



# MORNING MANTRA



Daily Derivatives & Market Report

Oct 07, 2021



Bulls held a tight grip over the Dalal Street on Thursday, with both Sensex and Nifty ending on a strong note. Markets made a strong start of the trading day, as Moody's Investors Service said it will upgrade India rating if there is an increase in growth potential and sustained decline in government debt. Additionally, World Bank has said the increasing pace of vaccinations will determine India's economic prospects this year and beyond while leaving the growth projection for the country unchanged at 8.3% from its June forecast.

Traders took a note of Finance Minister Nirmala Sitharaman's statement that India is very close to arriving at the specifics of the two-pillar taxation proposition at the G20 and is in the last stage of finalising the details. A total of 130 countries had in July agreed to a overhaul of global tax norms to ensure that multinationals pay taxes wherever they operate and at a minimum 15% rate. Meanwhile, emphasizing the importance of multi-lateral organisations, Commerce and Industry Minister Piyush Goyal has called for strengthening of global institutions like the World Trade Organisation (WTO) and said everybody has to work towards a better future of these bodies.

On the global front, European markets were trading higher as easing oil and gas prices offered relief to investors worried about runaway inflation, while positive earnings updates in the construction and materials sector added to the upbeat sentiment. Asian markets settled mostly higher on Thursday, even after South Korea posted a current account surplus of \$7.51 billion in August, the Bank of Korea said on Thursday - down from \$8.21 billion in July. The goods account surplus decreased to \$5.64 billion, compared to \$7.08 billion in August 2020. The services account recorded a \$1.0 billion surplus, up from the \$0.88 billion dollar deficit one year earlier, owing to an improvement in the transport account.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59677.83	488.10	0.82
NIFTY	17790.35	144.35	0.82
MIDCAP	25799.72	425.56	1.68
SMLCAP	29088.57	395.57	1.38
BSEFMC	14800.47	12.94	0.09
AUTO	24790.57	1057.40	4.46
POWER	3318.26	8.06	0.24
REALTY	4247.39	241.61	6.03
BSE IT	35115.24	574.25	1.66
BANKEX	43009.54	231.95	0.54
OIL GAS	18899.01	-102.24	-0.54
METAL	20272.68	78.28	0.39
INDIA VIX	16.16	-1.18	-6.79

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1429	608	74
BSE	2174	1125	144

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5697	5983	(5)
NSE CASH	74000	76281	(3)
NSE F&O	11264204	8003856	41

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.24	4.45	1.16
SENSEX	30.93	3.80	0.91

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7893	5364	2529
FII	6735	8499	(1764)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	5653.30	4458.46	1195
Index Options	730344.83	729355.27	990
Stock Futures	16722.08	14581.29	2141
Stock Options	20381.71	20244.69	137

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.12	0.86
BANK NIFTY	0.86	0.74

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	94.17	94.26	-0.1

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.267	6.276	-0.14
USA	1.529	1.524	0.35

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1759.73	-4.29	-0.25
Silver	22.69	0.03	0.15
Crude-Oil	76.28	-1.15	-1.49
Brent-Crude	80.13	-0.95	-1.17

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Oct -21 USD-INR	74.86	-0.31	-0.41
27 Oct -21 EUR-INR	86.65	-0.14	-0.16
27 Oct -21 GBP-INR	101.90	-0.12	-0.12
27 Oct -21 JPY- INR	67.28	-0.16	-0.24

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17790	17710	17750	17804	17844	17898
SENSEX	59678	59412	59545	59730	59863	60048
NIFTY FUTURES	17820	17688	17754	17819	17885	17950
BANK NIFTY	37753	37502	37628	37776	37901	38049
CNX IT	35704	34943	35323	35614	35994	36284
CNX MIDCAP	31304	30855	31080	31223	31447	31590
CNX SMALLCAP	11168	11124	11146	11169	11191	11214
INDIA VIX	16.16	13.10	14.63	15.98	17.51	18.86

## 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	Neutral	Buy
CNX MIDCAP	Buy	Buy	Buy
CNX SMALLCAP	Buy	Buy	Buy
INDIA VIX	Neutral	Neutral	Neutral

## SECURITIES BAN IN F&O TRADES FOR 08-10-2021

CANBK, IBULHSGFIN, NATIONALUM, PNB, SAIL

# TECHNICAL VIEWS



## NIFTY

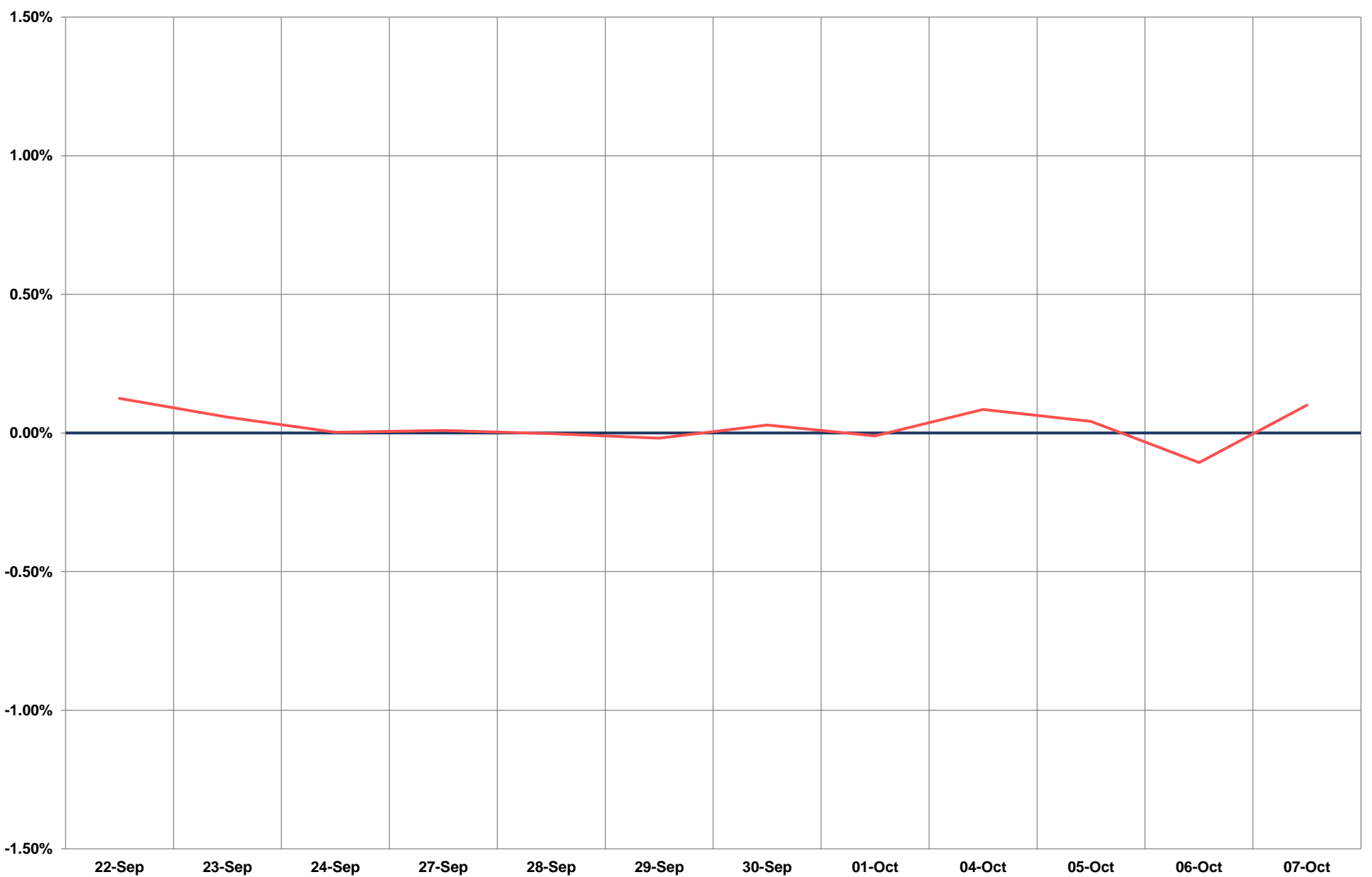
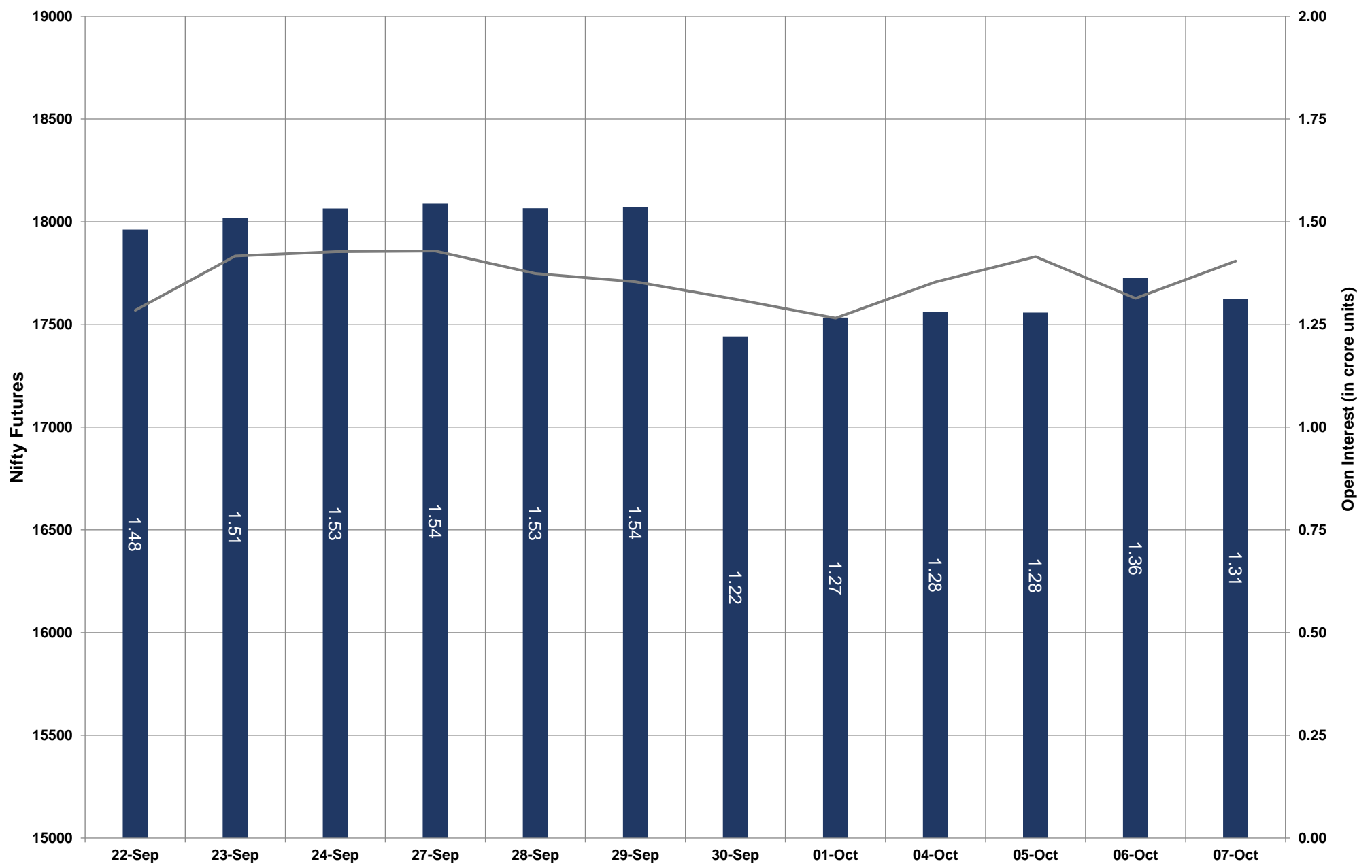


- Nifty Cash = 17,790.35 (+0.82)
- Resistance levels = 17,870 and 17,990
- Support levels = 17,720 and 17,590

# TECHNICAL VIEWS



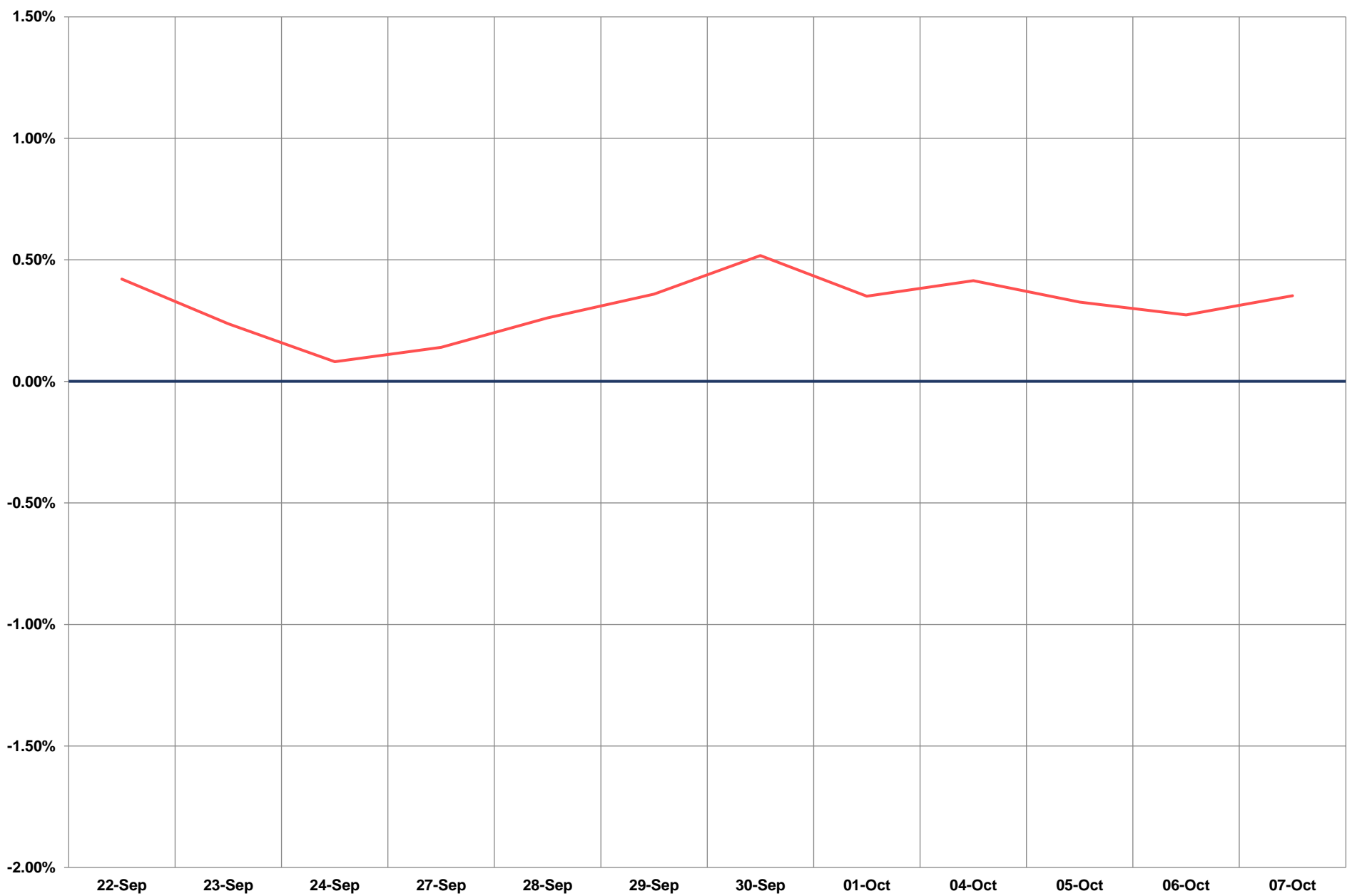
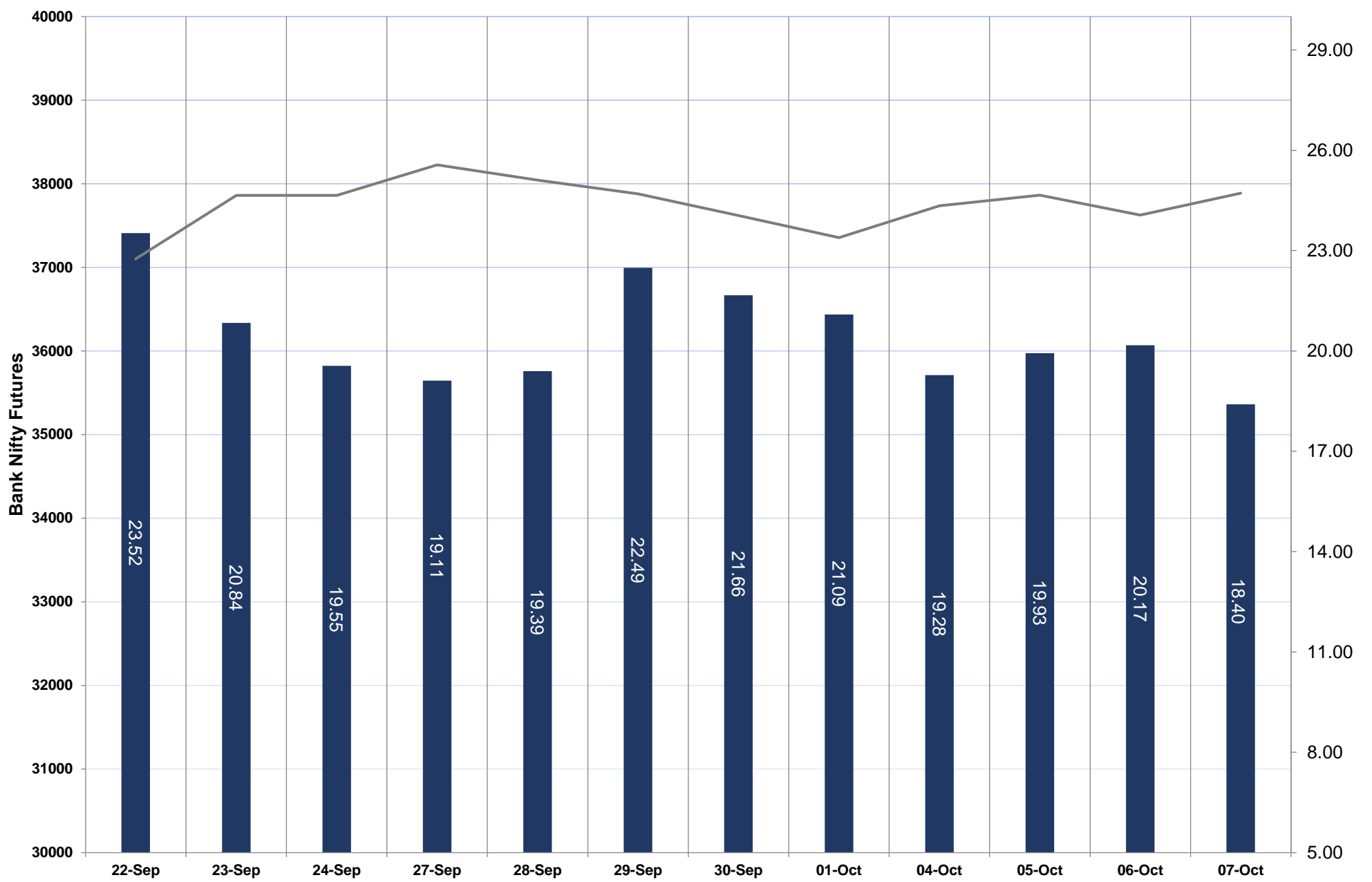
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

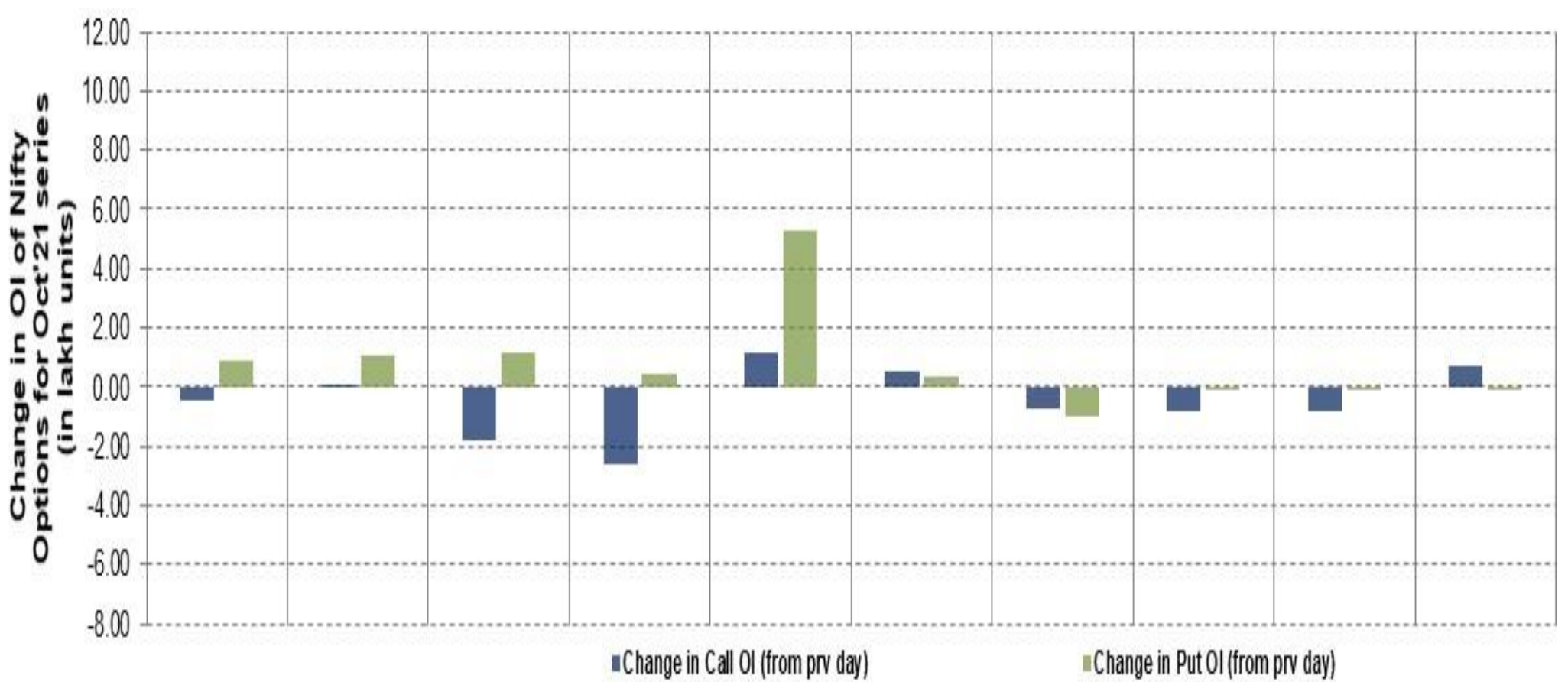
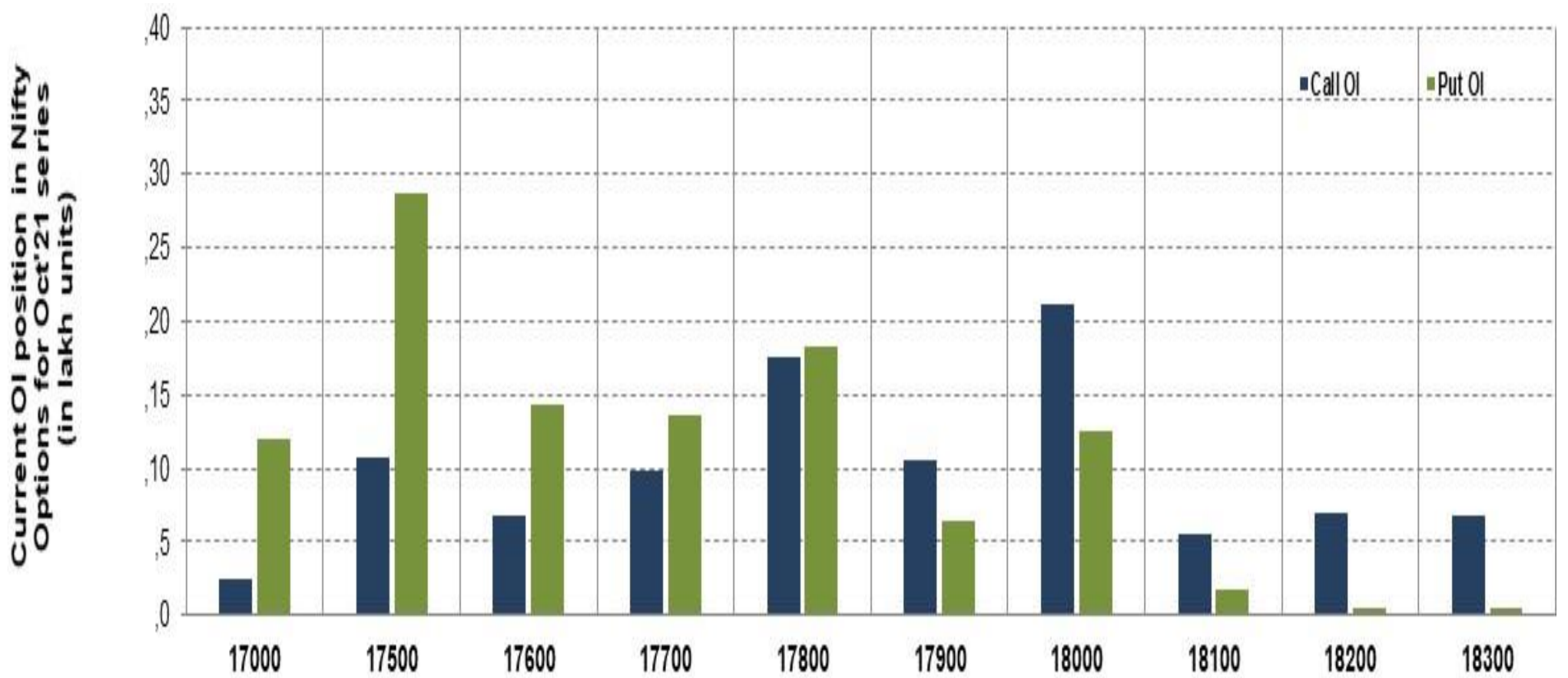




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.10 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **0.11 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **2.11 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest** an outstanding was **2.90 millions** for Puts at **Strike Price of 17,500**

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