



MORNING MANTRA



Daily Derivatives & Market Report

Oct 18, 2021



Indian equity benchmarks hit fresh record closing highs on Monday's trading session. The start of the trading day was on a strong note. Domestic sentiments got boost as Minister of State for External Affairs V Muraleedharan said the Indian economy is bouncing back strongly, domestic consumption is increasing and industrial production is at pre-COVID level, he also emphasized that the reforms implemented by the government has provided fillip to the business ecosystem in the country.

Key indices maintained gaining rally during the trading session, as traders were positive with Union Finance Minister Nirmala Sitharaman's statement that the Indian government remains committed to bring the economy on the path of fiscal consolidation in the near-to-medium term, setting the target to reduce fiscal deficit to 4.5 per cent by 2025-26. She also said the government is ready to provide additional capital to Public Sector Banks (PSBs) as and when needed and the trajectory of inflation is also shifting down more favourably than anticipated.

Bulls held a tight grip over the Dalal Street, as domestic sentiments remained positive, after the country's foreign exchange reserves rose by USD 2.039 billion to USD 639.516 billion in the week ended October 8, according to RBI data. Besides, describing the Indian government's response to the COVID-19 situation as "swift and substantial", the International Monetary Fund (IMF) has said the country continued with labour reforms and privatization despite the pandemic.

On the global front, European markets were trading lower, as Eurozone visible trade surplus for August decreased from a year ago, defying expectations for an improvement. Asian markets ended mostly lower on Monday, after China's gross domestic product expanded 4.9 percent on year in the third quarter of 2021, the National Bureau of Statistics said - missing forecasts for 5.2 percent and down sharply from 7.9 percent in the three months prior. On a seasonally adjusted quarterly basis, GDP rose just 0.2 percent - again missing expectations for 0.5 percent and down from the downwardly revised 1.2 percent growth in the previous three months (originally 1.3 percent).

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	61765.59	459.64	0.75
NIFTY	18477.05	138.50	0.76
MIDCAP	26952.13	252.44	0.95
SMLCAP	30100.80	207.74	0.69
BSEFMC	15303.73	73.59	0.48
AUTO	26464.10	28.06	0.11
POWER	3606.34	91.48	2.60
REALTY	4310.95	25.67	0.60
BSE IT	35738.51	693.42	1.98
BANKEX	45142.60	383.01	0.86
OIL GAS	19391.97	175.24	0.91
METAL	22419.37	926.42	4.31
INDIA VIX	17.18	1.41	8.96

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1035	995	66
BSE	1758	1696	170

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	7179	6292	14
NSE CASH	104013	98609	5
NSE F&O	4622589	12143278	(62)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	28.17	4.63	1.11
SENSEX	31.81	3.93	0.88

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7720	9424	(1704)
FII	13344	12831	512

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4239.93	4745.99	(506)
Index Options	313223.49	314625.46	(1402)
Stock Futures	23365.27	24686.77	(1322)
Stock Options	35400.48	35246.60	154

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.41	1.44
BANK NIFTY	1.06	1.22

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	94.05	93.96	0.09

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.389	6.328	0.96
USA	1.601	1.576	1.59

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1766.37	0.16	0.01
Silver	23.33	0.07	0.31
Crude-Oil	83.52	1.24	1.51
Brent-Crude	85.67	0.81	0.95

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Oct -21 USD-INR	75.41	0.07	0.09
27 Oct -21 EUR-INR	87.42	-0.08	-0.09
27 Oct -21 GBP-INR	103.53	0.22	0.21
27 Oct -21 JPY- INR	65.99	-0.50	-0.75

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18477	18391	18434	18489	18532	18586
SENSEX	61766	61446	61606	61784	61944	62123
NIFTY FUTURES	18488	18382	18435	18489	18542	18596
BANK NIFTY	39685	39356	39520	39734	39898	40112
CNX IT	36306	35653	35980	36190	36517	36727
CNX MIDCAP	32885	32553	32719	32932	33098	33312
CNX SMALLCAP	11678	11600	11639	11690	11729	11780
INDIA VIX	17.18	13.05	15.12	16.22	18.28	19.38

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 19-10-2021

AMARAJABAT, BHEL, ESCORTS, IBULHSGFIN, IDEA,

NATIONALUM, SUNTV

TECHNICAL VIEWS



NIFTY

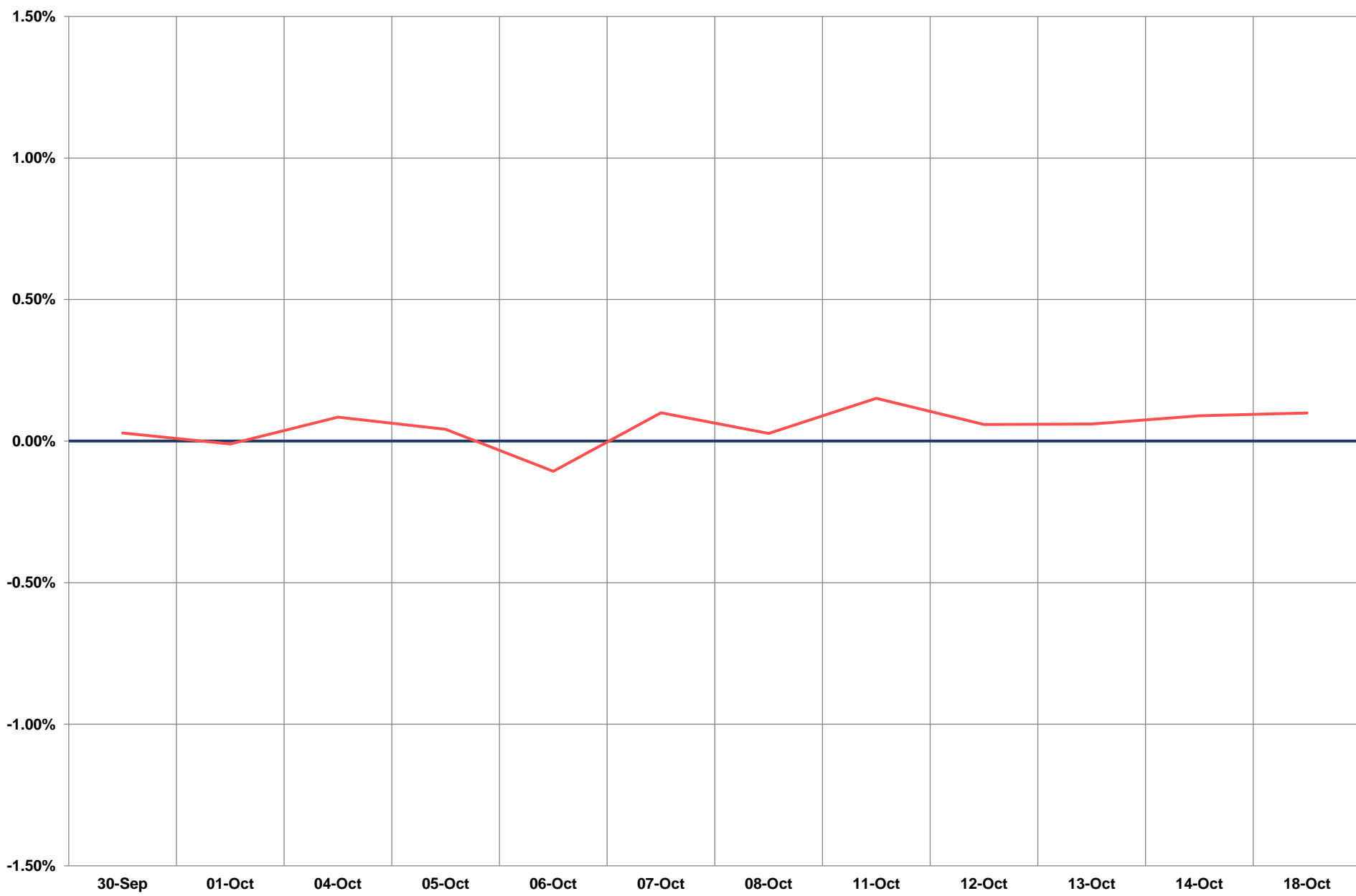
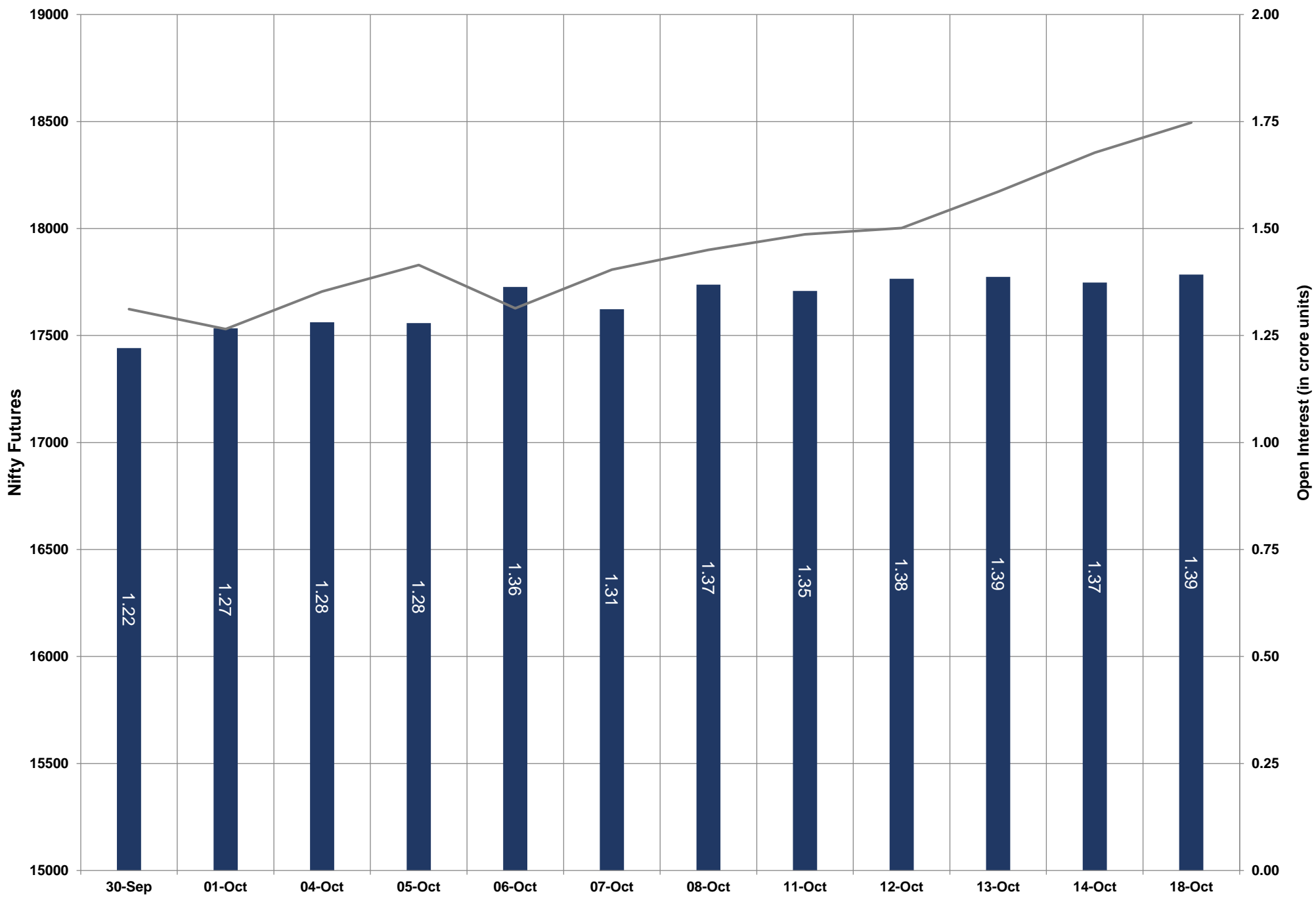


- Nifty Cash = 18,477.05 (+0.76)
- Resistance levels = 18,560 and 18,630
- Support levels = 18,390 and 18,320

TECHNICAL VIEWS



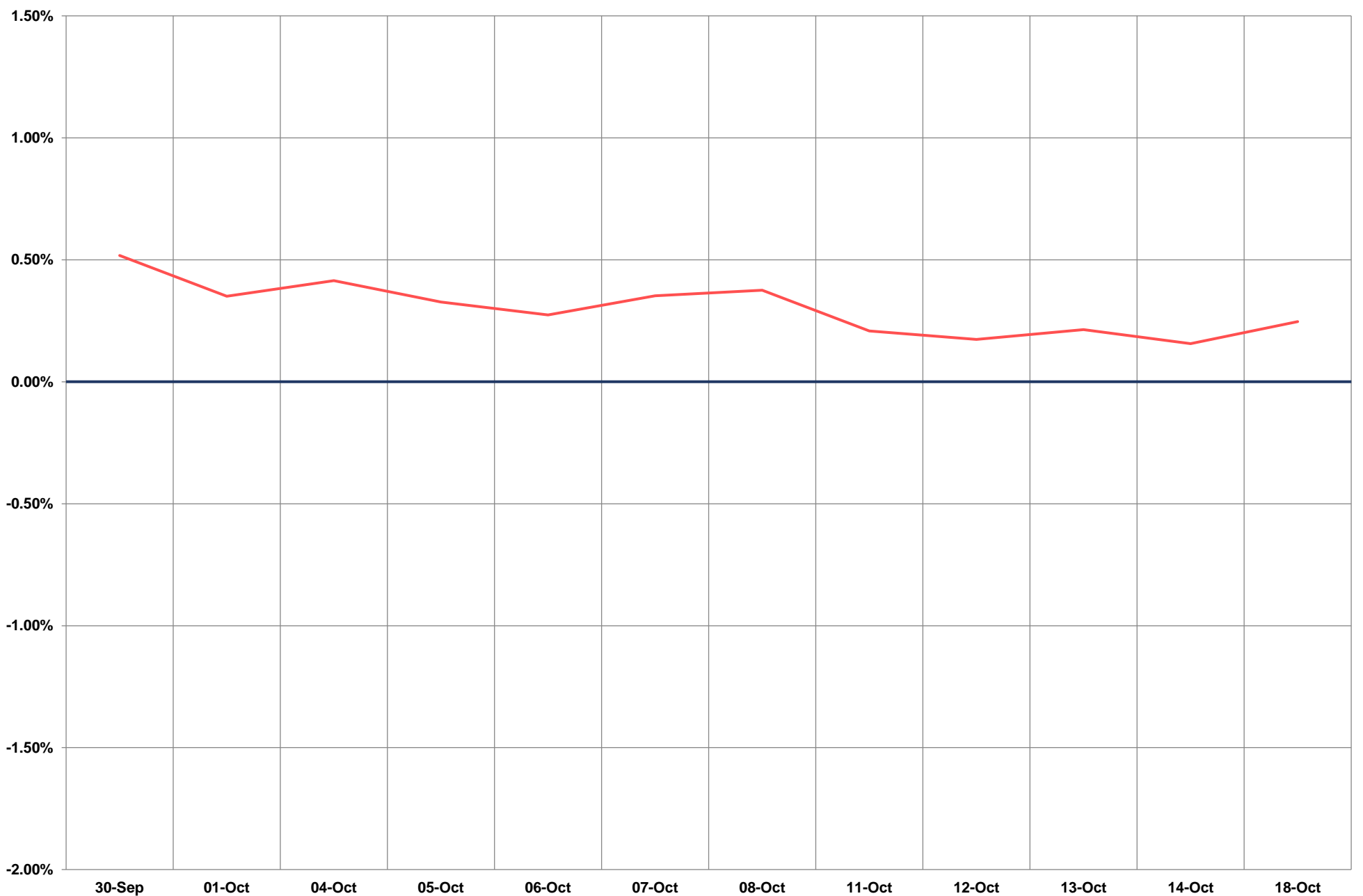
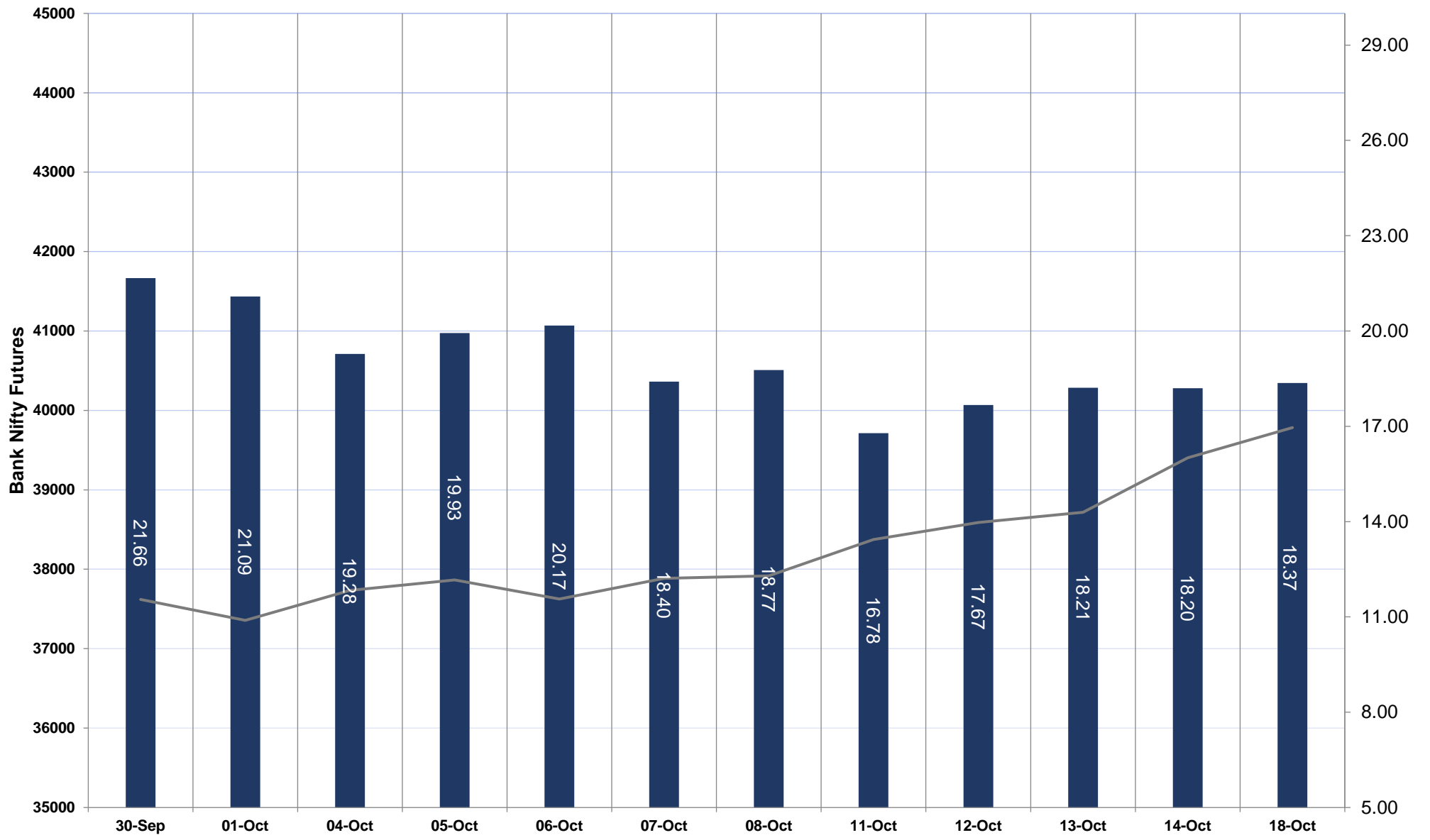
NIFTY FUTURES



TECHNICAL VIEWS



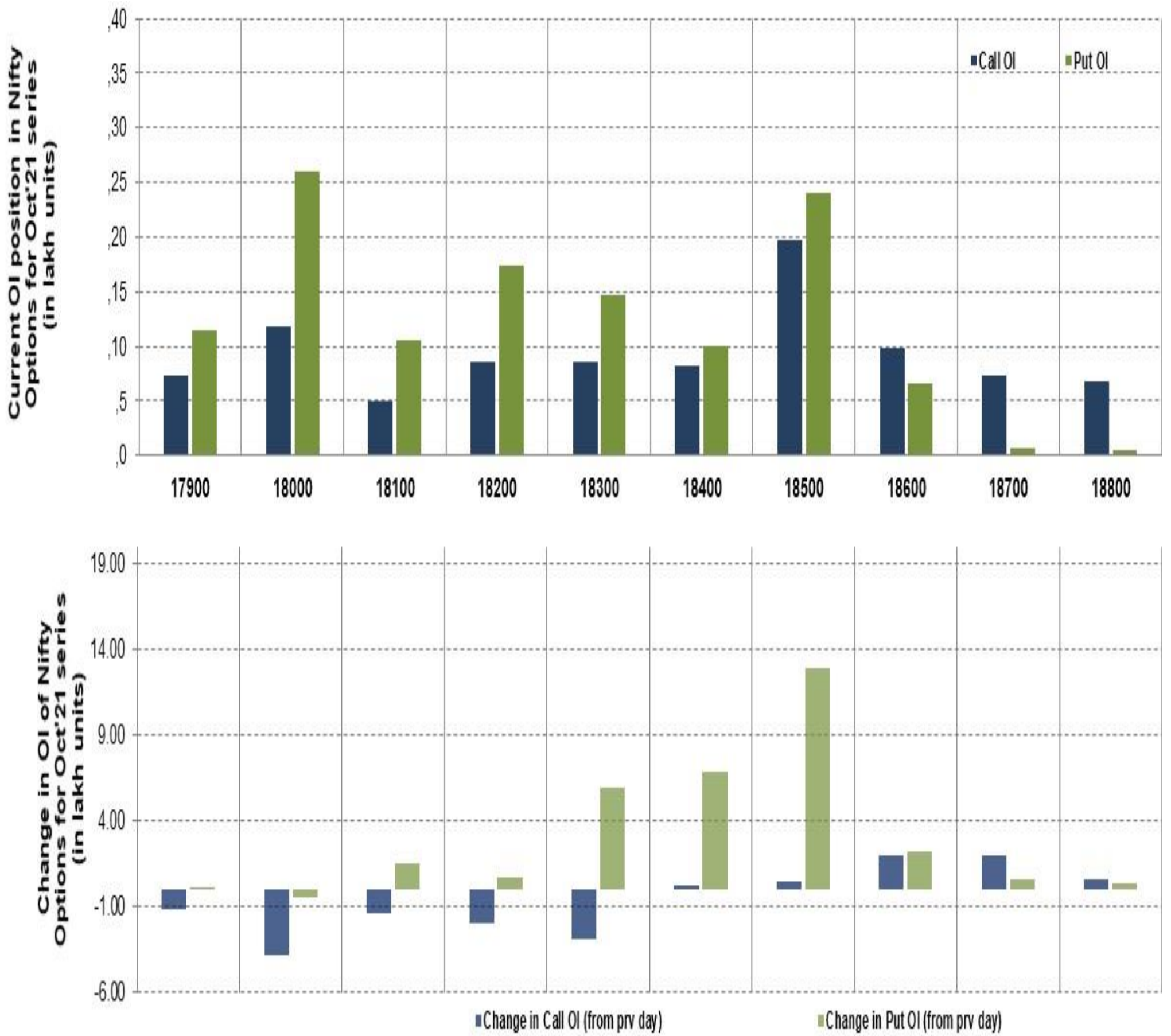
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.04 million** in Open Interests is **Strike Price of 18,500**
- **Most Active Nifty Put** with a reduction of **0.06 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 18,500**
- **Maximum Open Interest an outstanding** was **2.60 millions** for Puts at **Strike Price of 18,000**

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