



MORNING MANTRA



Daily Derivatives & Market Report

Oct 19, 2021



Indian equity benchmarks ended lower on Tuesday's trading session. Markets made a strong start of the trading day, as sentiments got boost after Union Minister Shobha Karandlaje said the Centre has infused Rs 1,31,000 crore to boost agriculture and allied sectors with special emphasis on becoming an export-oriented economy as India has tremendous potential to satiate global demand. Adding more optimism among traders, preliminary data of the commerce ministry showed that the country's exports rose by 40.5 per cent to \$15.13 billion during October 1-14 on account of healthy performance by key sectors such as petroleum products, engineering and chemicals.

During the day, traders got support as Reserve Bank of India (RBI) remained a net buyer of the US currency in August after it net purchased \$3.747 billion from the spot market. In the reporting month, RBI had purchased \$10.887 billion and sold \$7.14 billion in the spot market, according to the monthly RBI bulletin for October 2021. Some comfort also came after Reserve Bank of India in its latest monthly bulletin 'October 2021' showed that domestic demand is gaining strength while aggregate supply conditions are recouping, powered by the robust performance of kharif agricultural production and revival in manufacturing and services. However, in the last hour of the trade, markets cut all of their gains to end in red terrain, on the back of profit booking.

On the global front, European markets were trading mostly in green as gains in mining and technology shares helped offset losses in Sweden's Ericsson, which reported a hit from global supply chain problems. Asian markets ended mostly higher on Tuesday, after the total value of Singapore's non-oil domestic exports was up a seasonally adjusted 1.2 percent on month in September. The Singapore Department of Statistics said that was shy of expectations for an increase of 2.4 percent following the upwardly revised 3.5 percent decline in August (originally -3.6 percent).

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	61716.05	-49.54	-0.08
NIFTY	18418.75	-58.30	-0.32
MIDCAP	26418.28	-533.85	-1.98
SMLCAP	29562.60	-538.20	-1.79
BSEFMC	14826.18	-477.55	-3.12
AUTO	26025.07	-439.03	-1.66
POWER	3542.18	-64.16	-1.78
REALTY	4114.26	-196.69	-4.56
BSE IT	36218.71	480.20	1.34
BANKEX	45019.17	-123.43	-0.27
OIL GAS	19084.44	-307.53	-1.59
METAL	21888.69	-530.68	-2.37
INDIA VIX	17.38	0.20	1.13

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	461	1618	59
BSE	935	2427	127

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	7515	7179	5
NSE CASH	105312	104013	1
NSE F&O	6325743	4622589	37

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.97	4.61	1.07
SENSEX	31.74	3.93	0.88

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5457	8035	(2578)
FII	9298	9804	(506)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5565.67	3794.93	1771
Index Options	492397.49	491625.13	772
Stock Futures	25509.15	27656.59	(2147)
Stock Options	44374.38	44193.49	181

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.23	1.41
BANK NIFTY	0.83	1.06

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.60	93.95	-0.38

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.387	6.328	0.96
USA	1.597	1.584	0.80

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1781.22	17.26	0.98
Silver	23.90	0.71	3.04
Crude-Oil	83.31	0.87	1.06
Brent-Crude	84.93	0.60	0.70

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Oct -21 USD-INR	75.41	-	-
27 Oct -21 EUR-INR	87.42	-	-
27 Oct -21 GBP-INR	103.53	-	-
27 Oct -21 JPY- INR	65.99	-	-

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18419	18240	18329	18467	18556	18694
SENSEX	61716	61201	61458	61852	62107	62503
NIFTY FUTURES	18437	18276	18357	18475	18556	18674
BANK NIFTY	39541	39032	39286	39649	39903	40266
CNX IT	37106	36334	36720	37106	37492	37878
CNX MIDCAP	32171	31228	31699	32471	32943	33715
CNX SMALLCAP	11481	11136	11309	11593	11765	12049
INDIA VIX	17.38	13.08	15.23	16.38	18.54	19.69

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

SECURITIES BAN IN F&O TRADES FOR 20-10-2021

AMARAJABAT, BHEL, ESCORTS, IBULHSGFIN, IDEA,IRCTC,
NATIONALUM, PNB, SAIL, SUNTV

TECHNICAL VIEWS



NIFTY

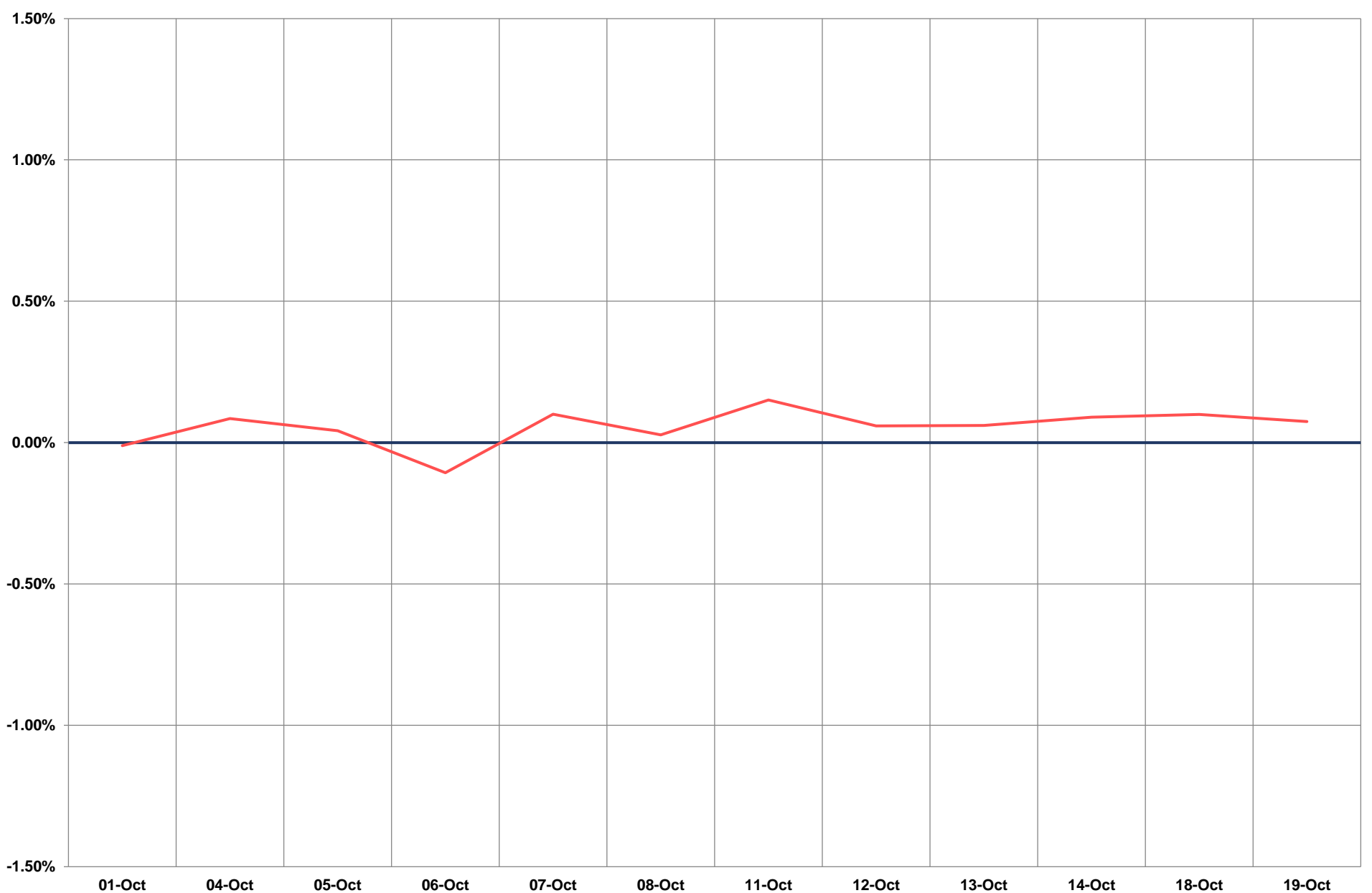
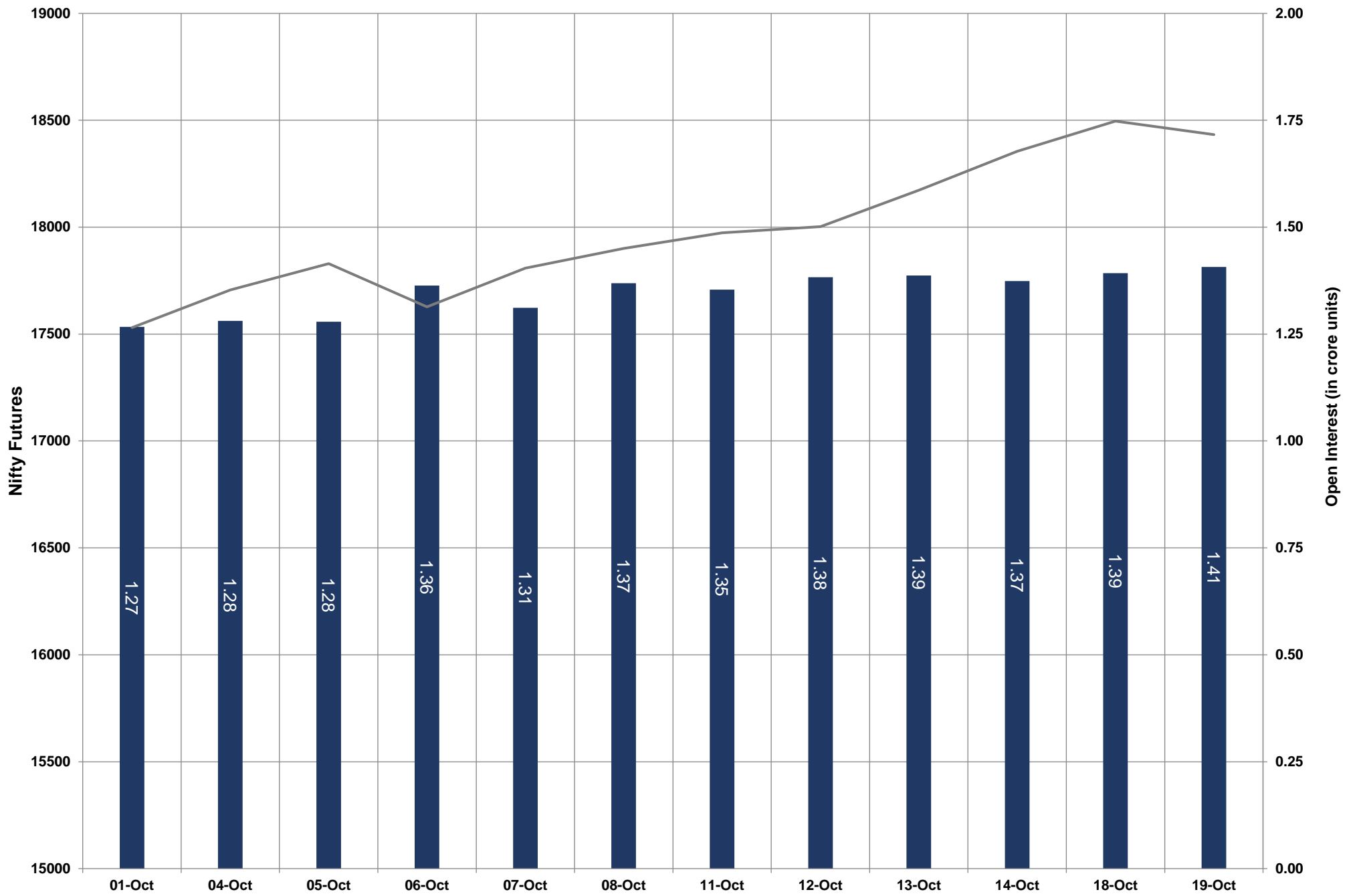


- Nifty Cash = 18,418.75 (-0.32)
- Resistance levels = 18,540 and 18,620
- Support levels = 18,350 and 18,280

TECHNICAL VIEWS



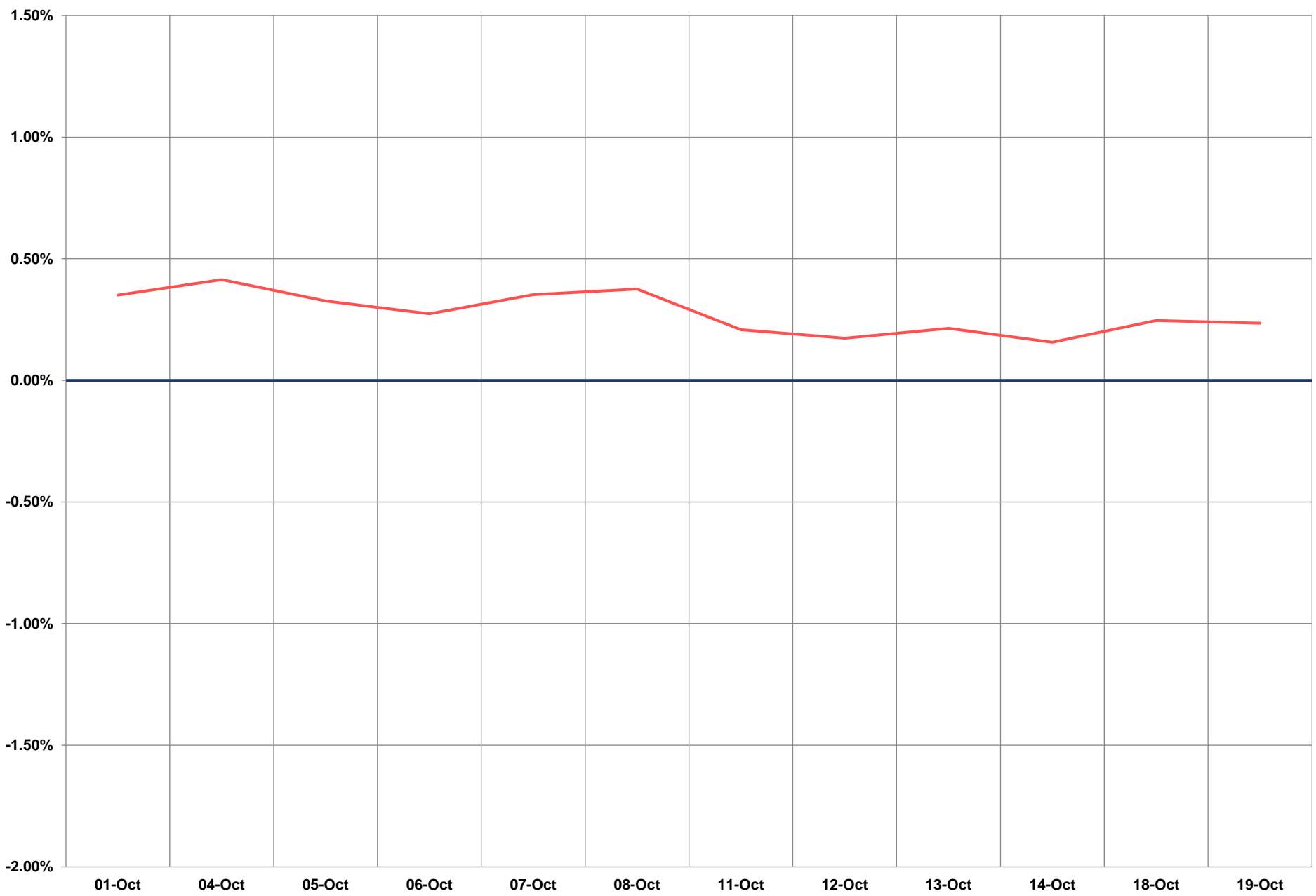
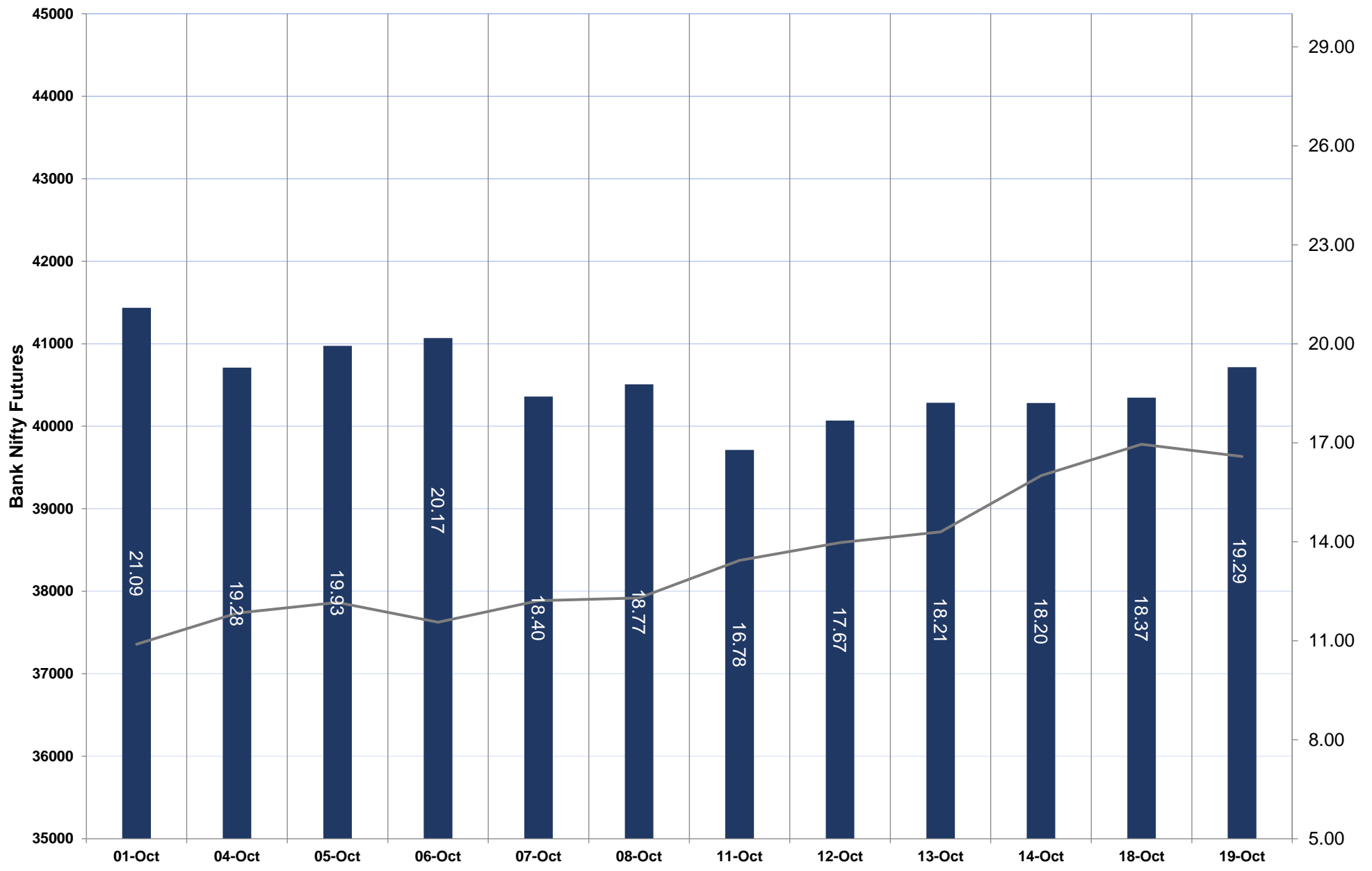
NIFTY FUTURES



TECHNICAL VIEWS



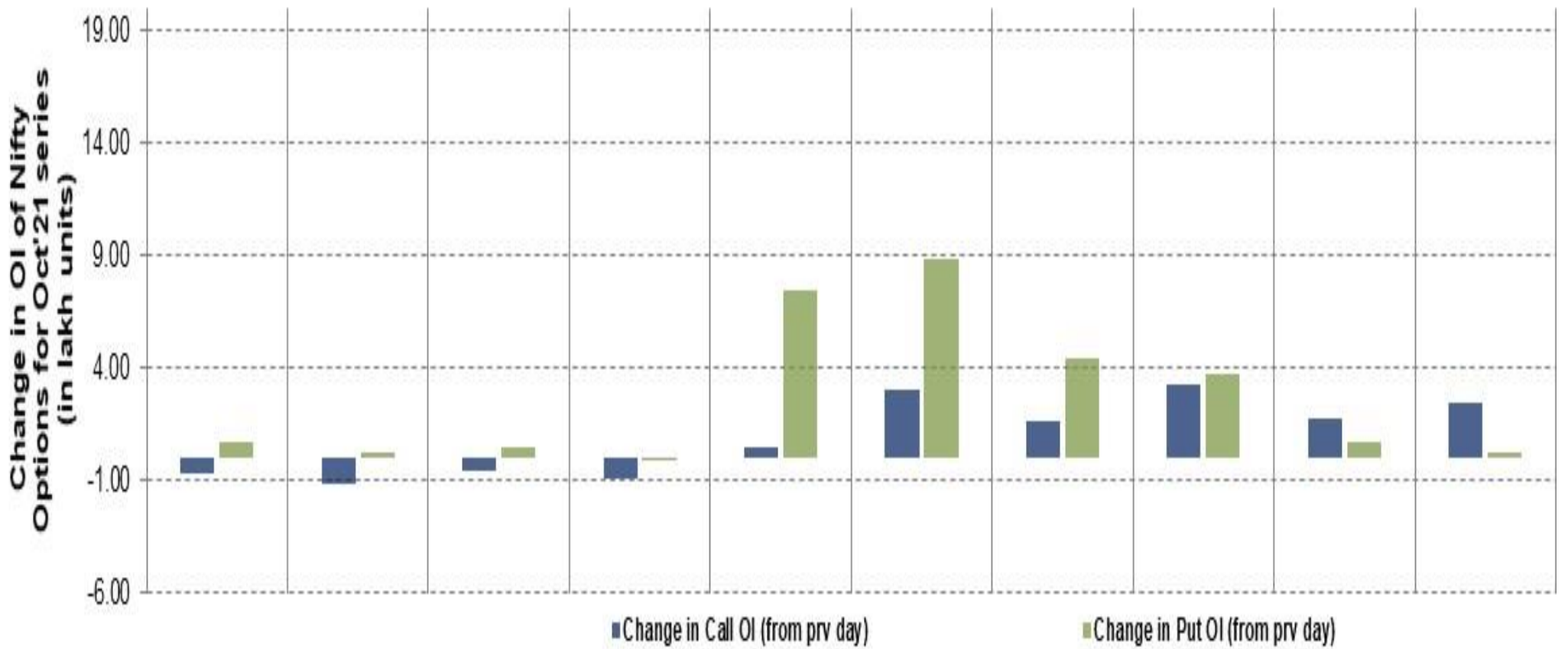
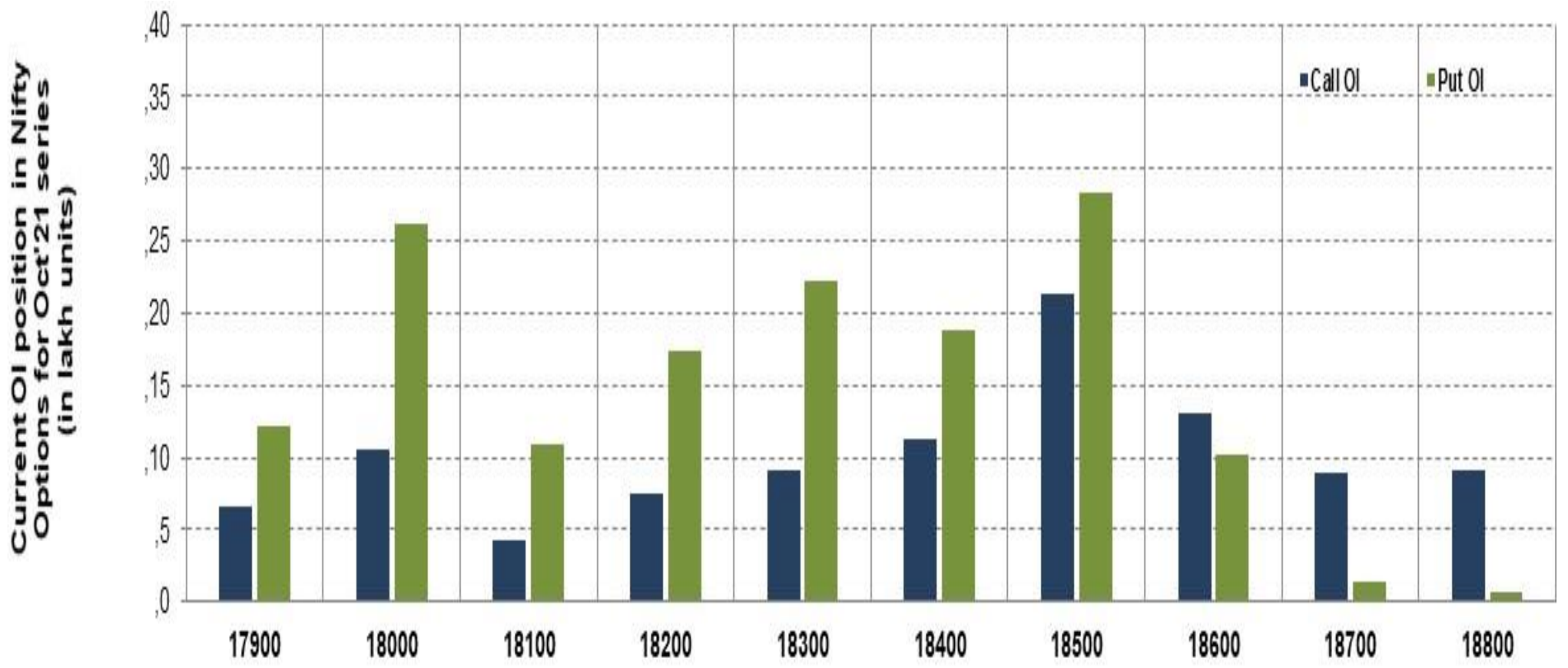
BANK NIFTY FUTURES



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 **0.43 millions** in Open Interests is **Strike Price of 18,500**
- **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 18,500**

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