



MORNING MANTRA



Daily Derivatives & Market Report

Oct 22, 2021



Indian equity benchmarks ended with losses on Friday. The start of the day was on a positive note, as sentiments got a boost with Niti Aayog Vice Chairman Rajiv Kumar's statement that Indian economy is expected to grow 10.5 per cent or more in the current fiscal. Adding more optimism, ICRA stated that with half of the 15 high-frequency indicators recovering to the pre-pandemic levels in the second quarter, the economy finally looks nearly out of the pandemic woods, helping the Q2 GDP print at 7.7 per cent. Some support also came in as Union Minister Hardeep Singh Puri exuded confidence that India will become a \$5-trillion economy by 2024-25 and \$10-trillion by 2030.

Key indices remained higher in the first half of the trading session, as traders took support with Commerce and Industry Minister Piyush Goyal's statement that all indicators, including GDP, FDI inflows and exports growth, are pointing towards a clear and sharp economic recovery in the country. He said forex reserves have constantly grown from \$433 billion in September 2019 to \$638 billion in September this year, while FDI inflows in the first four months of the current fiscal rose by 62 per cent, which is higher than the corresponding figure last year.

Domestic sentiments were positive, as investments in Indian capital through participatory notes (P-notes) were at Rs 97,751 crore till September-end, and going forward inflow is expected to remain positive. Adding more comfort among traders, RBI data showed that bank credit grew by 6.48 per cent to Rs 110.13 lakh crore and deposit by 10.16 per cent to Rs 157.56 lakh crore in the fortnight ended October 8. However, in the second half of the trading session, markets turned negative and ended lower, as traders opted to book profit in frontline blue-chip counters.

On the global front, European markets were trading higher helped by an easing of worries surrounding embattled property group China Evergrande as well as positive corporate earnings, notably French cosmetics giant L'Oreal. Asian markets ended mixed on Friday, after the manufacturing sector in Japan continued to expand in Oct, and at a faster pace, the latest survey from Jibun Bank showed on Friday with a manufacturing PMI score of 53.0. That's up from 51.5 in Sep, and it moves further above the boom-or-bust line of 50 that separates expansion from contraction.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60802.17	-121.33	-0.20
NIFTY	18144.90	-63.20	-0.35
MIDCAP	25540.59	-276.67	-1.07
SMLCAP	28330.23	-349.90	-1.22
BSEFMC	14304.06	-182.37	-1.26
AUTO	25540.29	-304.23	-1.18
POWER	3478.82	-9.58	-0.27
REALTY	4081.31	98.13	2.46
BSE IT	34479.34	-561.96	-1.60
BANKEX	46090.77	323.10	0.71
OIL GAS	18735.12	-59.81	-0.32
METAL	20294.55	-653.05	-0.32
INDIA VIX	17.55	-0.49	-2.72

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	718	1311	83
BSE	1258	2053	137

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5414	5524	(2)
NSE CASH	79706	85714	(7)
NSE F&O	5024180	14784928	(66)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.48	4.54	1.10
SENSEX	31.26	3.87	0.90

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8040	7010	1030
FII	5927	8625	(2698)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5403.93	6014.33	(610)
Index Options	369581.99	370499.93	(918)
Stock Futures	27977.24	29065.04	(1088)
Stock Options	39236.68	39452.85	(216)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.82	0.83
BANK NIFTY	1.01	1.05

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.61	93.77	-0.17

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.364	6.335	0.46
USA	1.638	1.655	-1.05

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1791.92	7.38	0.41
Silver	24.28	0.13	0.56
Crude-Oil	83.96	1.46	1.77
Brent-Crude	85.77	1.16	1.37

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Oct -21 USD-INR	74.88	0.002	0.003
27 Oct -21 EUR-INR	87.17	-0.01	-0.02
27 Oct -21 GBP-INR	103.25	-0.11	-0.11
27 Oct -21 JPY- INR	65.80	0.12	0.18

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18115	17875	17995	18155	18275	18434
SENSEX	60822	60062	60442	60931	61311	61800
NIFTY FUTURES	18139	17902	18021	18169	18288	18436
BANK NIFTY	40324	39916	40120	40354	40557	40791
CNX IT	35395	34398	34896	35597	36095	36796
CNX MIDCAP	31082	30348	30715	31164	31531	31980
CNX SMALLCAP	10973	10696	10835	11036	11175	11376
INDIA VIX	17.55	12.97	15.26	16.65	18.94	20.33

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

SECURITIES BAN IN F&O TRADES FOR 25-10-2021

ESCORTS, IDEA, IBULHSGFIN, IEX, PNB, SAIL

TECHNICAL VIEWS



NIFTY

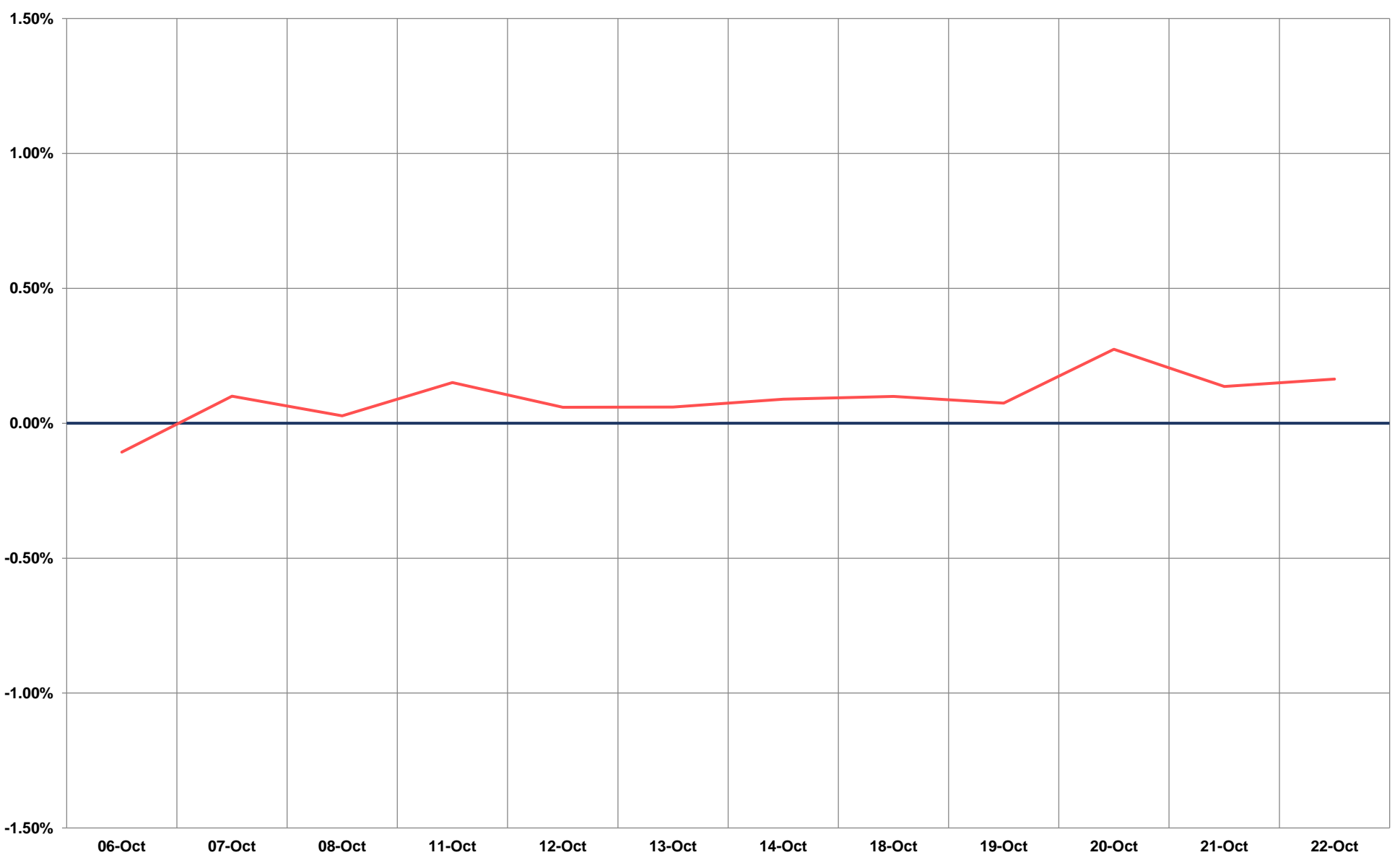
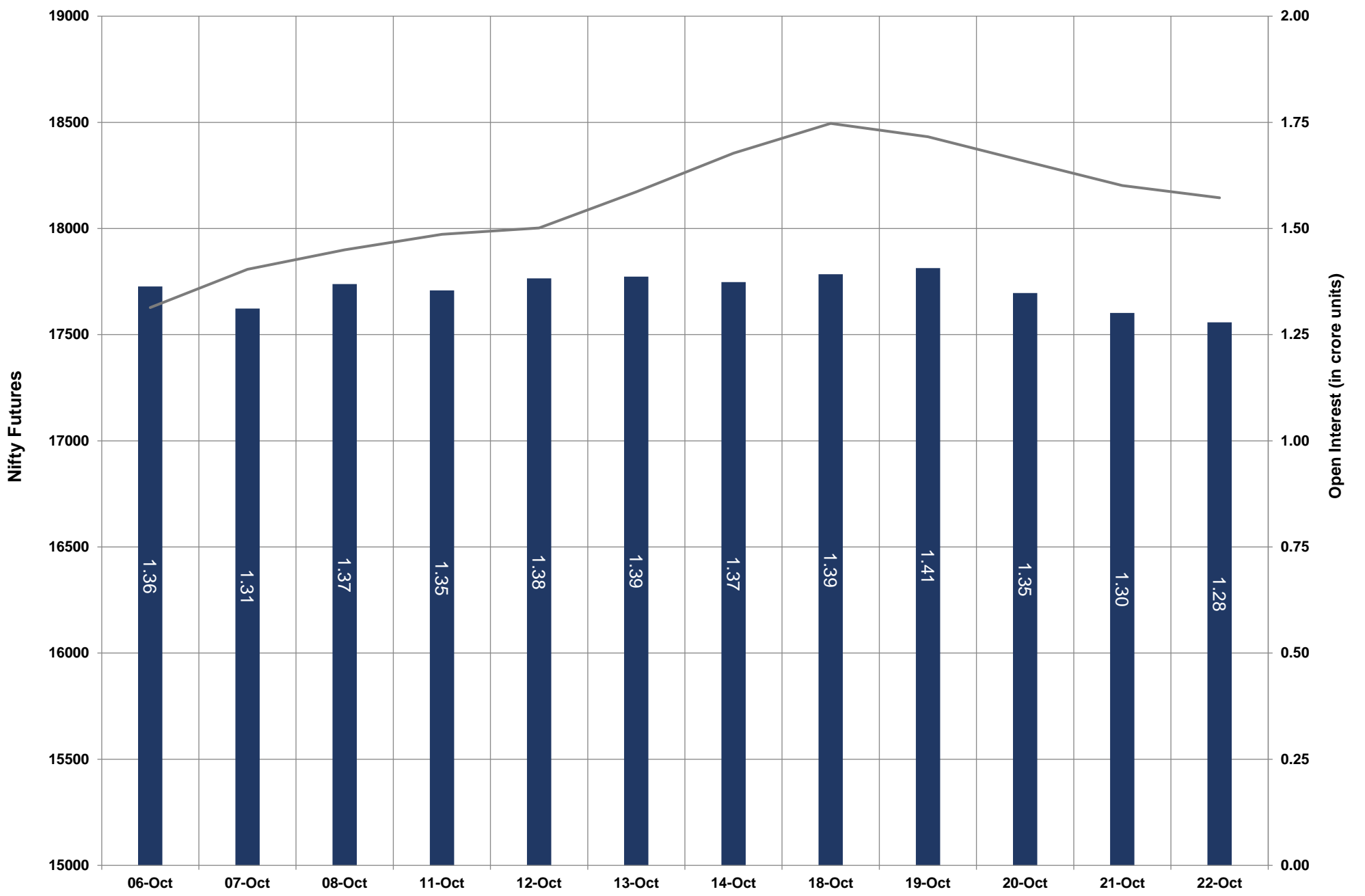


- Nifty Cash = **18,114.90 (-0.35)**
- Resistance levels = **18,260** and **18,370**
- Support levels = **18,070** and **17,890**

TECHNICAL VIEWS



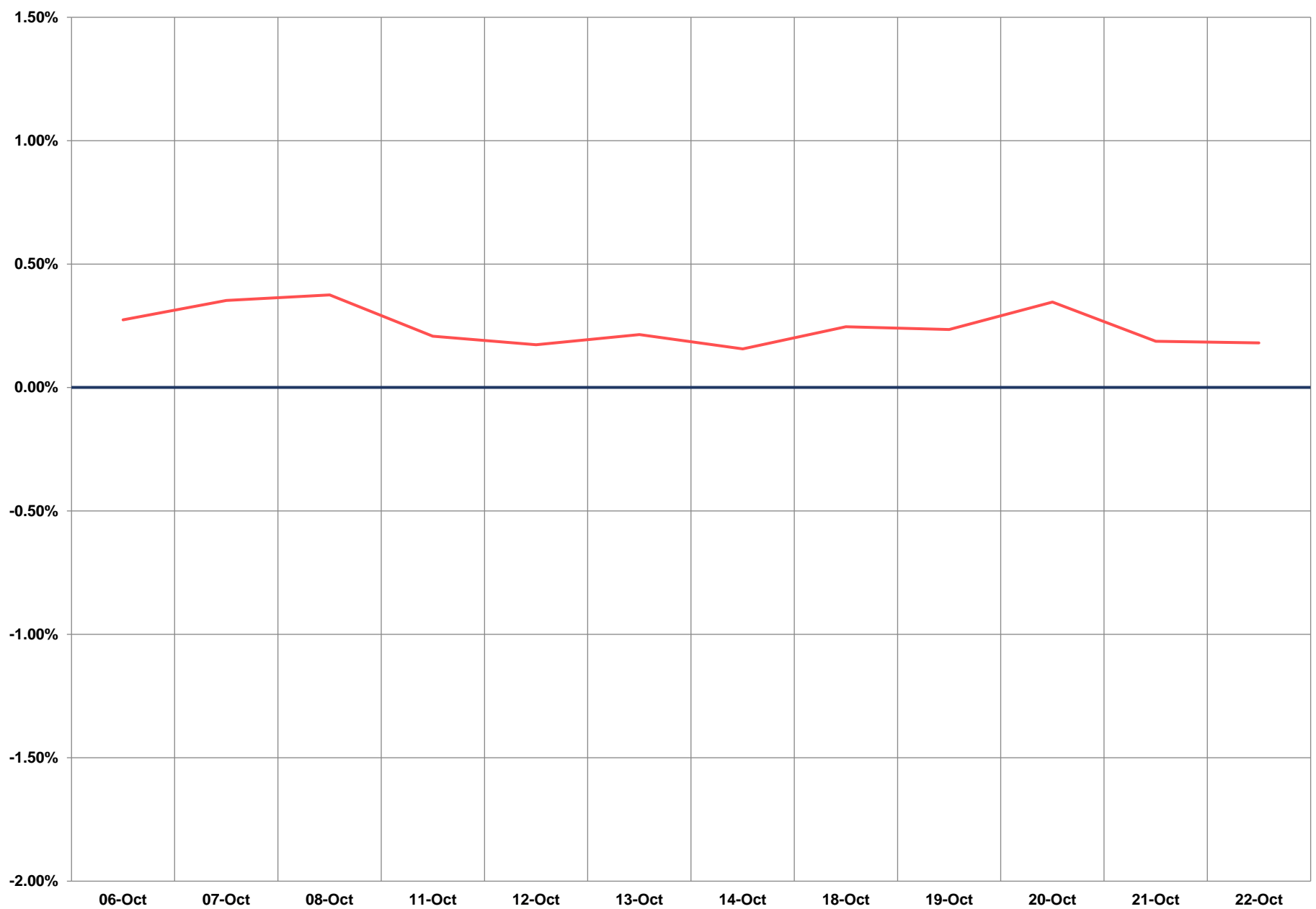
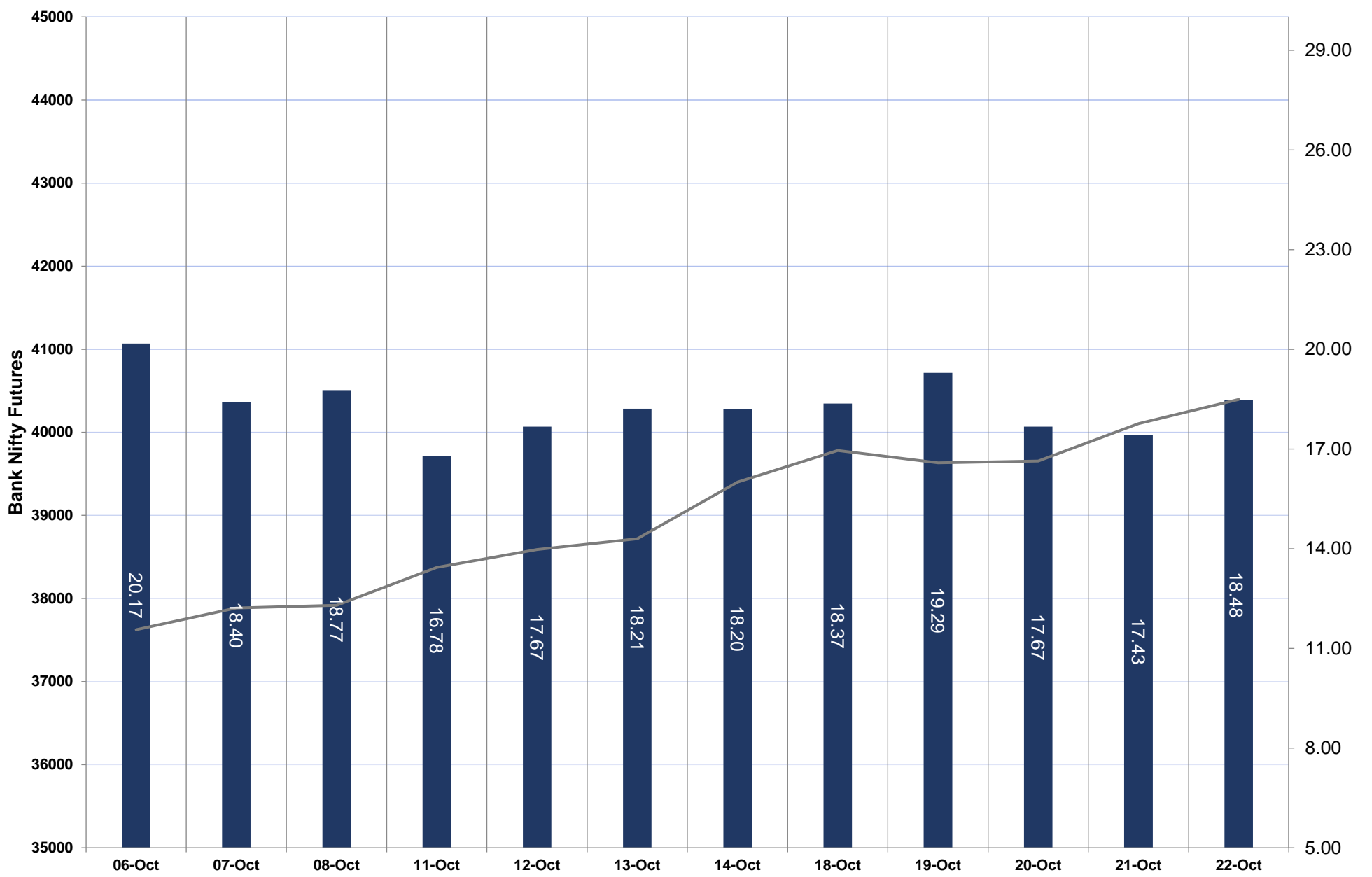
NIFTY FUTURES



TECHNICAL VIEWS



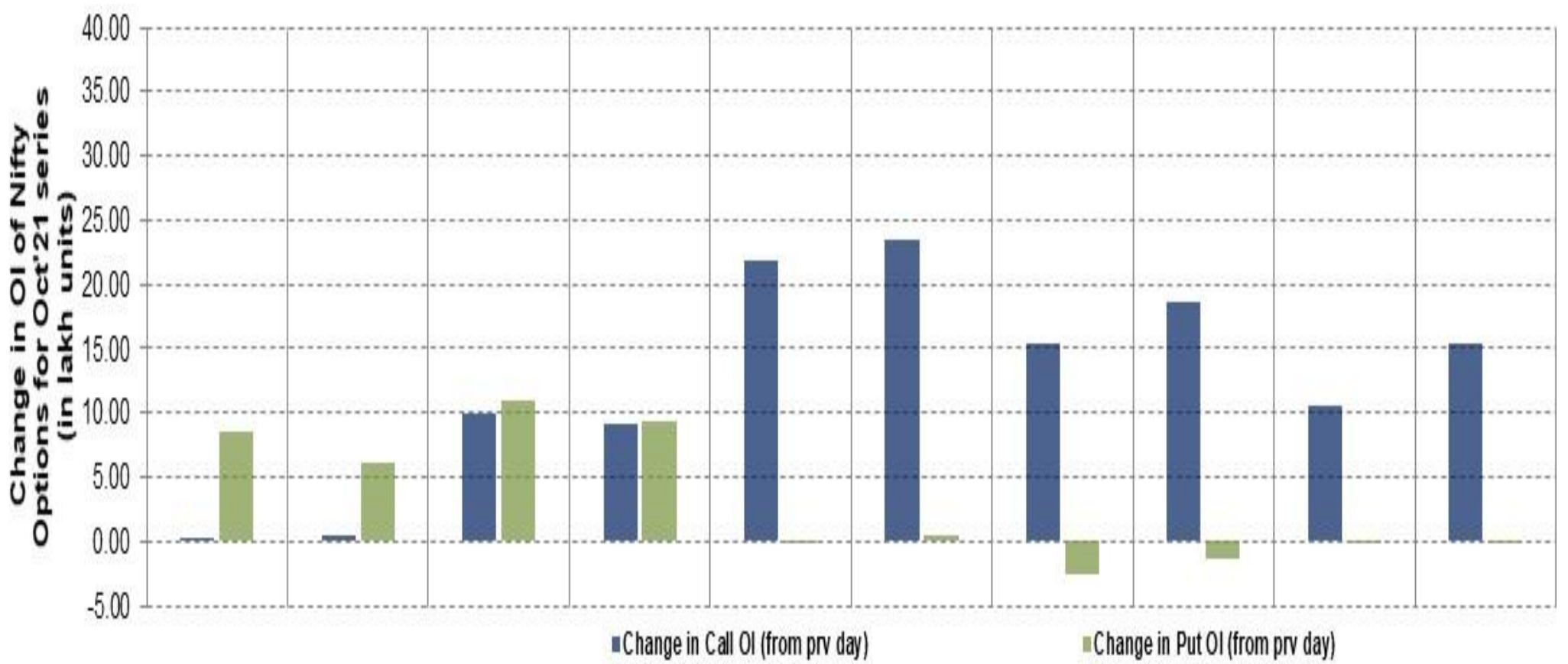
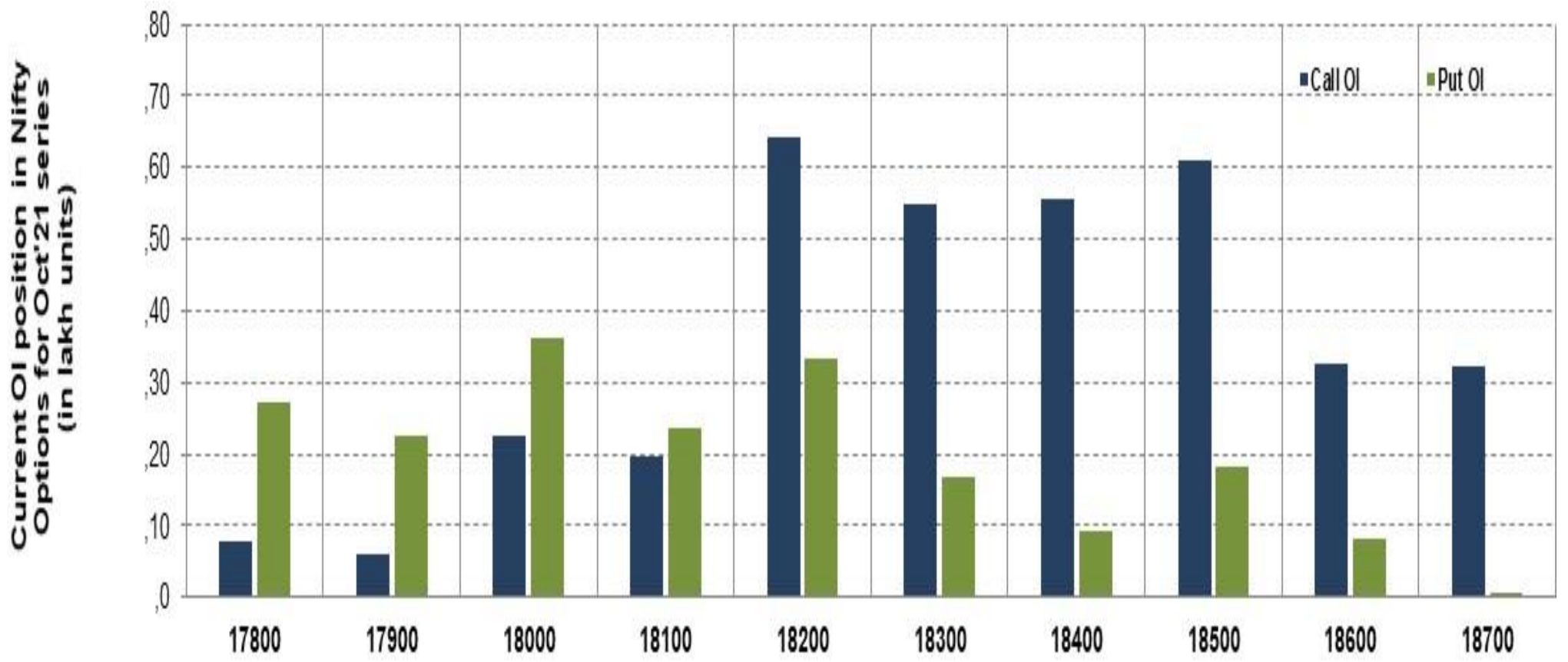
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **2.20 million** in Open Interests is **Strike Price of 18,200**
- **Most Active Nifty Put** with an addition of **1.11 millions** in Open Interests is **Strike Price of 18,000**
- **Maximum Open Interest** an outstanding was **6.41 millions** for Calls at **Strike Price of 18,200**
- **Maximum Open Interest** an outstanding was **3.61 millions** for Puts at **Strike Price of 18,000**

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