



MORNING MANTRA



Daily Derivatives & Market Report

Oct 11, 2021



Indian equity benchmarks ended higher on Monday. After a negative start of the day, markets soon turned positive, as Commerce and Industry Minister Piyush Goyal said the country's exports are growing at a healthy rate and now exporters can aim for \$450-500 billion of outbound shipments during the next fiscal year. He added exports have touched \$197 billion during April-September this fiscal. Traders were positive, as the World Bank in its latest report said that buoyed by an increase in public investment and incentives to boost manufacturing, India's economy is expected to grow by 8.3 per cent in the fiscal year 2021-22.

Key indices traded in green terrain for the most part of the trading session, as domestic sentiments remained positive, amid reports that foreign portfolio investors (FPIs) remained net buyers to the tune of Rs 1,997 crore so far in October as India continues to be a competitive investment destination from a long-term perspective. Adding more comfort among traders, as another private report stated that the Indian job market maintained its record-breaking run for the third consecutive month in a row, clocking 57 percent year-on-year growth in September. But, in the last hour of the trade, markets cut most of their gains.

On the global front, European markets were trading mostly in red as nerves around inflation and the upcoming earnings season offset surging commodity prices that supported oil and mining shares. Asian markets ended mostly higher on Monday, after China's service sector recovered in September with renewed and strong increases in both new work and output. The survey results from IHS Markit showed that the Caixin services Purchasing Managers' Index rose to 53.4 in September from 46.7 in August.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60135.78	76.72	0.13
NIFTY	17945.95	50.75	0.28
MIDCAP	25978.36	141.02	0.55
SMLCAP	29506.36	176.37	0.60
BSEFMC	14838.61	119.95	0.81
AUTO	25487.78	624.74	2.51
POWER	3377.01	86.45	2.63
REALTY	4210.04	70.37	1.70
BSE IT	34726.36	-1026.99	-2.87
BANKEX	43635.23	631.29	1.47
OIL GAS	19081.08	111.33	0.59
METAL	20676.97	360.51	1.77
INDIA VIX	16.08	0.43	2.73

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1121	901	60
BSE	1952	1481	159

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	12702	6027	111
NSE CASH	78813	74487	6
NSE F&O	4527787	3755860	21

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.48	4.49	1.15
SENSEX	31.01	3.82	0.91

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6585	6959	(373)
FII	13318	14621	(1303)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4415.37	3042.61	1373
Index Options	277200.01	279279.76	(2080)
Stock Futures	14872.01	15916.07	(1044)
Stock Options	25247.39	25412.12	(165)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.30	1.30
BANK NIFTY	1.17	0.78

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	94.33	94.12	0.22

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.344	6.318	0.41
USA	1.612	1.605	0.42

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1754.53	-1.72	-0.10
Silver	22.58	-0.05	-0.20
Crude-Oil	80.47	1.12	1.41
Brent-Crude	83.58	1.18	1.43

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Oct -21 USD-INR	75.48	0.36	0.48
27 Oct -21 EUR-INR	87.36	0.48	0.56
27 Oct -21 GBP-INR	102.84	0.51	0.50
27 Oct -21 JPY- INR	66.88	-0.32	-0.48

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17946	17739	17843	17942	18046	18145
SENSEX	60136	59476	59806	60141	60471	60806
NIFTY FUTURES	17975	17765	17870	17965	18070	18165
BANK NIFTY	38294	37427	37861	38178	38611	38929
CNX IT	35180	34292	34736	35213	35657	36135
CNX MIDCAP	31631	31272	31451	31600	31779	31927
CNX SMALLCAP	11436	11319	11377	11432	11491	11545
INDIA VIX	16.09	10.73	13.41	14.91	17.59	19.09

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

SECURITIES BAN IN F&O TRADES FOR 12-10-2021

BANKBARODA, BHEL, CANBK, IBULHSGFIN, IRCTC,

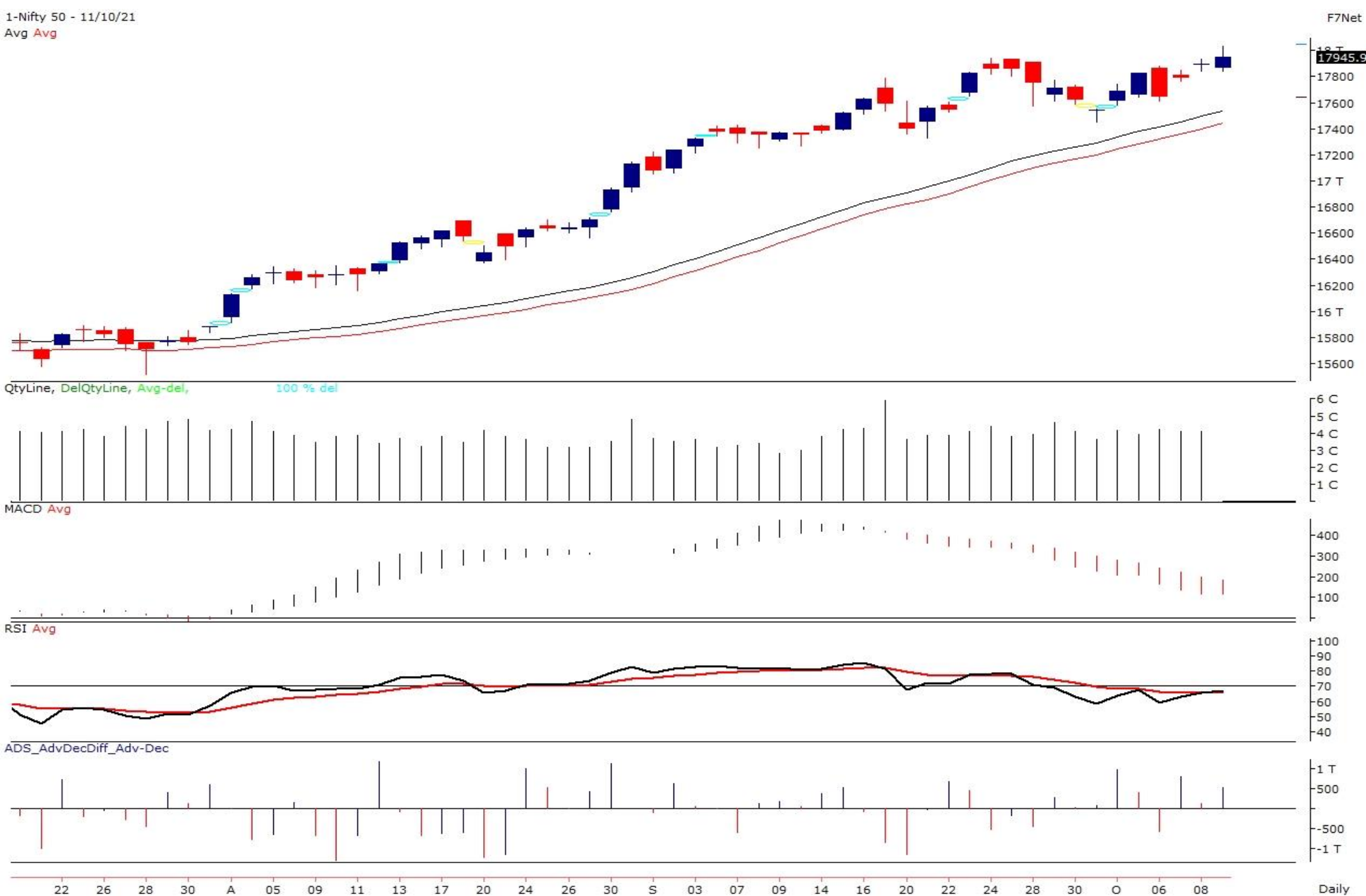
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TECHNICAL VIEWS



NIFTY

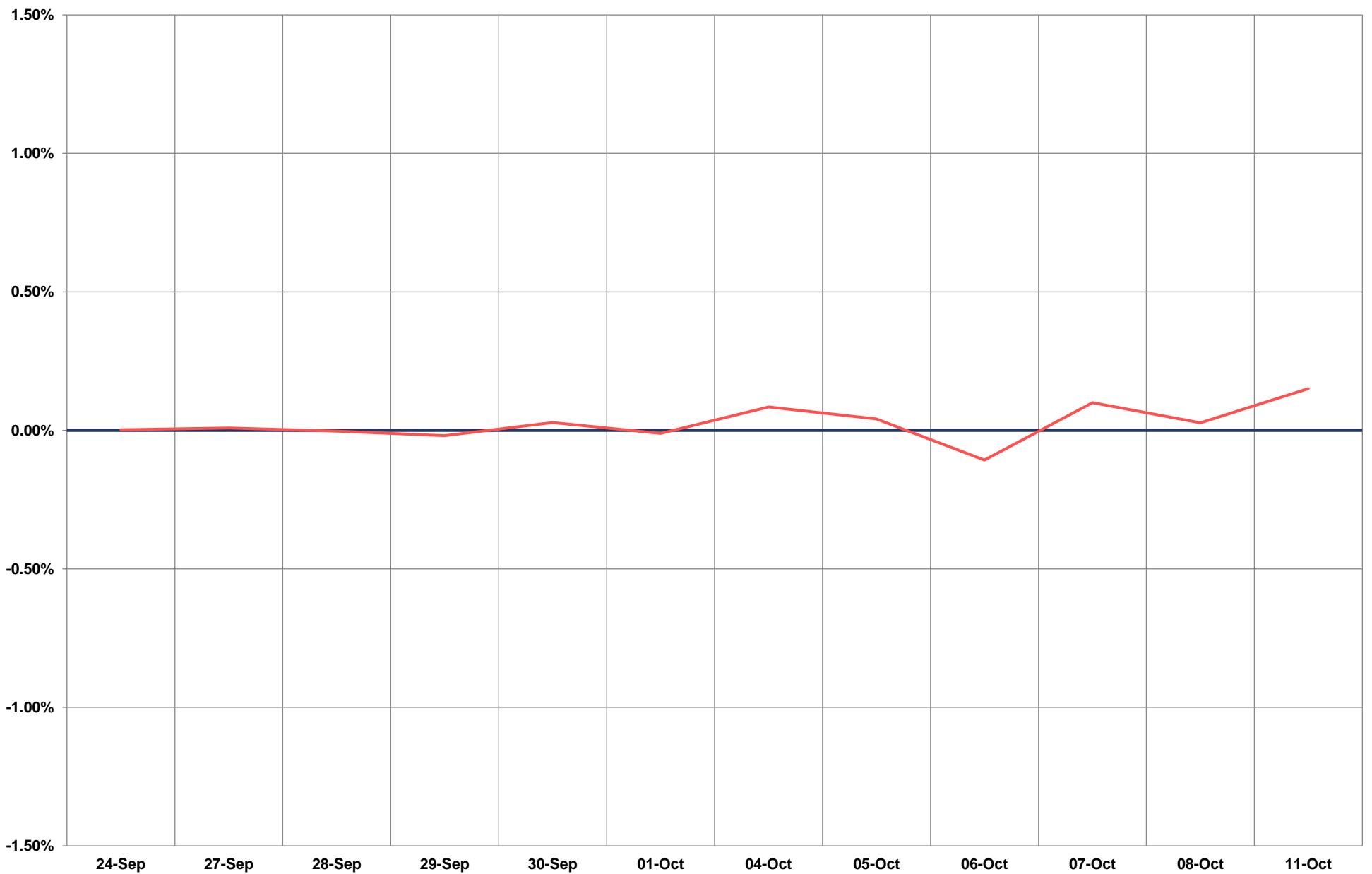
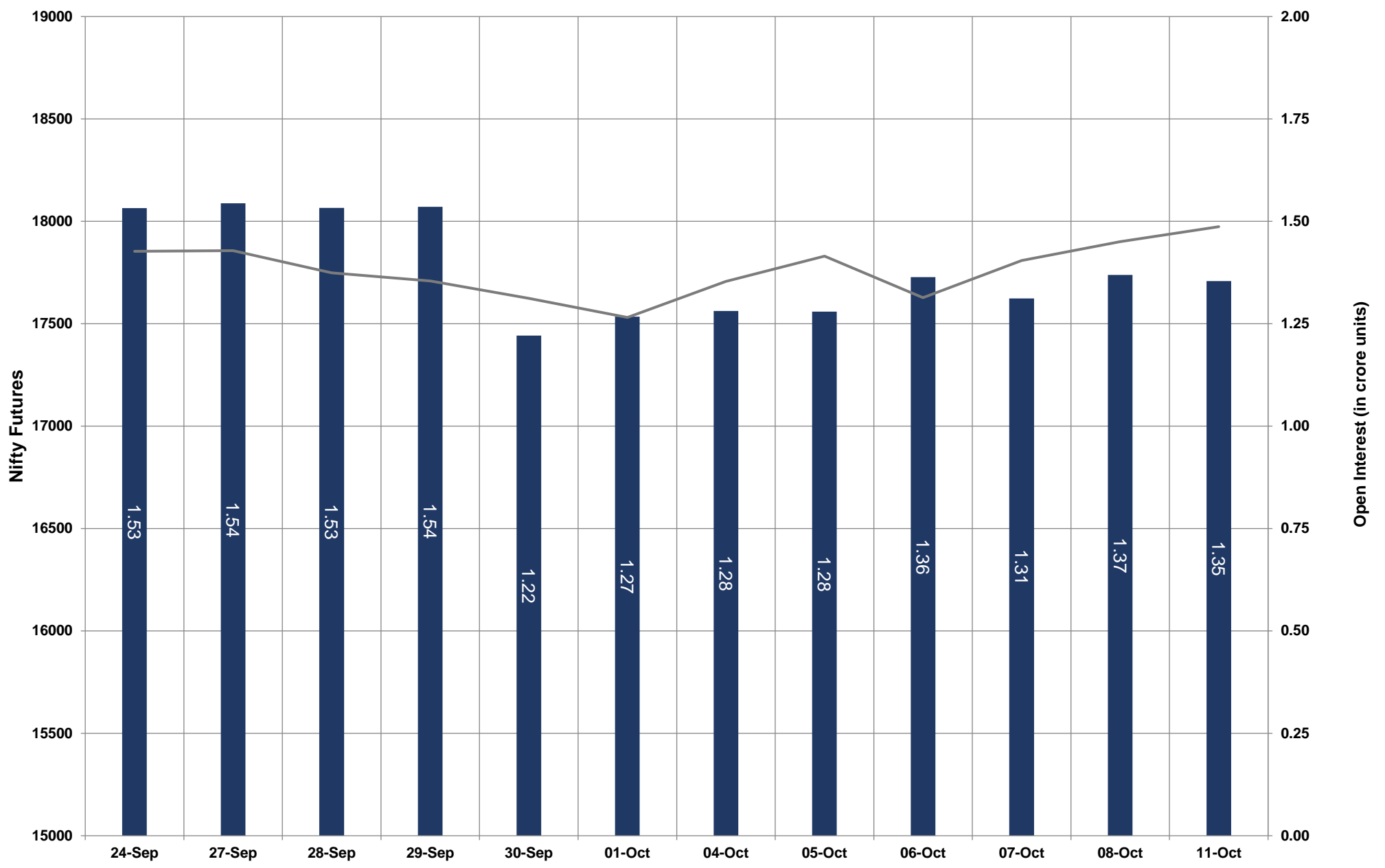


- Nifty Cash = **17,945.95 (+0.28)**
- Resistance levels = **18,090** and **18,155**
- Support levels = **17,890** and **17,820**

TECHNICAL VIEWS



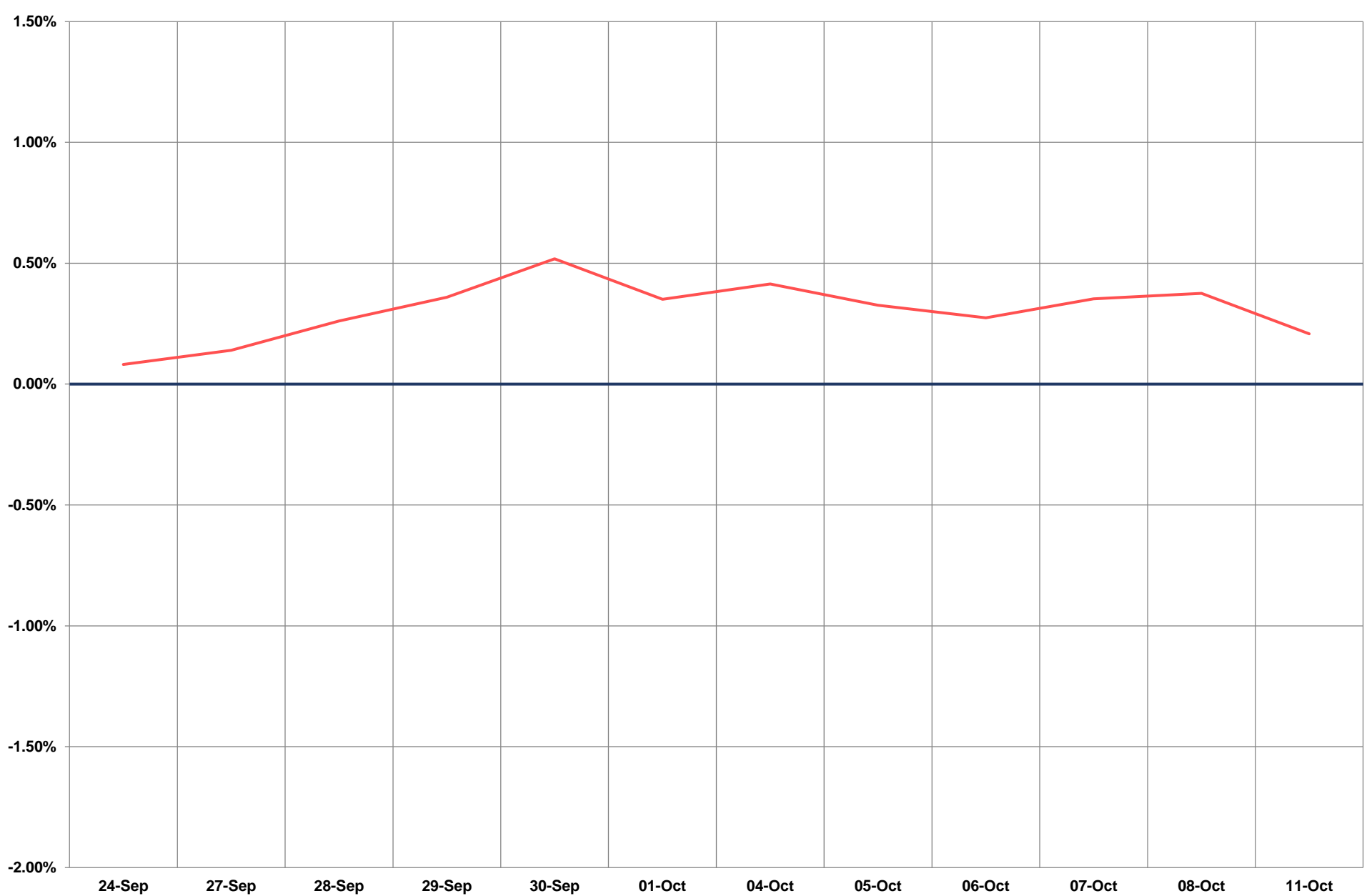
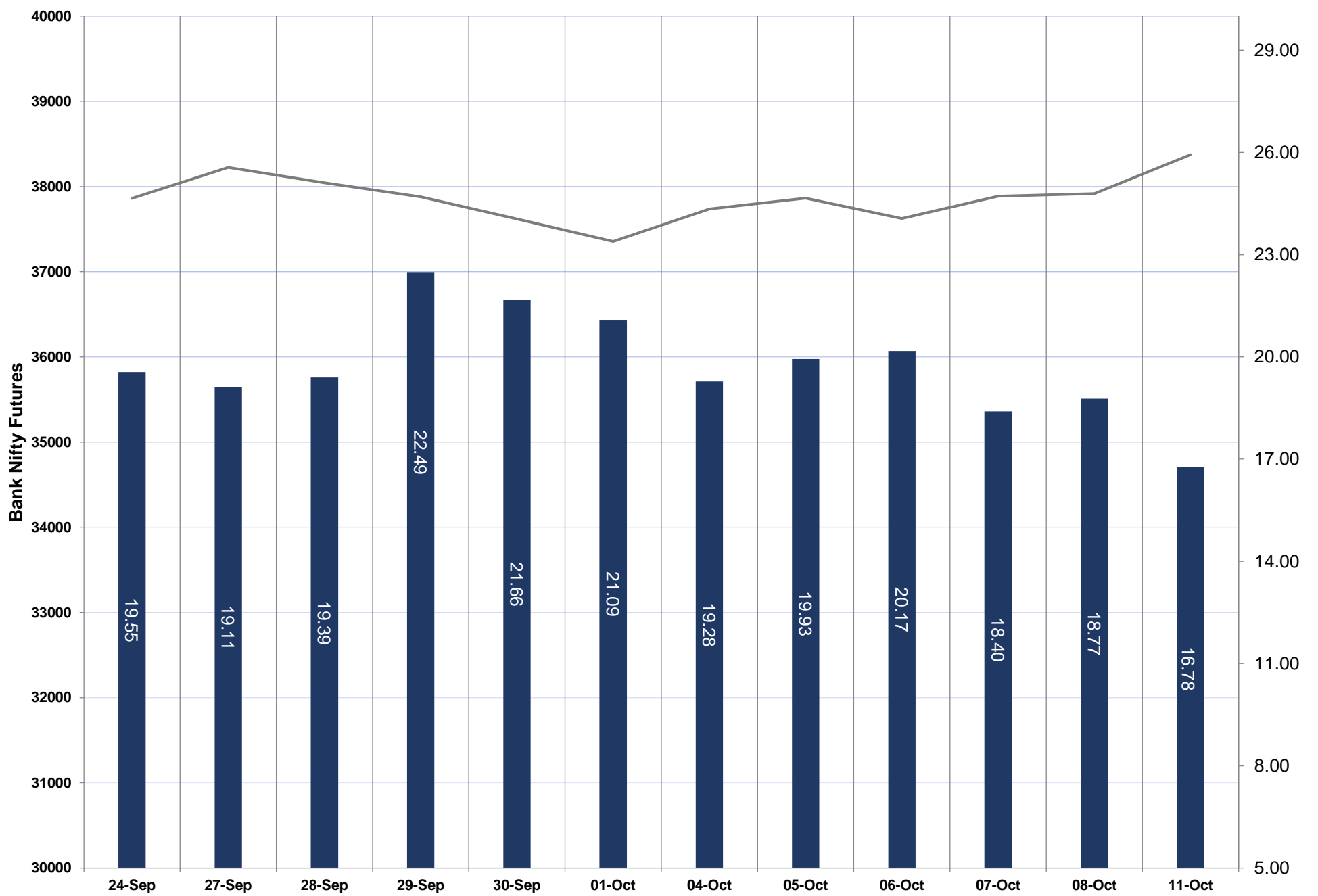
NIFTY FUTURES



TECHNICAL VIEWS



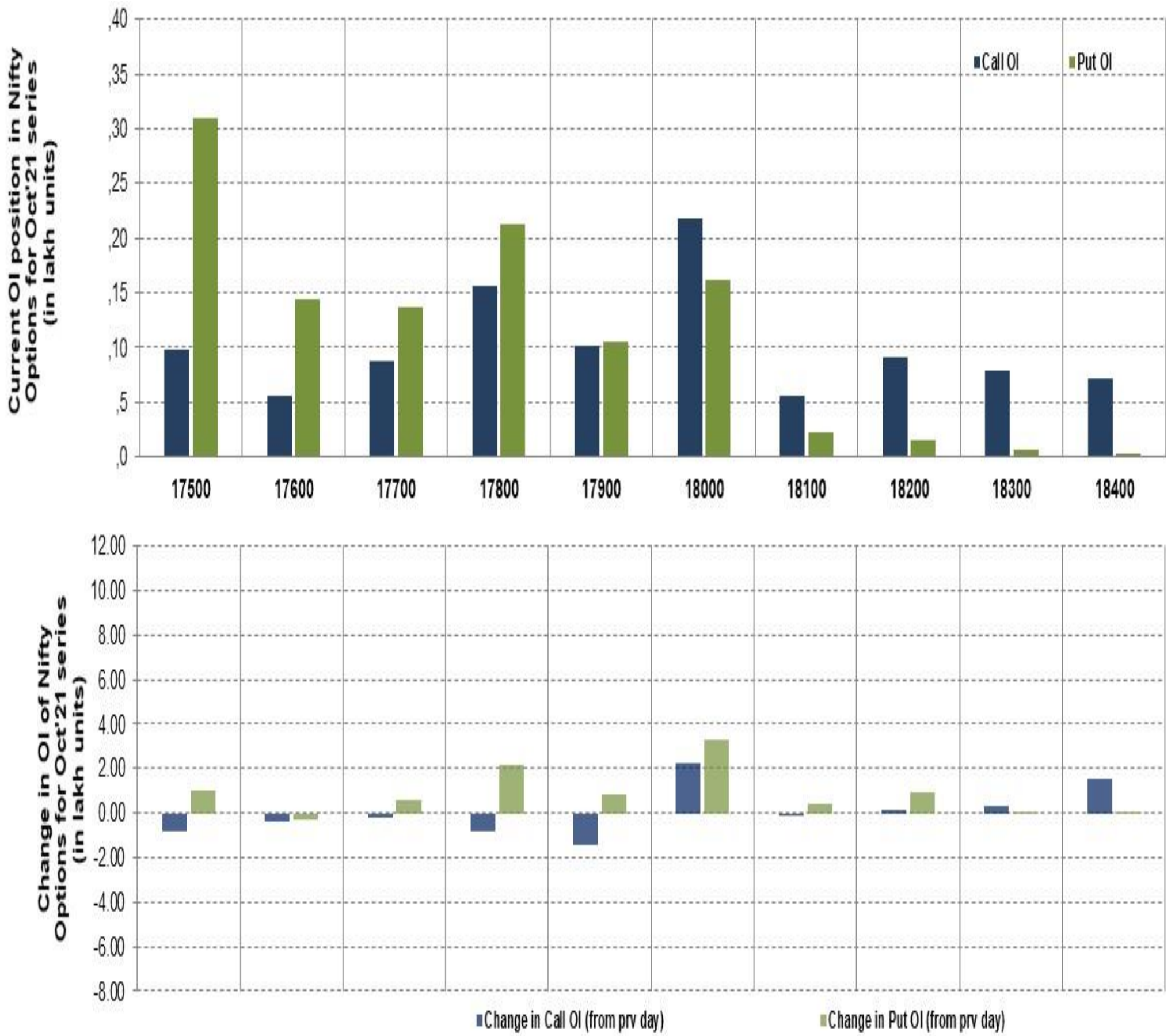
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.22 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **0.10 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **2.20 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest an outstanding** was **3.10 millions** for Puts at **Strike Price of 17,500**

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