



MORNING MANTRA



Daily Derivatives & Market Report

Oct 08, 2021



Indian equity benchmarks ended with notable gains on Friday. The start of day was in green terrain, as Ficci said India's GDP is expected to grow at 9.1 per cent in 2021-22 as economic recovery, post the second wave of the pandemic, seems to be holding ground. Ficci's Economic Outlook Survey also noted that the ongoing festive season would support this momentum. Adding more optimism, domestic rating agency Crisil ahead of the filing of quarterly earnings by companies said India Inc is set to post an 18-20 per cent revenue growth for July-September as compared to the year-ago period. It said the handsome growth in the topline will be driven by both higher volumes and higher commodity prices.

Markets maintained gains in the second half of the trading session, as some support came with Chief Economic Adviser K V Subramanian's statement that the focus of the government policies in the last seven years has been on enabling competition in the economy, stressing this is partly responsible for growth of startups. He expressed hope that the country will witness double-digit growth in the current fiscal year aided by a prudent mix of supply and demand side measures undertaken by the government.

During the trading session, traders remained positive, as the Reserve Bank of India (RBI) informed that India's growth rate has seen improvement, and the projection for Gross Domestic Product (GDP) for the financial year (FY) of 2021-22 has been retained at 9.5 per cent. Some support also came after the Centre released a total of Rs 1,15,000 crore to states and union territories in the current financial year as back-to-back loan to meet the shortfall in Goods and Services Tax (GST) compensation.

On the global front, European markets were trading mostly in red s declines in the technology sector more than offset gains in oil and auto shares, while investors remained cautious ahead of U.S. payrolls data. Asian markets ended mostly higher on Friday, after Malaysia's unemployment rate declined in August. The data from the Department of Statistics showed that the jobless rate fell to 4.6 percent in August from 4.8 percent in July. In the same month last year, unemployment rate was 4.7 percent.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60059.06	381.23	0.64
NIFTY	17895.20	104.85	0.59
MIDCAP	25837.34	37.62	0.15
SMLCAP	29329.99	241.42	0.83
BSEFMC	14718.66	-81.81	-0.55
AUTO	24863.04	72.47	0.29
POWER	3290.56	-27.70	-0.83
REALTY	4139.67	-107.72	-2.54
BSE IT	35753.35	638.11	1.82
BANKEX	43003.94	-5.60	-0.01
OIL GAS	18969.75	70.74	0.37
METAL	20316.46	43.78	0.22
INDIA VIX	15.65	-0.51	-3.13

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1091	962	79
BSE	1794	1536	123

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6027	5697	6
NSE CASH	74487	74000	1
NSE F&O	3755860	11264204	(67)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.40	4.48	1.15
SENSEX	31.13	3.82	0.90

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5698	5866	(168)
FII	6583	6647	(64)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3730.07	3708.30	22
Index Options	251131.29	250369.48	762
Stock Futures	15915.47	16116.93	(201)
Stock Options	22944.49	23024.09	(80)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.30	1.12
BANK NIFTY	0.78	0.86

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	94.10	94.22	-0.12

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.316	6.267	0.78
USA	1.584	1.571	0.81

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1756.25	1.16	0.07
Silver	22.62	0.04	0.16
Crude-Oil	79.80	1.50	1.92
Brent-Crude	82.58	0.63	0.77

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	17895	17791	17843	17892	17945	17994
SENSEX	60059	59653	59856	60034	60237	60415
NIFTY FUTURES	17913	17791	17852	17896	17957	18001
BANK NIFTY	37775	37421	37598	37852	38029	38282
CNX IT	36402	35380	35891	36297	36808	37215
CNX MIDCAP	31438	31169	31303	31407	31541	31644
CNX SMALLCAP	11306	11161	11233	11277	11350	11394
INDIA VIX	15.65	14.99	15.32	15.86	16.19	16.73

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

SECURITIES BAN IN F&O TRADES FOR 11-10-2021

CANBK, IBULHSGFIN, IRCTC, NATIONALUM, PNB, SAIL, SUNTV

TECHNICAL VIEWS



NIFTY

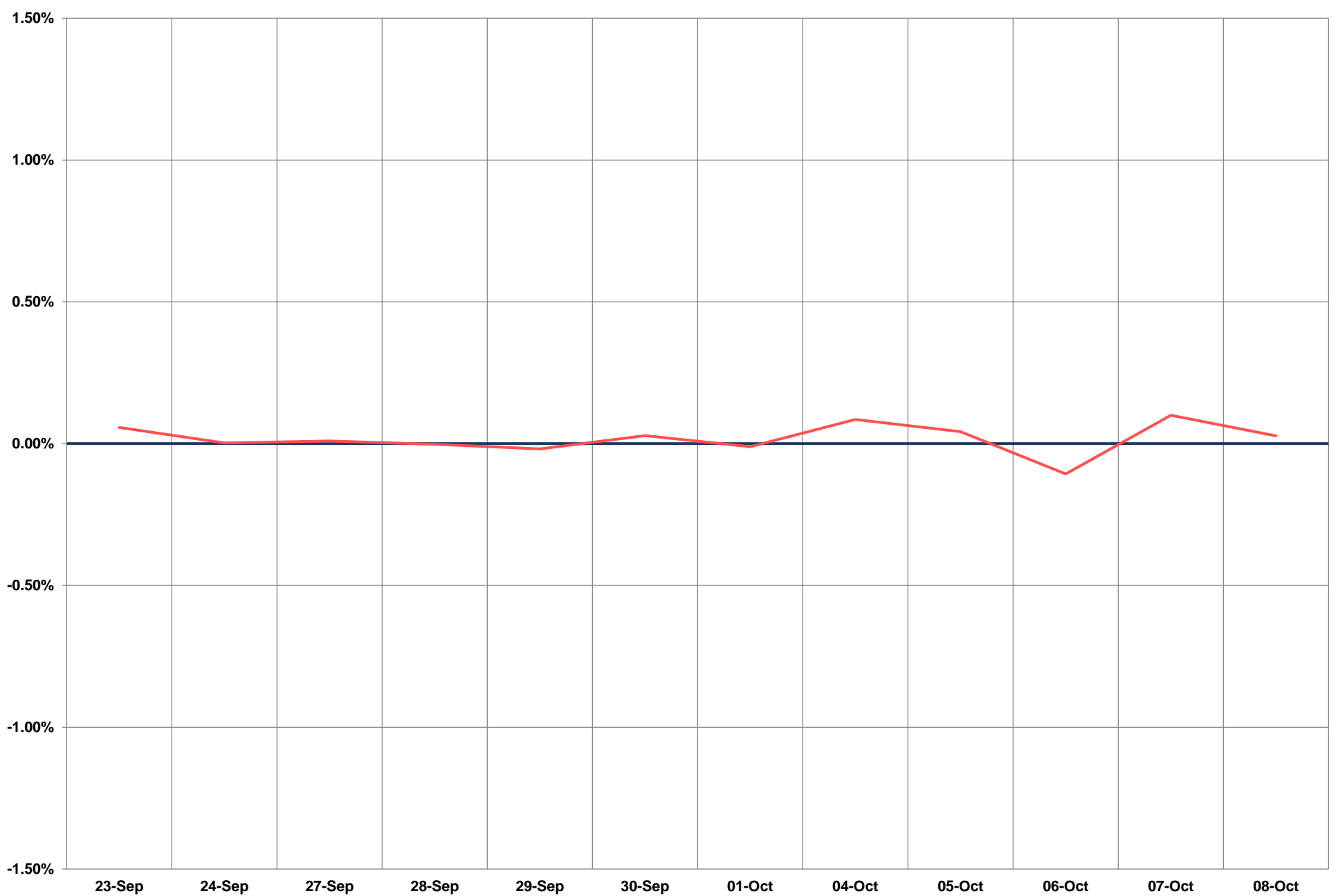
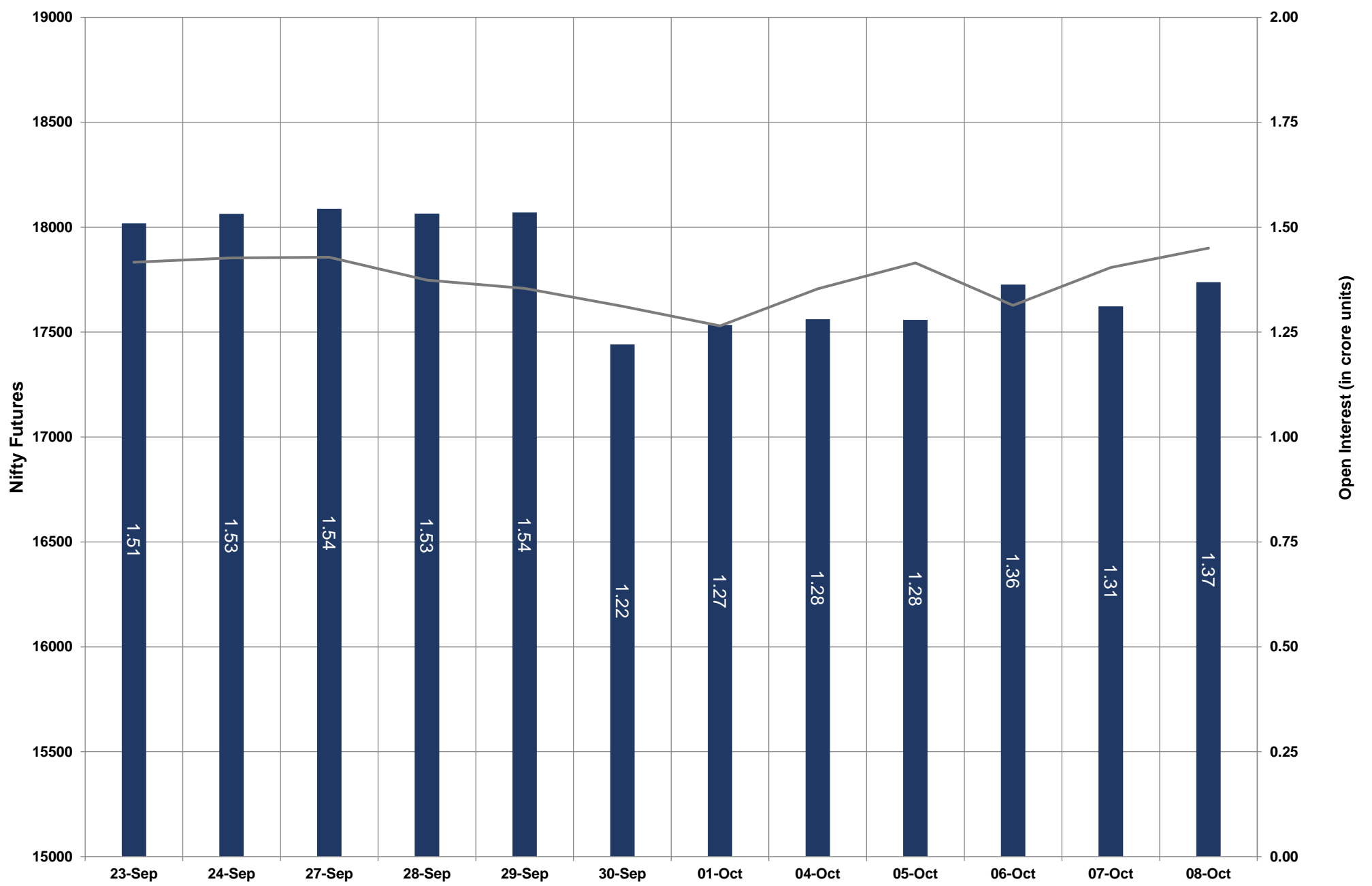


- Nifty Cash = 17,895.20 (+0.59)
- Resistance levels = 17,970 and 18,040
- Support levels = 17,790 and 17,640

TECHNICAL VIEWS



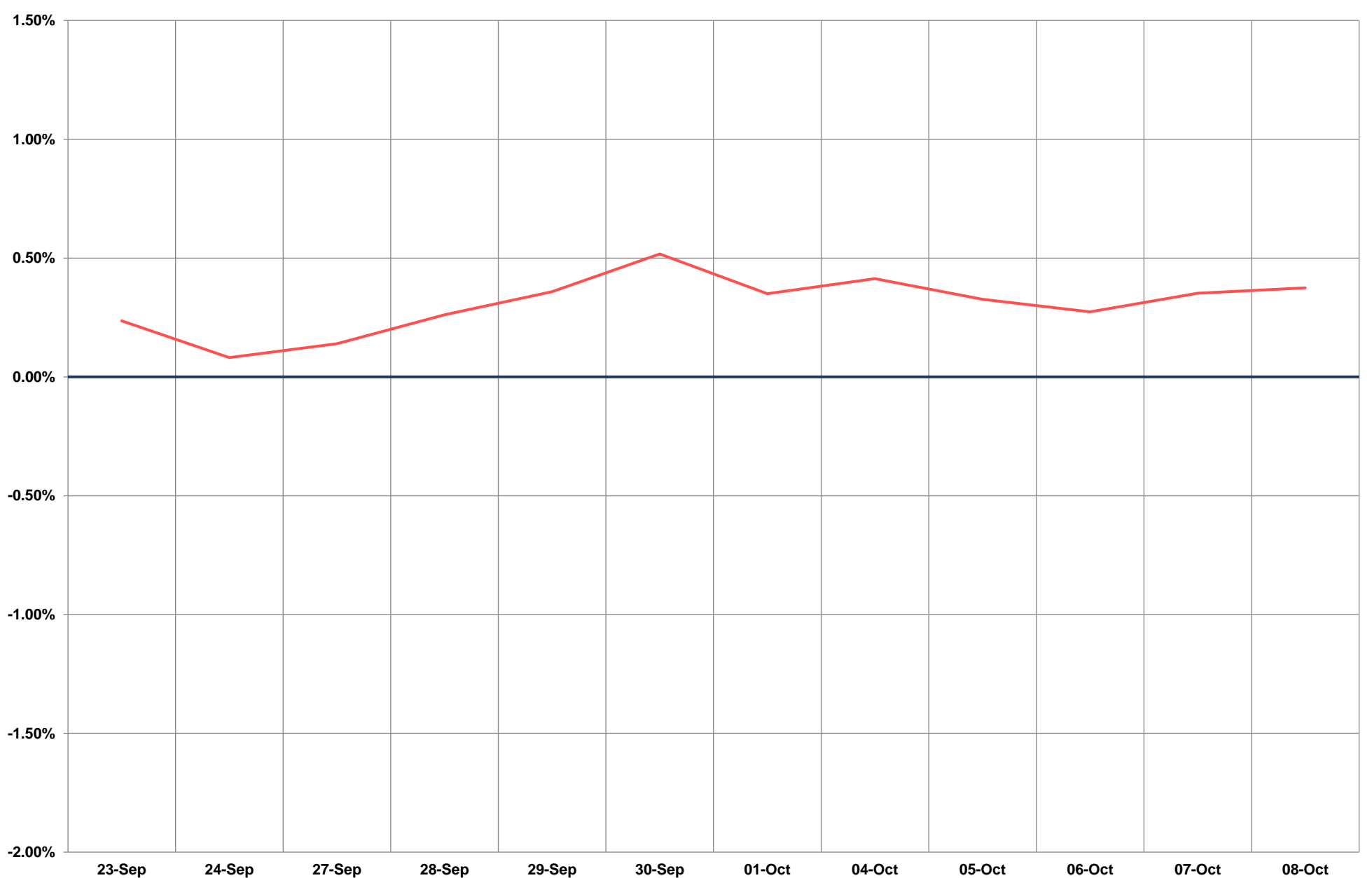
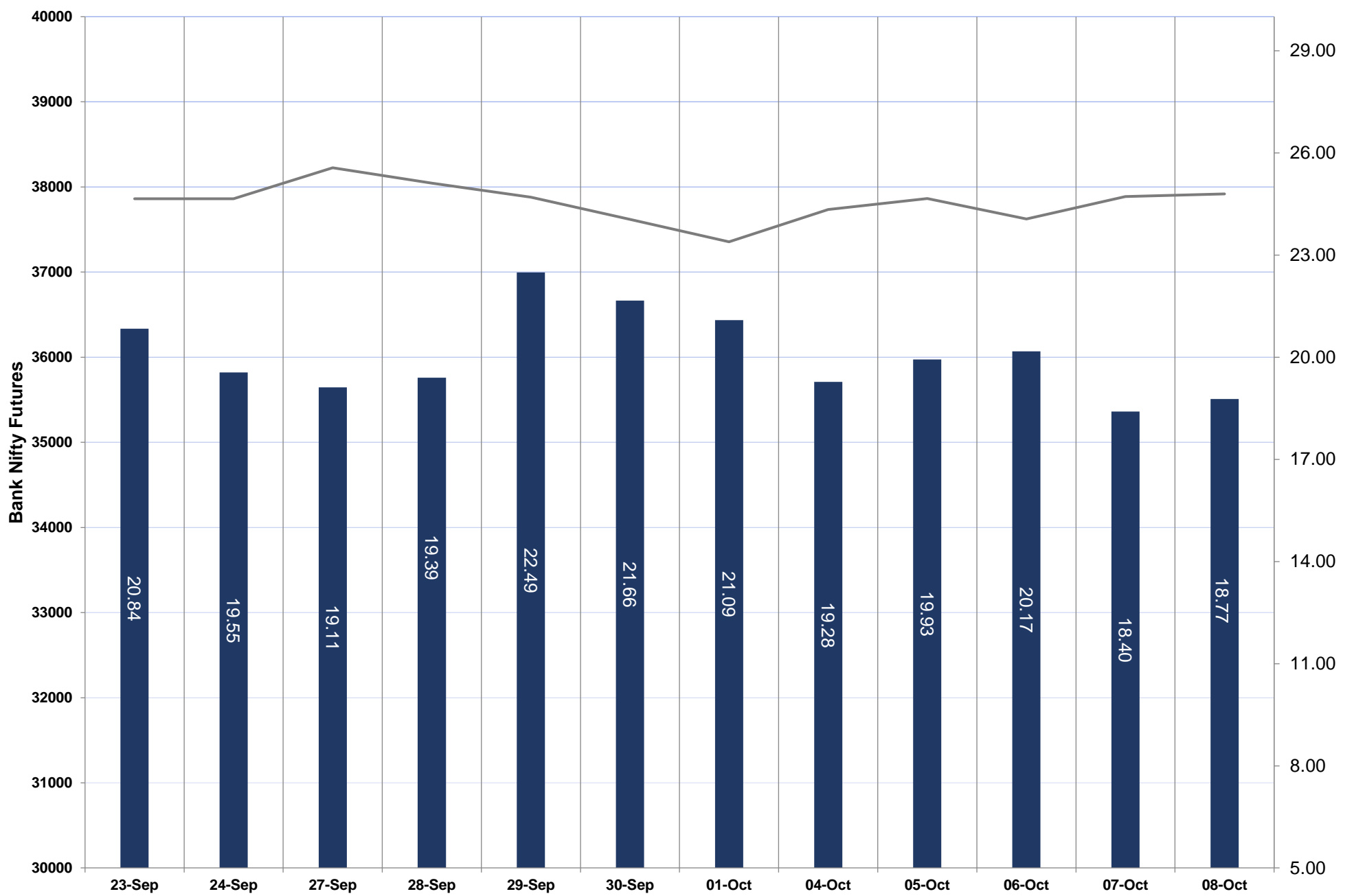
NIFTY FUTURES



TECHNICAL VIEWS



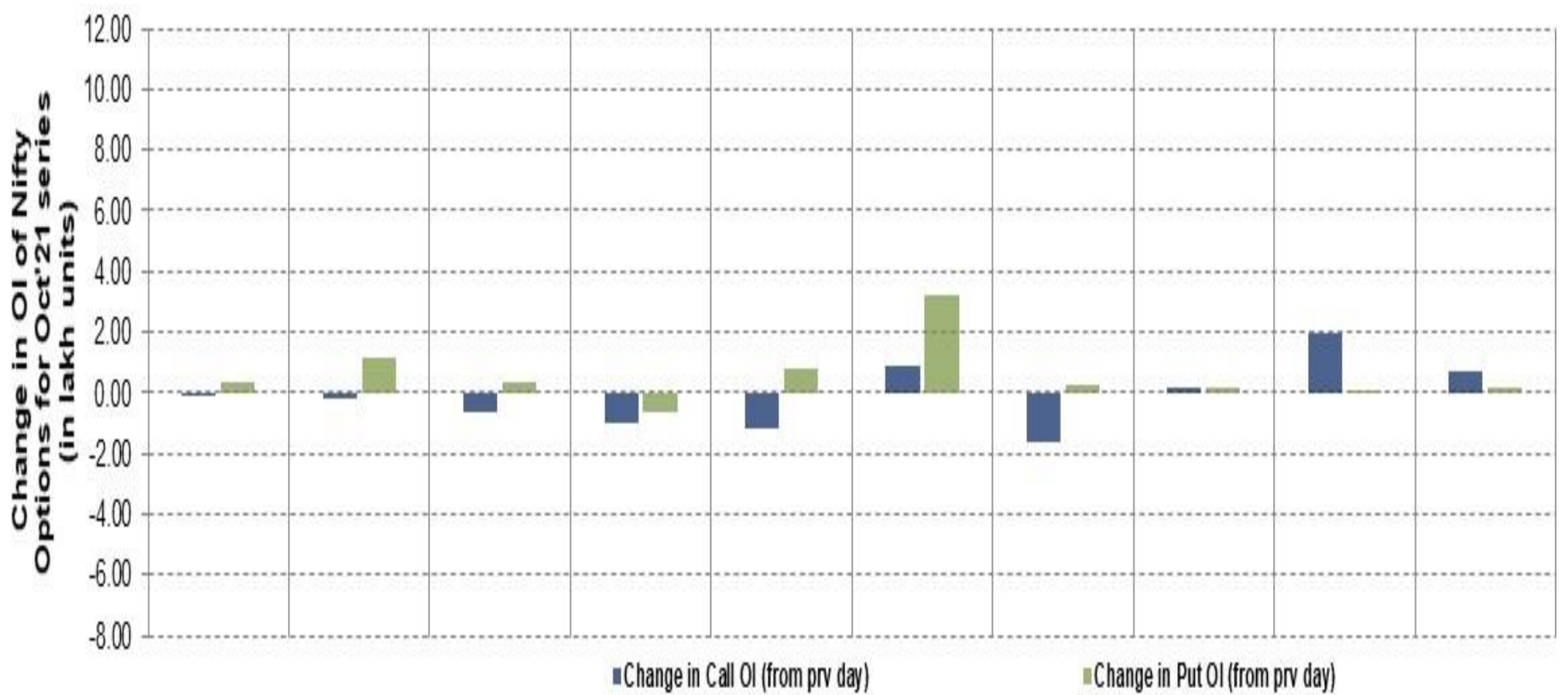
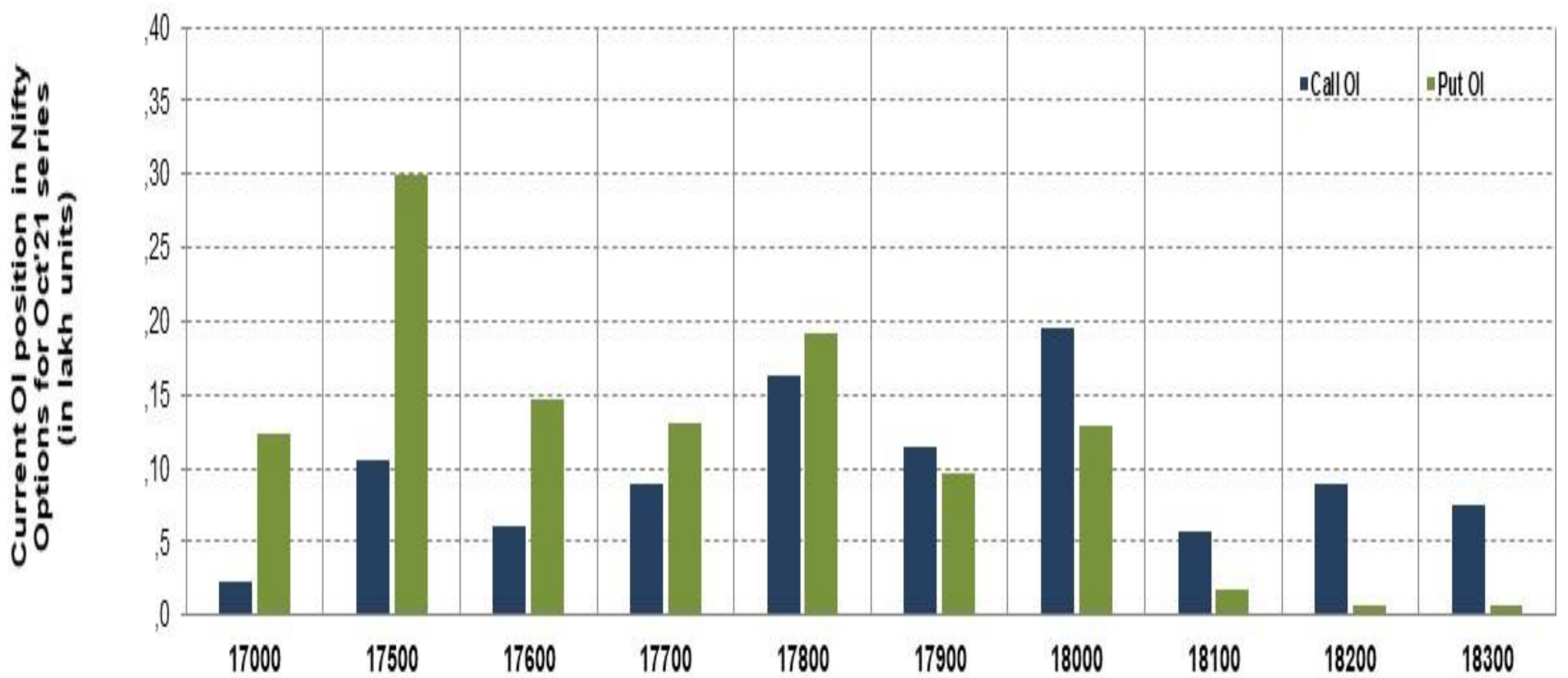
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.20 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **0.12 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **1.95 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest an outstanding** was **3.00 millions** for Puts at **Strike Price of 17,500**

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