



# MORNING MANTRA



Daily Derivatives & Market Report

Oct 12, 2021



Indian equity benchmarks ended at record closing highs on Tuesday. The start of the day was on a cautious note, as traders remained cautious, amid a private report stating that the Reserve Bank is likely to change the stance of its monetary policy and hike rates from the first quarter of 2022. Some concerns also came after the World Bank said that the debt burden of the world's low-income countries rose 12% to a record \$860 billion in 2020 as countries responded to the COVID-19 crisis with massive fiscal, monetary, and financial stimulus packages.

Markets remained volatile during the trading session, as sustained capital outflows by foreign investors and selling by retail investors ahead of earnings season beginning dampened investors' sentiments. Foreign Institutional Investors (FIIs) were net sellers in the capital market as they offloaded shares worth Rs 1,303.22 crore on Monday, exchange data showed. Some cautiousness came in as the World Bank's chief economist said lack of growth is the biggest economic challenge facing developing economies.

But, in the last hour of the trade, key indices turned positive to end in green terrain. Support came in as industry body PHDCCI said the economy is poised to achieve 10.25 per cent GDP growth in FY 2021-22 on the back of effective government policies, Reserve Bank's accommodative policy stance and improved business sentiments. Adding some relief among traders, the Finance Ministry said it has released Rs 9,871 crore of revenue deficit grant to 17 states.

On the global front, European markets were trading lower as investors feared that soaring commodity prices would hamper a recovery in corporate profit, with fresh signs of troubles at property developer China Evergrande also denting sentiment. Asian markets settled mostly lower on Tuesday, after Bank of Korea maintained its key interest rate on Tuesday but signaled a rate hike as early as in November to rein in high inflation and household debt. The Monetary Policy Board of the Bank of Korea decided to leave its base rate unchanged at 0.75 percent. The bank had raised its rate by a quarter-point in August.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60284.31	148.53	0.25
NIFTY	17991.95	46.00	0.26
MIDCAP	26147.96	169.60	0.65
SMLCAP	29582.26	75.90	0.26
BSEFMC	15011.41	172.80	1.16
AUTO	25733.71	245.93	0.96
POWER	3401.38	24.37	0.72
REALTY	4240.85	30.81	0.73
BSE IT	34423.51	-302.85	-0.87
BANKEX	43916.04	280.81	0.64
OIL GAS	19104.89	23.81	0.12
METAL	20894.01	217.04	1.05
INDIA VIX	15.85	-0.23	-1.46

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1035	1020	75
BSE	1733	1611	134

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5470	12702	(57)
NSE CASH	76151	78813	(3)
NSE F&O	5273253	4527787	16

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.49	4.51	1.14
SENSEX	31.04	3.82	0.90

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5976	6717	(741)
FII	7484	7762	(278)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	3010.03	4208.54	(1199)
Index Options	352278.26	351687.87	590
Stock Futures	14683.14	16138.82	(1456)
Stock Options	23561.71	23567.54	(6)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.28	1.30
BANK NIFTY	1.28	1.17

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	94.32	94.32	0.01

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.327	6.340	-0.20
USA	1.598	1.605	-0.44

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1761.92	8.57	0.49
Silver	22.60	0.05	0.20
Crude-Oil	81.12	0.60	0.75
Brent-Crude	84.03	0.38	0.45

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Oct -21 USD-INR	75.59	0.09	0.12
27 Oct -21 EUR-INR	87.37	0.03	0.04
27 Oct -21 GBP-INR	102.92	0.05	0.05
27 Oct -21 JPY- INR	66.74	-0.12	-0.19

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17992	17811	17902	17955	18045	18099
SENSEX	60284	59721	60003	60167	60449	60614
NIFTY FUTURES	18009	17810	17909	17962	18061	18114
BANK NIFTY	38522	37960	38241	38425	38706	38890
CNX IT	34870	34111	34490	34892	35272	35674
CNX MIDCAP	31806	31380	31593	31708	31921	32036
CNX SMALLCAP	11528	11388	11458	11499	11569	11609
INDIA VIX	15.85	12.93	14.39	15.39	16.85	17.85

## 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 13-10-2021

BANKBARODA, IBULHSGFIN, IRCTC,

NATIONALUM, PNB, SAIL, SUNTV

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# TECHNICAL VIEWS



## NIFTY

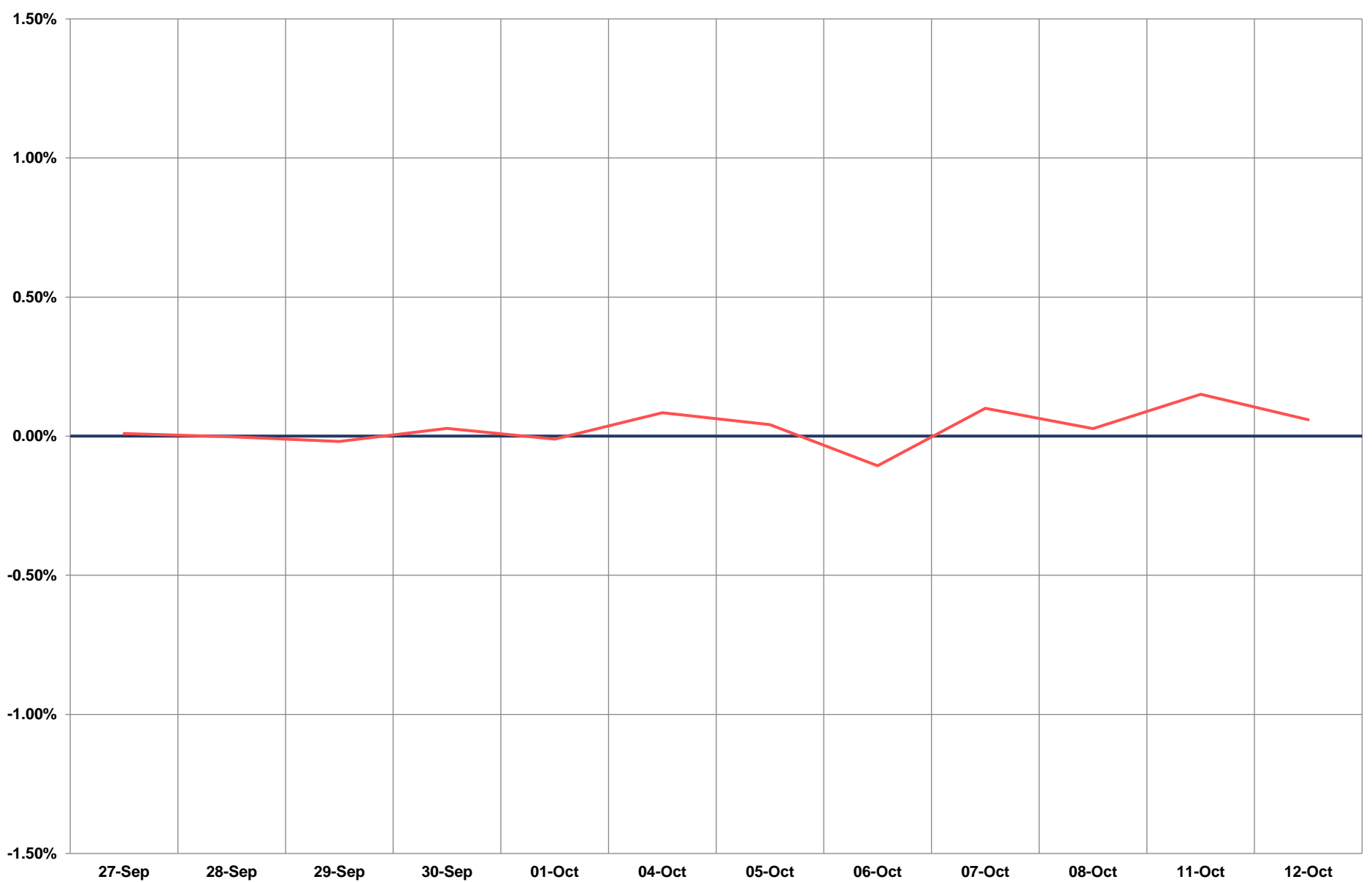
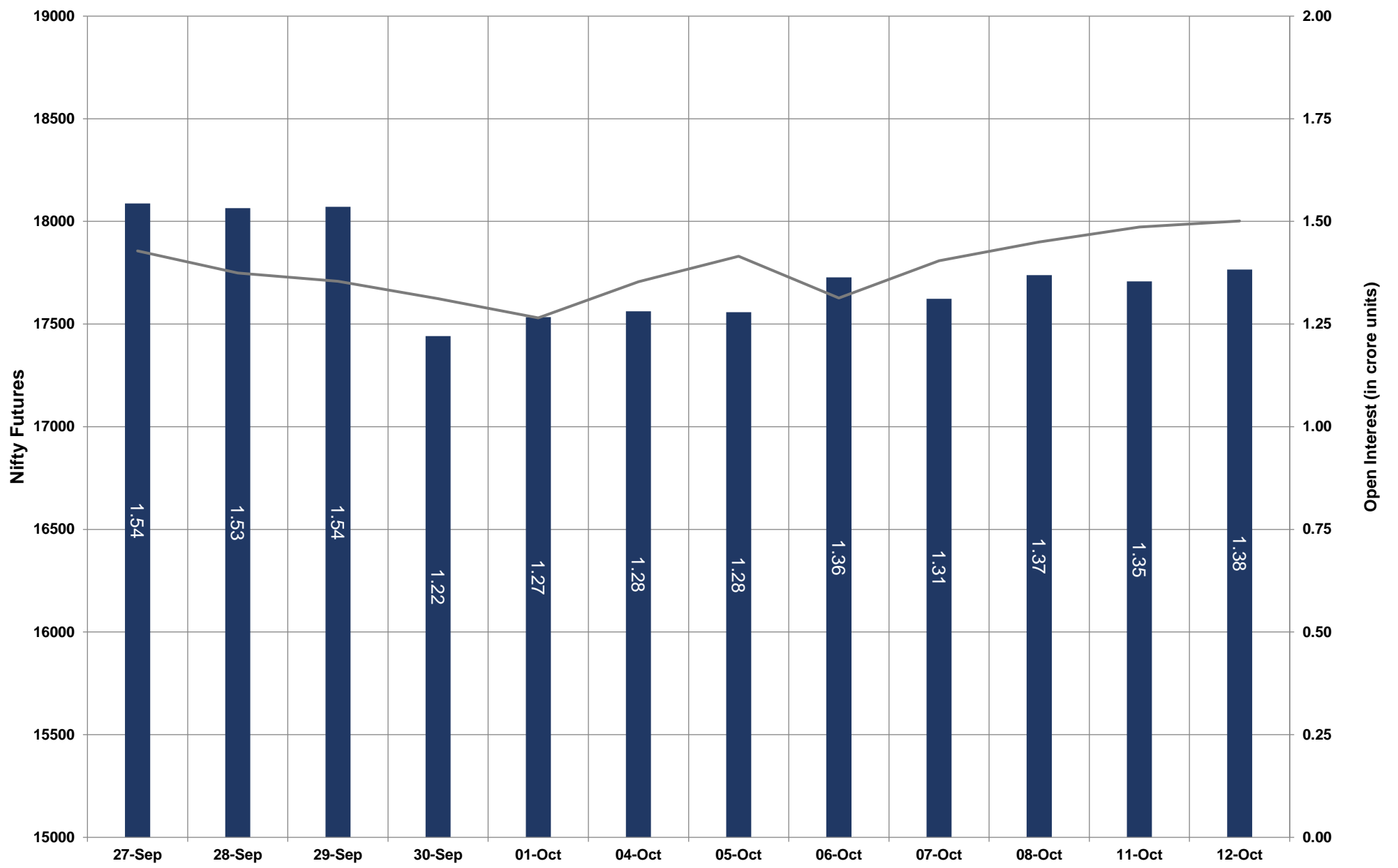


- Nifty Cash = **17,991.95 (+0.26)**
- Resistance levels = **18,080** and **18,175**
- Support levels = **17,890** and **17,820**

# TECHNICAL VIEWS



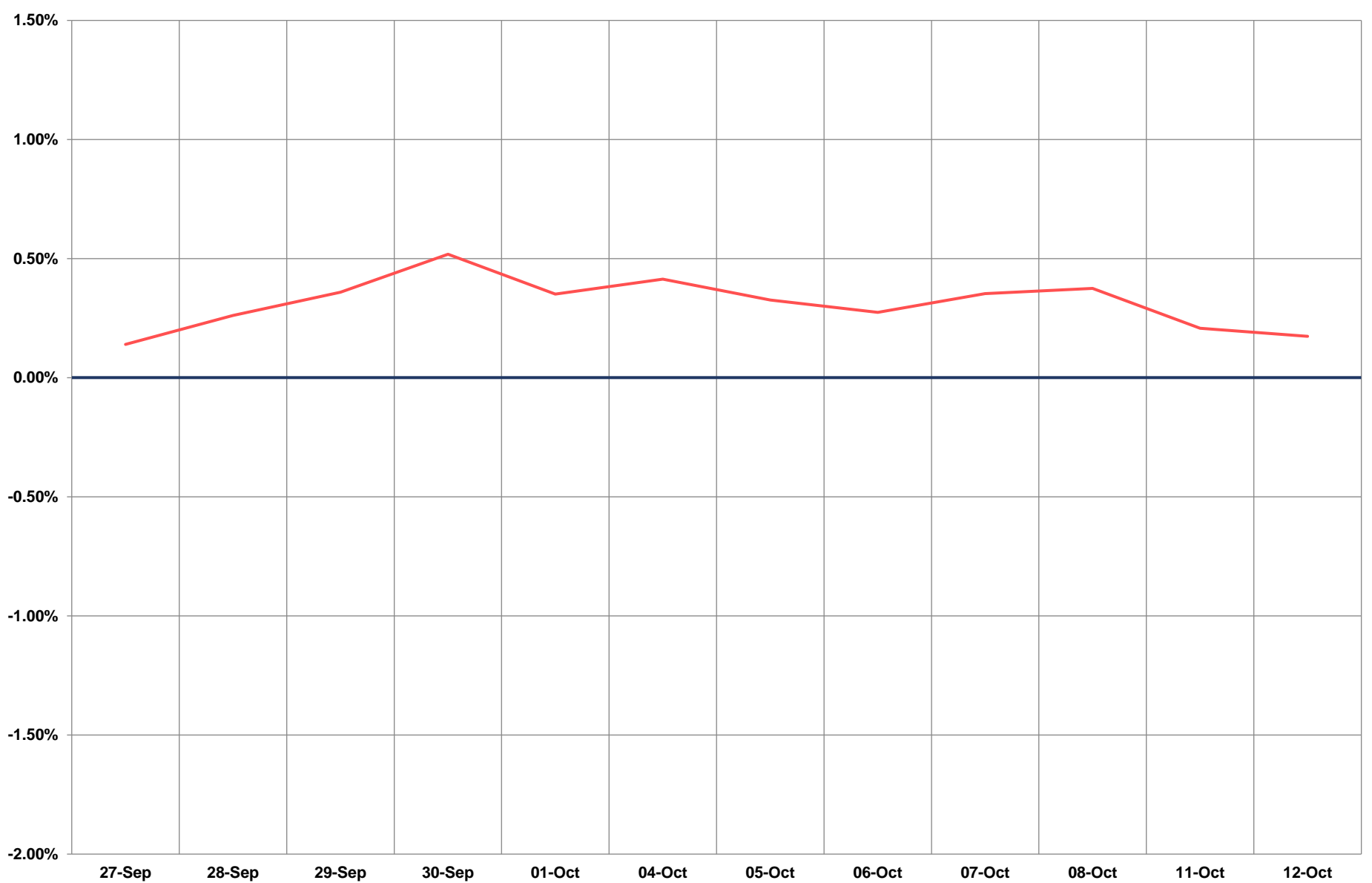
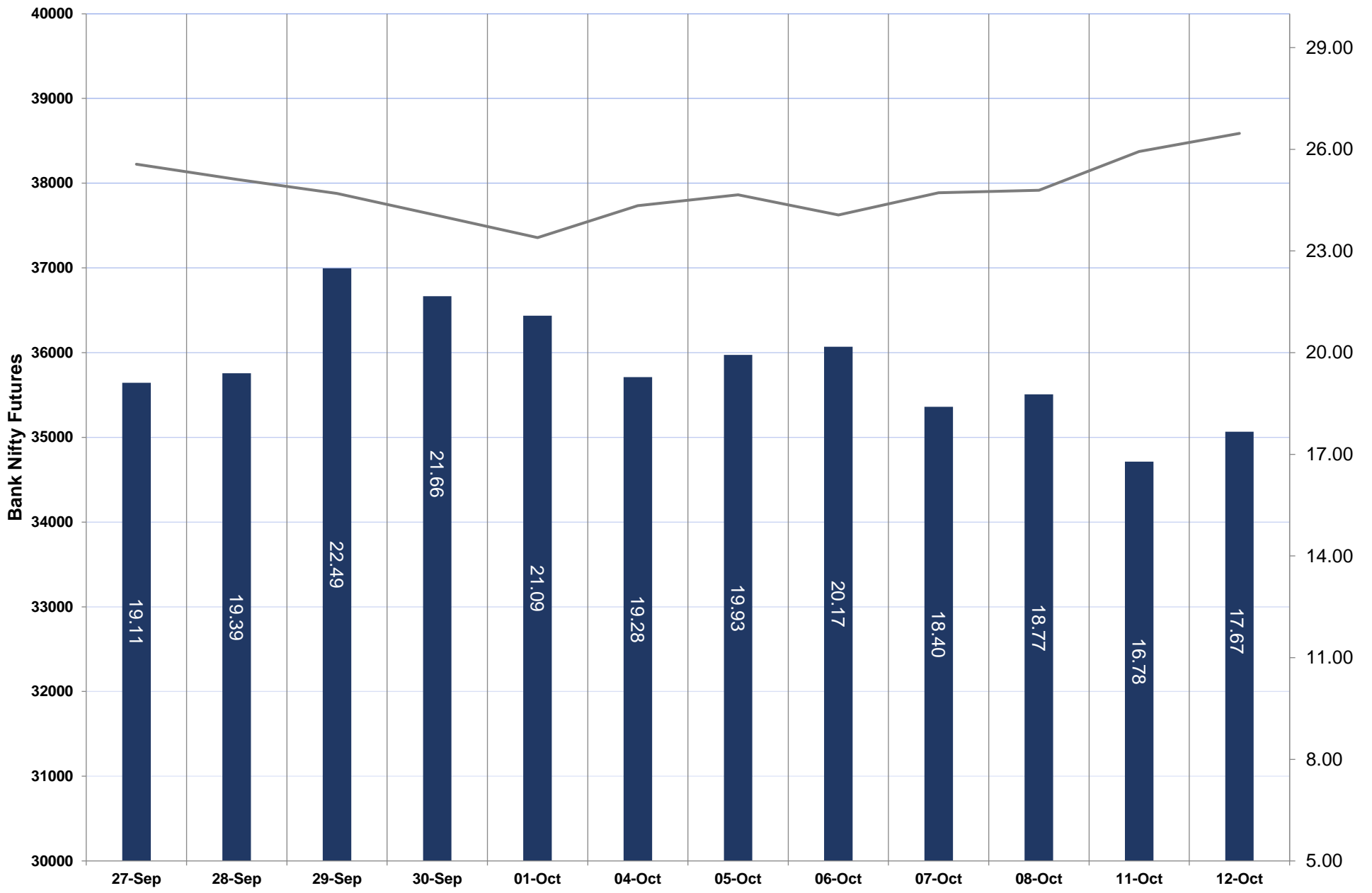
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

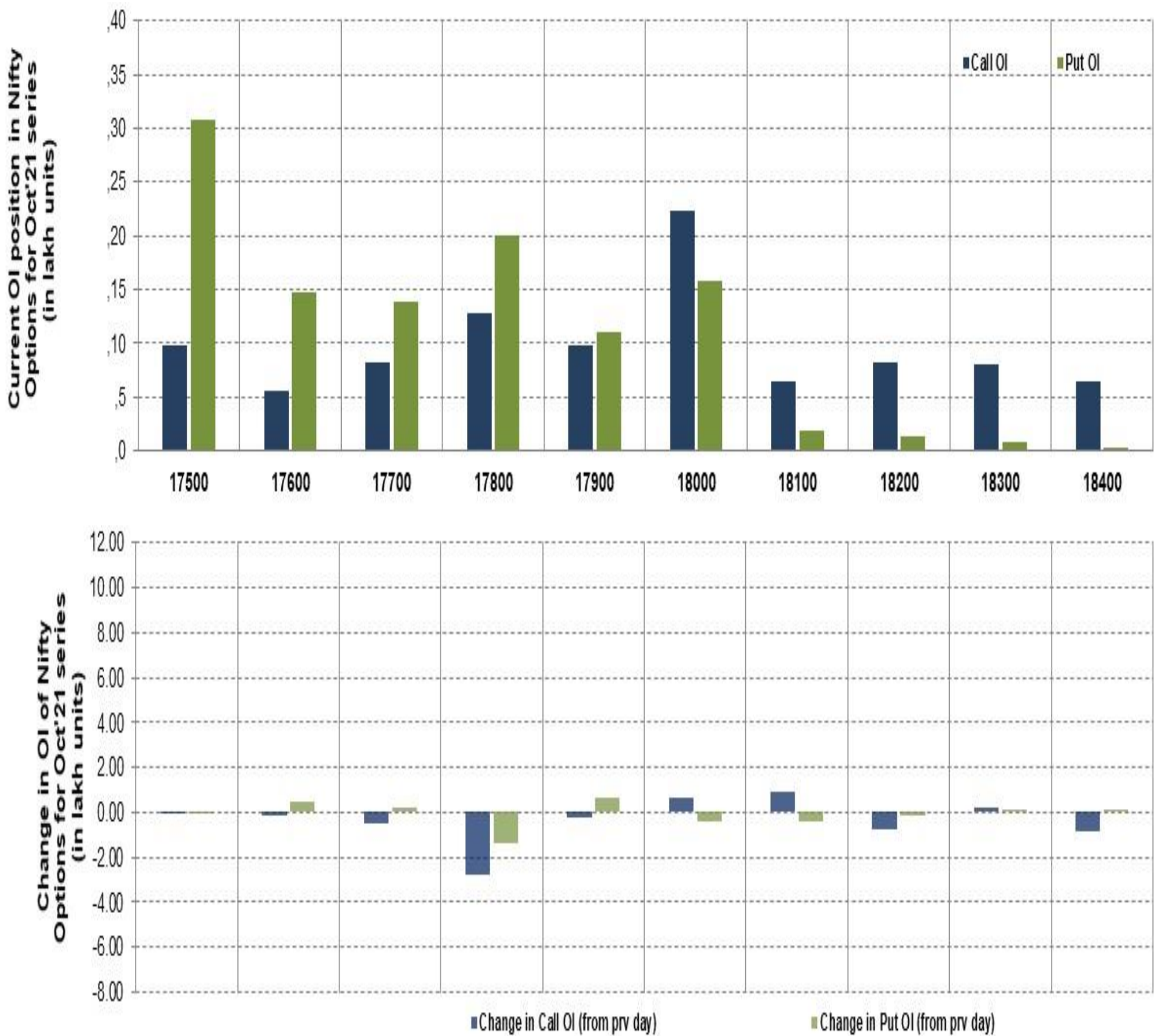




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.10 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with a reduction of **0.01 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **2.24 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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