



# MORNING MANTRA



Daily Derivatives & Market Report

OCT 12, 2023



It turned out to be a choppy day for the domestic equity market as markets ended with minor cut. Markets participants preferred to play safe ahead of Consumer Price Index (CPI) or retail inflation and Index of Industrial Production (IIP) data to be out later in the day. Sentiments were downbeat throughout day, as IT stocks came under pressure after TCS reported a decline in its US Dollar revenue for the first time in over three years or 13 quarters. Besides, Infosys and HCL Technologies are going to release their Q2 numbers later in a day. However, the broader indices, the BSE Mid cap index and Small cap index ended in green.

Markets made slightly positive start but failed to hold gains and slipped into red as traders opted to book profit after recent consecutive sessions of gains. Some cautiousness crept in as according to the latest estimates by the IMF, India's debt-to-GDP ratio is projected to peak at 82.3% in FY25, and then it may gradually ease to touch 80.5% in FY29. International Monetary Fund's Deputy Director, Fiscal Affairs Department, Ruud de Mooij said that India has a high debt like that of China but the risks associated with it are not as great as that of its northern neighbour. Besides, foreign institutional investors (FII) offloaded shares worth Rs 421.77 crore on October 11, provisional data from the National Stock Exchange (NSE) showed. Market hovered between green and red in afternoon session with investors taking their position around the neutral line. Some concern also came as Petroleum and Natural Gas Minister Hardeep Singh Puri warned surging oil prices could hinder the economic recovery of many nations by curbing demand. Markets continued their volatile trade till the end of the session.

On the global front, European markets were trading higher as they built on positive global momentum this week. All Asian markets ended higher with sentiment helped by dovish Fed commentary and move by China's sovereign wealth fund to buy shares of the country's largest banks. Back home, Federation of Automobile Dealers Associations (FADA) in its latest report showed that automobile retail sales in India rose by 9 per cent year on year in the April-September period of this fiscal to 1,10,79,116 units as compared with 1,01,79,072 units in the same period of the 2022-23 fiscal.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	66408.39	-64.66	-0.10
NIFTY	19794.00	-17.35	-0.09
MIDCAP	32322.73	98.15	0.30
SMLCAP	38198.50	228.56	0.60
BSEFMC	18964.88	51.76	0.27
AUTO	36948.15	262.14	0.71
POWER	4547.23	19.22	0.42
REALTY	4869.17	-8.66	-0.18
BSE IT	32421.16	-486.95	-1.48
BANKEX	50145.96	54.24	0.11
OIL GAS	18965.26	261.18	1.40
METAL	23273.43	214.34	0.93
INDIA VIX	10.62	-0.37	-3.37

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1585	898	45
BSE	2164	1500	128

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4370	6797	(36)
NSE CASH	66922	67587	(1)
NSE F&O	6907907	45913775	(85)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.39	3.47	1.36
SENSEX	24.33	3.61	1.23

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8706	7174	1532
FII	8601	10464	(1863)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	2049.15	1796.46	253
Index Options	1305255.28	1335206.36	(29951)
Stock Futures	12143.06	13206.88	(1064)
Stock Options	20890.56	21362.50	(472)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.06	1.23
BANK NIFTY	0.94	0.80

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	105.72	105.72	0.00

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.299	7.307	-0.11
USA	4.560	4.595	-0.76

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1881.40	6.18	0.33
Silver	22.18	0.13	0.62
Crude-Oil	84.24	0.75	0.90
Brent-Crude	86.78	0.96	1.13



# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 OCT-23 USD-INR	83.29	0.03	0.04
27 OCT-23 EUR-INR	88.50	0.17	0.19
27 OCT-23 GBP-INR	102.51	0.16	0.15
27 OCT-23 JPY- INR	56.01	-0.16	-0.29

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	19794	19733	19763	19803	19834	19874
SENSEX	66408	66204	66306	66442	66544	66680
NIFTY FUTURES	19842	19761	19802	19843	19883	19924
BANK NIFTY	44599	44444	44522	44607	44685	44770
CNX IT	32004	31506	31755	32156	32404	32805
CNX MIDCAP	40556	40413	40484	40595	40666	40776
CNX SMALLCAP	12951	12895	12923	12946	12974	12996
INDIA VIX	10.62	10.21	10.41	10.77	10.97	11.33

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 13-10-2022

BALRAMCHIN, BHEL, DELTACORP, HINDCOPPER, IBULHSGFIN,  
INDIACEM, L&TFH , MANAPPURAM, PNB, SUNTV

# TECHNICAL VIEWS



## NIFTY

1-NIFTY50 - 12/10/23  
Avg Avg

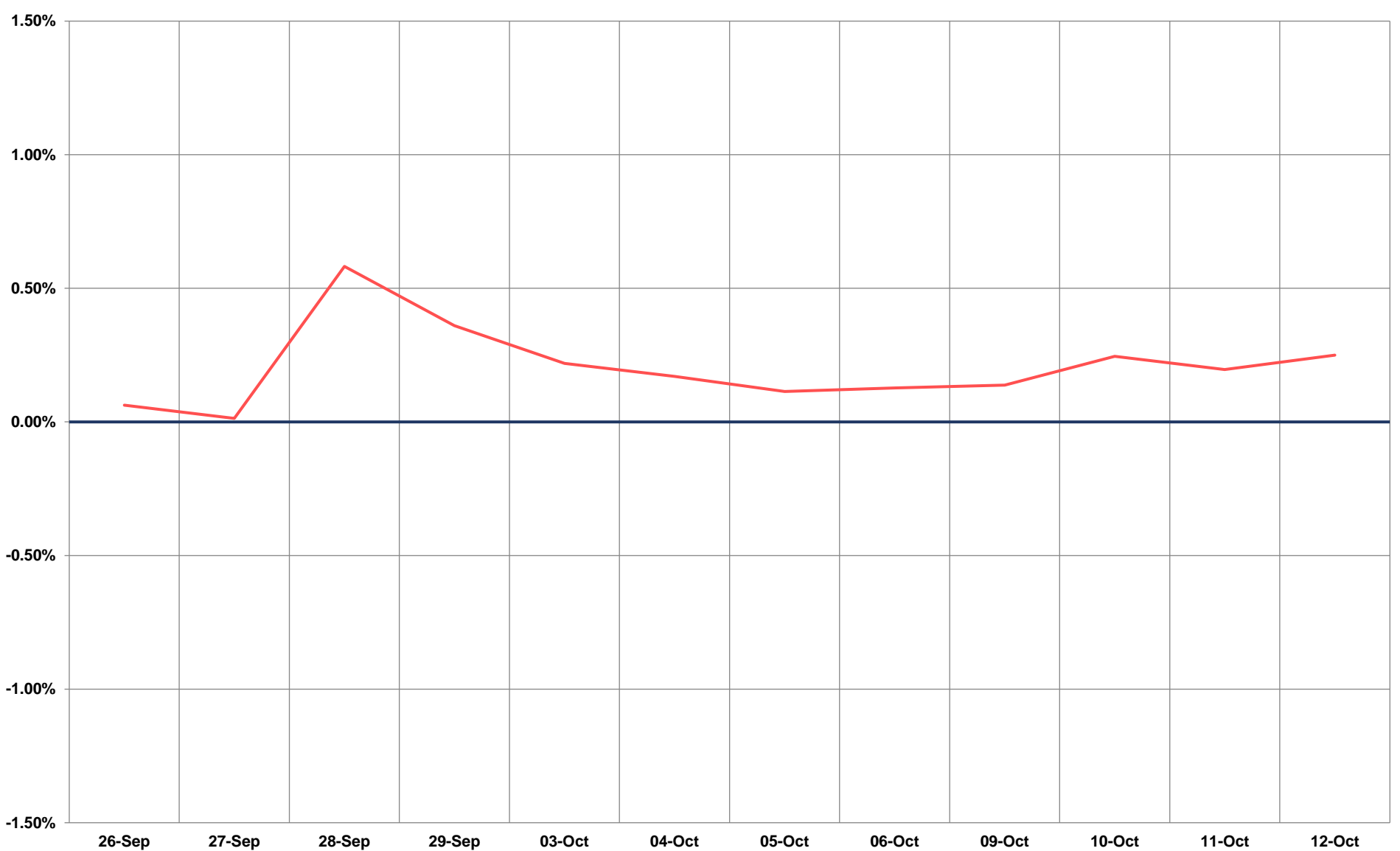
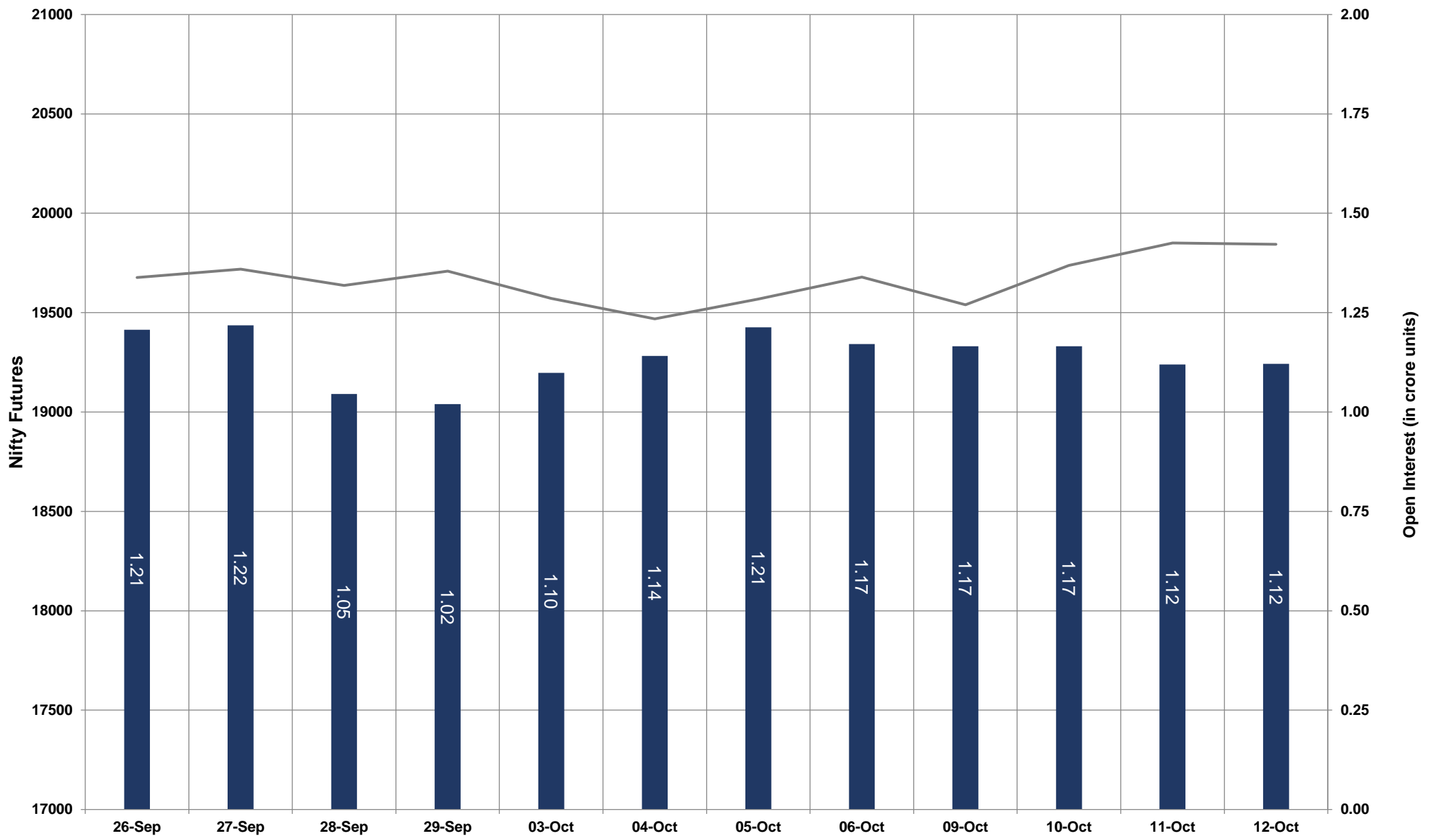


- Nifty Cash = **19794.00 (-0.09%)**
- Resistance levels = **19865** and **19980**
- Support levels = **19660** and **19500**

# TECHNICAL VIEWS



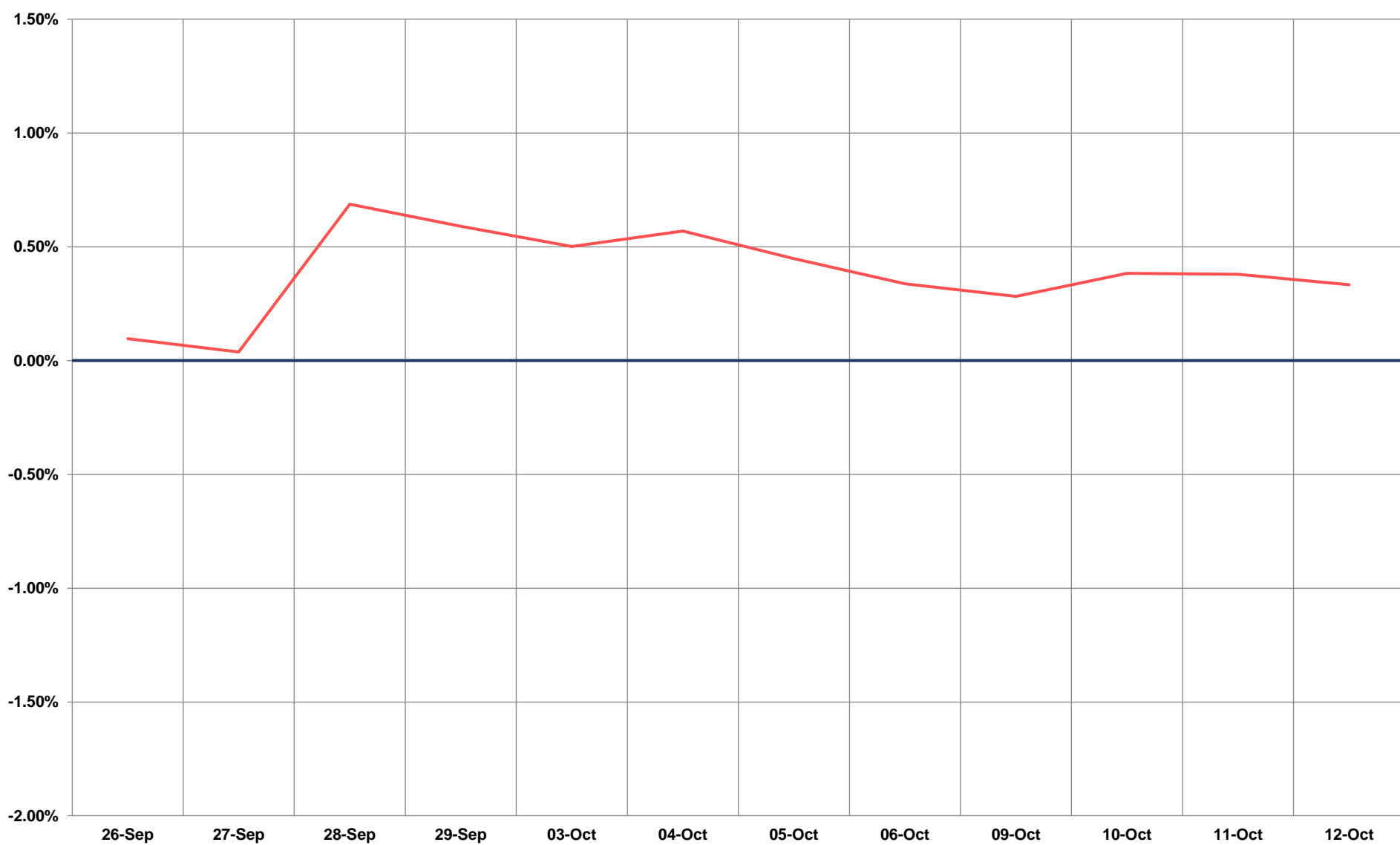
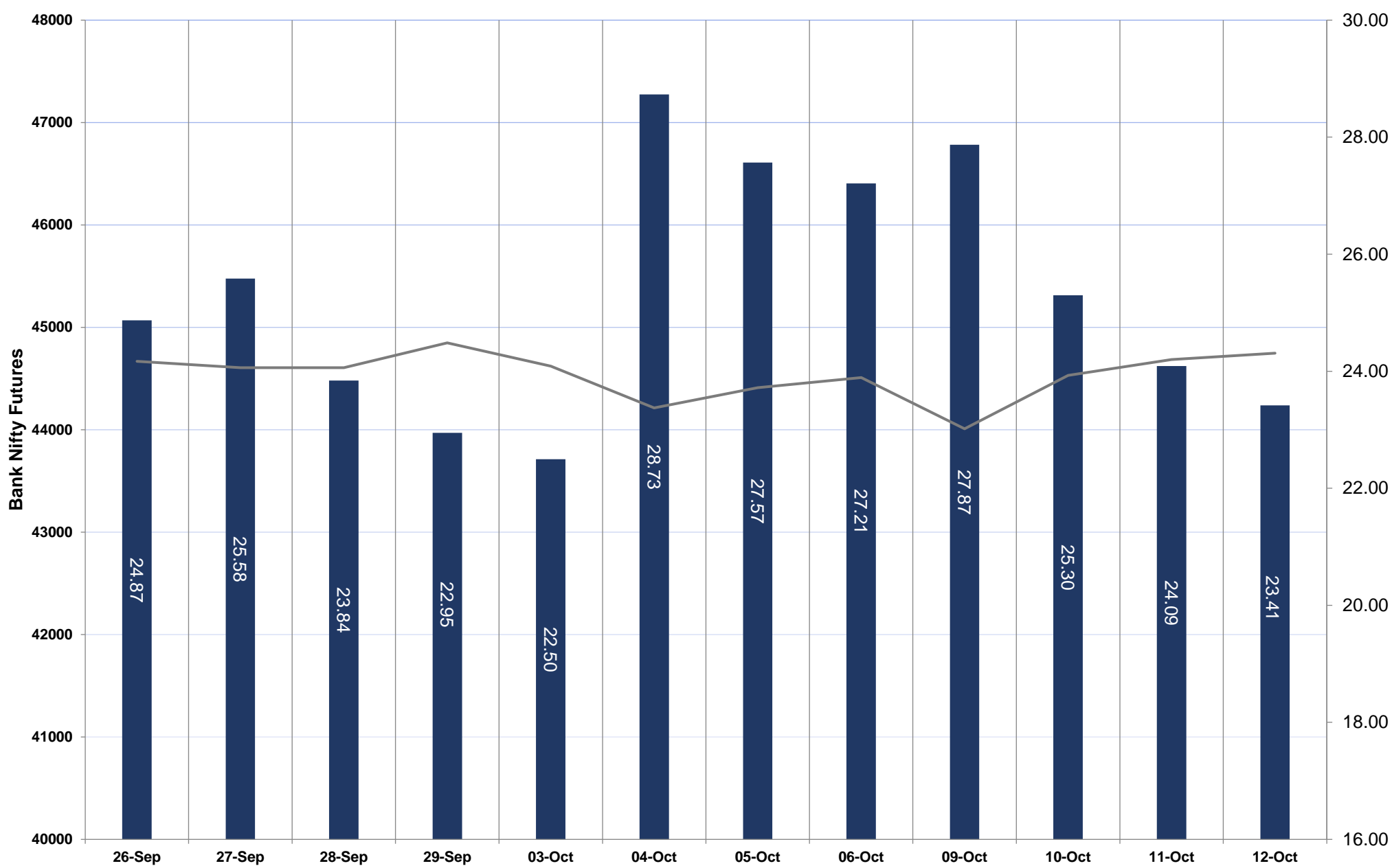
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

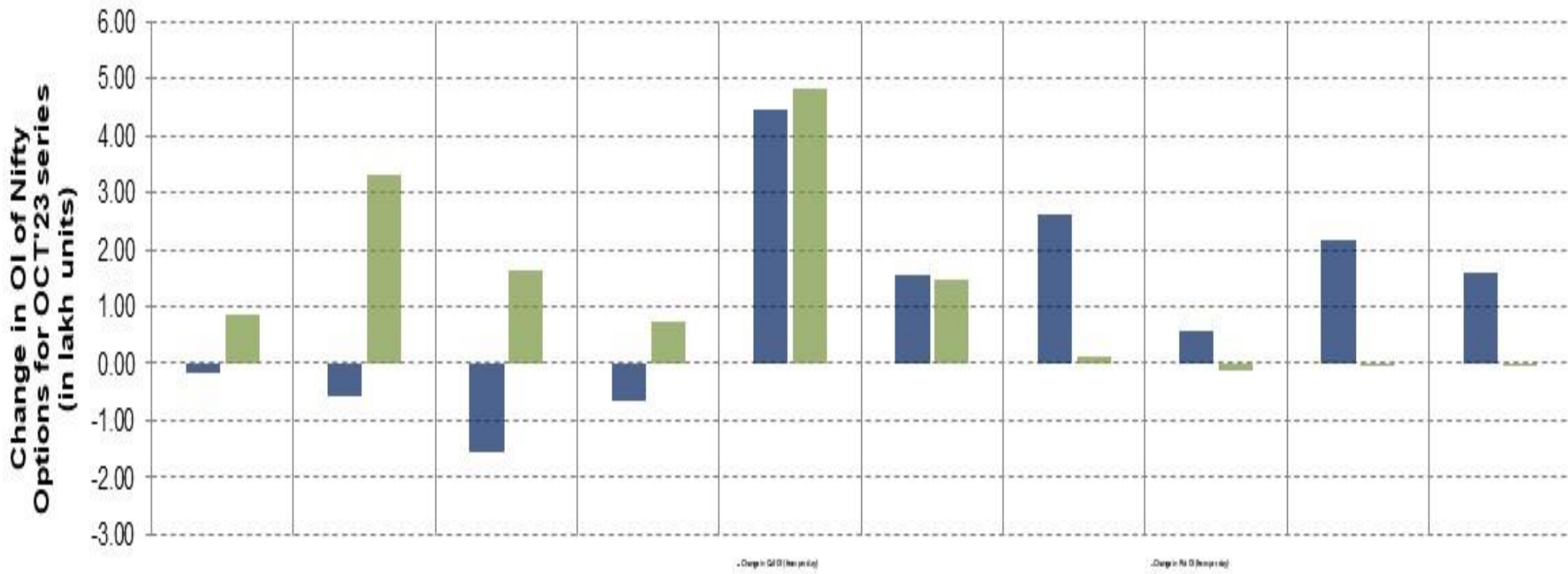
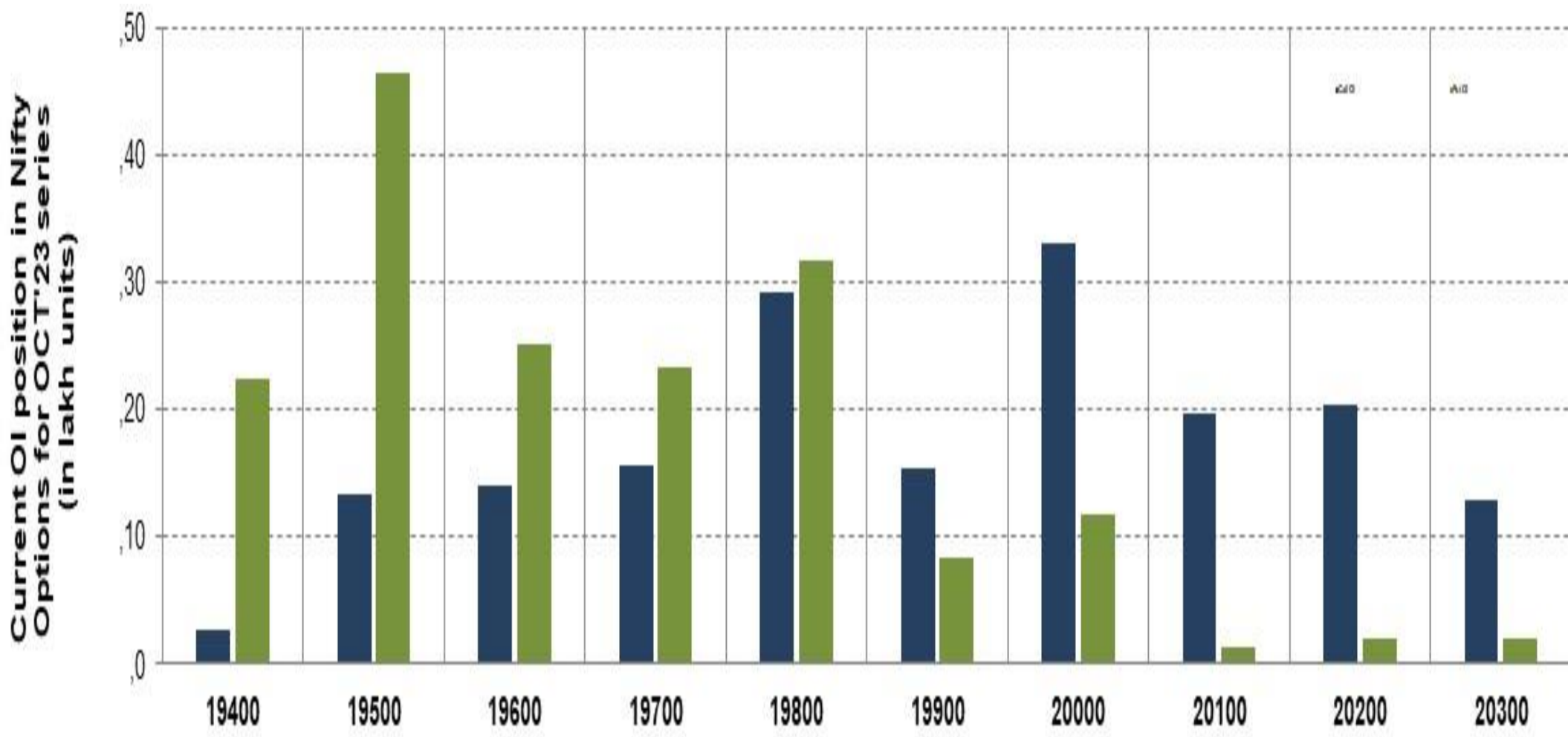




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.44 million in Open Interests is **Strike Price of 19800**
- **Most Active Nifty Put** with an addition of 0.48 millions in Open Interests is **Strike Price of 19800**
- **Maximum Open Interest an outstanding** was 3.31 millions for Calls at **Strike Price of 20000**
- **Maximum Open Interest an outstanding** was 4.64 millions for puts at **Strike Price of 19500**

# 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.