



MORNING MANTRA



Daily Derivatives & Market Report

Oct 20, 2021



Indian equity benchmarks ended lower on Wednesday. After a cautious start, markets remained volatile in the first half of trading session, as some cautiousness prevailed in the markets with a private report that current account leading to higher imports and a rise in current account deficit, which is likely to print at 1.3 per cent of the GDP or \$40 billion, up from 0.9 per cent surplus last fiscal. Adding more pessimism, International Monetary Fund downgraded its 2021 economic growth forecast for Asia after the highly infectious Covid-19 delta variant caused a spike in cases in parts of the region.

Key indices added more losses in the second half of the trading session, as traders remained concerned after rating agency Crisil in its latest report has said that gross non-performing assets (NPAs) of Indian banks may rise to 8-9 percent in the current financial year (FY22) but this will be much below the FY18 levels when NPAs reached a peak of 11.2 percent. Besides, India is ranked at 71st position in the Global Food Security (GFS) Index 2021 of 113 countries, but the country lags behind its neighbours Pakistan and Sri Lanka in terms food affordability, according to a report.

On the global front, European markets were trading mostly in red after euro area current account surplus declined sharply in August. The current account surplus fell to EURO 13 billion in August from EURO 23 billion in July. Asian markets ended mostly lower on Wednesday, after Indonesia central bank left its key rates unchanged for the eighth consecutive meeting. The board of governors of Bank Indonesia decided to hold the BI 7-Day reverse repo rate at 3.50 percent. The previous change in the rate was a quarter-point reduction in February.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	61259.96	-456.09	-0.74
NIFTY	18266.60	-152.15	-0.83
MIDCAP	25914.53	-503.75	-1.91
SMLCAP	28873.73	-683.87	-2.31
BSEFMC	14614.99	-211.19	-1.42
AUTO	25715.46	-309.61	-1.19
POWER	3475.04	-67.14	-1.90
REALTY	4036.98	-77.28	-1.88
BSE IT	35864.60	-354.11	-0.98
BANKEX	44997.32	-21.85	-0.05
OIL GAS	18748.97	-335.47	-1.76
METAL	21382.07	-506.62	-2.31
INDIA VIX	18.31	0.93	5.34

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	449	1542	58
BSE	887	2428	112

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	14082	7515	87
NSE CASH	94391	105312	(10)
NSE F&O	7508047	6325743	19

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.72	4.57	1.08
SENSEX	31.63	3.91	0.90

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7365	9045	(1681)
FII	15676	17520	(1843)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4769.44	5067.59	(298)
Index Options	577652.94	579145.14	(1492)
Stock Futures	25115.83	27314.30	(2198)
Stock Options	40531.14	40630.43	(99)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.93	1.23
BANK NIFTY	0.87	0.83

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.84	93.73	0.11

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.375	6.387	-0.19
USA	1.639	1.634	0.31

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1784.18	15.52	0.88
Silver	24.07	0.44	1.88
Crude-Oil	81.67	-0.76	-0.92
Brent-Crude	84.38	-0.72	-0.85

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Oct -21 USD-INR	74.97	-0.45	-0.60
27 Oct -21 EUR-INR	87.20	-0.23	-0.26
27 Oct -21 GBP-INR	103.08	-0.42	-0.40
27 Oct -21 JPY- INR	65.55	-0.45	-0.69

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18267	18062	18165	18311	18413	18560
SENSEX	61260	60645	60953	61417	61724	62188
NIFTY FUTURES	18320	18130	18225	18346	18441	18562
BANK NIFTY	39518	39047	39282	39529	39764	40010
CNX IT	36847	36019	36433	36948	37362	37878
CNX MIDCAP	31478	30669	31074	31605	32009	32540
CNX SMALLCAP	11202	10899	11051	11274	11425	11648
INDIA VIX	18.31	13.84	16.07	17.47	19.70	21.10

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Neutral	Buy	Buy
SENSEX	Neutral	Buy	Buy
NIFTY FUTURES	Neutral	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 21-10-2021

AMARAJABAT, ESCORTS, IDEA, IRCTC, L&TFH, NATIONALUM,

PNB, SAIL, SUNTV, TATAPOWER

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TECHNICAL VIEWS



NIFTY

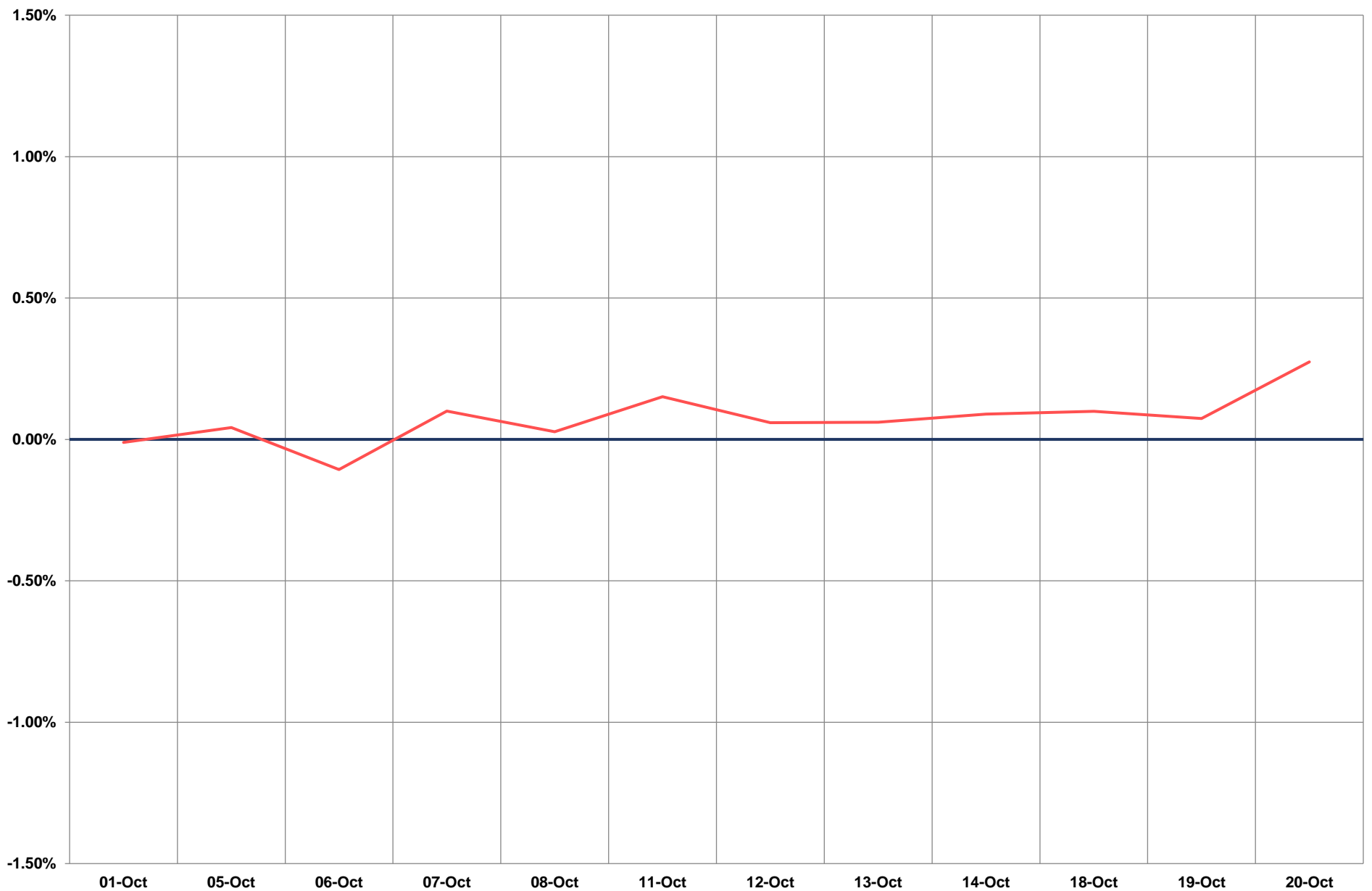
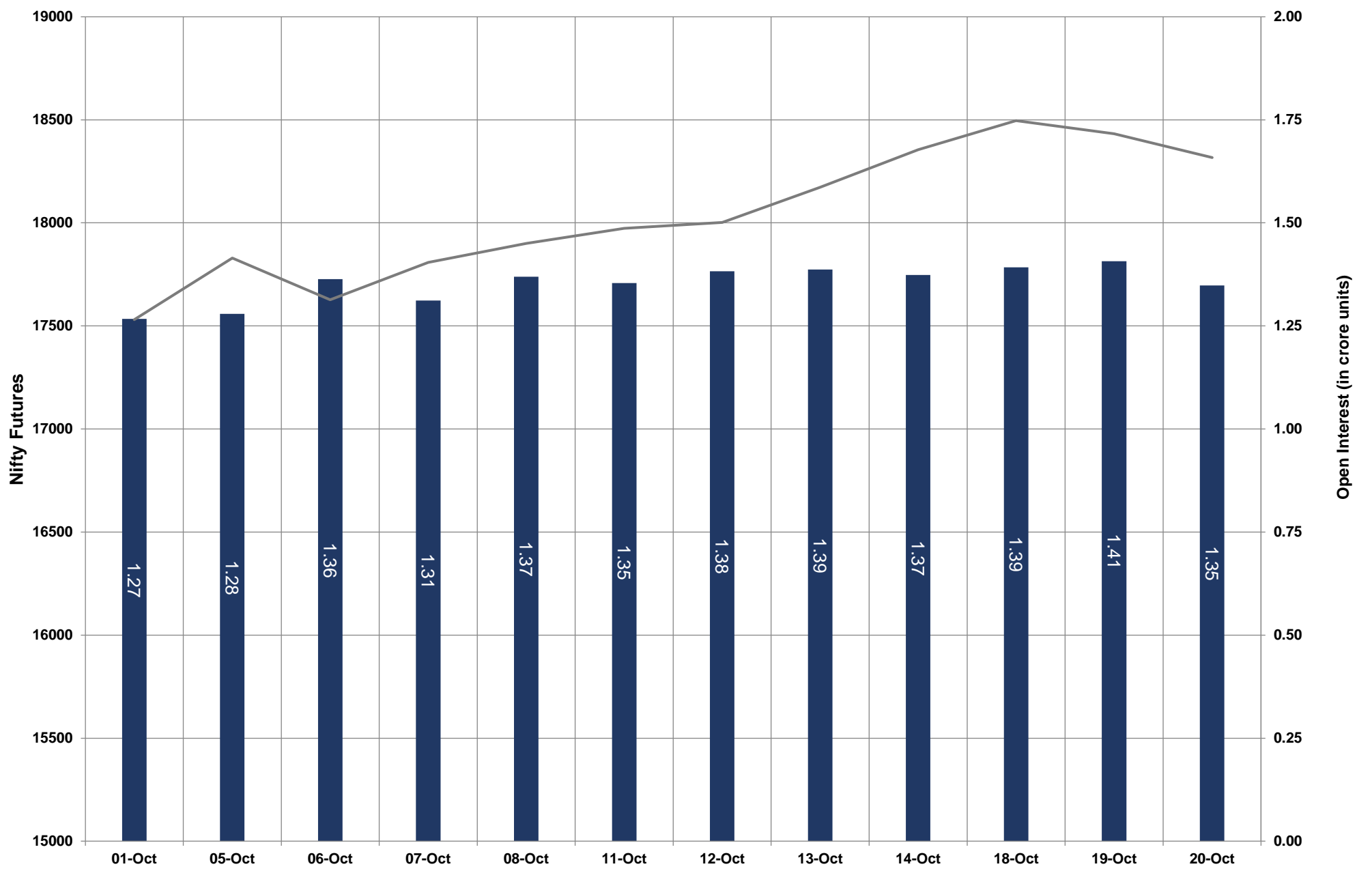


- Nifty Cash = **18,266.60 (-0.83)**
- Resistance levels = **18,350** and **18,440**
- Support levels = **18,180** and **18,030**

TECHNICAL VIEWS



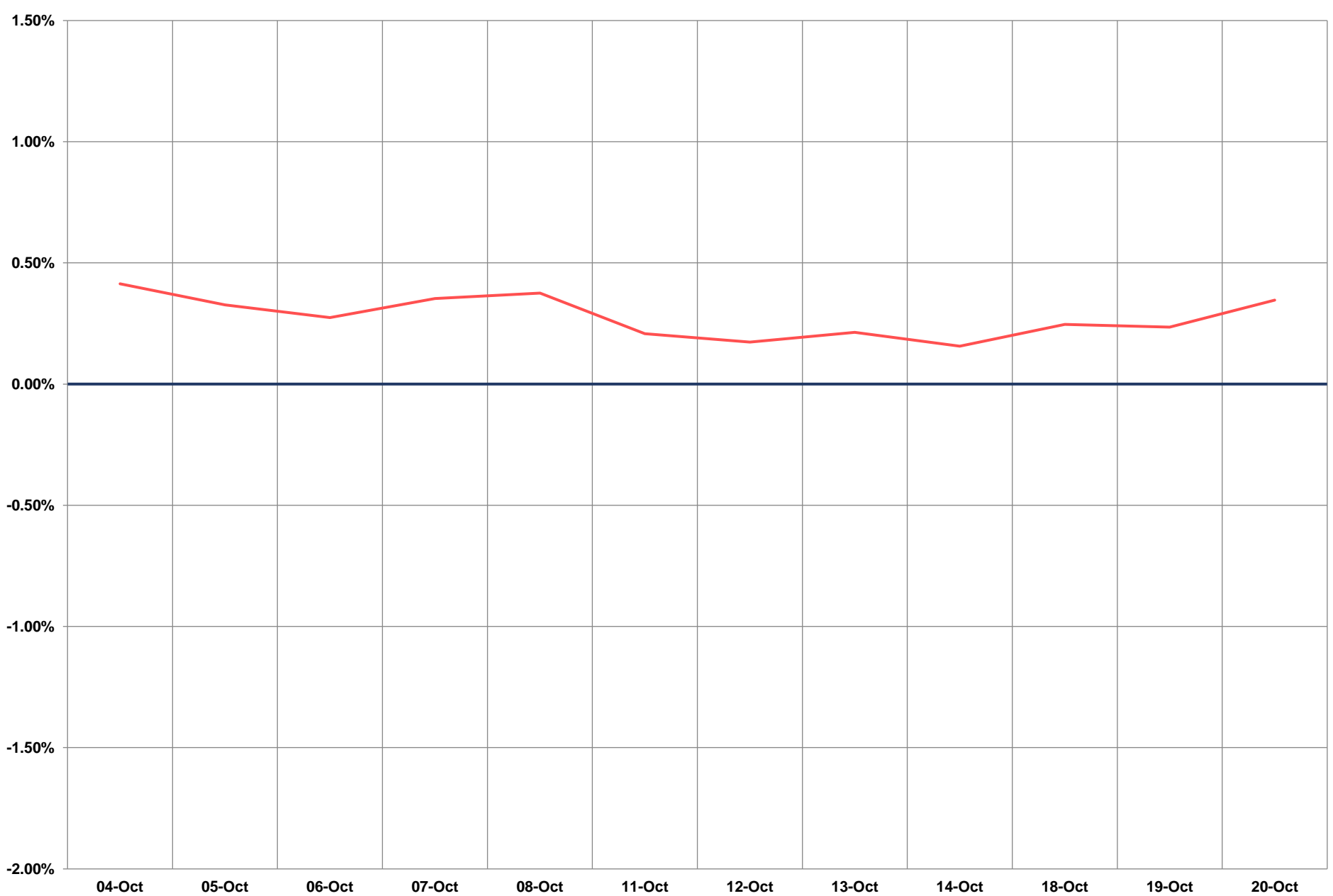
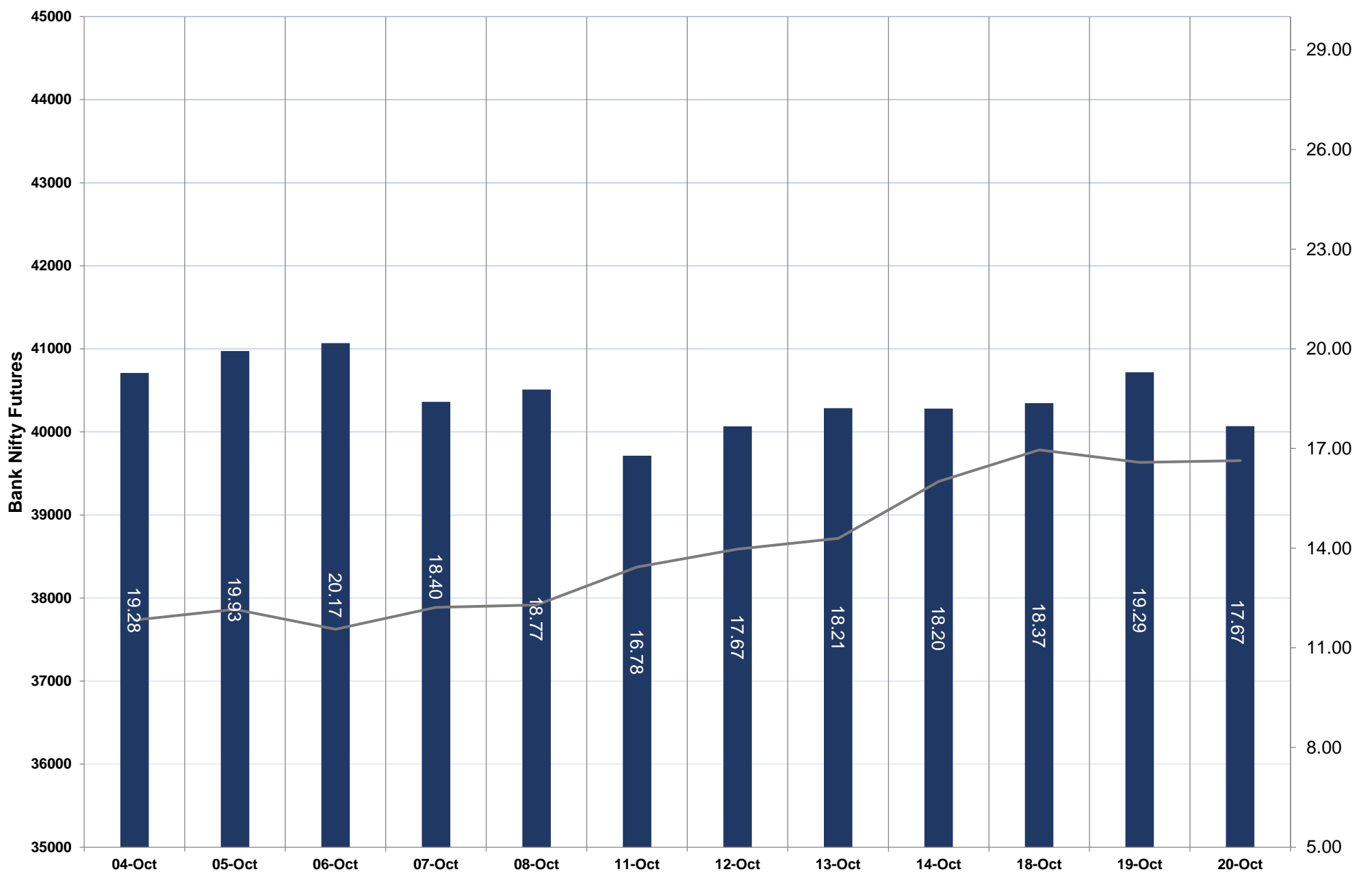
NIFTY FUTURES



TECHNICAL VIEWS



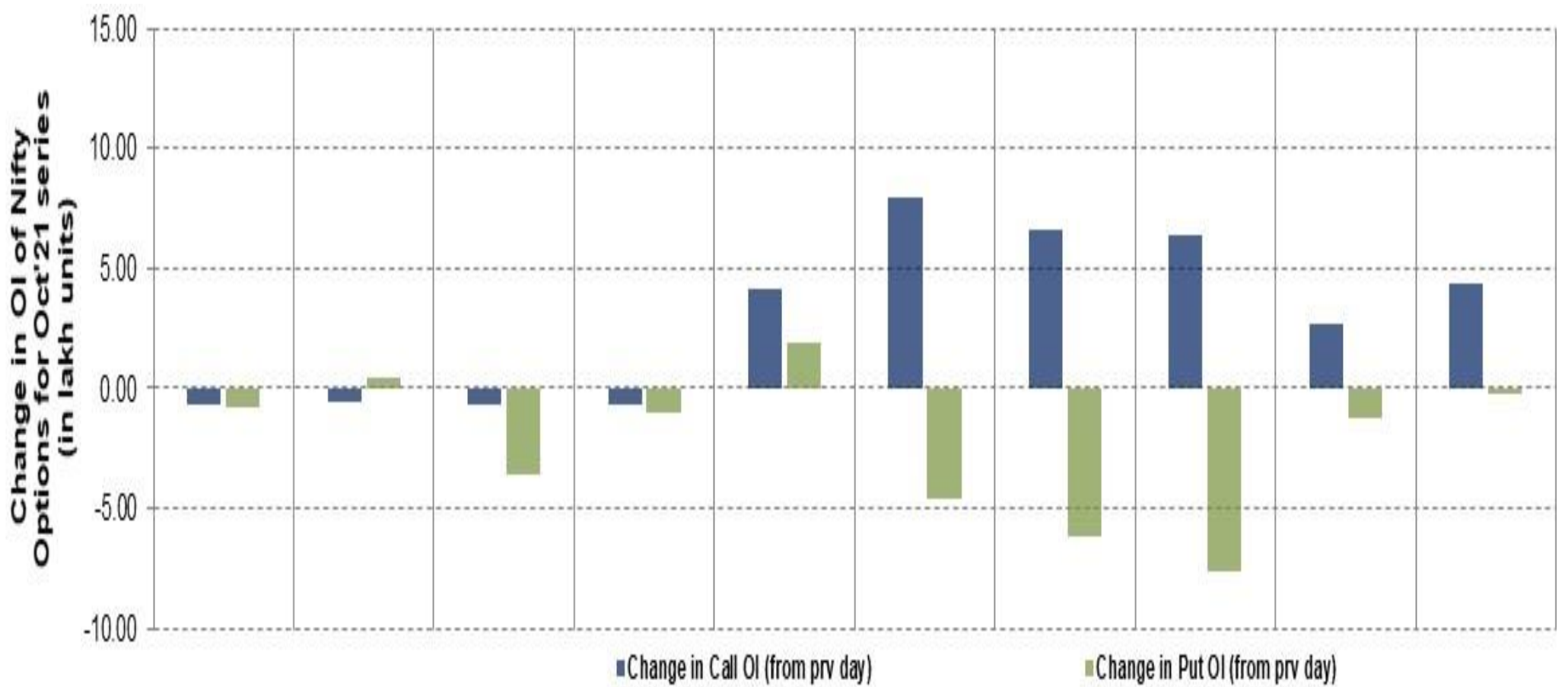
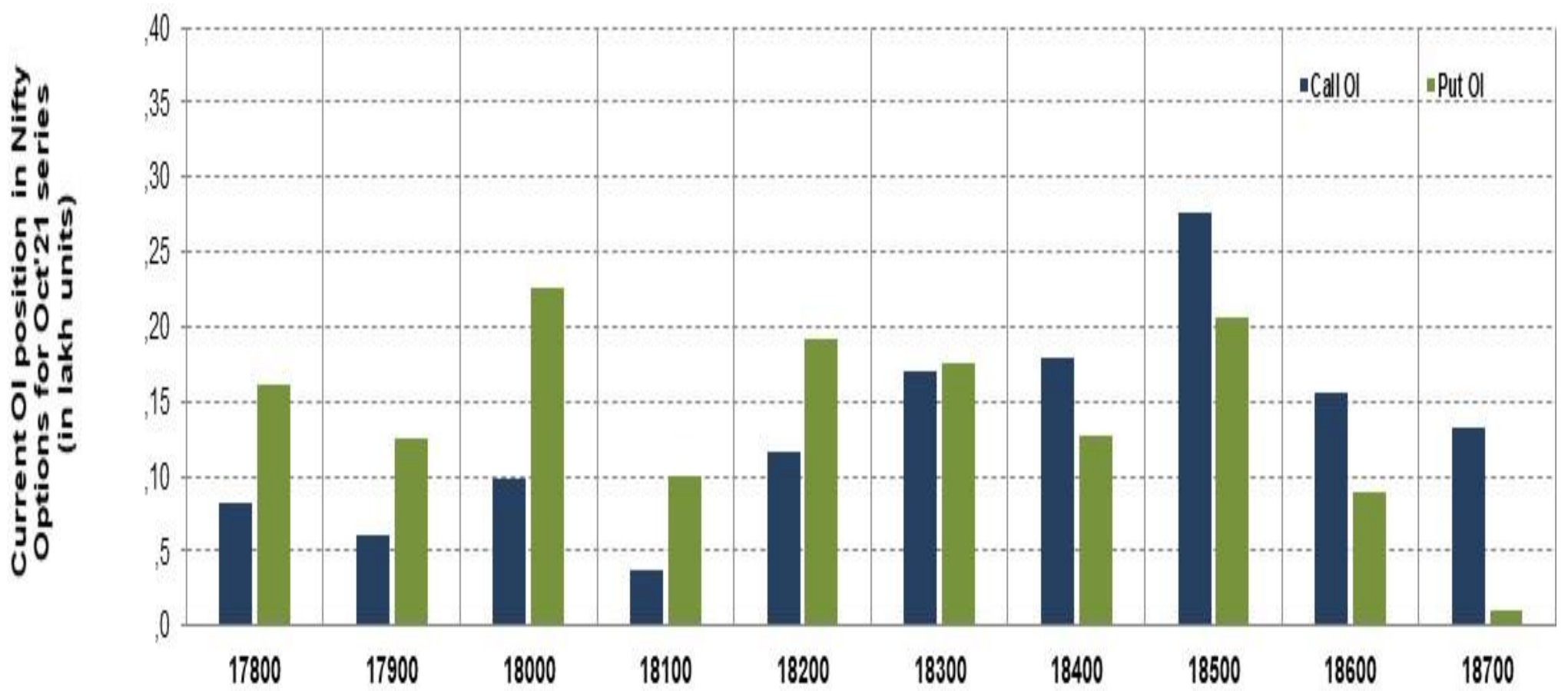
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.63 million** in Open Interests is **Strike Price of 18,500**
- **Most Active Nifty Put** with a reduction of **0.40 millions** in Open Interests is **Strike Price of 18,000**
- **Maximum Open Interest** an outstanding was **2.76 millions** for Calls at **Strike Price of 18,500**
- **Maximum Open Interest** an outstanding was **2.25 millions** for Puts at **Strike Price of 18,000**

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