



# MORNING MANTRA



Daily Derivatives & Market Report

OCT 05, 2023



The Indian benchmarks ended Thursday's session with gains of over half a percent, as investors braced for Reserve Bank of India's (RBI) interest rate decision. There are expectations that RBI will keep key rates on hold. Positive India's services sector data offered some support to markets. Sector wise, IT and banking stocks witnessing buying interest. As for broader indices, Small cap index ended in green, while the BSE Mid cap index ended marginally in red.

Markets made positive start and remained higher after a recovery in global markets as US yields eased from record highs and crude oil cooled off to \$86 per barrel. Some support also came as Finance Secretary T V Somanathan said India's retail inflation is likely to ease by December as seasonal factors become more favourable. Meanwhile, a private report stated that the much-awaited India-UK Free Trade Agreement (FTA) is set to be signed by both countries by month-end, with all outstanding issues having been resolved. Indices added more points in afternoon session and ended higher with over half a percent gains, as India's services sector growth strengthened in the month of September, as a positive demand environment boosted intakes of new business and output volumes. As per the survey report, the seasonally adjusted S&P Global India Services PMI Business Activity Index rose at 61.0 in September from 60.1 in August. Further, the S&P Global India Composite PMI Output Index -- which measures both manufacturing and services -- surged to 61.0 in September as against 60.9 in August.

On the global front, European markets were trading mostly in red after a survey showed that Britain's construction industry experienced the biggest slide in activity in more than three years last month. Asian markets ended mostly in green after oil prices tumbled and bond yields on both sides of the Atlantic fell from their highest levels for more than a decade amid signs that U.S. economic growth is slowing. Back home, India Ratings and Research (Ind-Ra) in its latest report has said that unsecured loans are on the rise, but the Reserve Bank of India (RBI) is unlikely to put regulations to curb the same. It feels there are no issues on asset quality as a result of the fast-paced growth in the portfolios as yet.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	65631.57	405.53	0.62
NIFTY	19545.75	109.65	0.56
MIDCAP	31866.42	-10.64	-0.03
SMLCAP	37649.51	220.85	0.59
BSEFMC	18599.84	-3.47	-0.02
AUTO	36079.13	290.66	0.81
POWER	4525.21	-25.36	-0.56
REALTY	4558.27	17.14	0.38
BSE IT	32414.69	314.65	0.98
BANKEX	49684.33	342.23	0.69
OIL GAS	18648.87	34.72	0.19
METAL	22565.19	-5.47	-0.02
INDIA VIX	10.94	-0.72	-6.17

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1667	753	67
BSE	2280	1383	122

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4381	4957	(12)
NSE CASH	66237	77148	(14)
NSE F&O	36681873	42476606	(14)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.11	3.43	1.37
SENSEX	24.04	3.57	1.24

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7787	7266	521
FII	10304	12168	(1864)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	4945.03	4421.04	524
Index Options	1334273.00	1403713.61	(69441)
Stock Futures	16117.74	14616.54	1501
Stock Options	16885.80	16738.84	147

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.96	0.97
BANK NIFTY	0.85	0.69

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.79	106.77	0.02

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.217	7.238	-0.29
USA	4.720	4.733	-0.27

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1822.69	0.20	0.01
Silver	21.12	0.07	0.36
Crude-Oil	83.30	-0.92	-1.10
Brent-Crude	84.95	-0.86	-1.00

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 OCT-23 USD-INR	83.34	0.01	0.01
27 OCT-23 EUR-INR	87.70	0.01	0.01
27 OCT-23 GBP-INR	101.16	-0.01	-0.01
27 OCT-23 JPY- INR	56.22	-0.01	-0.01

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	19546	19447	19496	19537	19586	19626
SENSEX	65632	65300	65466	65609	65775	65919
NIFTY FUTURES	19568	19464	19516	19566	19618	19668
BANK NIFTY	44213	43954	44084	44238	44367	44521
CNX IT	32125	31739	31932	32150	32344	32562
CNX MIDCAP	40046	39766	39906	40154	40294	40543
CNX SMALLCAP	12735	12626	12681	12737	12791	12847
INDIA VIX	10.94	10.33	10.63	11.15	11.45	11.97

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 06-10-2022

DELTACORP, IBULHSGFIN, MANAPPURAM, PNB

# TECHNICAL VIEWS



## NIFTY

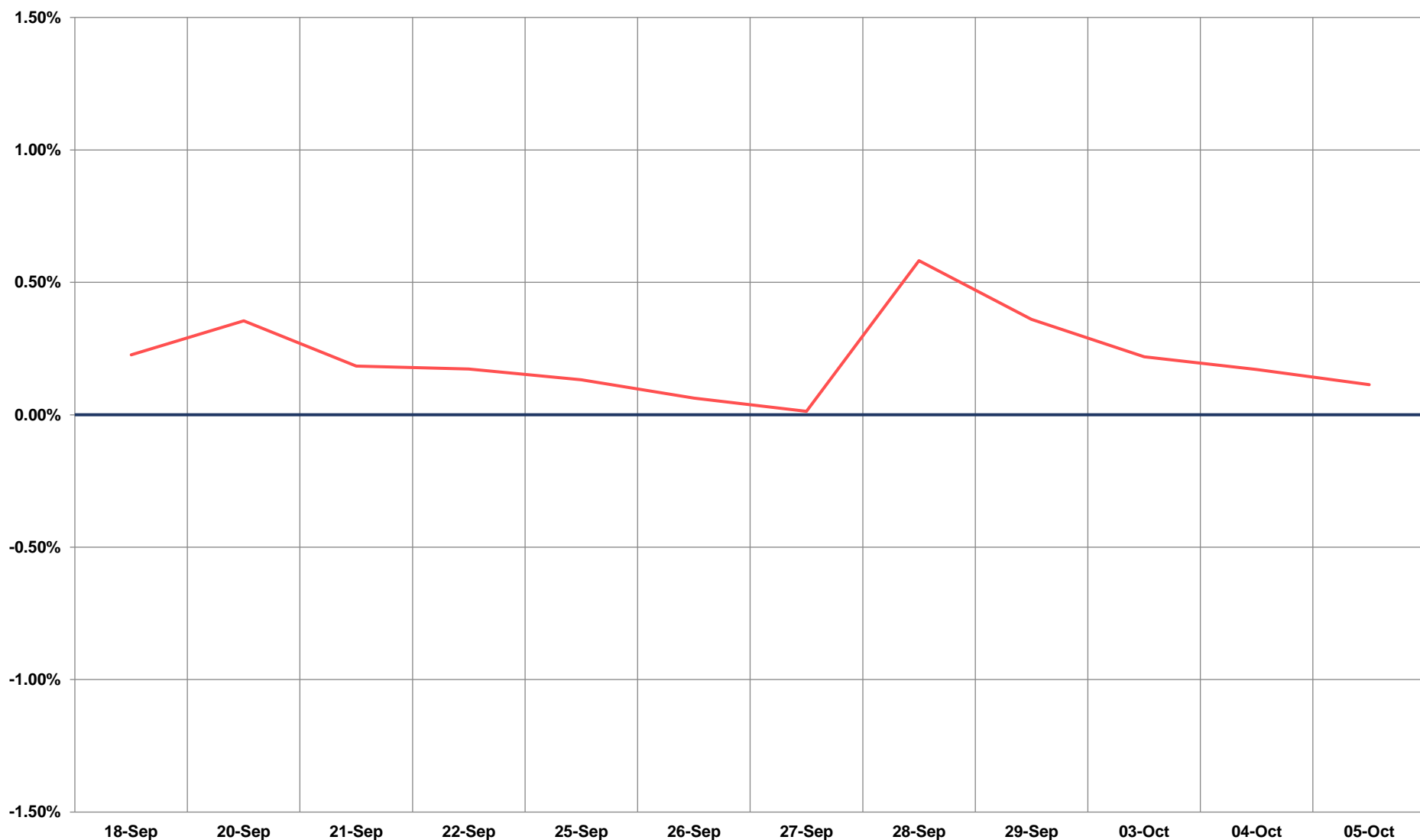
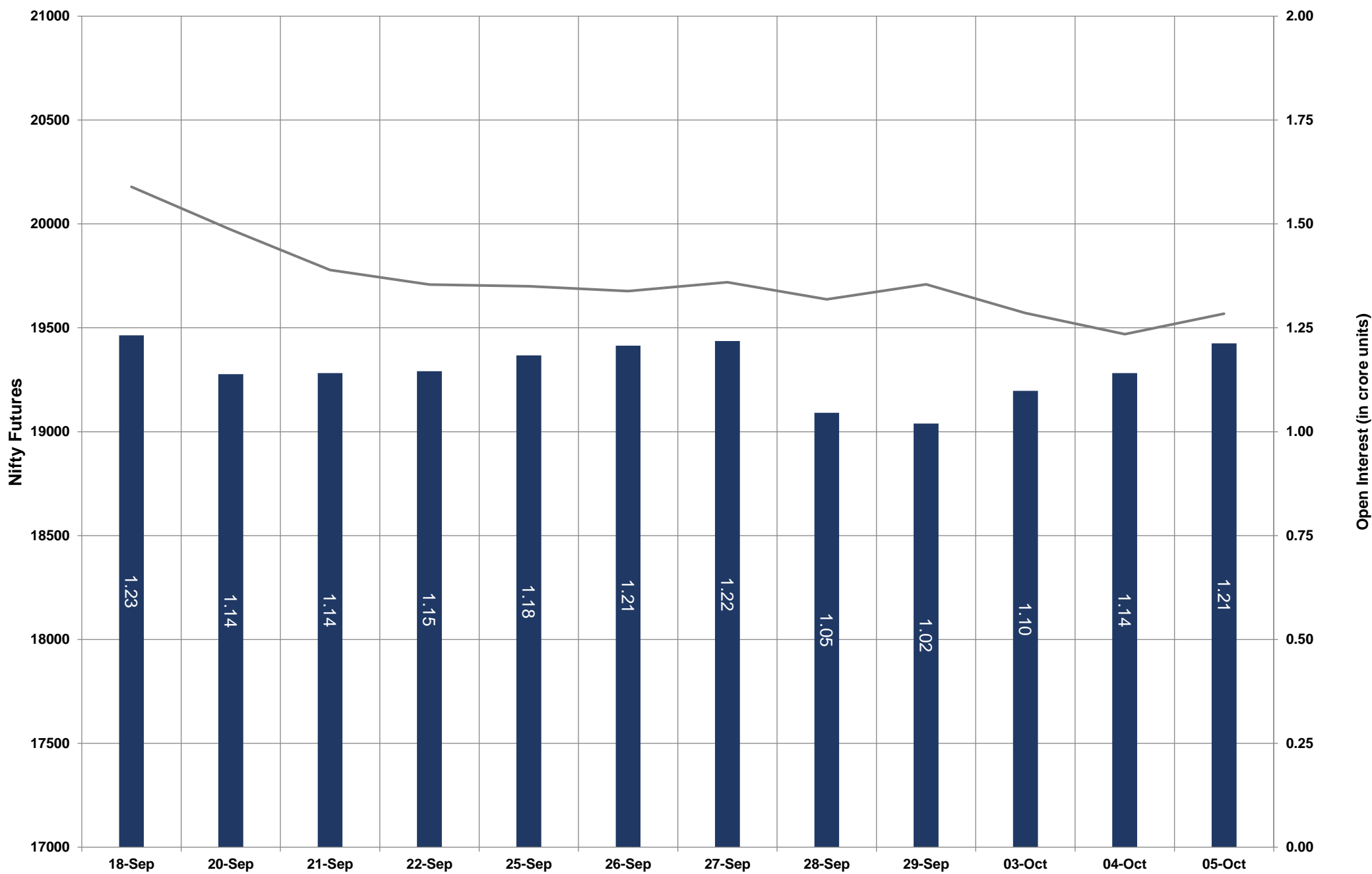


- Nifty Cash = **19545.75 (0.56%)**
- Resistance levels = **19620** and **19750**
- Support levels = **19350** and **19220**

# TECHNICAL VIEWS



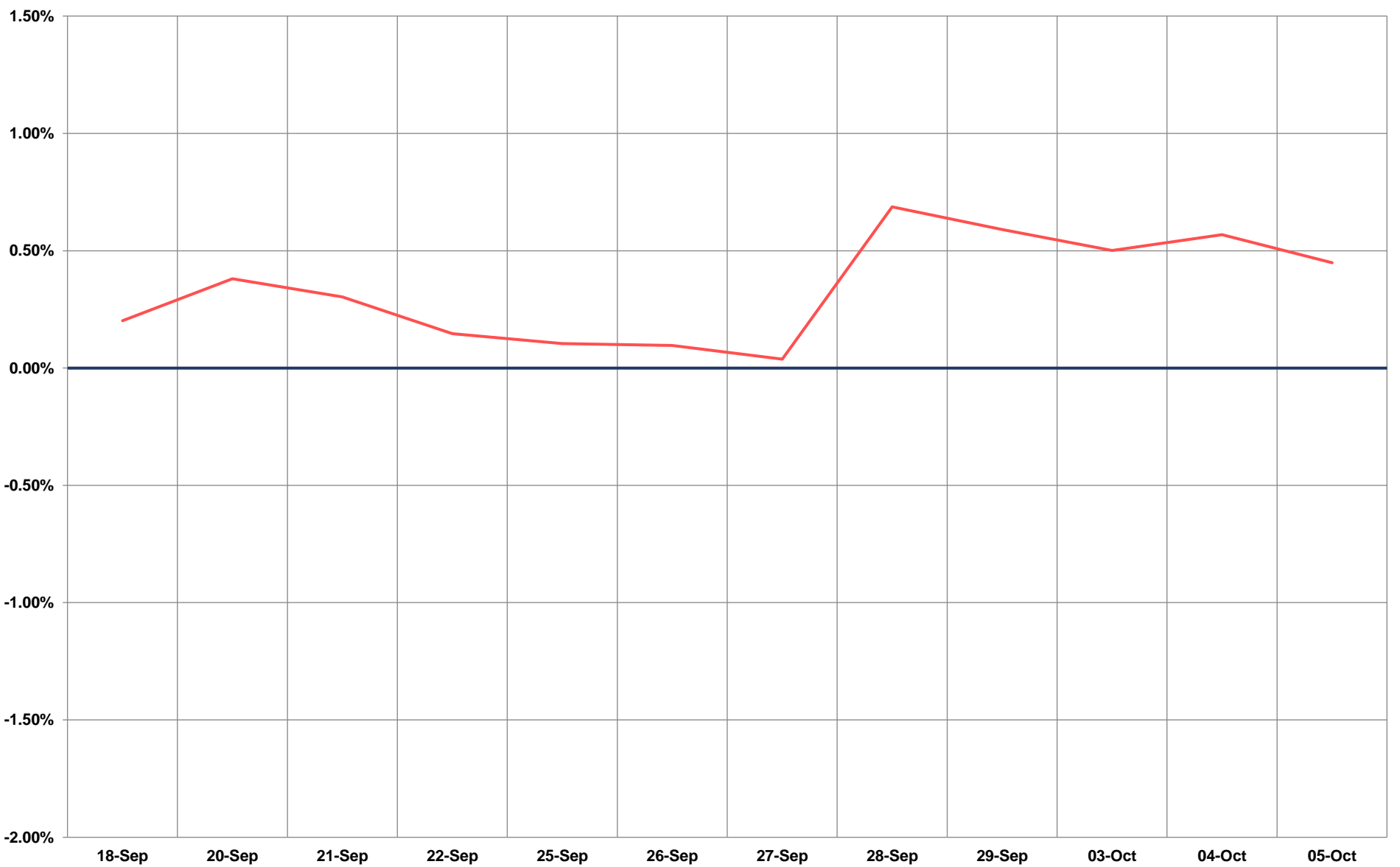
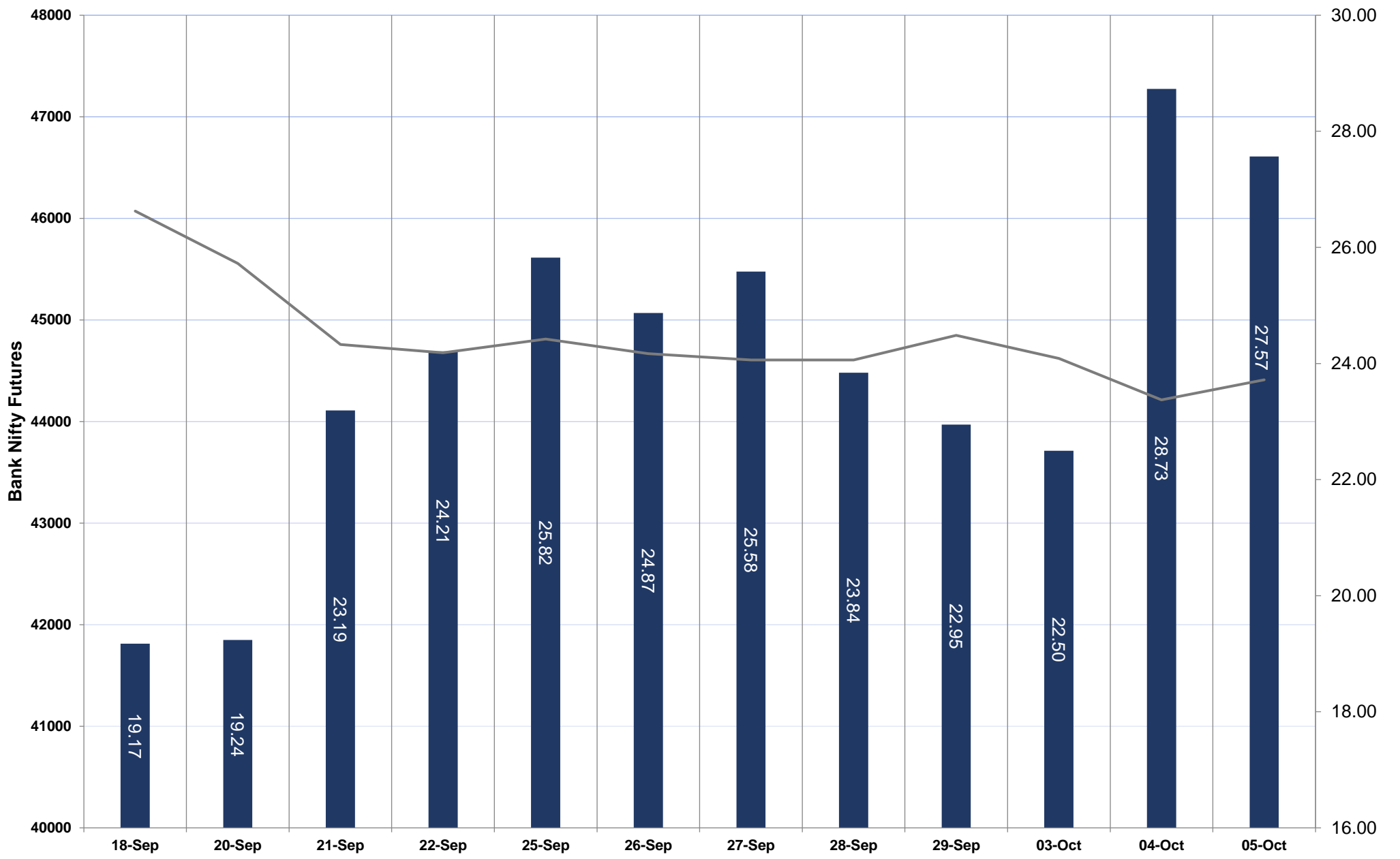
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

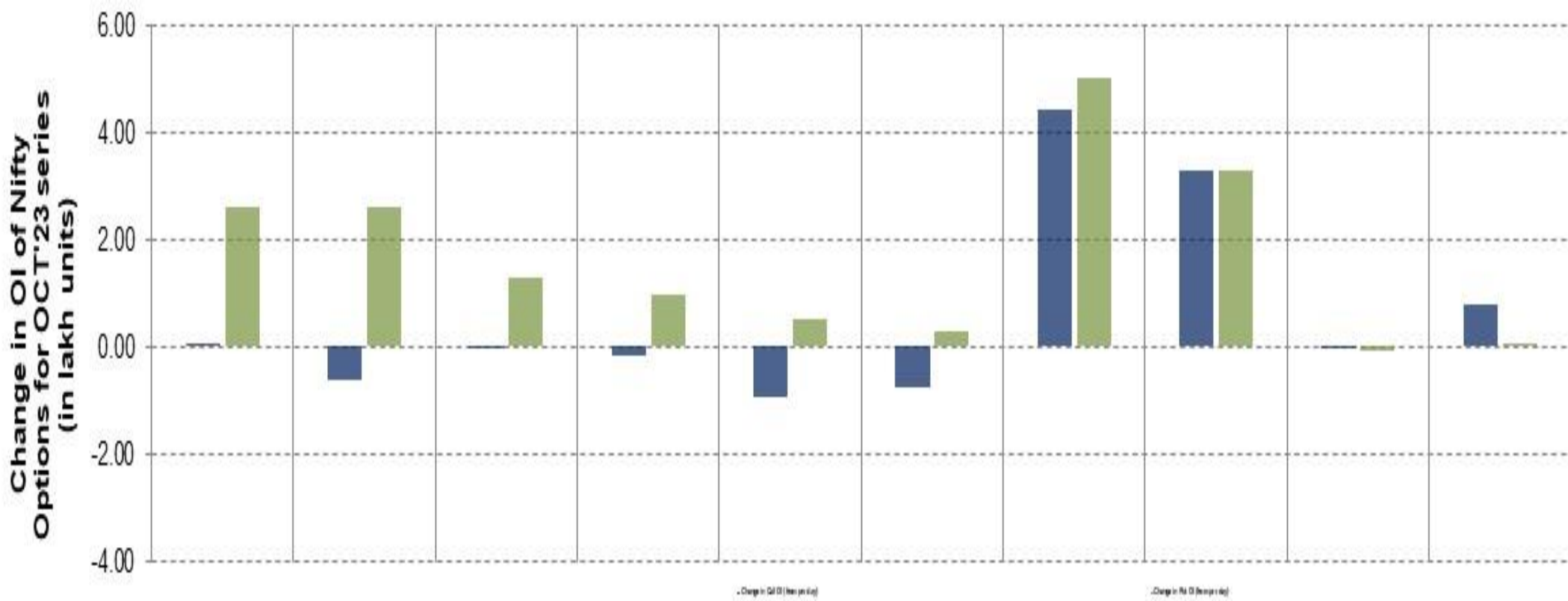
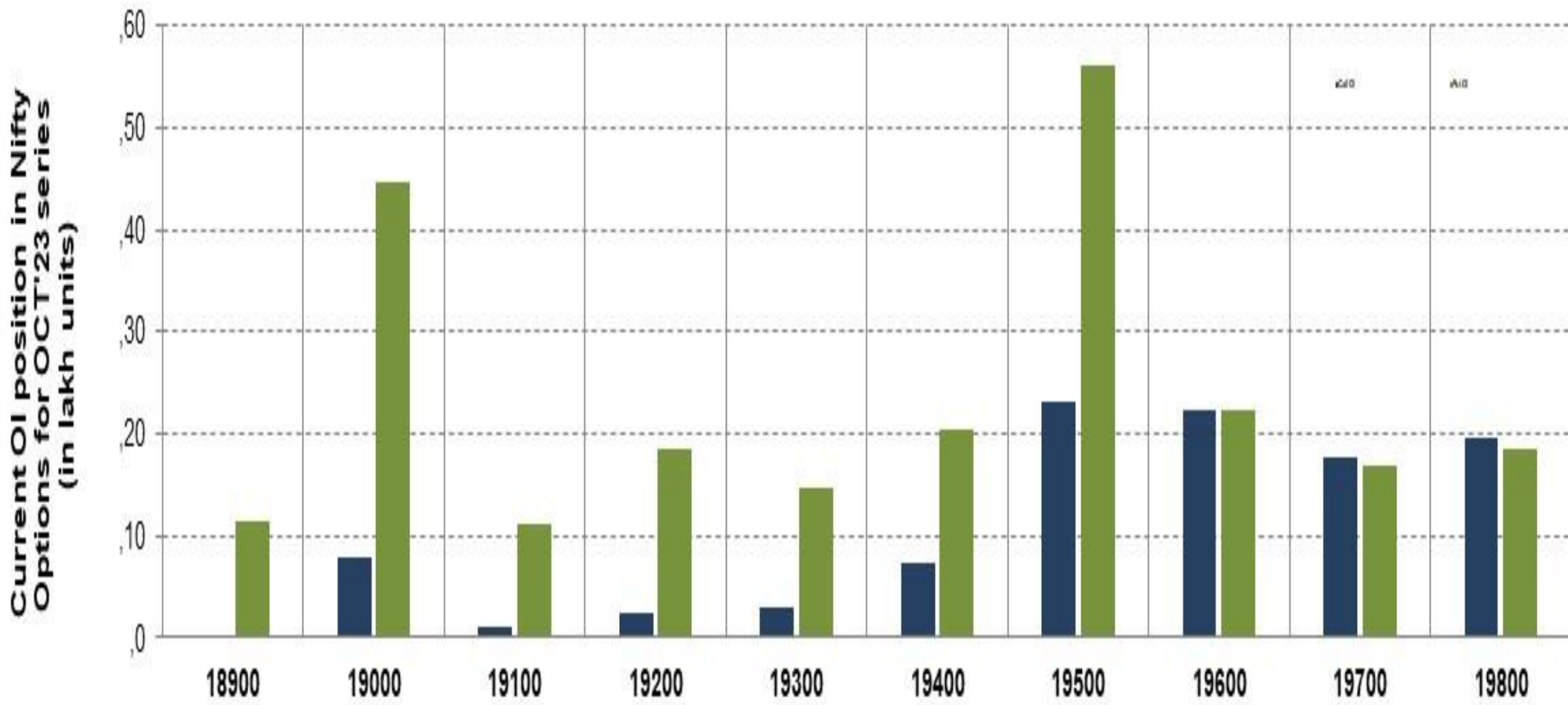




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.44 million in Open Interests is **Strike Price of 19500**
- **Most Active Nifty Put** with an addition of 0.50 millions in Open Interests is **Strike Price of 19500**
- **Maximum Open Interest** an outstanding was 2.31 millions for Calls at **Strike Price of 19500**
- **Maximum Open Interest** an outstanding was 5.60 millions for puts at **Strike Price of 19500**

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