



MORNING MANTRA



Daily Derivatives & Market Report

Oct 21, 2021



Indian equity benchmarks ended lower on Thursday. The start of the day was on a positive note, after the Retirement fund body, Employees' Provident Fund Organisation (EPFO) in its latest 'Provisional Estimate of Net Payroll' data report has showed that India created 1480918 new jobs in the month of August 2021. Some support came in as US Special Presidential Envoy for Climate John Kerry said India's goal of reaching 450 GW of renewable energy (RE) by 2030 is doable as it has already crossed the 100 GW RE mark.

But soon, key indices turned negative and remained lower during the trading session. Cautiousness crept in as India, the world's third-largest energy consumer and importer, warned of high oil prices hurting the nascent and fragile global economic recovery. Market participants paid no heed towards the labour ministry stating that retail inflation for farm workers and rural labourers eased to 2.89 per cent and 3.16 per cent, respectively, in September, mainly due to lower prices of certain food items.

In the last hour of the trade, markets cut some of their losses, as the revival of the Indian economy from the impasse of global pandemic gains momentum with the nationwide rapid COVID vaccination drive. According to the Ministry of Finance, India's economic recovery gained impulse in September, enthused by the ebbing of the COVID second wave, fast-paced vaccinations, and enhanced mobility, which is currently at around 90 per cent of the pre-pandemic level.

On the global front, European markets were trading lower as investors concerned about inflation and China's economic slowdown took advantage of an earnings season rally to bank some gains. Asian markets ended mostly lower on Thursday, even after Taiwan's export orders increased more than expected in September. The data from the Ministry of Economic Affairs showed that export orders advanced 25.7 percent year-on-year in September.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60923.50	-336.46	-0.55
NIFTY	18178.10	-88.50	-0.48
MIDCAP	25817.26	-97.27	-0.38
SMLCAP	28680.13	-198.60	-0.69
BSEFMC	14486.43	-128.56	-0.88
AUTO	25844.52	129.06	0.50
POWER	3488.40	13.36	0.38
REALTY	3983.18	-53.80	-1.33
BSE IT	35041.30	-823.30	-2.30
BANKEX	45767.67	770.35	1.71
OIL GAS	18794.93	45.96	0.25
METAL	20947.60	-434.47	-2.03
INDIA VIX	18.04	-0.27	-1.49

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	922	1117	77
BSE	1492	1789	145

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5524	14082	(61)
NSE CASH	85714	94391	(9)
NSE F&O	14784928	7508047	97

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.58	4.55	1.10
SENSEX	31.42	3.89	0.90

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8370	7942	428
FII	11816	14635	(2819)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4694.06	6232.99	(1539)
Index Options	1098661.51	1092325.14	6336
Stock Futures	24931.50	26869.95	(1938)
Stock Options	36326.02	36655.14	(329)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.83	0.93
BANK NIFTY	1.05	0.87

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.64	93.56	0.08

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.339	6.373	-0.53
USA	1.655	1.635	1.22

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1777.80	-3.66	-0.20
Silver	24.06	-0.21	-0.86
Crude-Oil	82.81	-0.61	-0.73
Brent-Crude	84.90	-0.92	-1.07

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Oct -21 USD-INR	74.88	-0.07	-0.10
27 Oct -21 EUR-INR	87.19	-0.01	-0.01
27 Oct -21 GBP-INR	103.37	0.27	0.27
27 Oct -21 JPY- INR	65.68	0.13	0.20

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18178	17867	18023	18203	18359	18540
SENSEX	60924	5988	60399	61010	61535	62146
NIFTY FUTURES	18241	17940	18090	18228	18379	18517
BANK NIFTY	40030	39114	39572	39886	40344	40659
CNX IT	35914	34811	35362	36176	36727	37540
CNX MIDCAP	31356	30664	31010	31372	31718	32079
CNX SMALLCAP	11112	10893	11003	11151	11261	11409
INDIA VIX	18.04	13.36	15.70	17.25	19.59	21.14

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

SECURITIES BAN IN F&O TRADES FOR 22-10-2021

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

PNB, SAIL, SUNTV, TATAPOWER

COMPILED & PREPARED BY SHAH INVESTOR'S HOME LTD | ALL RIGHTS RESERVED

TECHNICAL VIEWS



NIFTY

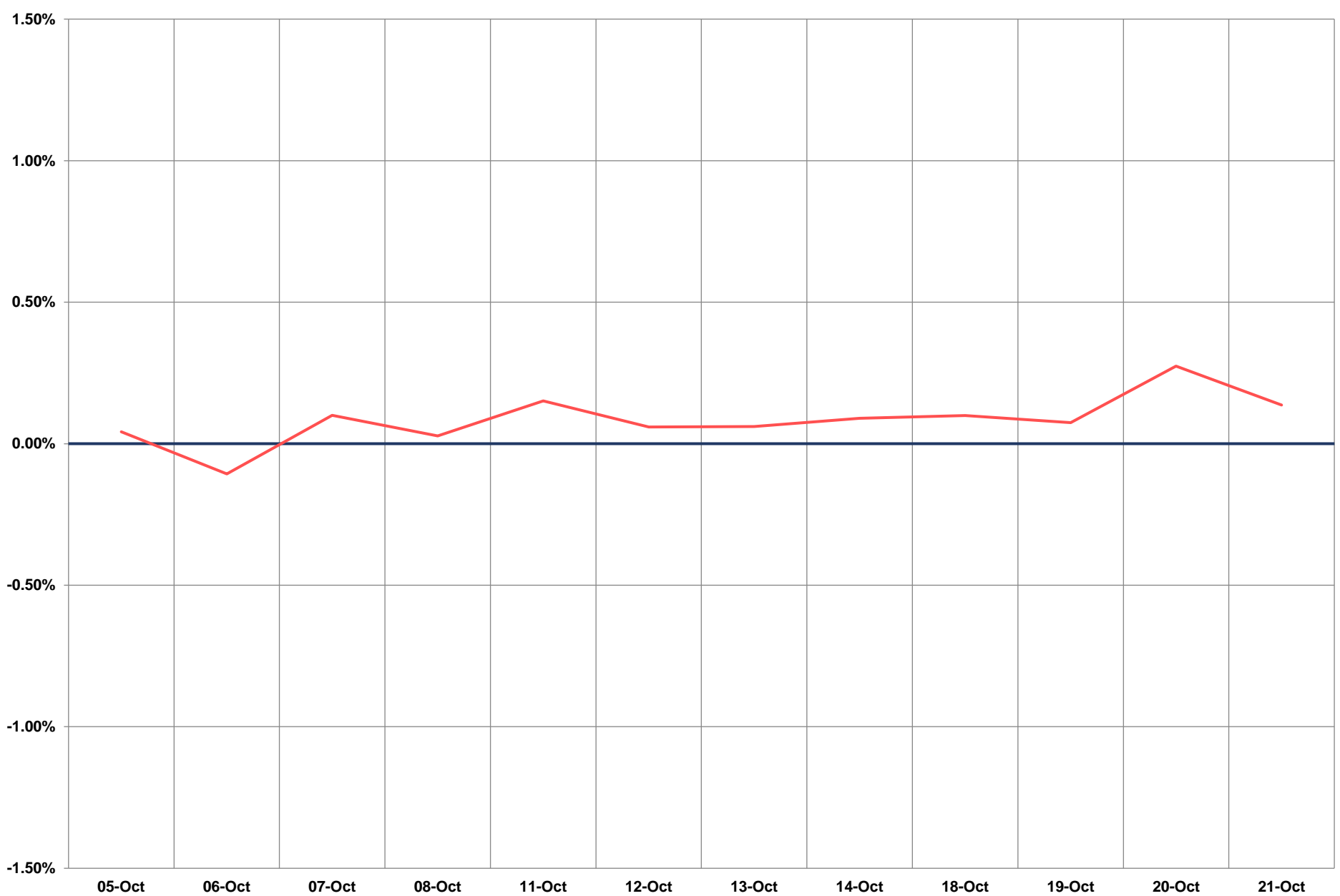
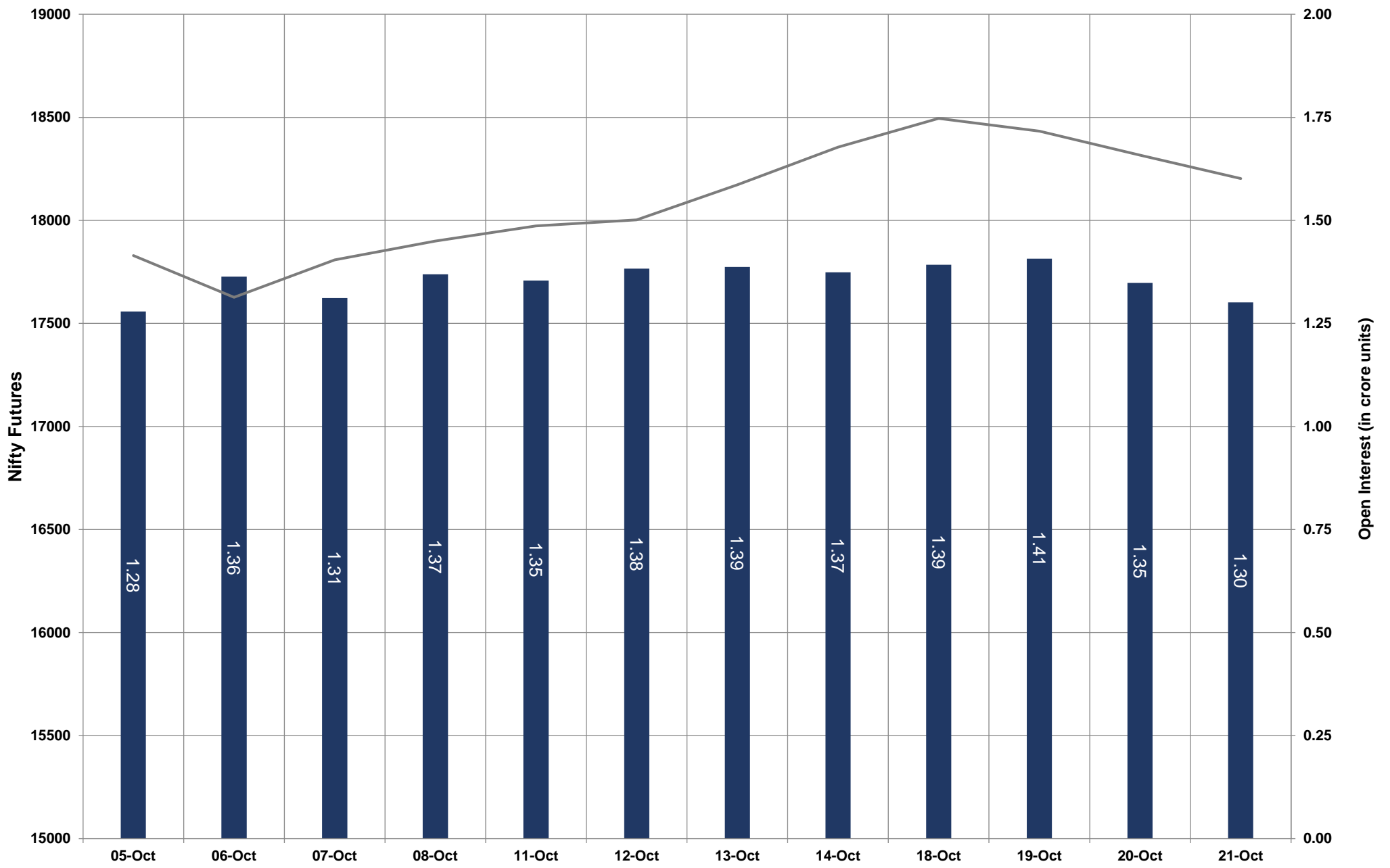


- Nifty Cash = 18,178.10 (-0.48)
- Resistance levels = 18,260 and 18,370
- Support levels = 18,070 and 17,890

TECHNICAL VIEWS



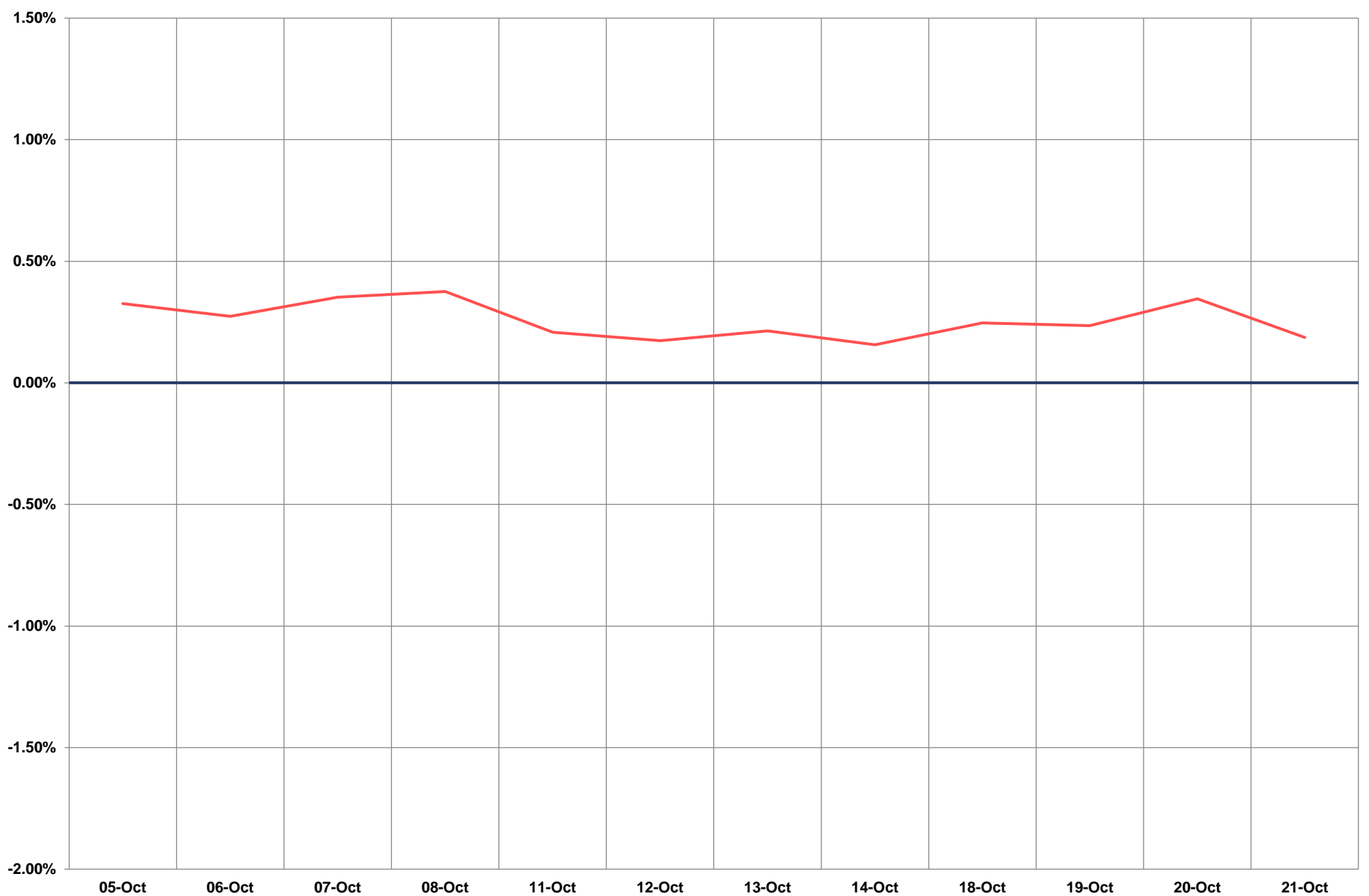
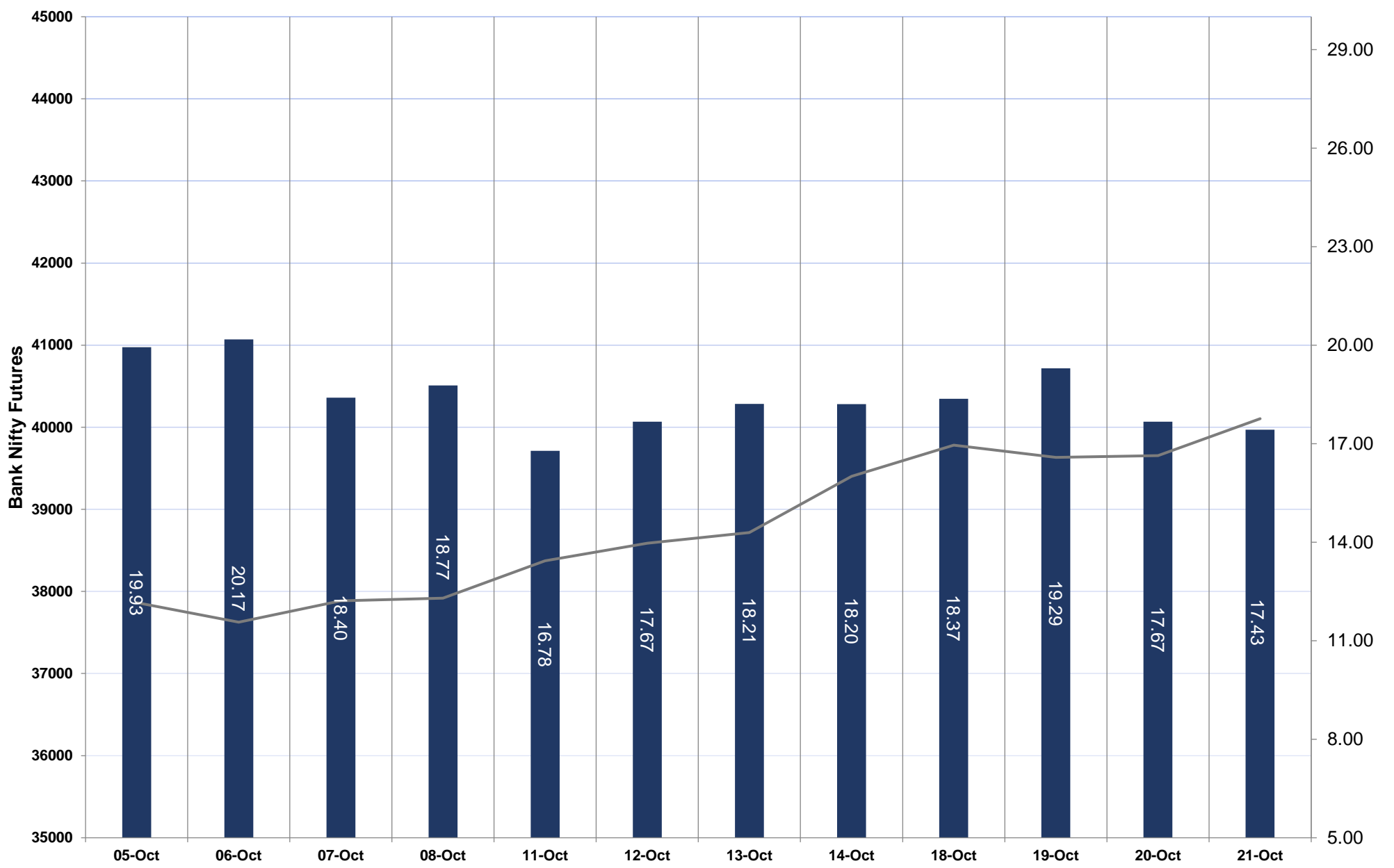
NIFTY FUTURES



TECHNICAL VIEWS



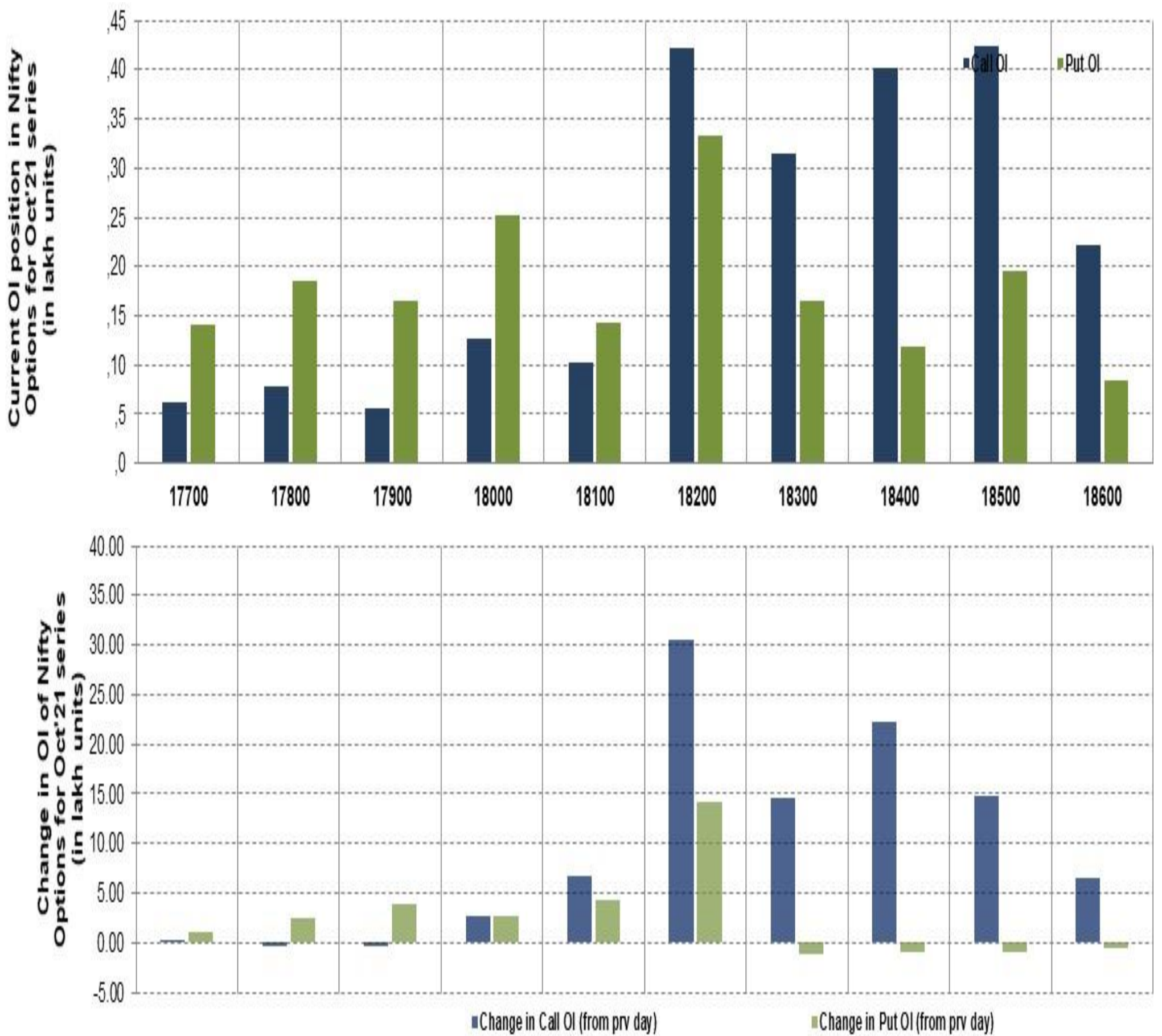
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **1.41 million** in Open Interests is **Strike Price of 18,500**
- **Most Active Nifty Put** with a reduction of **1.50 millions** in Open Interests is **Strike Price of 18,200**
- **Maximum Open Interest** an outstanding was **4.24 millions** for Calls at **Strike Price of 18,500**
- **Maximum Open Interest** an outstanding was **3.33 millions** for Puts at **Strike Price of 18,200**

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.