



# MORNING MANTRA



Daily Derivatives & Market Report

Oct 13, 2021



Indian equity benchmarks ended at fresh record closing highs on Wednesday. Markets made a strong start of the trading day, as the government data showed India's retail inflation eased again in September, falling to a five-month low, thanks to a favourable comparison with last year and moderating food prices that offset a surge in the cost of crude oil and fuel. The government data also showed that the Index of Industrial Production has risen 11.9% year-on-year for the month of August as against 11.5% in July. As per the Index of Industrial Production (IIP) data by the National Statistical Office (NSO), the manufacturing sector's output surged 9.7% in August 2021.

Adding more optimism among traders, the International Monetary Fund (IMF) retained its projection for India's economic growth in the current financial year at 9.5 per cent, even as it has moderately scaled down its forecast for the world economy during 2021 by 10 basis points to 5.9 per cent in view of worsening Covid dynamics and supply disruptions.

Bulls held tight grip over the Dalal Street during trading session, as domestic sentiments remained positive, after Finance Minister Nirmala Sitharaman has said that India is looking at near close to double-digit growth this year and the country will be one of the fastest-growing economies. The minister also emphasized that she expects the economic growth next year to be in the range of 7.5-8.5 percent, which will be sustained for the next decade.

On the global front, European markets were trading mostly in green, as National Statistics showed that UK economy recovered in August. Asian markets ended mostly higher on Wednesday, even after South Korea's unemployment rate rose in September. The data from Statistics Korea showed that the jobless rate rose to a seasonally adjusted 3.0 percent in September from 2.8 percent in August. In the same month last year, the unemployment rate was 4.0 percent.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60737.05	452.74	0.75
NIFTY	18161.75	169.80	0.94
MIDCAP	26556.43	408.47	1.56
SMLCAP	29755.41	173.15	0.59
BSEFMC	15151.28	139.87	0.93
AUTO	26623.89	890.18	3.46
POWER	3477.35	75.97	2.23
REALTY	4234.51	-6.34	-0.15
BSE IT	34798.59	375.08	1.09
BANKEX	44022.50	106.46	0.24
OIL GAS	19166.04	61.15	0.32
METAL	21205.33	311.32	1.49
INDIA VIX	16.10	0.25	1.59

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1065	992	90
BSE	1701	1644	131

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6295	5470	15
NSE CASH	92693	76151	22
NSE F&O	5926553	5273253	12

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.75	4.55	1.13
SENSEX	31.45	3.87	0.89

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7681	8113	(432)
FII	8528	7591	937

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	4212.82	3007.49	1205
Index Options	380783.54	380878.88	(95)
Stock Futures	19078.97	19130.29	(51)
Stock Options	34064.61	34238.16	(174)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.49	1.28
BANK NIFTY	1.07	1.28

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	94.31	94.52	-0.22

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.316	6.326	-0.15
USA	1.568	1.580	-0.75

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1772.57	12.15	0.69
Silver	22.86	0.33	1.45
Crude-Oil	80.24	-0.40	-0.50
Brent-Crude	82.95	-0.47	-0.56

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Oct -21 USD-INR	75.49	-0.11	-0.14
27 Oct -21 EUR-INR	87.27	-0.09	-0.10
27 Oct -21 GBP-INR	102.81	-0.10	-0.10
27 Oct -21 JPY- INR	66.48	-0.24	-0.36

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18162	17990	18076	18137	18223	18284
SENSEX	60737	60291	60514	60675	60898	61060
NIFTY FUTURES	18178	17977	18077	18143	18243	18309
BANK NIFTY	38636	38363	38499	38639	38776	38916
CNX IT	35286	34709	34997	35161	35449	35613
CNX MIDCAP	32294	31760	32027	32202	32469	32644
CNX SMALLCAP	11526	11439	11483	11555	11598	11670
INDIA VIX	16.10	12.39	14.25	15.23	17.09	18.07

## 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 14-10-2021

BANKBARODA, BHEL, IBULHSGFIN, IDEA

NATIONALUM, PNB, SAIL, SUNTV

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# TECHNICAL VIEWS



## NIFTY

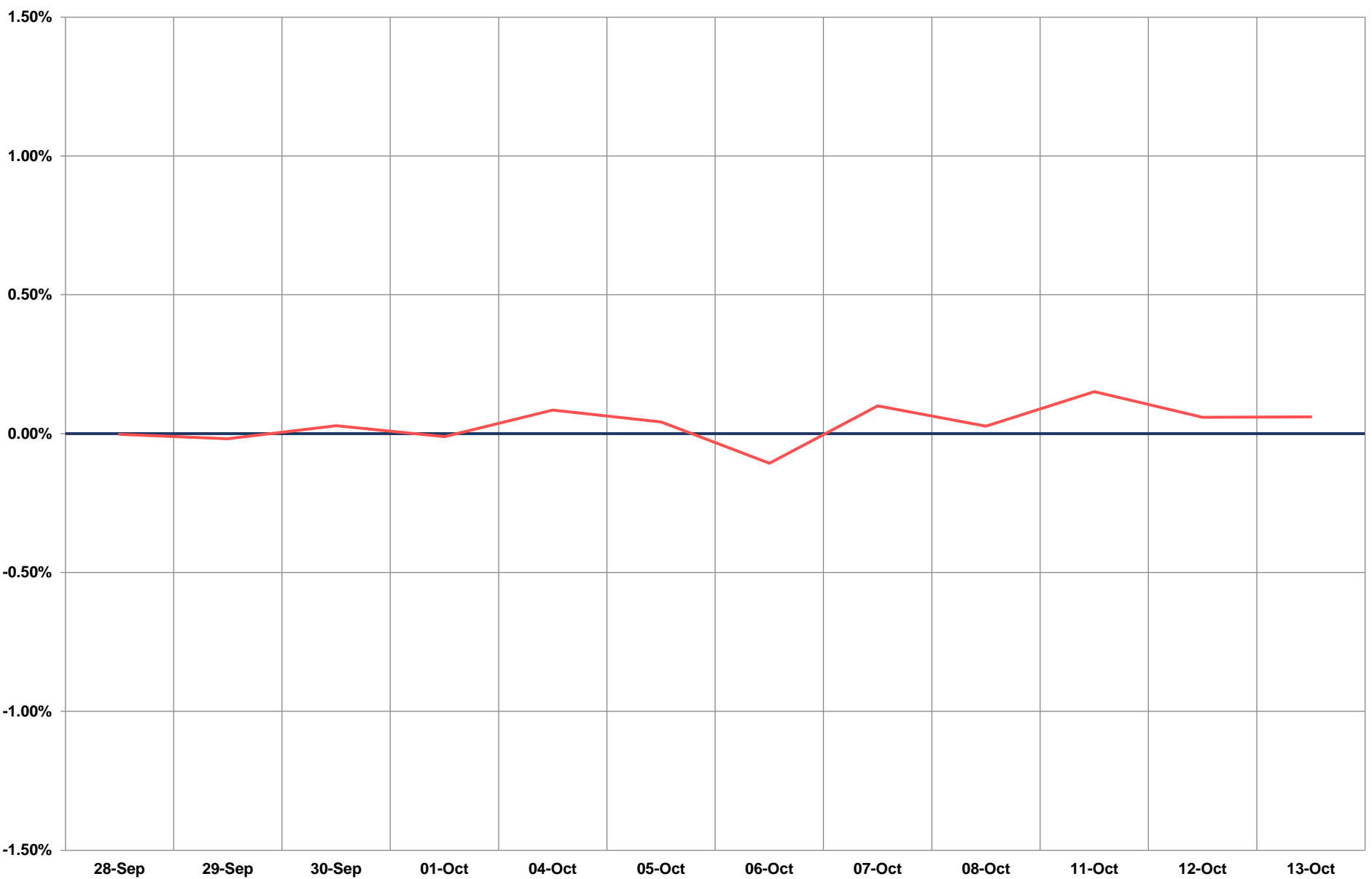
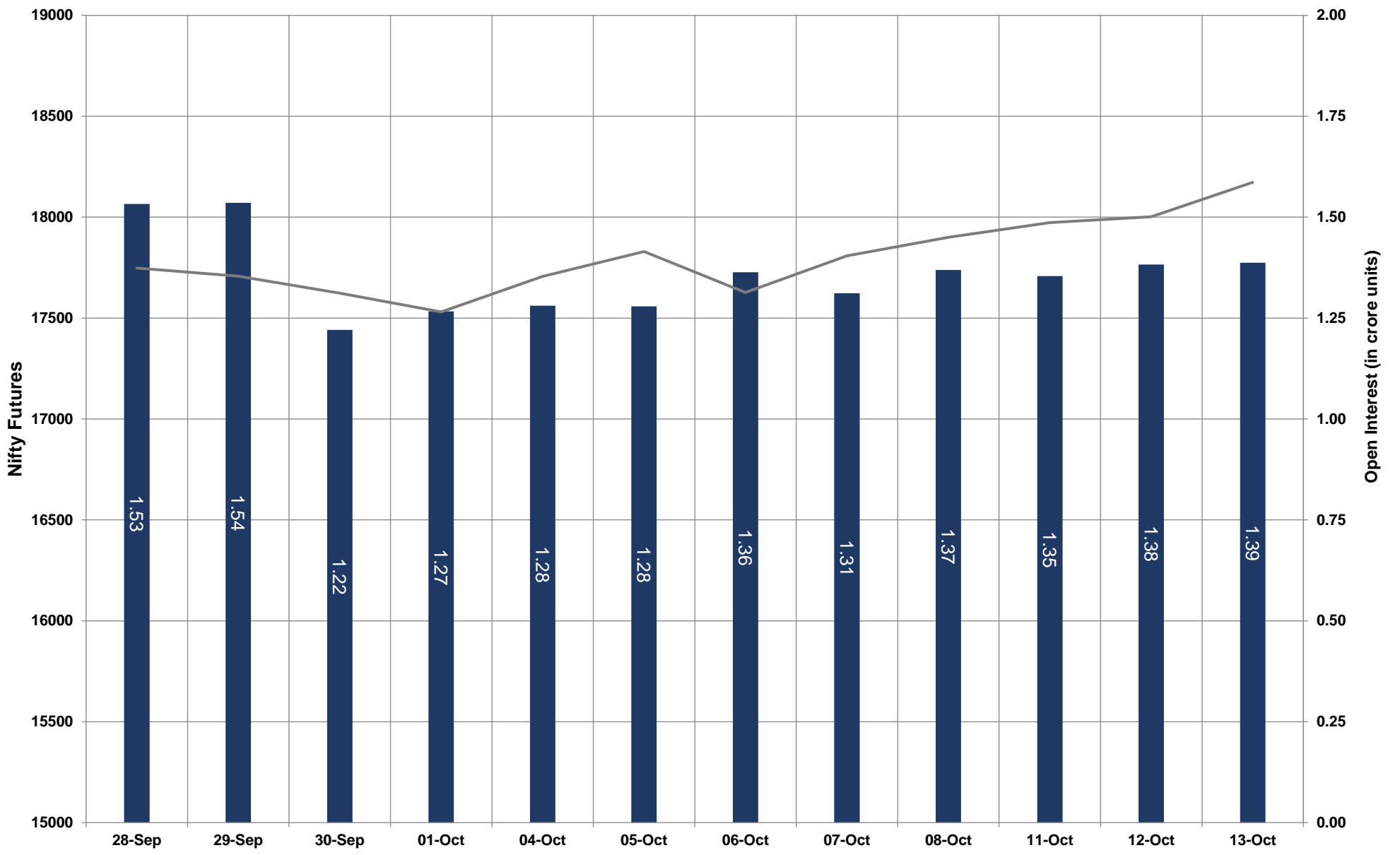


- Nifty Cash = 18,161.75 (+0.26)
- Resistance levels = 18,190 and 18,242
- Support levels = 18,080 and 17,940

# TECHNICAL VIEWS



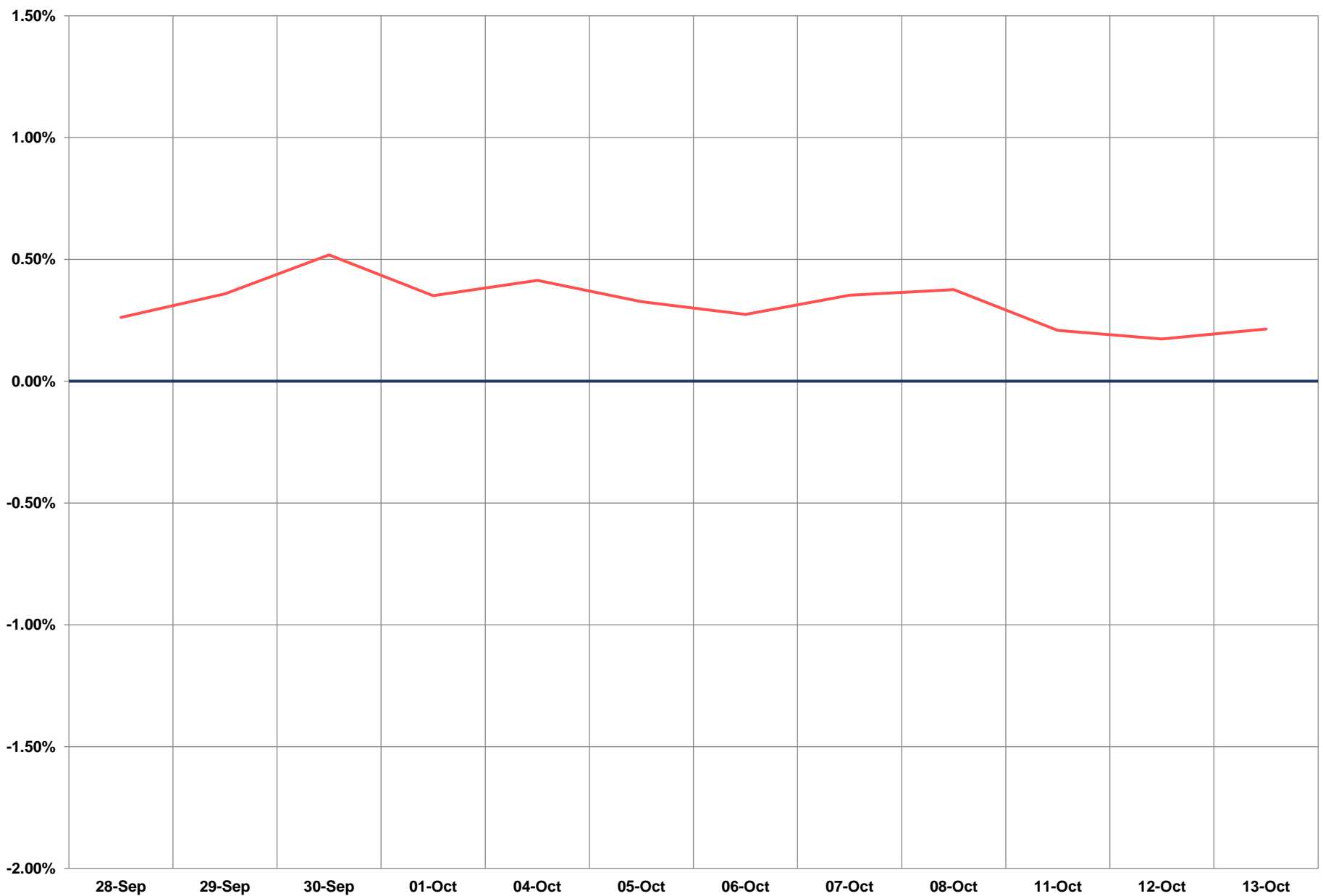
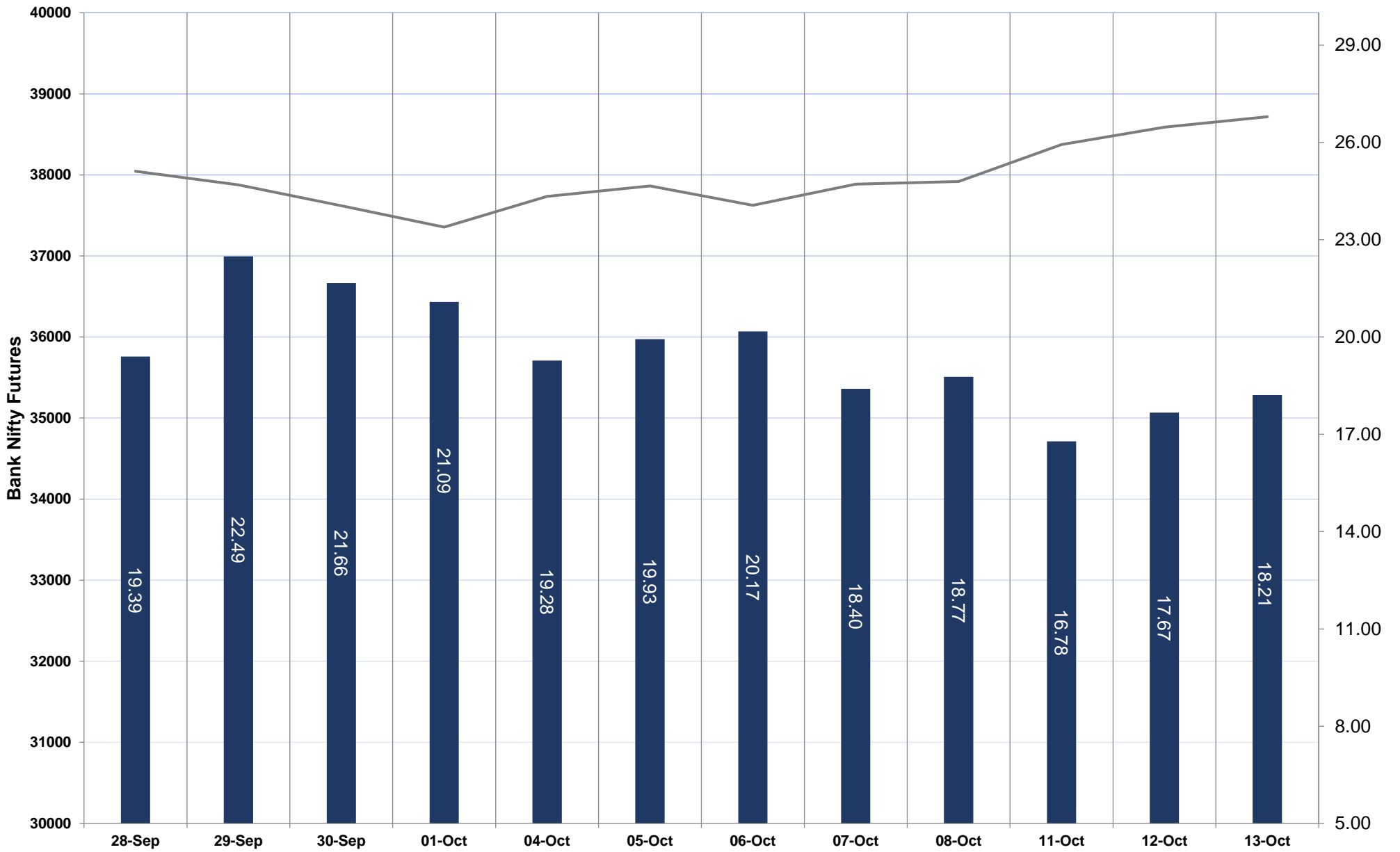
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

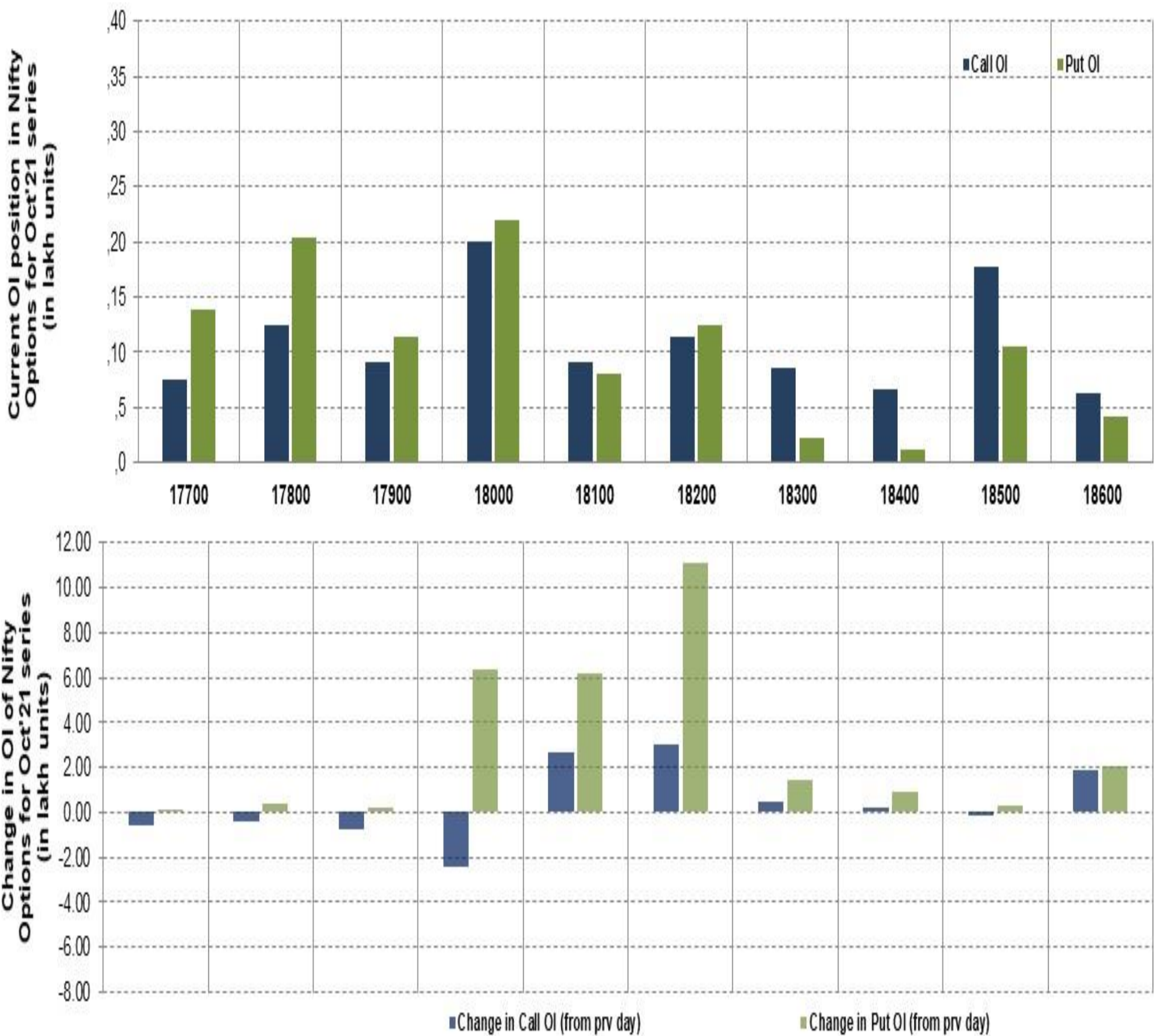




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.24 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **0.63 millions** in Open Interests is **Strike Price of 18,000**
- **Maximum Open Interest an outstanding** was **2.00 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest an outstanding** was **2.20 millions** for Puts at **Strike Price of 18,000**

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