



# MORNING MANTRA



Daily Derivatives & Market Report

Oct 26, 2021



Indian equity benchmarks ended with notable gains on Tuesday's trading session. After a positive start, markets traded in green terrain during early morning deals. Support came in as a private report stated that the economy is likely to register a 9.5 per cent growth this fiscal over 7.3 per cent contraction last year, as the ongoing recovery is faster and more credible than earlier foreseen. However, key indices cut gains and turned volatile in late morning session, as traders were cautious, amid reports that Foreign Institutional Investors (FII) have been net sellers of domestic stocks for 5 consecutive days now. FIIs sold Rs 2,459 crore worth of equities on Monday. Domestic Institutional Investors, however, were net buyers of stocks worth Rs 2,390 crore.

But, in the last hours of the trade, markets gained traction to end higher, as RBI Governor Das said that RBI stresses on strong governance framework in banks, NBFCs for building resilient financial sector. Traders took some support with Engineering Export Promotion Council (EEPC) chairman Mahesh Desai stating that exports of engineering goods have crossed \$9 billion in September 2021, while 22 out of 25 top export destinations such as China, the UK, and UAE have recorded positive growth. It said share of engineering goods in overall merchandise exports stood at 26.65 percent in September. Some support also came with report indicating that hiring activities in the country are rising in the current quarter, reflecting improvement in the job market and signs of resilience.

On the global front, European stock markets traded higher helped by strong numbers from Swiss banking giant UBS. Asian markets ended mostly higher on Tuesday, after South Korea's gross domestic product rose a seasonally adjusted 0.3 percent on quarter in the third quarter of 2021, the Bank of Korea said in Tuesday's advance estimate. That was shy of expectations for an increase of 0.6 percent and down from 0.8 percent in the previous three months. Back home, telecom stocks were in focus as the government amended the telecom licence norms to reduce the tax burden on telecom operators by exempting all non-telecom revenues, income from dividends, interest, property sale and rent, among others, for calculation of levies like licence fees and spectrum usage charges.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	61350.26	383.21	0.63
NIFTY	18268.40	143.00	0.79
MIDCAP	25584.84	440.11	1.75
SMLCAP	28449.00	612.72	2.20
BSEFMC	14292.41	137.11	0.97
AUTO	25627.78	493.37	1.96
POWER	3460.64	10.46	0.30
REALTY	4112.03	135.32	3.40
BSE IT	34228.35	100.35	0.29
BANKEX	47252.30	86.75	0.18
OIL GAS	18853.60	215.28	1.16
METAL	20883.66	587.02	2.89
INDIA VIX	16.75	-0.86	-4.87

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1532	514	71
BSE	2178	1099	142

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4824	5586	(14)
NSE CASH	66340	80841	(18)
NSE F&O	5721495	6431093	(11)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.16	4.57	1.12
SENSEX	31.23	3.85	0.89

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8495	7109	1385
FII	7292	9661	(2369)

Note: FPI & DII Figures are provisional

## FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	6606.22	6946.30	(340)
Index Options	464298.64	464092.81	206
Stock Futures	56471.23	56621.74	(151)
Stock Options	42646.01	42869.79	(224)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.98	0.82
BANK NIFTY	1.07	1.25

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.97	93.81	0.16

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.363	6.350	0.20
USA	1.629	1.635	-0.36

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1792.01	-16.06	-0.89
Silver	24.05	-0.50	-2.04
Crude-Oil	84.70	0.94	1.12
Brent-Crude	86.38	0.37	0.45

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Oct -21 USD-INR	74.97	-0.12	-0.16
27 Oct -21 EUR-INR	87.11	-0.20	-0.23
27 Oct -21 GBP-INR	103.60	0.23	0.22
27 Oct -21 JPY- INR	65.74	-0.31	-0.46

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18268	18015	18142	18226	18353	18437
SENSEX	61350	60507	60928	61213	61635	61920
NIFTY FUTURES	18348	18027	18187	18269	18429	18511
BANK NIFTY	41238	40607	40923	41145	41461	41683
CNX IT	35162	34531	34847	35273	35589	36015
CNX MIDCAP	31102	30415	30758	30951	31294	31487
CNX SMALLCAP	10991	10659	10825	10920	11086	11181
INDIA VIX	16.75	15.95	16.35	17.04	17.44	18.13

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

## SECURITIES BAN IN F&O TRADES FOR 27-10-2021

CANBK, IBULHSGFIN, IEX, NMDC, SAIL, SUNTV



# TECHNICAL VIEWS



## NIFTY

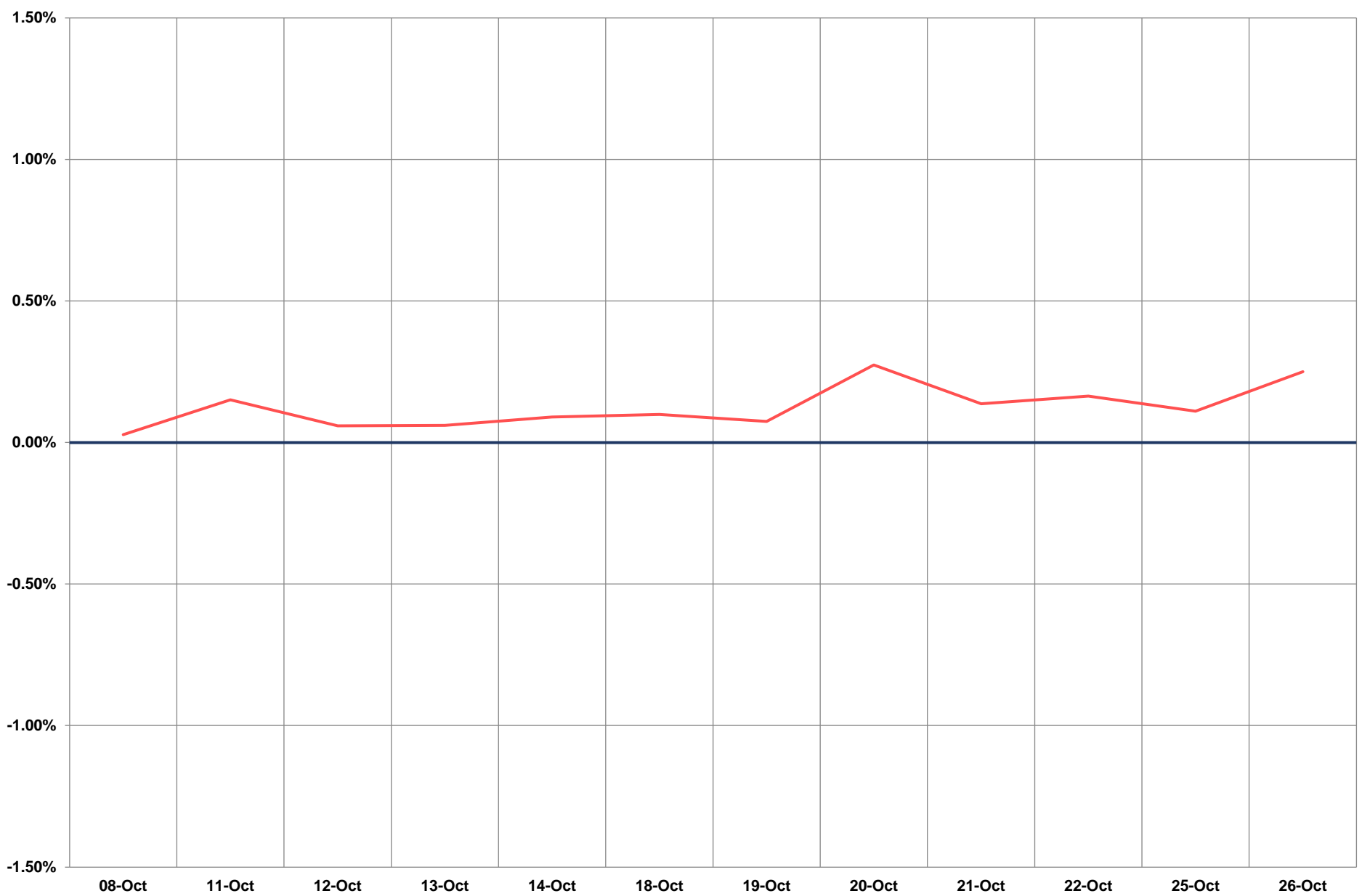
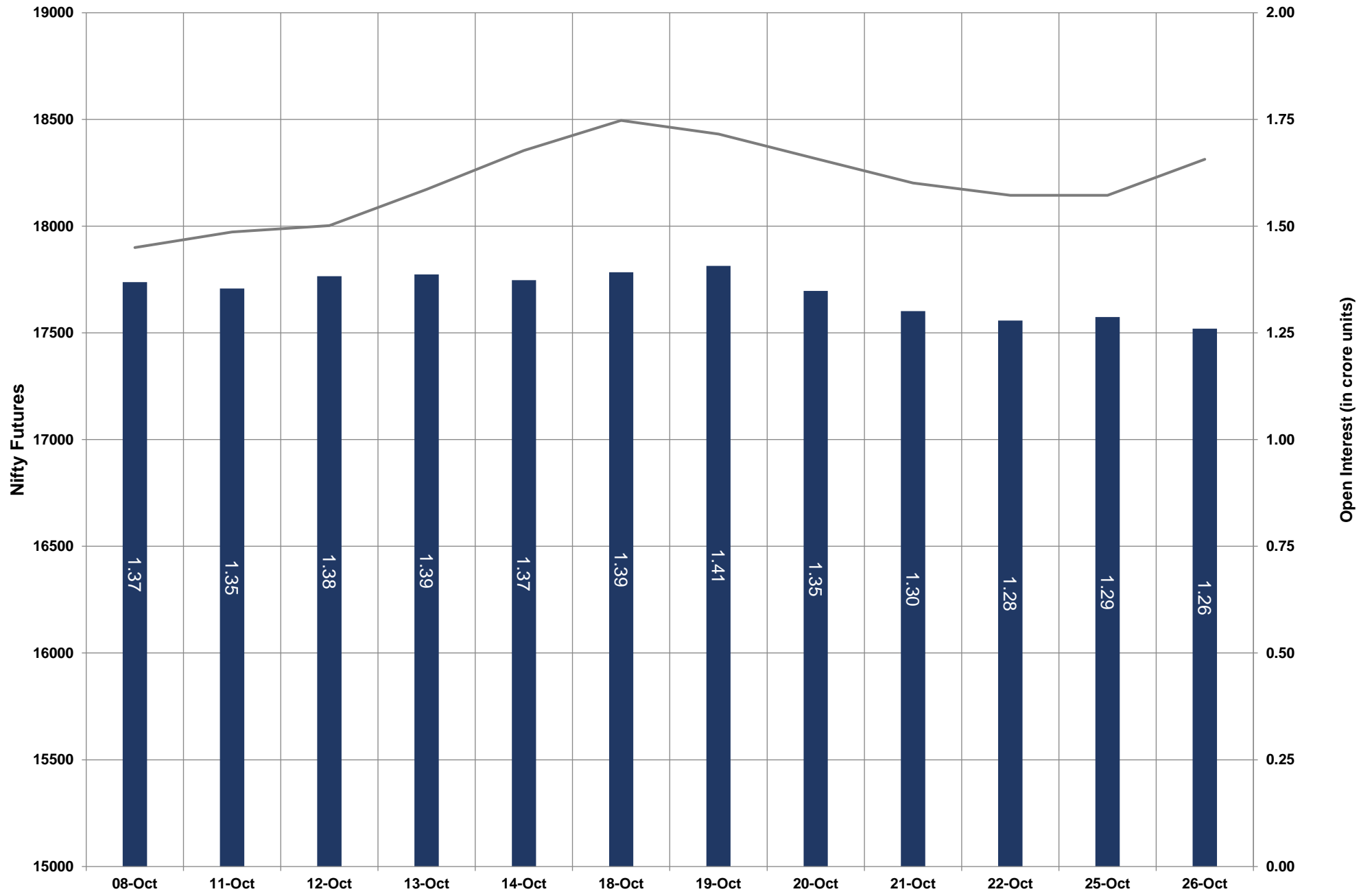


- Nifty Cash = **18,268.40 (+0.79)**
- Resistance levels = **18,330** and **18,420**
- Support levels = **18,160** and **18070**

# TECHNICAL VIEWS



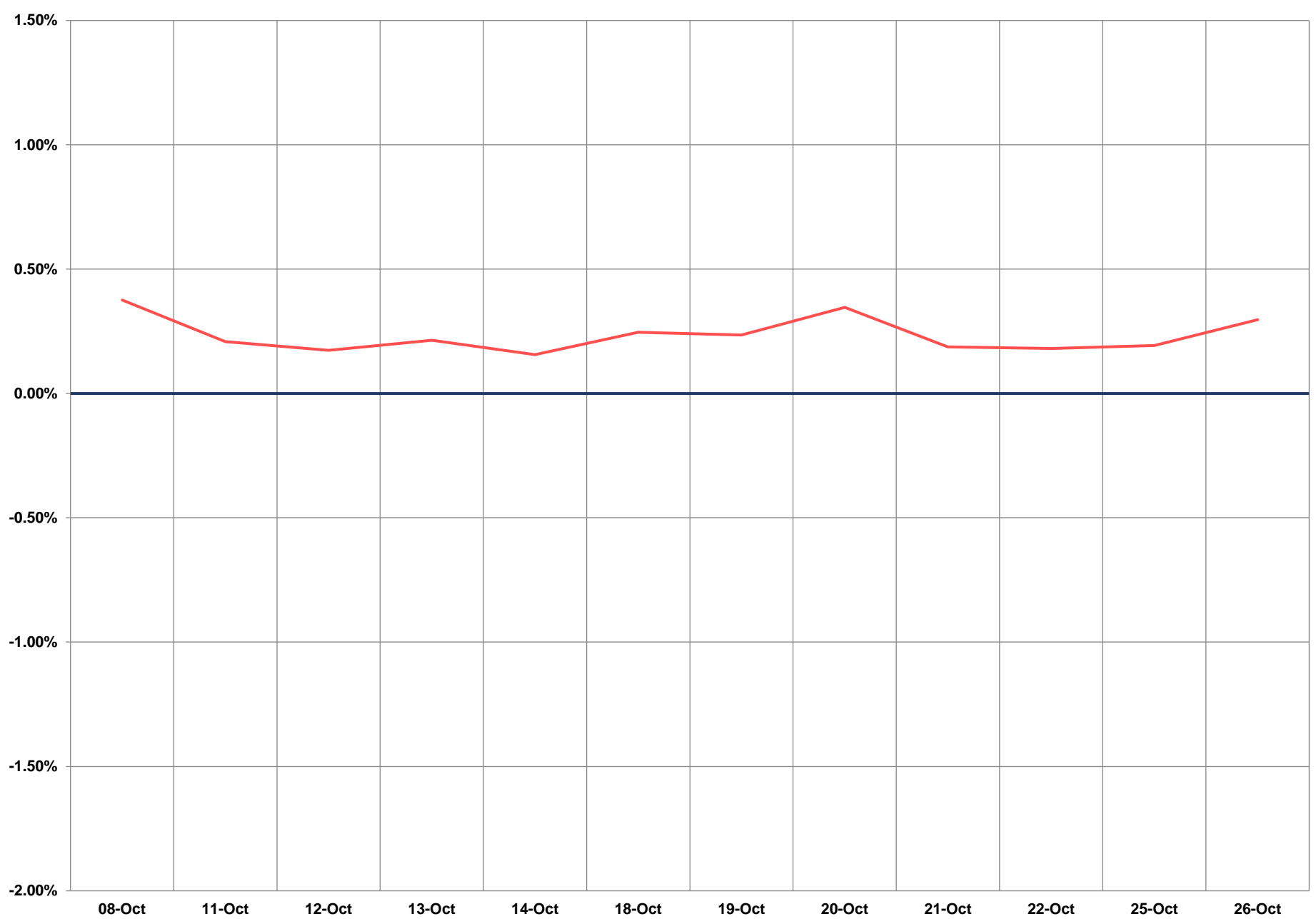
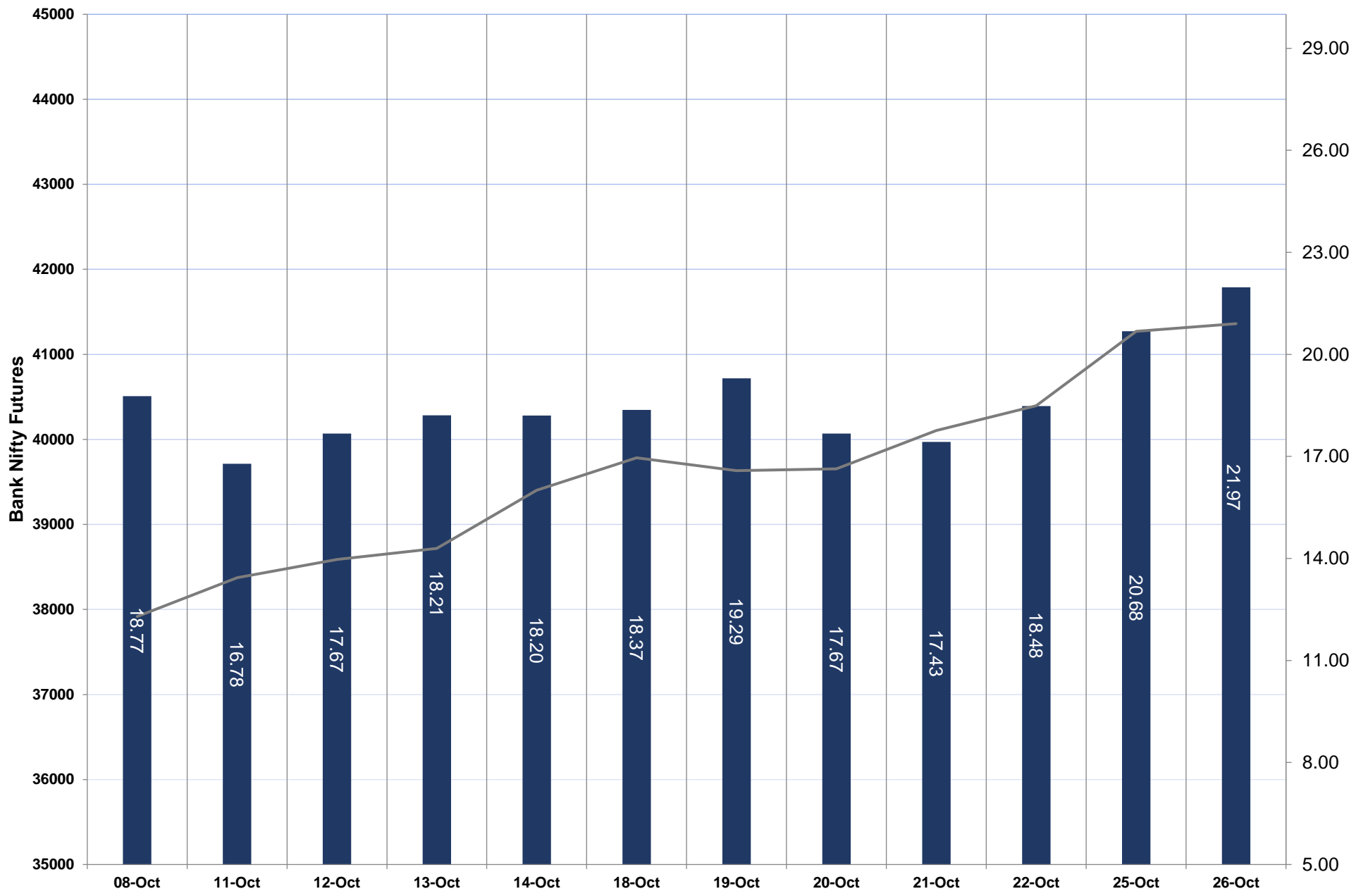
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

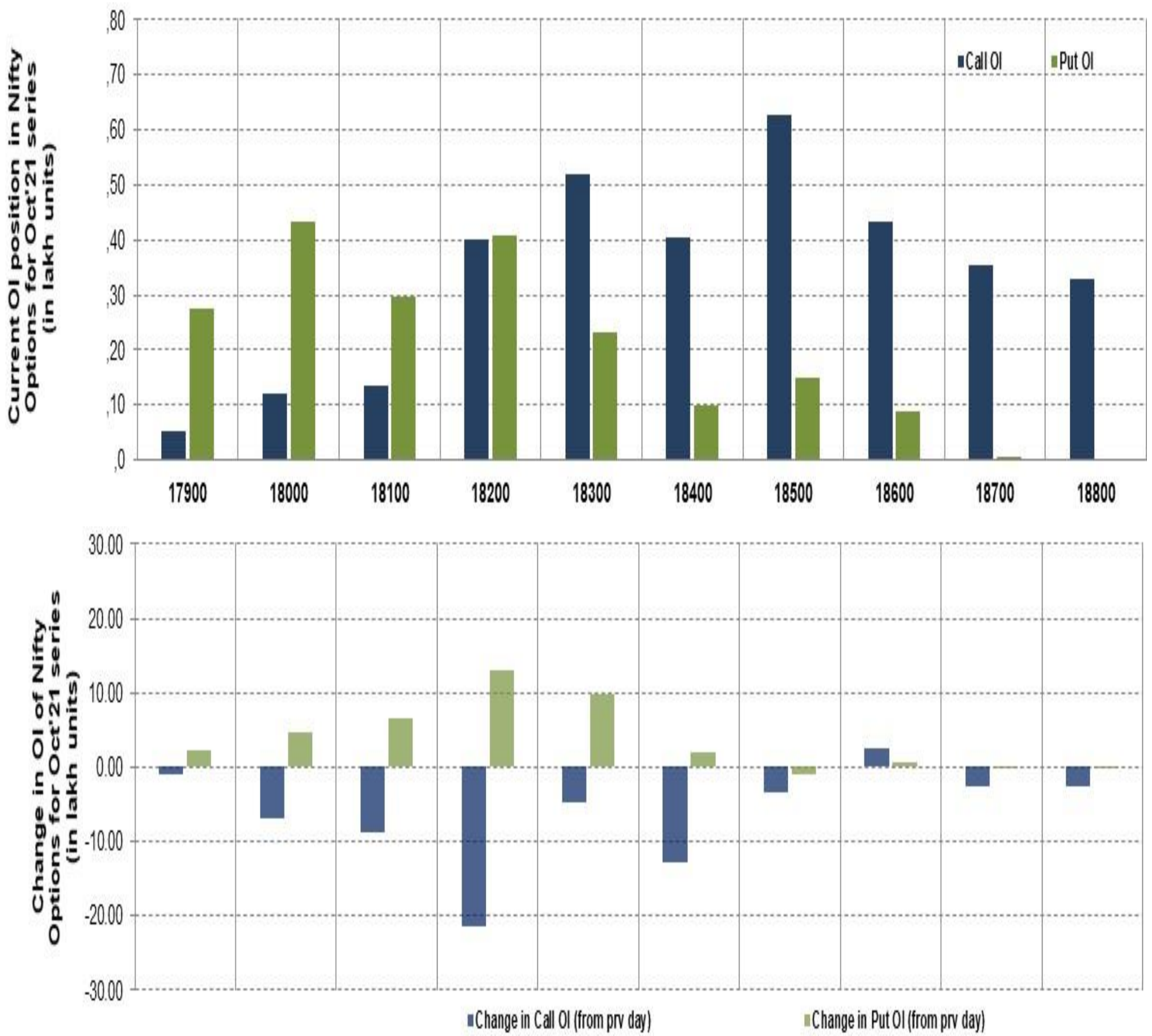




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.35 million** in Open Interests is **Strike Price of 18,500**
- **Most Active Nifty Put** with an addition of **0.46 millions** in Open Interests is **Strike Price of 18,000**
- **Maximum Open Interest an outstanding** was **6.25 millions** for Calls at **Strike Price of 18,500**
- **Maximum Open Interest an outstanding** was **4.35 millions** for Puts at **Strike Price of 18,000**

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