



MORNING MANTRA



Daily Derivatives & Market Report

OCT 27, 2023



After witnessing losses in last six sessions, Friday turned out to be an enthusiastic day for the domestic equity markets as investors opted to buy stock at lowest levels. Traders took some support as Israel heeded to US's request of delaying its Gaza invasion to make time to negotiate hostage releases and keep humanitarian aid flowing into Gaza. All the sectoral indices on the BSE ended in green. The broader indices, the BSE Mid cap index and Small cap index concluded with the gains of over one and half percent each.

Markets made gap-up opening and extended their gains tracking overnight fall in crude oil prices. Besides, some comfort came, as expressing optimism over India's economic growth, India's G20 Sherpa Amitabh Kant has said that the country is poised to become a \$5 trillion economy. He added that the government has pushed the limit on infrastructure. Traders overlooked exchange data showing that Foreign Institutional Investors (FIIs) offloaded equities worth Rs 7,702.53 crore on Thursday. Indices continued their gaining momentum in afternoon session, as investors continued to hunt for fundamentally strong stocks. Meanwhile, a report of Institute for Energy Economics and Financial Analysis (IEEFA) showed that replacing natural gas consumption with biogas and biomethane incrementally to 20 per cent by 2030 can help India cut liquefied natural gas import bills by \$29 billion between financial years 2025 and 2030. Markets touched their day's highest point in late afternoon session as investors indulged in bargain hunting. Finally, both Sensex and Nifty concluded the Friday's session with gains of over a percent each.

On the global front, European markets were trading mostly in green with earnings and the state of the global economy keeping sentiment on edge. Investors also await the ECB rate decision and President Christine Lagarde's press conference for clarity on the outlook for rates. Asian markets ended mostly in green following recent string of losses on Middle East worries and uncertainty over the Federal Reserve's rate hike path. Back home, NITI Aayog member Ramesh Chand has said private sector can play a critical role in precision farming in India. It can provide advisory services, agrochemicals, and suitable technology to support agricultural development.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	63782.80	634.65	1.01
NIFTY	19047.25	190.00	1.01
MIDCAP	31112.51	520.86	1.70
SMLCAP	36888.03	682.69	1.89
BSEFMC	18560.81	169.23	0.92
AUTO	36717.99	484.31	1.34
POWER	4404.87	88.20	2.04
REALTY	4622.08	73.82	1.62
BSE IT	31068.47	423.09	1.38
BANKEX	48345.74	653.38	1.37
OIL GAS	18055.68	205.87	1.15
METAL	22303.92	190.46	0.86
INDIA VIX	10.91	-0.82	-6.99

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	2116	323	43
BSE	2825	838	136

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5106	5549	(8)
NSE CASH	64678	80735	(20)
NSE F&O	12620085	56400687	(78)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.84	3.34	1.42
SENSEX	22.47	3.24	1.28

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7136	6822	314
FII	9360	10860	(1500)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2943.51	3054.70	(111)
Index Options	844177.87	846082.63	(1905)
Stock Futures	13488.07	13114.85	373
Stock Options	16154.31	15972.85	181

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.96	0.71
BANK NIFTY	0.93	0.70

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.58	106.59	-0.02

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.357	7.366	-0.12
USA	4.845	4.849	-0.07

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2005.44	21.09	1.06
Silver	23.10	0.26	1.14
Crude-Oil	85.18	1.97	2.37
Brent-Crude	90.44	2.51	2.85

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 OCT-23 USD-INR	83.25	-0.01	-0.01
27 OCT-23 EUR-INR	87.90	0.14	0.16
27 OCT-23 GBP-INR	100.91	0.29	0.28
27 OCT-23 JPY- INR	55.43	0.01	0.01

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	19047	18867	18957	19017	19107	19166
SENSEX	63783	63177	63480	63696	64000	64216
NIFTY FUTURES	19131	18925	19028	19094	19197	19263
BANK NIFTY	42782	42344	42563	42702	42921	43059
CNX IT	30600	30167	30383	30530	30746	30893
CNX MIDCAP	38702	38192	38447	38638	38892	39083
CNX SMALLCAP	12639	12446	12543	12607	12704	12769
INDIA VIX	10.90	9.66	10.28	11.29	11.91	12.92

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	SELL	NEUTRAL	Buy
CNX MIDCAP	SELL	NEUTRAL	Buy
CNX SMALLCAP	NEUTRAL	NEUTRAL	Buy
INDIA VIX	SELL	NEUTRAL	SELL

SECURITIES BAN IN F&O TRADES FOR 30-10-2022

NIL

TECHNICAL VIEWS



NIFTY

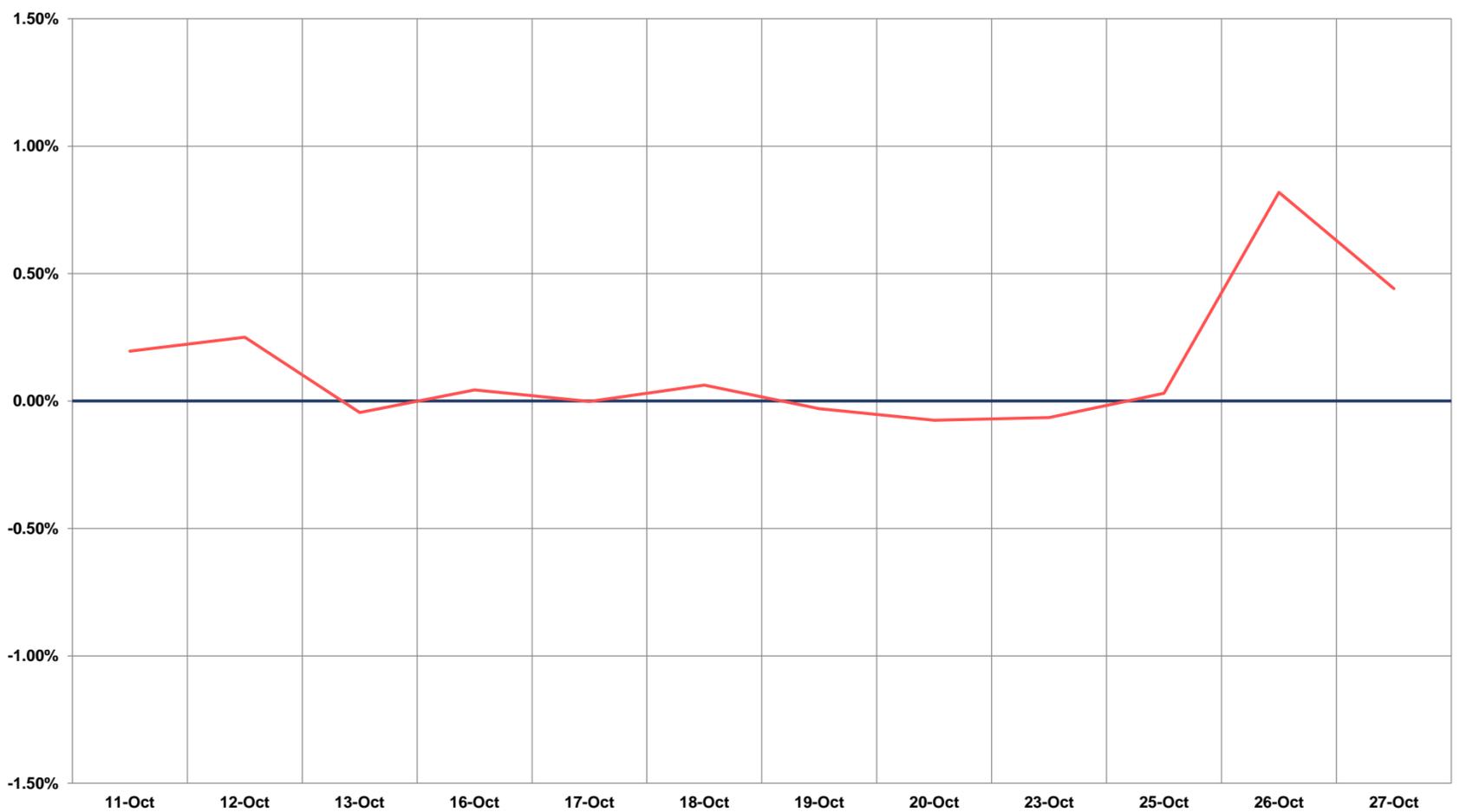
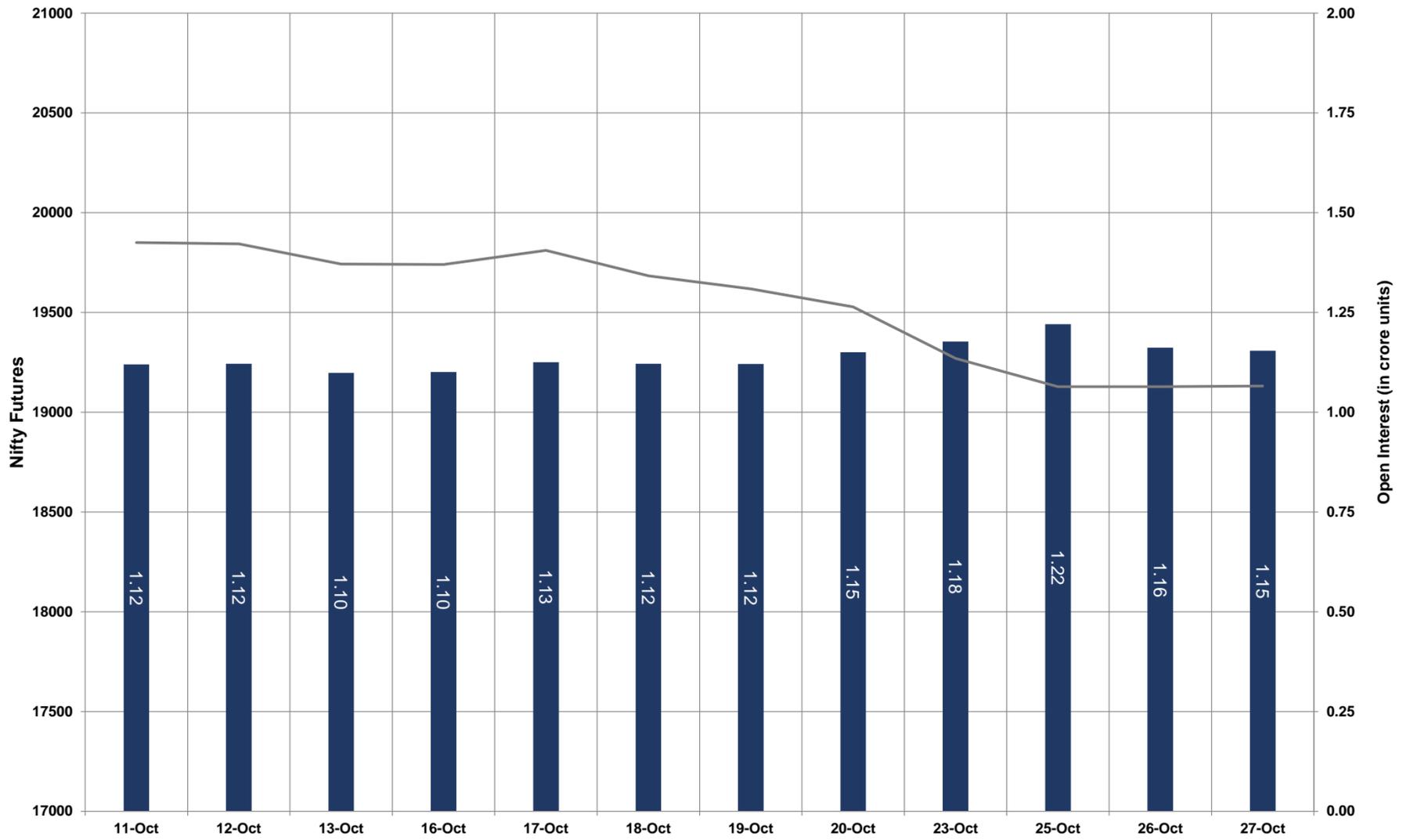


- Nifty Cash = **19047.25 (-1.01%)**
- Resistance levels = **19150** and **19300**
- Support levels = **18950** and **18830**

TECHNICAL VIEWS



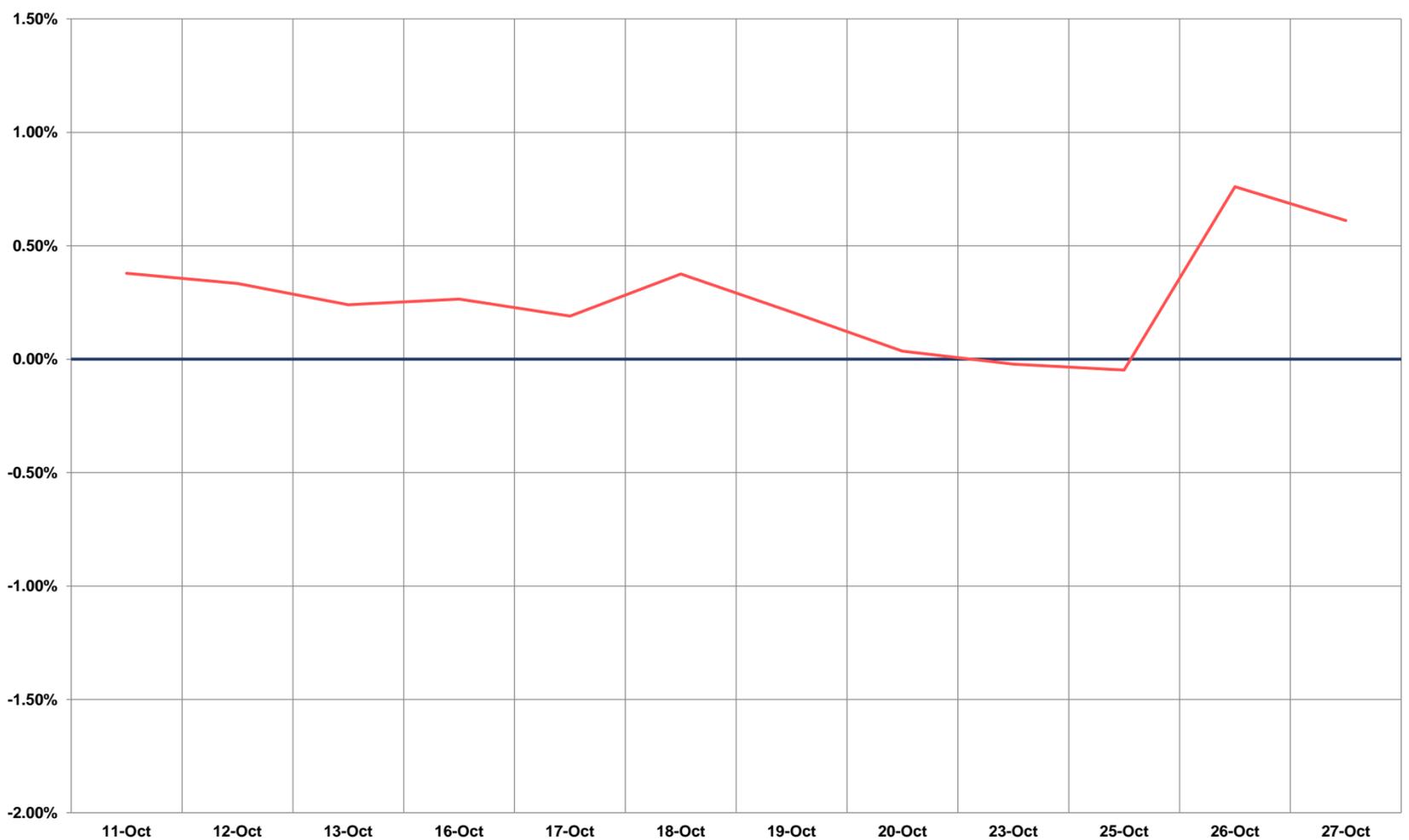
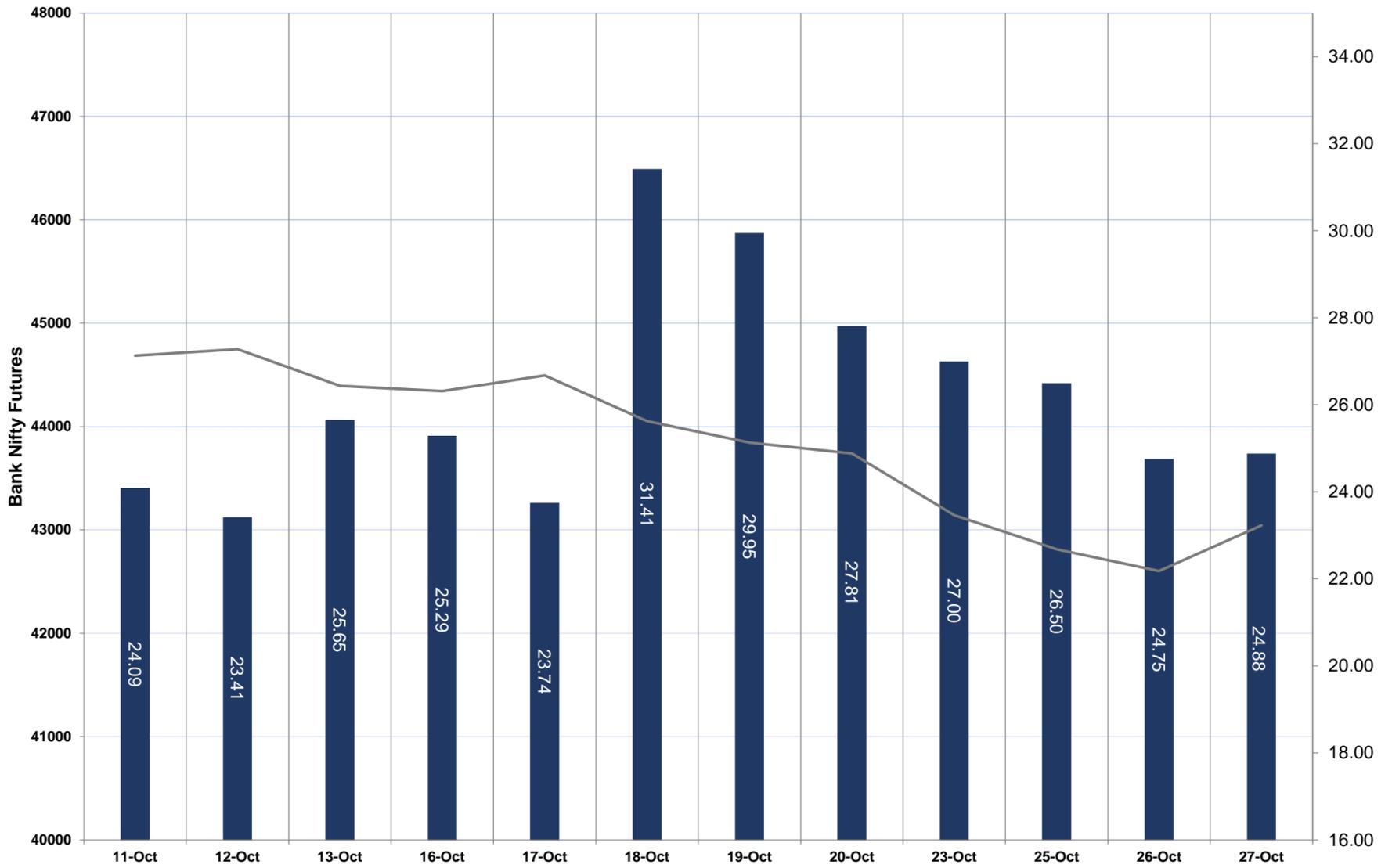
NIFTY FUTURES



TECHNICAL VIEWS



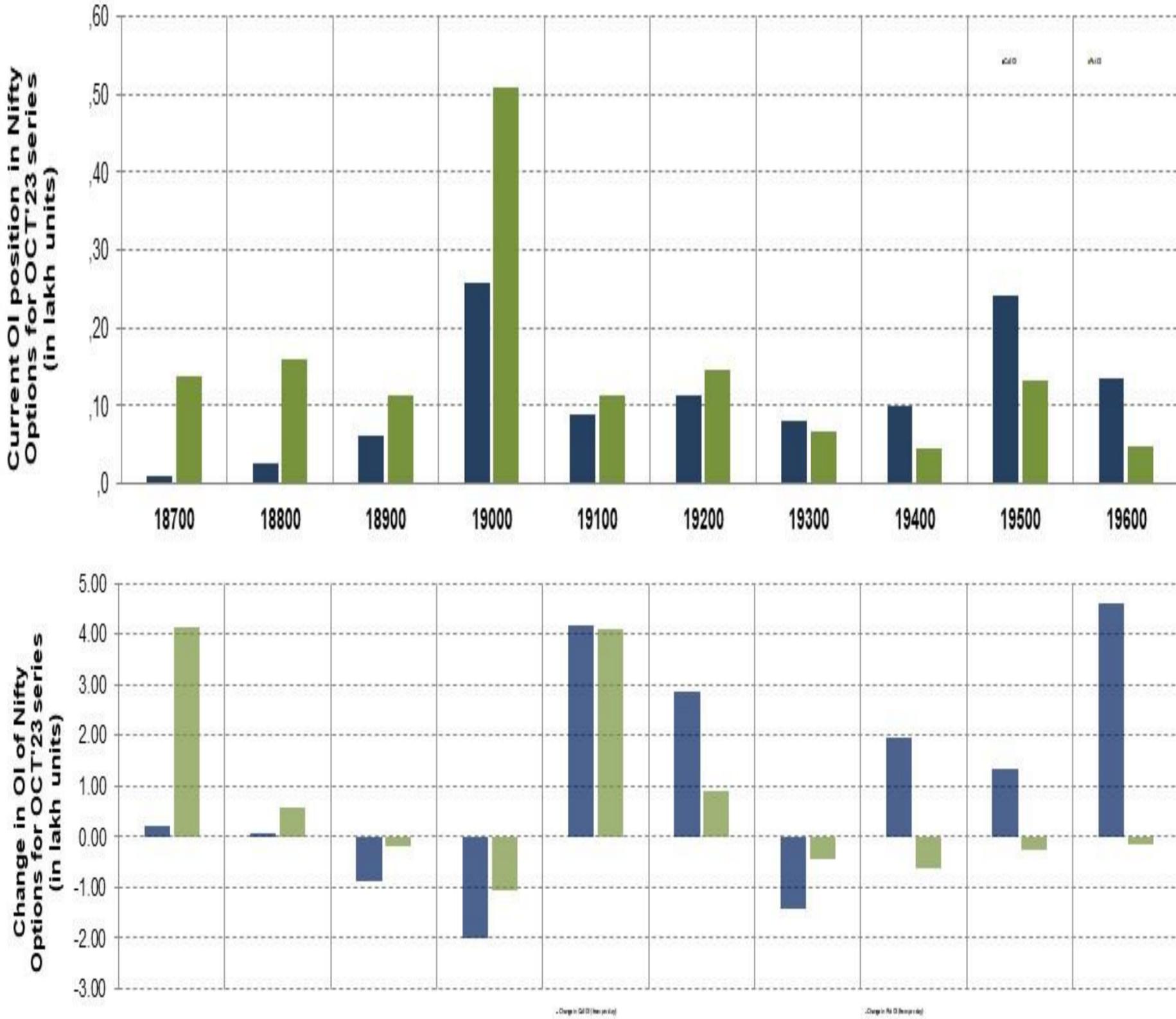
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.41 million in Open Interests is **Strike Price of 19100**
- **Most Active Nifty Put** with an addition of 0.41 millions in Open Interests is **Strike Price of 19100**
- **Maximum Open Interest** an outstanding was 2.59 millions for Calls at **Strike Price of 19000**
- **Maximum Open Interest** an outstanding was 5.10 millions for puts at **Strike Price of 19000**

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