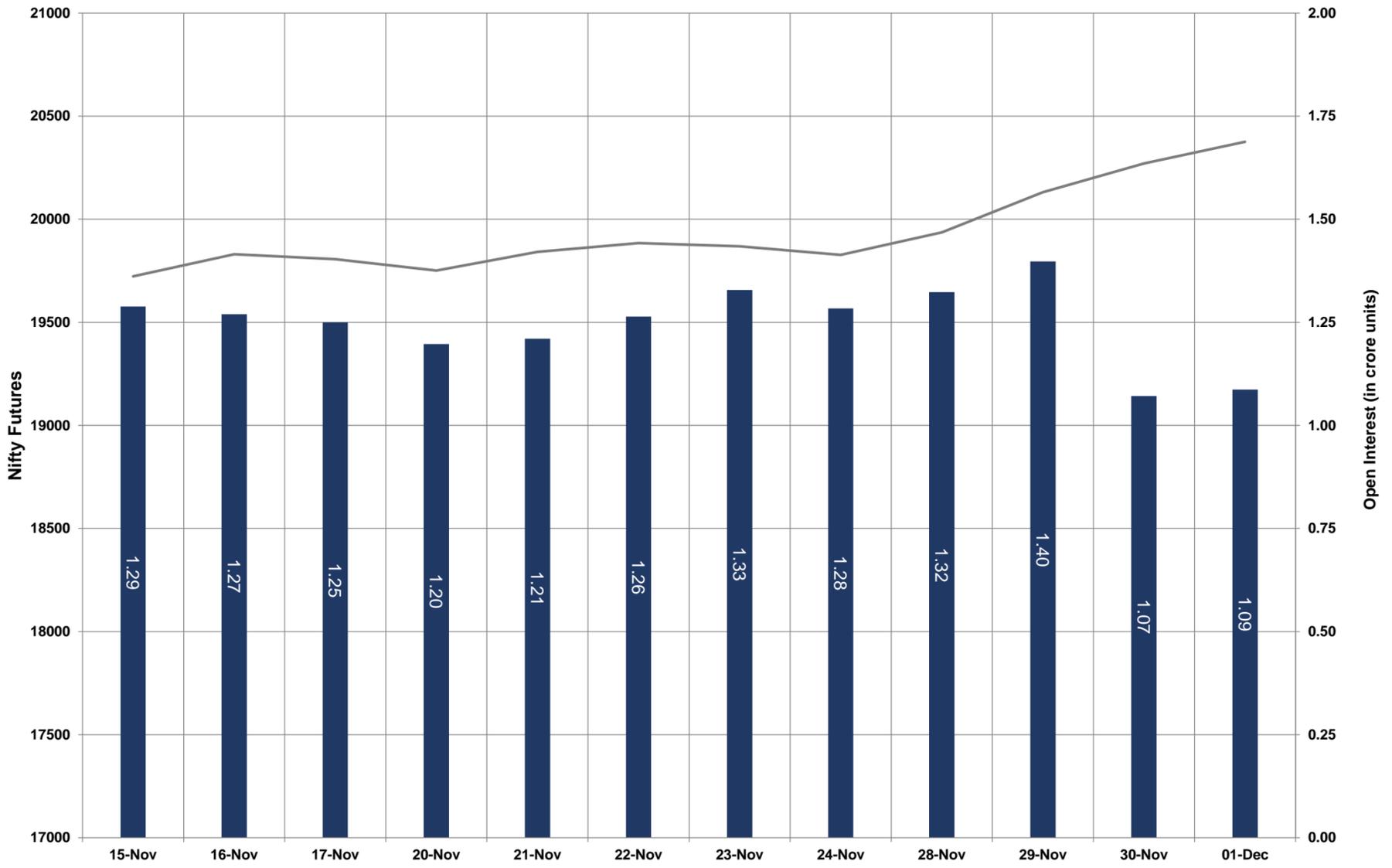


- Nifty Cash = **20267.90 (0.67%)**
- Resistance levels = **20380** and **20500**
- Support levels = **20050** and **19980**

TECHNICAL VIEWS



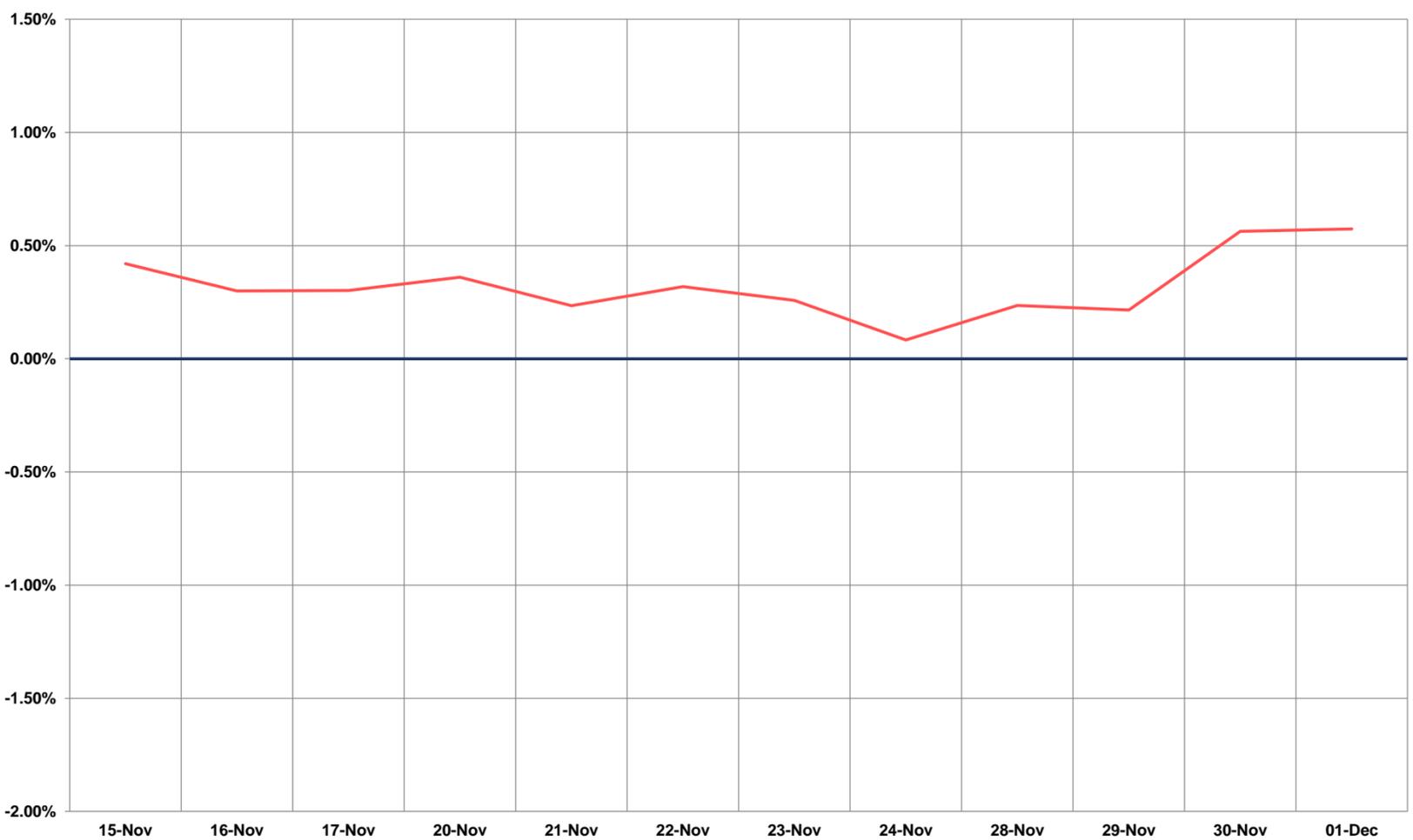
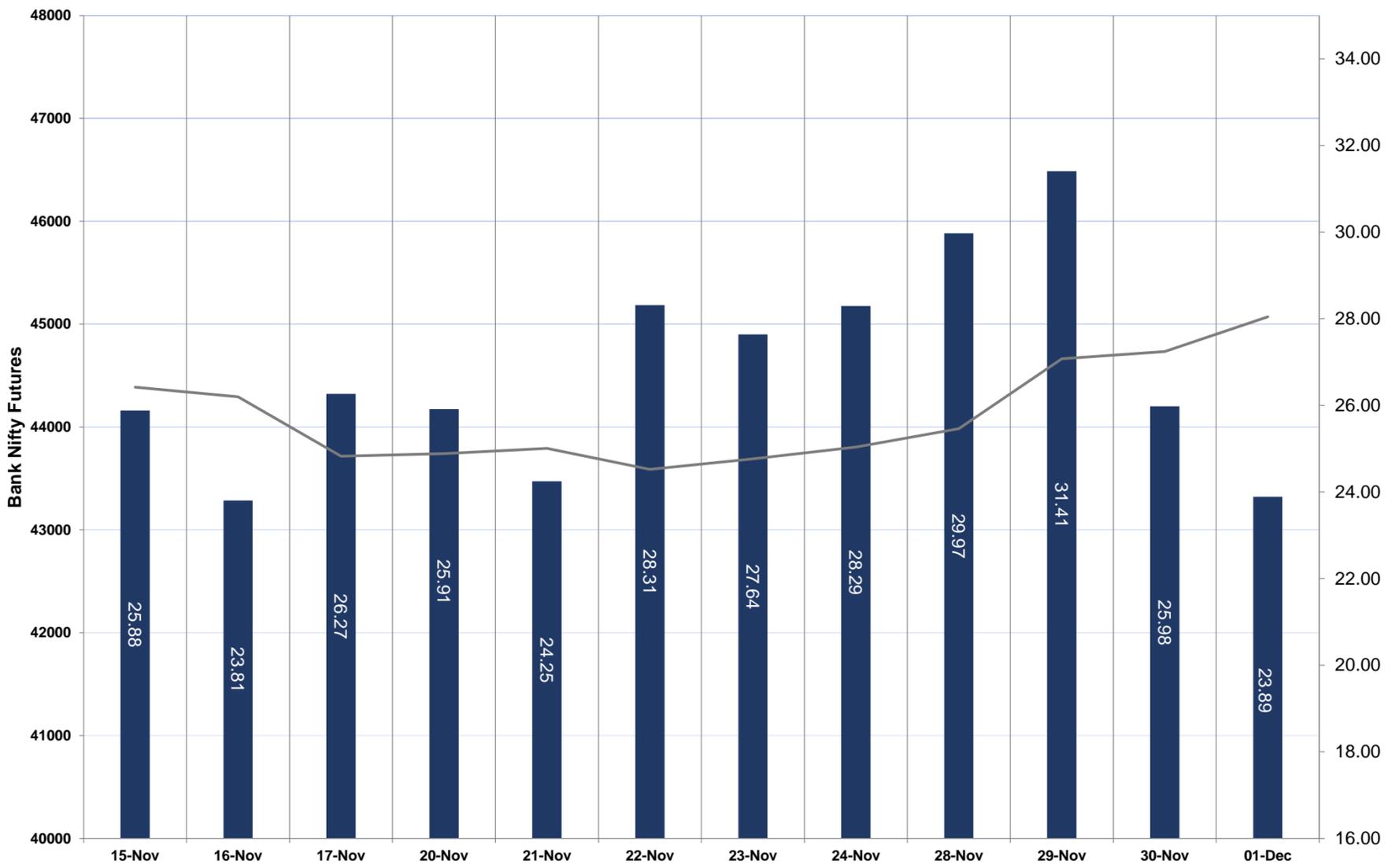
NIFTY FUTURES



TECHNICAL VIEWS



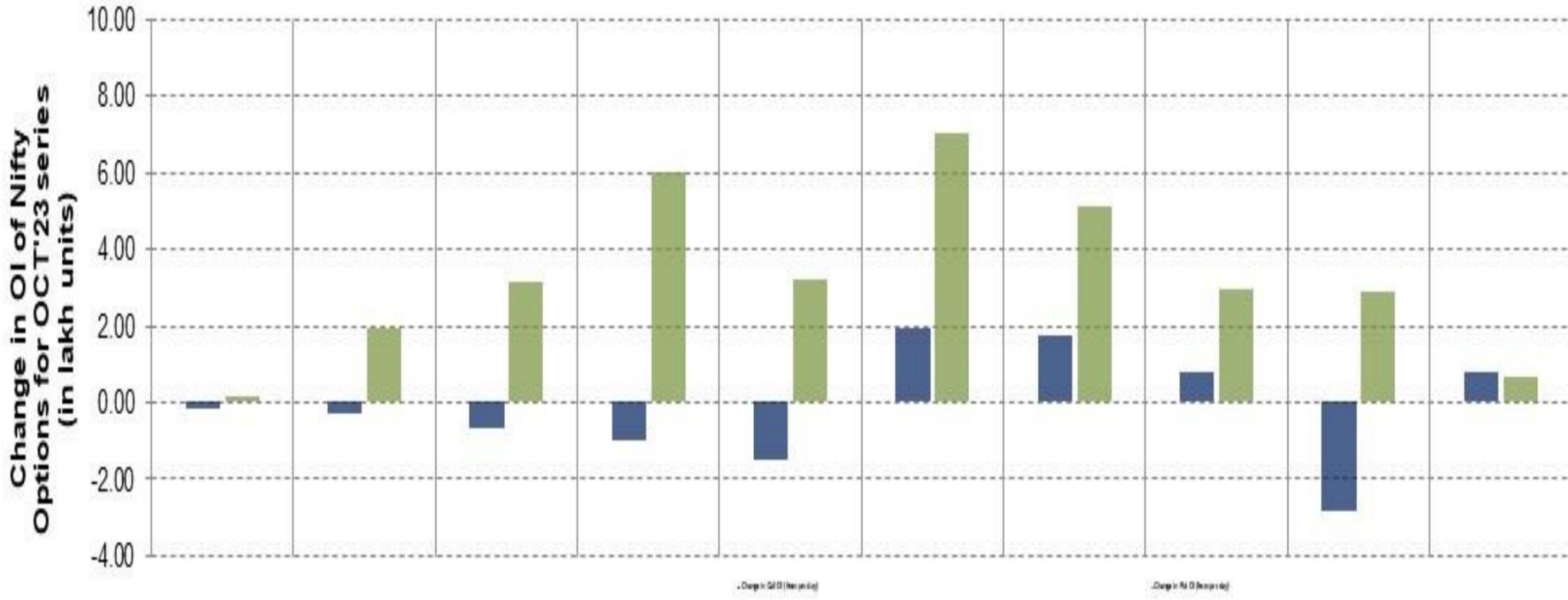
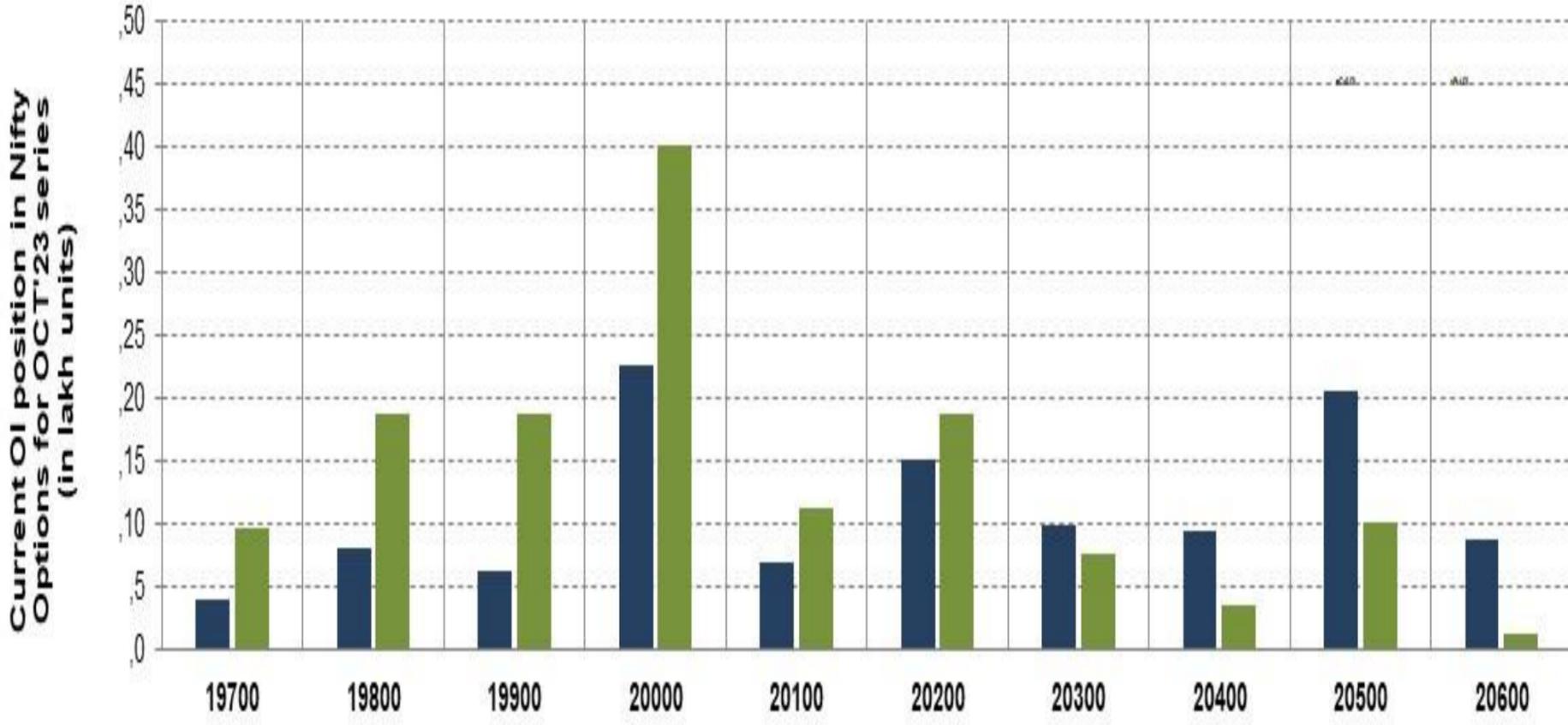
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of 0.28 million in Open Interests is **Strike Price of 20200**
- **Most Active Nifty Put** with an addition of 0.70 millions in Open Interests is **Strike Price of 20200**
- **Maximum Open Interest an outstanding** was 2.26 millions for Calls at **Strike Price of 20000**
- **Maximum Open Interest an outstanding** was 4.00 millions for puts at **Strike Price of 20000**

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