



MORNING MANTRA



Daily Derivatives & Market Report

OCT 09, 2024



Indian markets maintained their gains since morning but selling pressure in last leg of trade forced markets to end flat on Wednesday amid Reserve Bank of India kept repo rate unchanged. Investors are now focusing on upcoming inflation data and corporate earnings. As for broader indices, the BSE Mid cap index and Small cap index ended with gains of over a percent.

Markets made positive start and remained higher tracking overnight gains on Wall Street. Some support also came as Bharatiya Janata Party (BJP) successfully returned to power for a third consecutive term in Haryana, achieving its best-ever vote share and seat tally. Meanwhile, oil Minister Hardeep Singh Puri said that India will be able to navigate through any oil supply shock that may result from the potential widening of the conflict in the Middle East. He said while India, the world's third largest oil importing and consuming nation, is more than 85 per cent dependent on imports to meet its crude oil needs, the situation is manageable and there is no need for concern. In afternoon session, indices off from day's high levels but continued to trade in green. Sentiments were positive as Reserve Bank of India (RBI) changed the policy stance to 'Neutral' from 'Withdrawal of Accomodation'. It also kept its key repo rate unchanged at 6.5 per cent for a tenth straight policy. However, in final hour of the trade, markets entered into red territory and ended just below neutral lines ahead of corporate earnings.

On the global front, European markets were trading higher after reports emerged that China's finance ministry will convene a press conference on Saturday to introduce work on strengthening countercyclical adjustments of fiscal policy and promoting economic development. Asian markets ended mixed as China's stimulus rally fizzled out, the conflict in the Middle East persisted and investors awaited Federal Reserve meeting minutes as well as U.S. inflation data for interest rate clues. Back home, CRISIL Ratings in its latest report has said that schools and colleges will report 12-14% revenue growth this fiscal (FY25), riding on higher enrolments, which allows for upward fee revisions, and students scouting for new course offerings.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	81467.10	-167.71	-0.21
NIFTY	24981.95	-31.20	-0.12
MIDCAP	48401.37	509.82	1.06
SMLCAP	56110.68	670.79	1.21
BSEFMC	22704.29	-302.35	-1.31
HEALTHCARE	44692.02	738.50	1.68
AUTO	59791.76	495.54	0.84
POWER	8388.92	98.19	1.18
REALTY	8221.64	177.86	2.21
BSE IT	43036.08	303.13	0.71
BANKEX	57980.36	174.95	0.30
OIL GAS	29964.51	-193.63	-0.64
METAL	33109.08	-26.89	-0.08
INDIA VIX	14.12	-0.47	-3.22

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	2045	746	34
BSE	2717	1236	97

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6908	6529	6
NSE CASH	107912	113420	(5)
NSE F&O	67322805	45423019	48

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.48	3.74	1.20
SENSEX	23.92	4.13	1.12

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	14842	11333	3509
FII	11726	16289	(4563)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4138.47	7791.15	(3653)
Index Options	4472034.20	4508442.88	(36409)
Stock Futures	30530.94	32685.35	(2154)
Stock Options	47777.27	54656.81	(6880)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.72	0.74
BANK NIFTY	0.78	0.71

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	102.61	102.47	0.13

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.767	6.806	-0.54
USA	4.031	4.036	-0.12

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2617.48	-4.44	-0.17
Silver	30.67	0.01	0.04
Crude-Oil	74.18	0.61	0.83
Brent-Crude	77.79	0.61	0.79

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 OCT-24 USD-INR	84.03	-0.00	-0.00
29 OCT-24 EUR-INR	92.16	-0.22	-0.23
29 OCT-24 GBP-INR	109.92	-0.11	-0.10
29 OCT-24 JPY- INR	56.68	-0.21	-0.37

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	24982	24768	24875	25055	25161	25341
SENSEX	81467	80733	81100	81710	82077	82686
NIFTY FUTURES	25084	24857	24970	25164	25277	25471
BANK NIFTY	51007	50403	50705	51206	51508	52009
CNX IT	42623	42259	42441	42681	42863	43103
CNX MIDCAP	59103	58548	58825	59151	59428	59754
CNX SMALLCAP	18865	18617	18741	18841	18965	19065
INDIA VIX	14.12	11.91	13.02	13.80	14.91	15.69

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 10-10-2024

BANDHANBNK, BSOFT, GNFC, GRANULES, HINDCOPPER, IDFCFIRSTB, MANAPPURAM, PNB, RBLBANK, SAIL, TATACHEM

TECHNICAL VIEWS



NIFTY

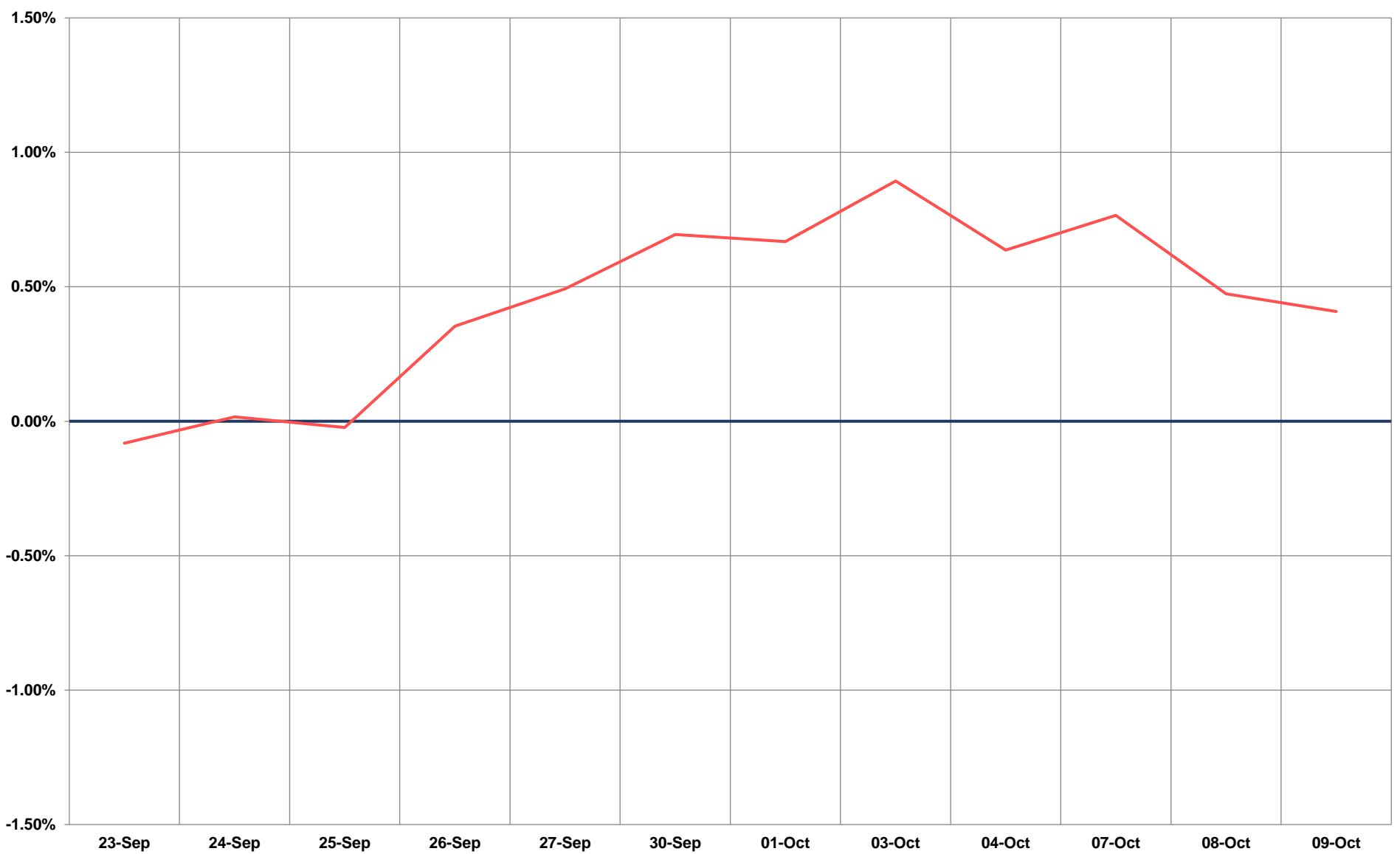
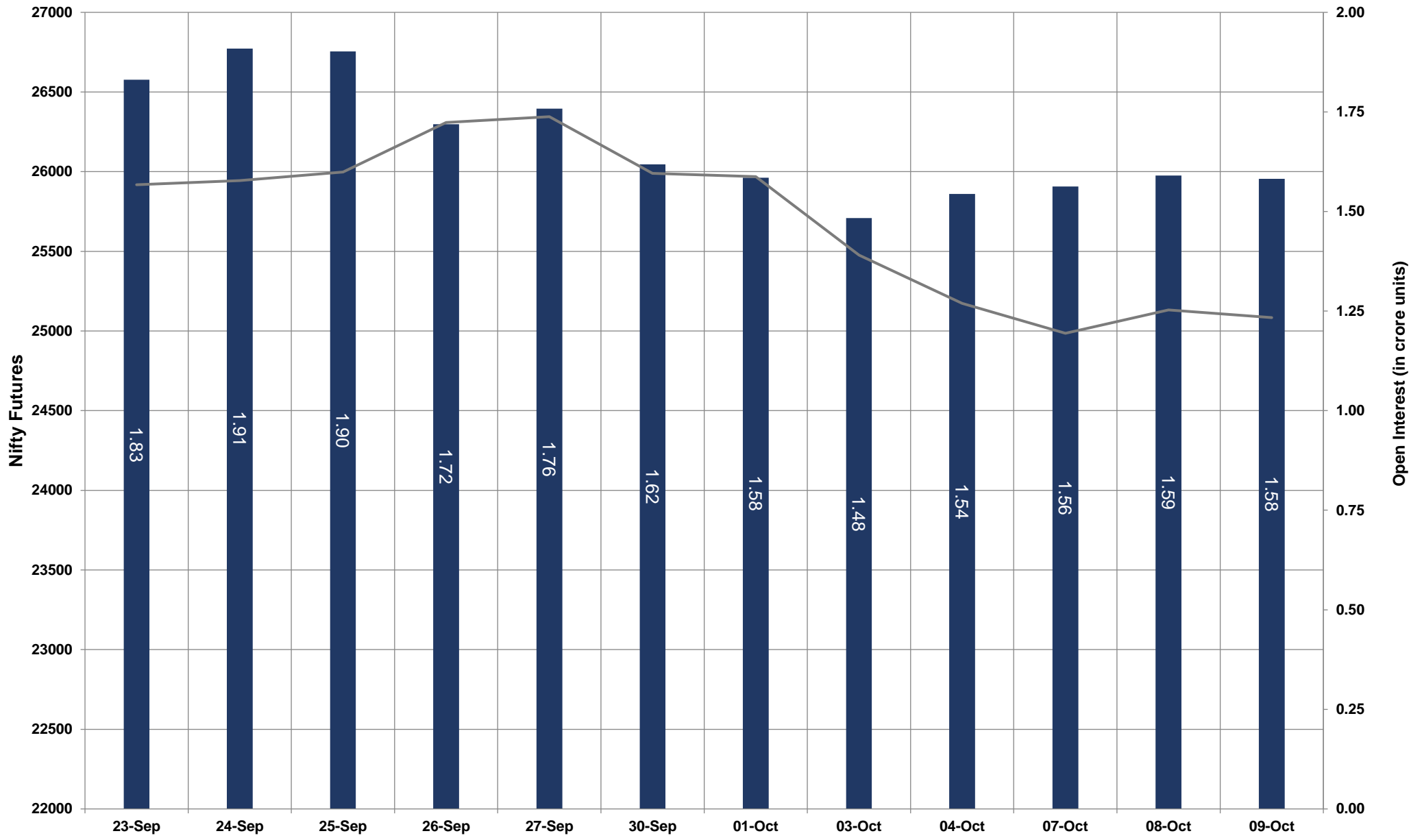


- Nifty Cash = **24981.95 (-0.12%)**
- Resistance levels = **25150** and **25250**
- Support levels = **24800** and **24680**

TECHNICAL VIEWS



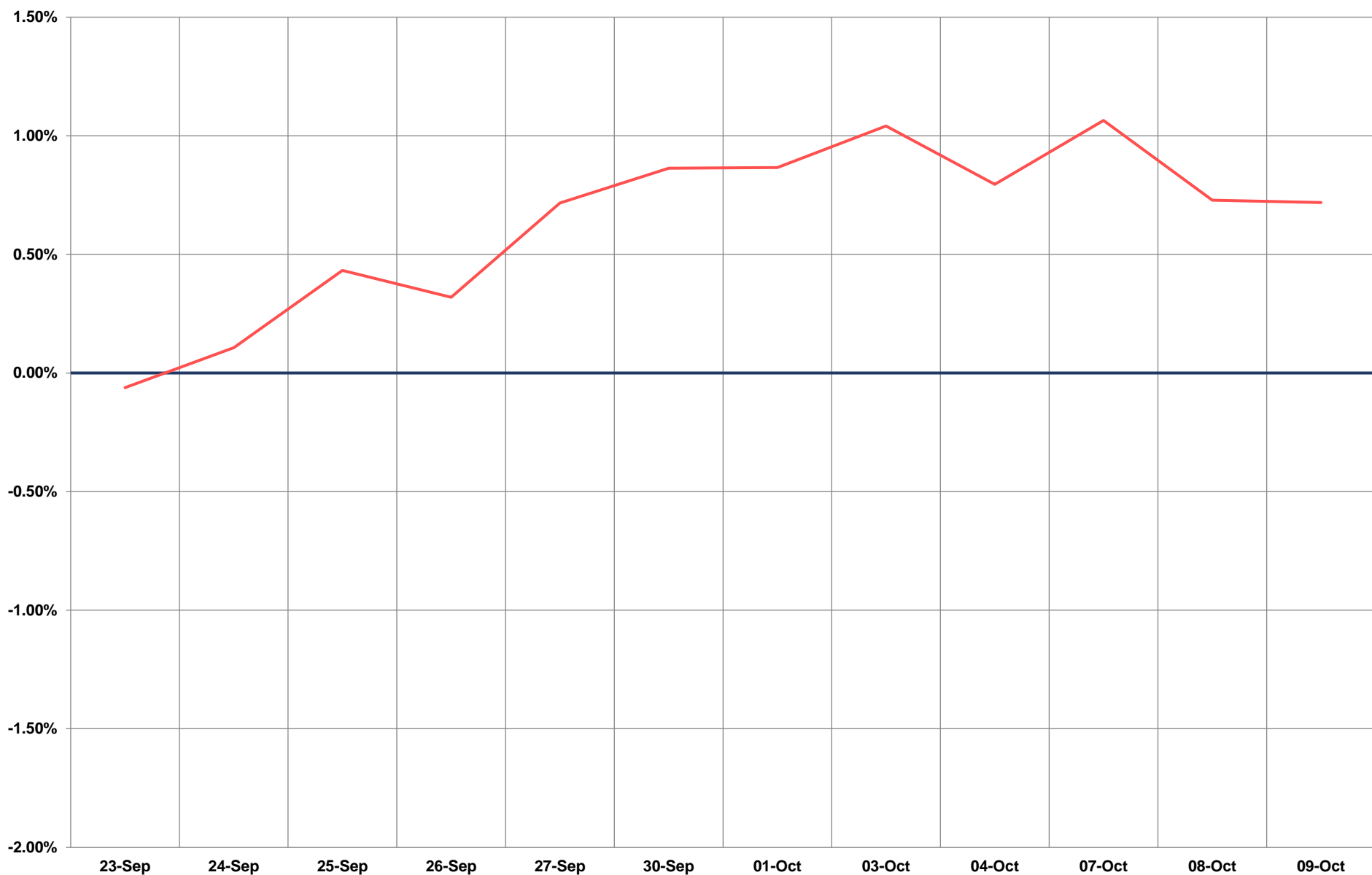
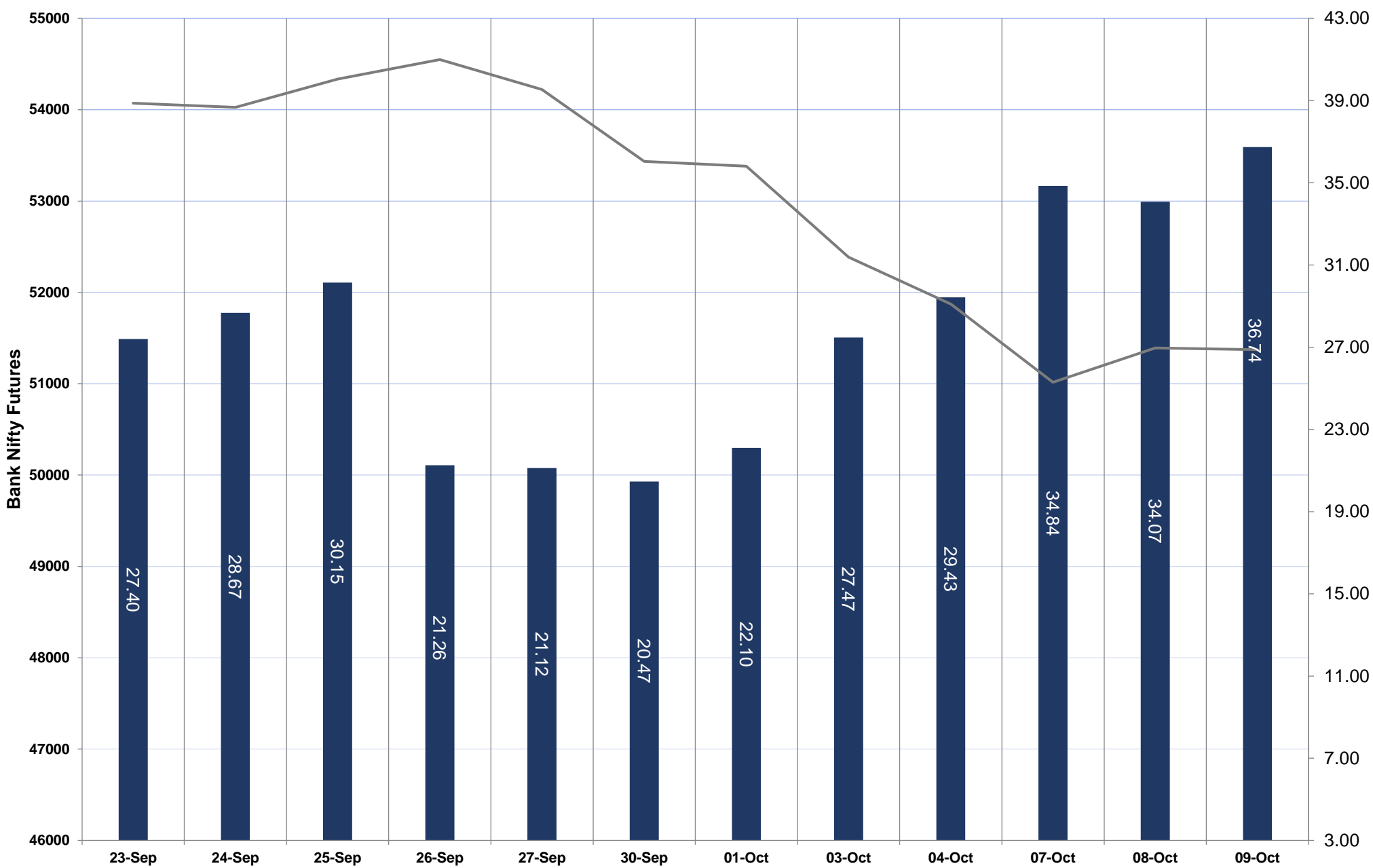
NIFTY FUTURES



TECHNICAL VIEWS



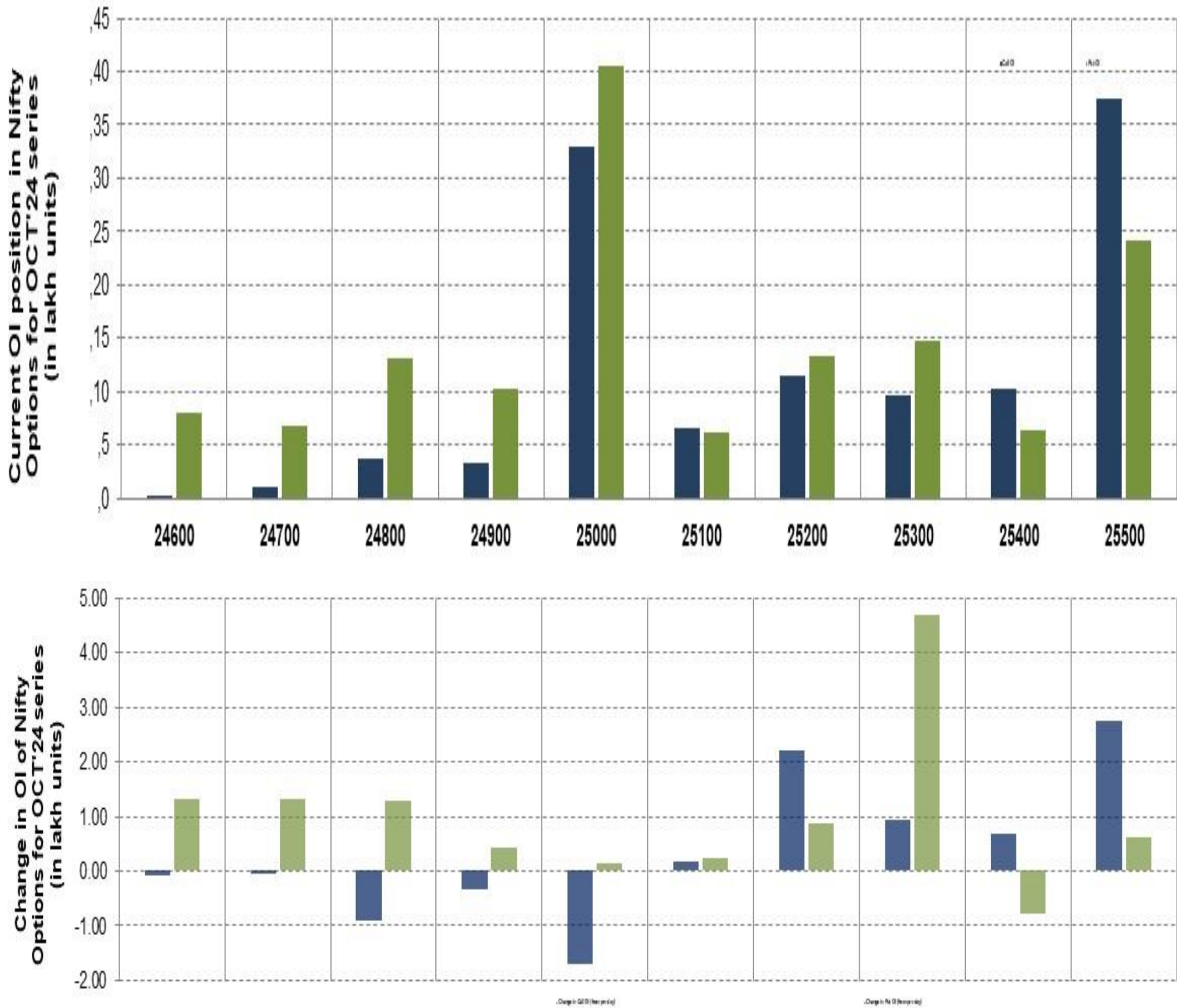
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.27 million in Open Interests is **Strike Price of 25500**
- **Most Active Nifty Put** with an addition of 0.46 millions in Open Interests is **Strike Price of 25300**
- **Maximum Open Interest an outstanding** was 3.73 millions for Calls at **Strike Price of 25500**
- **Maximum Open Interest an outstanding** was 4.04 millions for puts at **Strike Price of 25000**

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