



MORNING MANTRA



Daily Derivatives & Market Report

Oct 14, 2021



Bulls continued to rule Dalal Street on Thursday, with both Sensex and Nifty ending with fresh closing highs. The start of the day was on a strong note, as sentiments remained positive with World Bank president David Malpass' statement that the Indian economy that was hit hard by the COVID-19 pandemic is now in recovery mode. He also said that India, which faces huge challenges of integrating more people into the formal sector economy and raising the earnings of the people, has made some progress but that's not enough.

Markets remained higher during the trading session, as traders remained positive, after rating agency ICRA has termed the government's decision to provide a special one-time package for extra subsidy on DAP fertiliser as positive for farmers as well as the industry, and said the availability of key nutrients will improve in the coming months. Adding some relief, the Retailers Association of India (RAI) said that retail sales in September this year were at 96 percent of the pre-pandemic levels of the same month in 2019 as the sector shows signs of recovery.

Key indices added more gains in the last hour of the trade, after India's inflation based on wholesale price index (WPI) eased to 10.66% in the month of September as against 11.39% in August. The annual rate of inflation is 10.66% (Provisional) for the month of September 2021 as compared to 1.32% in September 2020. Traders got support as Foreign institutional investors (FIIs) stood as net buyers in the capital market, as they purchased shares worth Rs 937.31 crore on Wednesday, as per exchange data.

On the global front, European markets were trading higher as investors hoped that a steady economic recovery from the pandemic-induced slump will support corporate earnings despite signs of elevated inflation. Asian markets ended mostly higher on Thursday, after Singapore's gross domestic product expanded a seasonally adjusted 0.8 percent on quarter in the third quarter of 2021, the Ministry of Trade said in advance estimate. That was in line with estimates following the upwardly revised 1.4 percent contraction in the previous three months (originally -1.8 percent).

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	61305.95	568.90	0.94
NIFTY	18338.55	176.80	0.97
MIDCAP	26699.69	143.26	0.54
SMLCAP	29893.06	137.65	0.46
BSEFMC	15230.14	78.86	0.52
AUTO	26436.04	-187.85	-0.71
POWER	3514.86	37.51	1.08
REALTY	4285.28	50.77	1.20
BSE IT	35045.09	246.50	0.71
BANKEX	44759.59	737.09	1.67
OIL GAS	19216.73	50.69	0.26
METAL	21492.95	287.62	1.36
INDIA VIX	15.77	-0.33	-2.05

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1019	1047	66
BSE	1658	1696	144

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6292	6295	(0)
NSE CASH	98609	92693	6
NSE F&O	12143278	5926553	105

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	28.02	4.59	1.12
SENSEX	31.84	3.92	0.88

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7707	9457	(1751)
FII	10608	8926	1682

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4401.57	3074.77	1327
Index Options	730665.69	728767.51	1898
Stock Futures	23317.00	23371.16	(54)
Stock Options	38466.74	38710.66	(244)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.44	1.49
BANK NIFTY	1.22	1.07

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.96	93.91	0.02

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.329	6.314	0.24
USA	1.523	1.549	-1.69

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1766.24	-29.20	-1.63
Silver	23.26	-0.24	-1.03
Crude-Oil	82.50	1.19	1.46
Brent-Crude	84.92	0.92	1.10

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Oct -21 USD-INR	75.34	-0.14	-0.18
27 Oct -21 EUR-INR	87.47	0.20	0.23
27 Oct -21 GBP-INR	103.30	0.49	0.47
27 Oct -21 JPY- INR	66.48	0.01	0.01

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18339	18211	18275	18313	18377	18415
SENSEX	61306	60837	61072	61212	61447	61588
NIFTY FUTURES	18357	18195	18276	18321	18402	18447
BANK NIFTY	39341	38428	38884	39130	39586	39832
CNX IT	35745	35069	35407	35910	36248	36751
CNX MIDCAP	32504	32295	32399	32561	32665	32827
CNX SMALLCAP	11596	11535	11566	11605	11635	11674
INDIA VIX	15.77	11.21	13.49	14.89	17.16	18.56

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

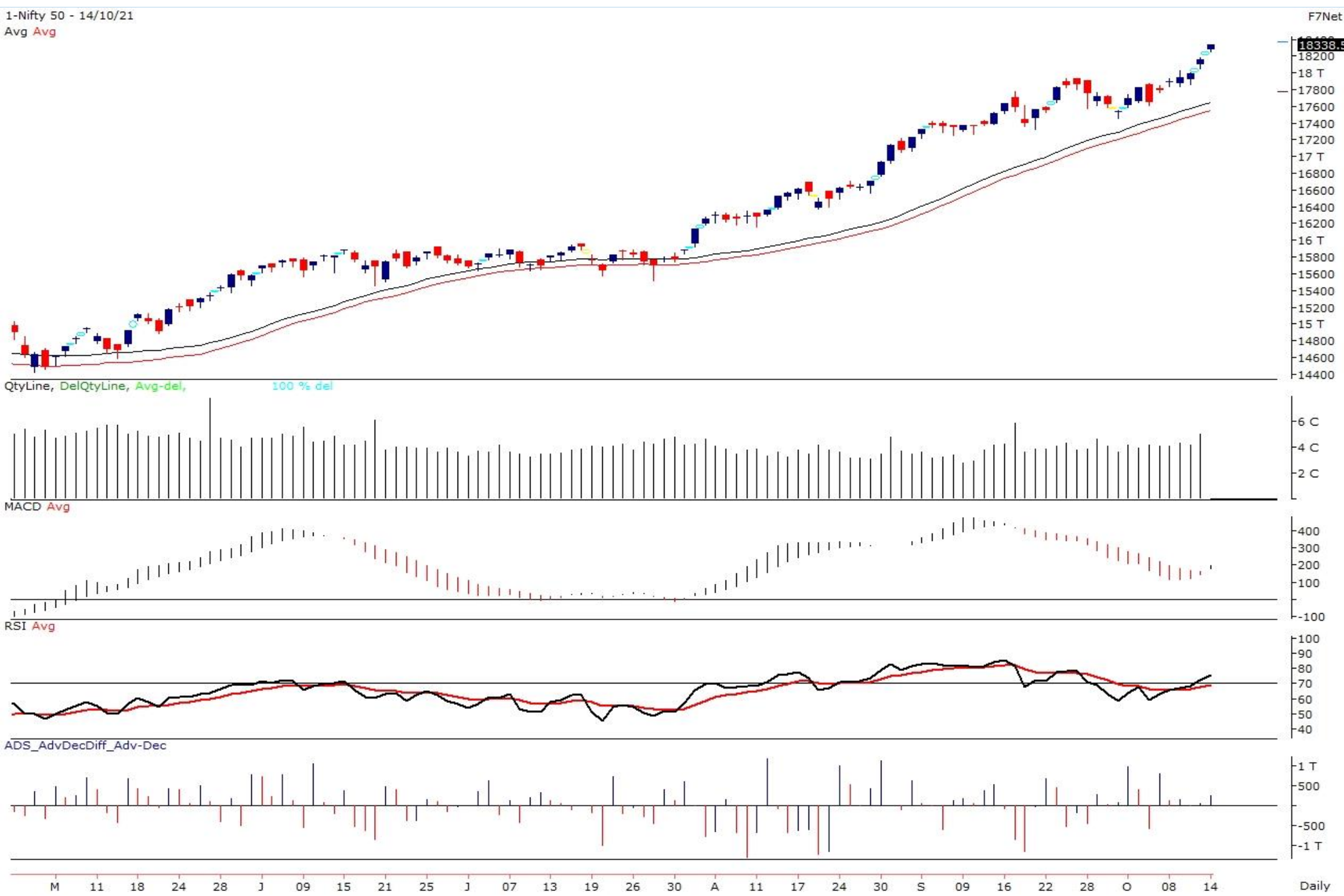
SECURITIES BAN IN F&O TRADES FOR 18-10-2021

BANKBARODA, BHEL, IBULHSGFIN, IDEA, IRCTC, SUNTV

TECHNICAL VIEWS



NIFTY

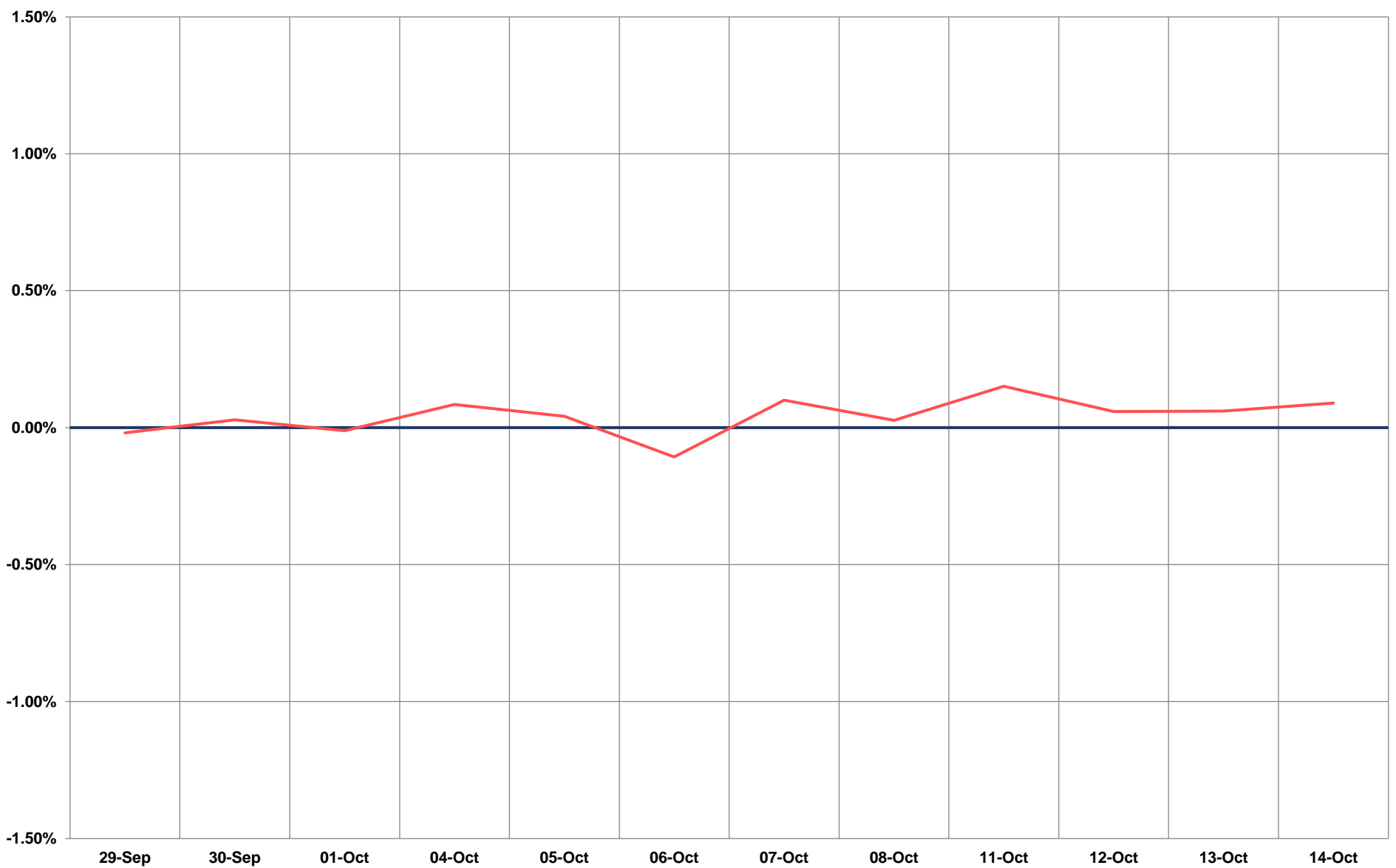
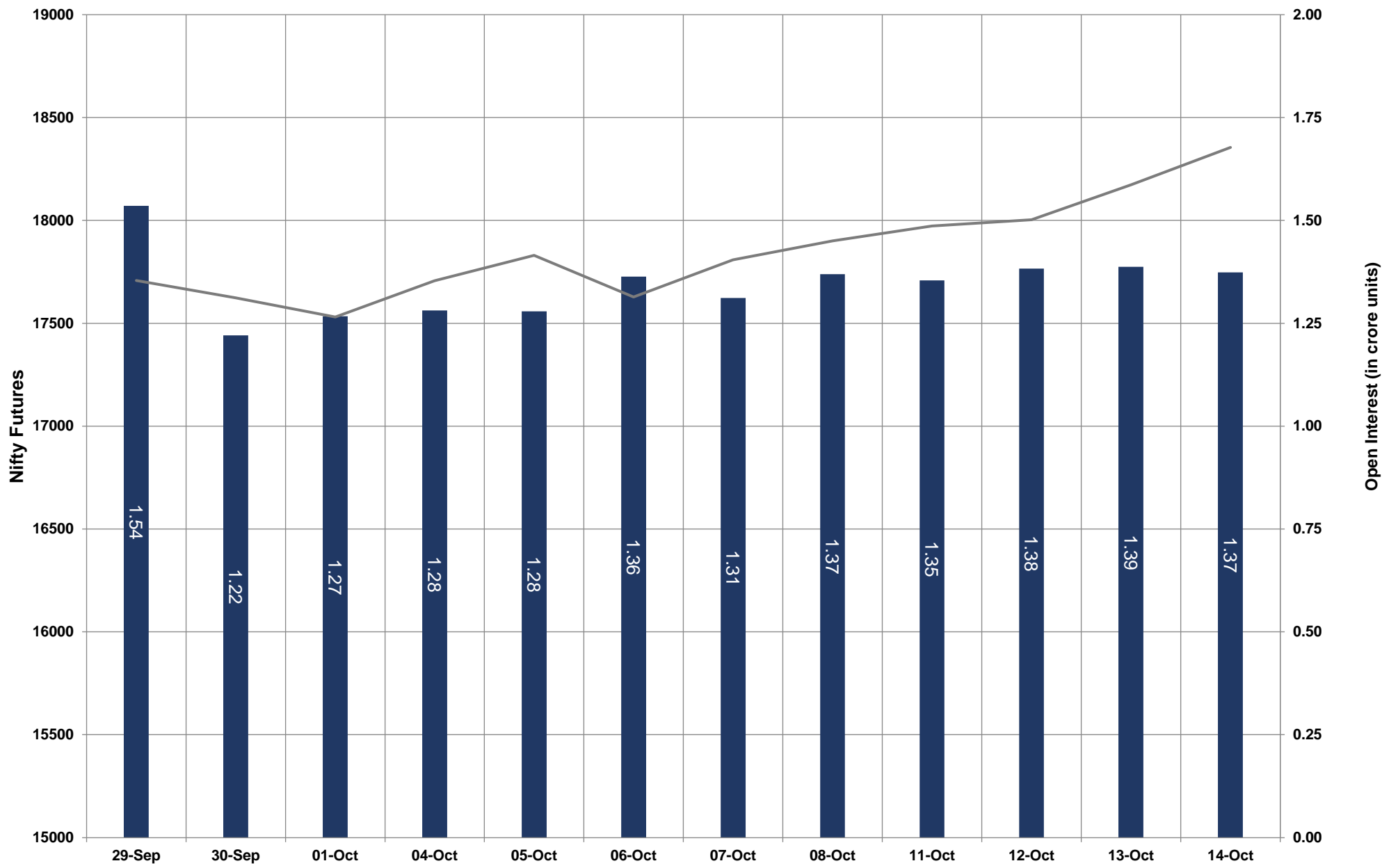


- Nifty Cash = **18,338.55 (+0.97)**
- Resistance levels = **18,440** and **18,560**
- Support levels = **18,270** and **17,190**

TECHNICAL VIEWS



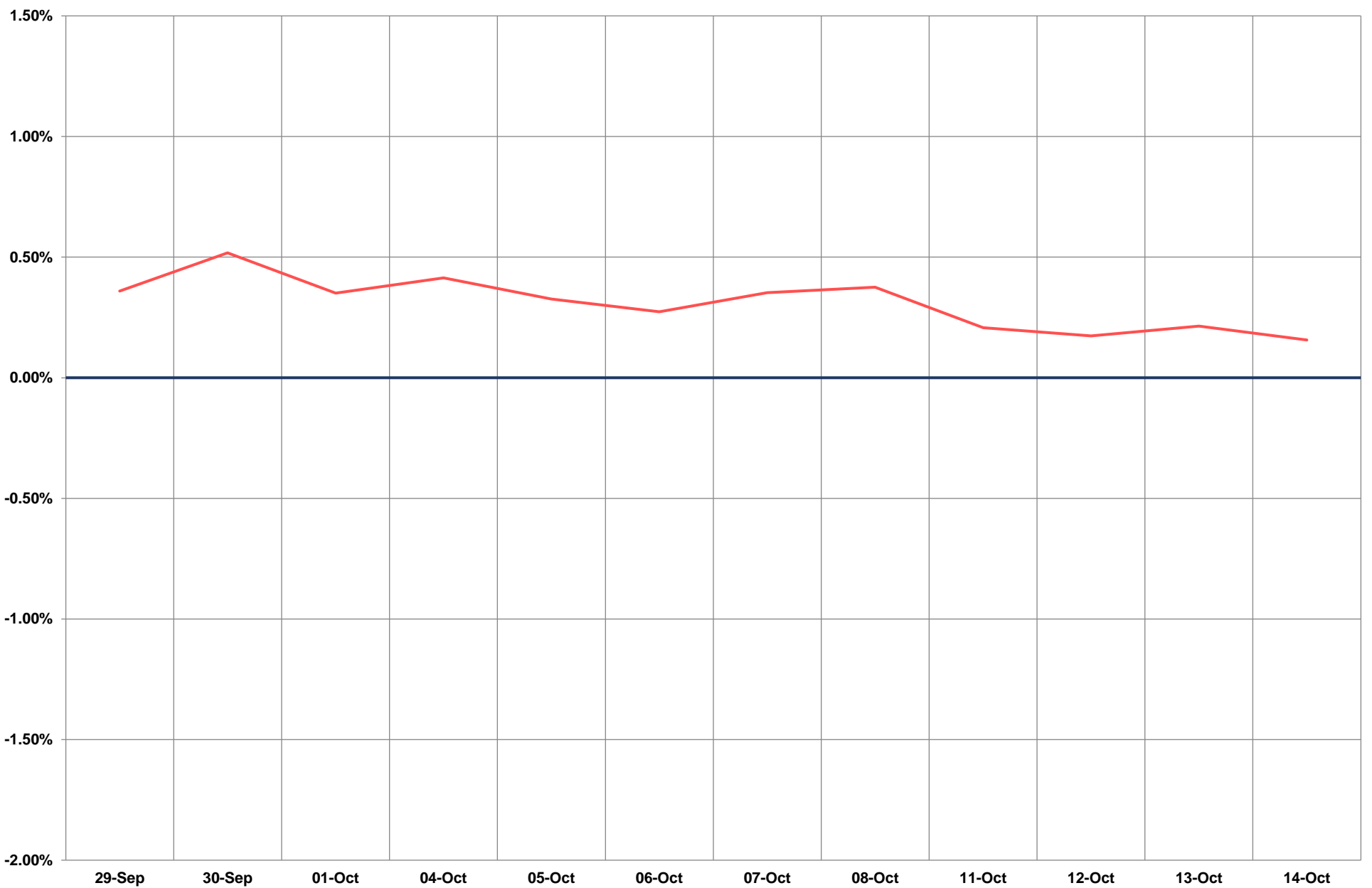
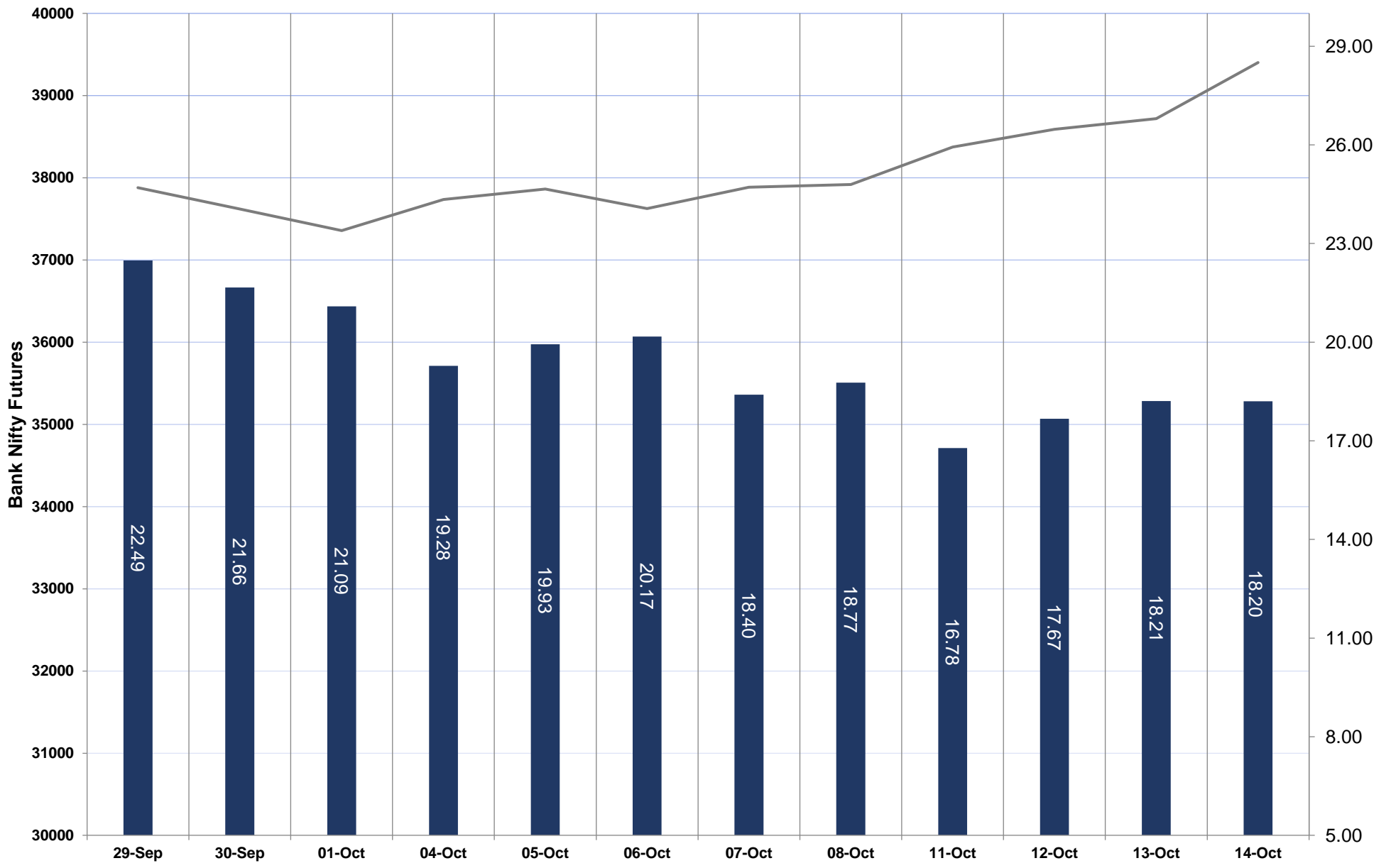
NIFTY FUTURES



TECHNICAL VIEWS



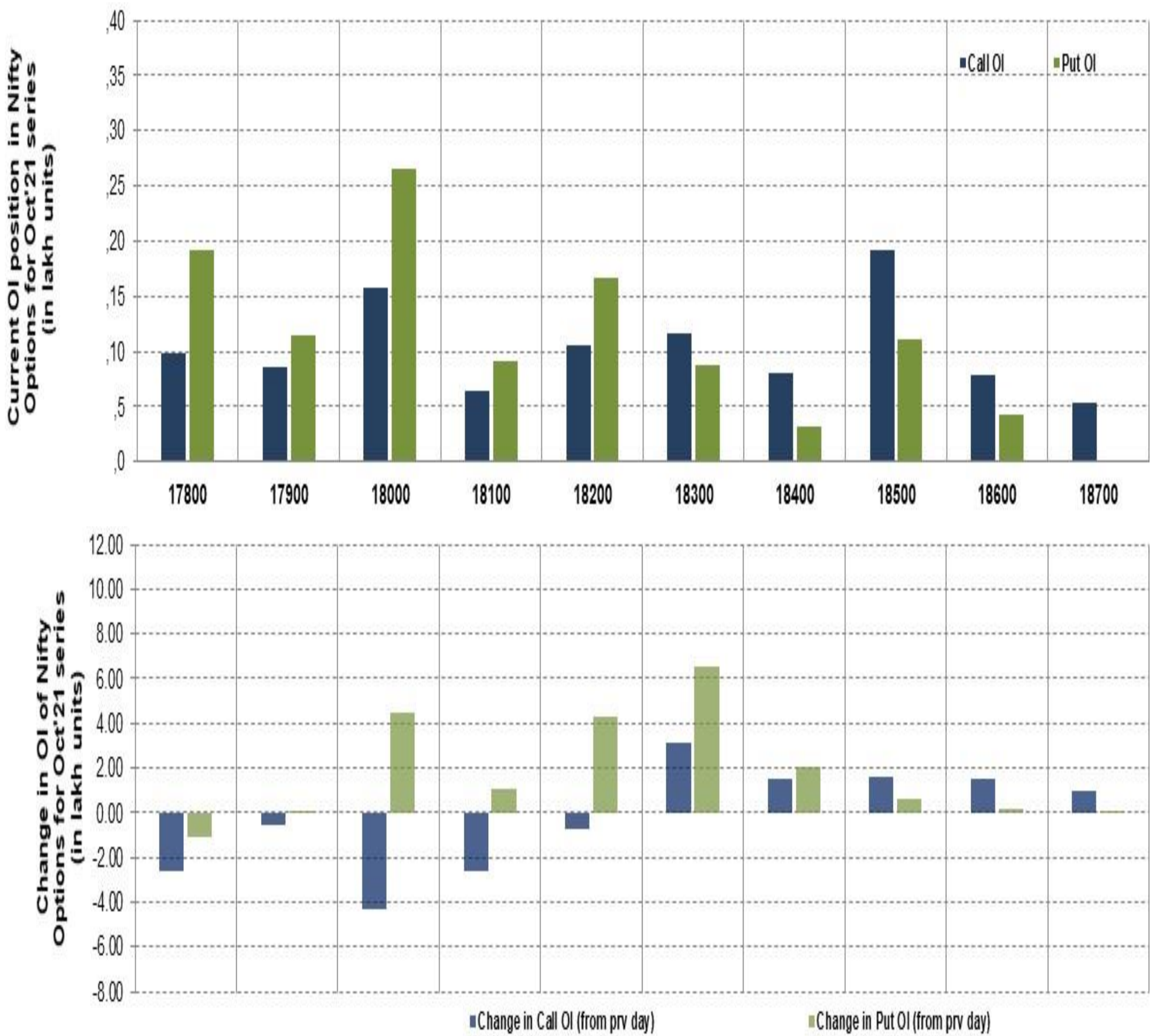
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.16 million** in Open Interests is **Strike Price of 18,500**
- **Most Active Nifty Put** with an addition of **0.45 millions** in Open Interests is **Strike Price of 18,000**
- **Maximum Open Interest an outstanding** was **1.92 millions** for Calls at **Strike Price of 18,500**
- **Maximum Open Interest an outstanding** was **2.65 millions** for Puts at **Strike Price of 18,000**

Disclaimer



The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.