



# MORNING MANTRA



Daily Derivatives & Market Report

Oct 28, 2021



Indian equity benchmarks witnessed bloodbath on Thursday's trading session. Key indices made a negative start and remained lower during trading session, as traders got worried, after Stock brokers' association Anmi has flagged off concerns on the action being initiated by market regulator Sebi against a few broker entities for trading on paired contracts on the National Spot Exchange Ltd (NSE) platform and classifying them as "not fit and proper person".

Bears held a tight grip over the Dalal Street, as some cautiousness crept in with report that cooking gas LPG prices may be hiked next week after under-recovery on the fuel widened to over Rs 100 per cylinder. Adding more pessimism, a report from the Euro-Mediterranean Center on Climate Change (CMCC) said that in India, the decline in rice and wheat yields due to climate change could lead to economic losses between 43-81 billion EUR (or 1.8-3.4% of GDP) by 2050.

Further, the Aluminium Association of India (AAI) has urged the central government to immediately restart supply of coal and rakes to the aluminium industry to normalise the precarious situation due to fuel shortage. It also said the current fuel shortage has threatened the very survival of the domestic aluminium sector with risk of loss of over one million livelihoods and 5,000 SMEs (Small and Medium Enterprises) in the downstream sector.

On the global front, European markets were trading mostly in red as investors prepared for a series of central bank meetings which are widely expected to bring the first signs of monetary policy tightening against a backdrop of persistent inflation. Asian markets settled lower on Thursday, after the Bank of Japan maintained its monetary stimulus and downgraded its growth outlook for the current fiscal year as supply-side constraints dampened production and exports amid weak consumption.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59984.70	-1158.63	-1.89
NIFTY	17857.25	-353.70	-1.94
MIDCAP	25236.28	-354.27	-1.38
SMLCAP	28089.97	-444.48	-1.56
BSEFMC	14032.28	-271.28	-1.90
AUTO	25249.14	-261.85	-1.03
POWER	3361.38	-97.00	-2.80
REALTY	3964.33	-154.65	-3.75
BSE IT	34034.84	-538.40	-1.56
BANKEX	45154.42	-1569.84	-3.36
OIL GAS	18238.29	-482.49	-2.58
METAL	19988.57	-514.55	-2.51
INDIA VIX	17.91	1.10	6.42

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	434	1628	46
BSE	900	2387	118

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4706	4585	3
NSE CASH	76792	70719	9
NSE F&O	14932456	6335452	136

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.39	4.47	1.13
SENSEX	30.34	3.76	0.94

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8312	7475	837
FII	8215	12034	(3819)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	10982.96	12112.24	(1129)
Index Options	1355297.95	1356382.39	(1084)
Stock Futures	37412.95	38794.63	(1382)
Stock Options	22672.33	21908.64	764

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.77	0.86
BANK NIFTY	0.55	0.77

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.36	-0.44	-0.47

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.367	6.337	0.47
USA	1.569	1.529	2.64

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1798.78	2.13	0.12
Silver	24.06	0.03	0.12
Crude-Oil	82.85	0.19	0.23
Brent-Crude	84.33	-0.25	-0.30

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 Nov -21 USD-INR	75.15	-0.14	-0.18
26 Nov -21 EUR-INR	87.25	-0.13	-0.15
26 Nov -21 GBP-INR	103.29	0.03	0.03
26 Nov -21 JPY- INR	66.20	-0.03	-0.05

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17857	17558	17708	17949	18099	18340
SENSEX	59985	58978	59481	60281	60785	61585
NIFTY FUTURES	17858	17614	17736	17971	18093	18328
BANK NIFTY	39509	38349	38929	39930	40510	41511
CNX IT	34914	34304	34609	35092	35397	35881
CNX MIDCAP	30514	29993	30254	30697	30958	31401
CNX SMALLCAP	10817	10633	10725	10884	10976	11135
INDIA VIX	17.91	16.10	17.01	17.72	18.63	19.34

## INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Neutral	Buy	Buy
SENSEX	Neutral	Buy	Buy
NIFTY FUTURES	Neutral	Buy	Buy
BANK NIFTY	Neutral	Buy	Buy
CNX IT	Neutral	Neutral	Buy
CNX MIDCAP	Neutral	Buy	Buy
CNX SMALLCAP	Neutral	Neutral	Buy
INDIA VIX	Buy	Neutral	Neutral

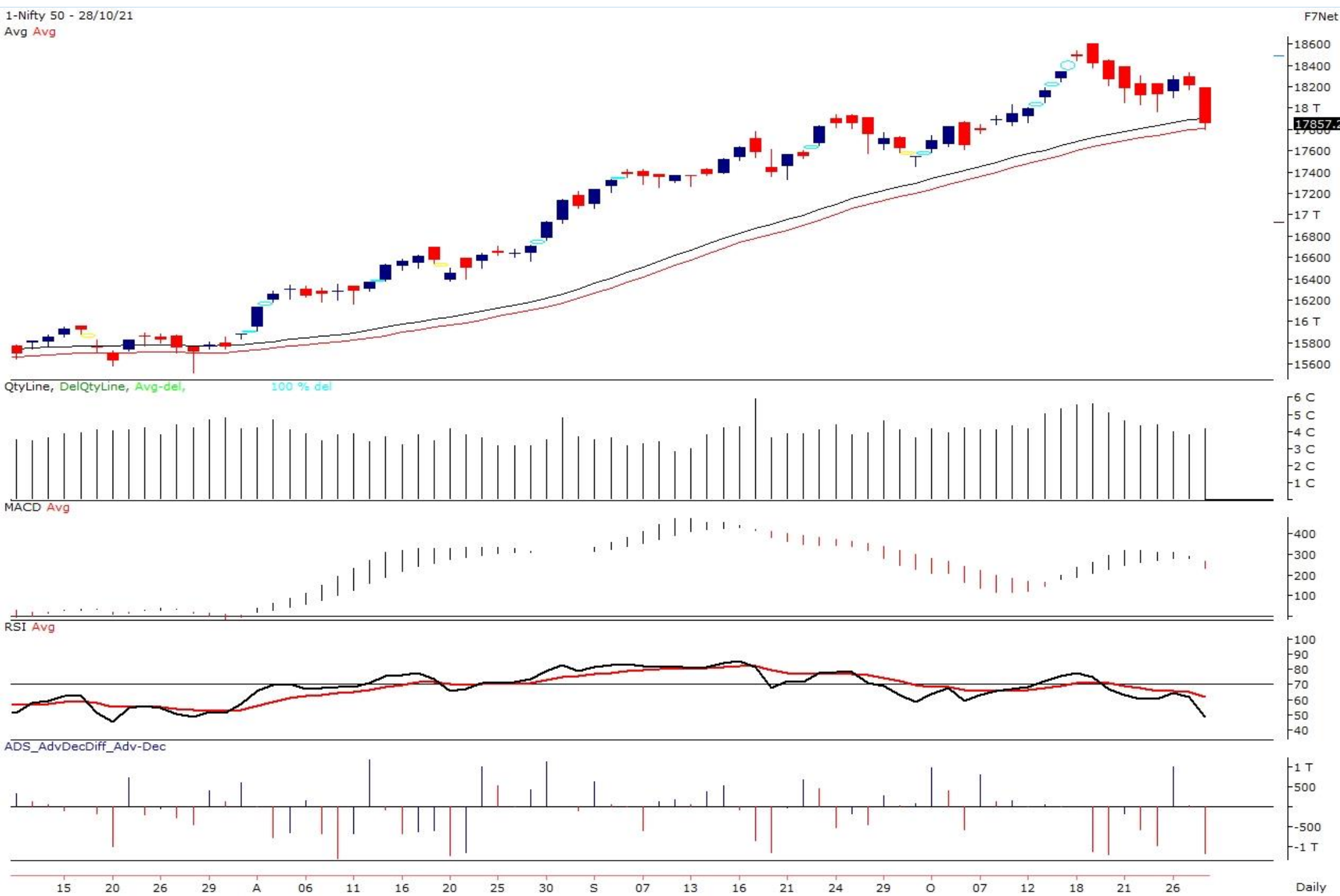
## SECURITIES BAN IN F&O TRADES FOR 29-10-2021

NIL

# TECHNICAL VIEWS



## NIFTY

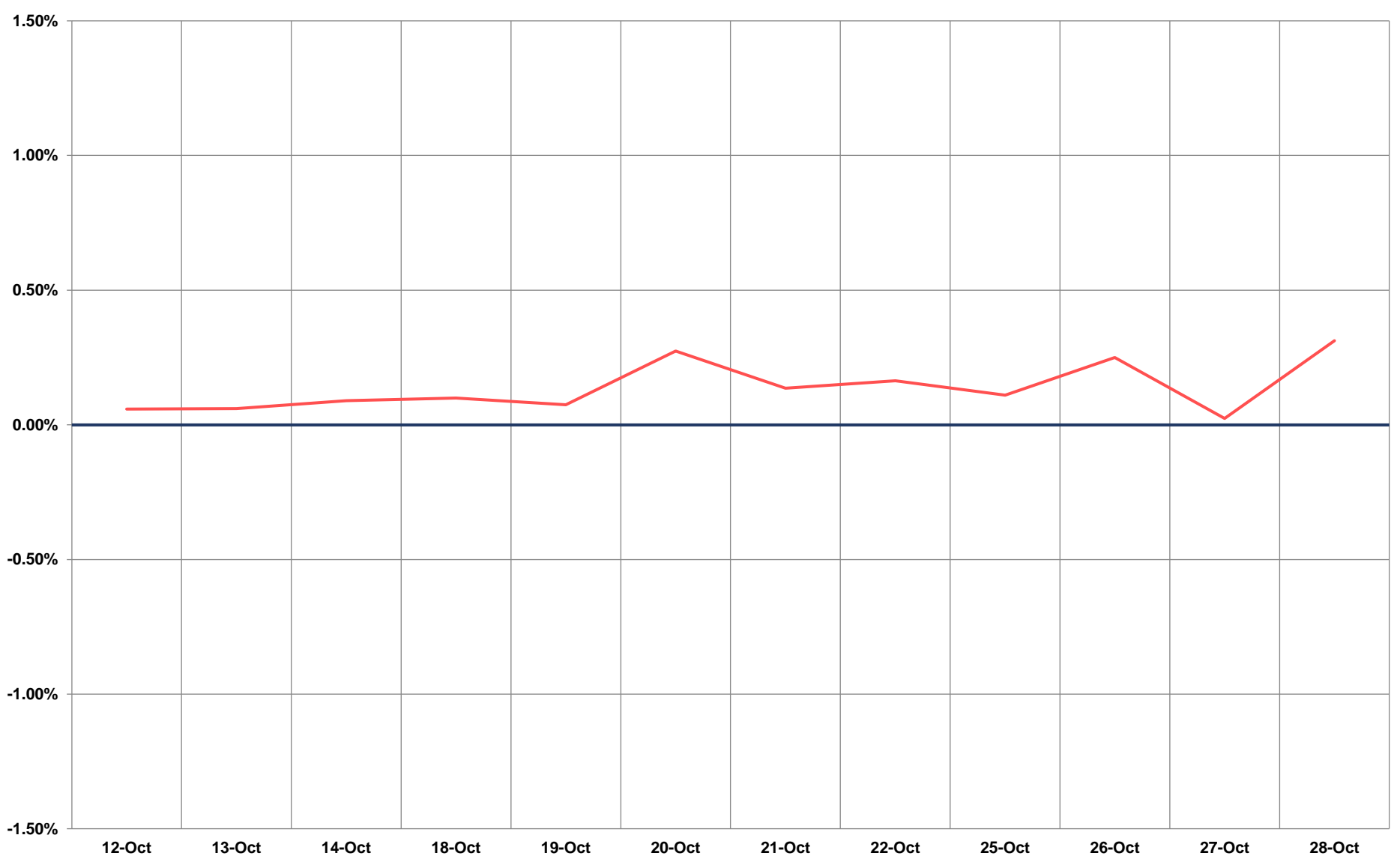
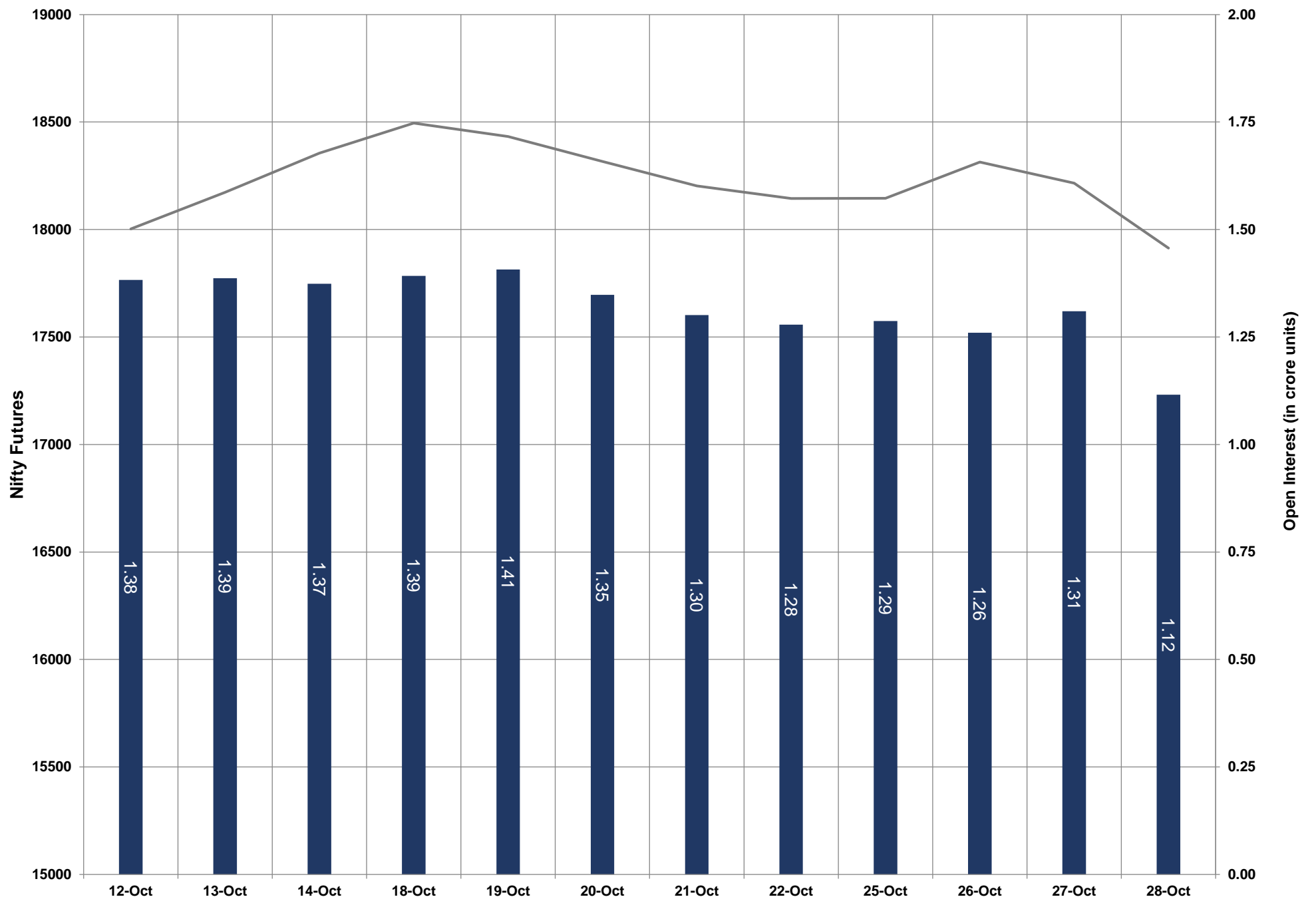


- Nifty Cash = **18,857.25 (-1.94)**
- Resistance levels = **18,960** and **18,070**
- Support levels = **18,770** and **18690**

# TECHNICAL VIEWS



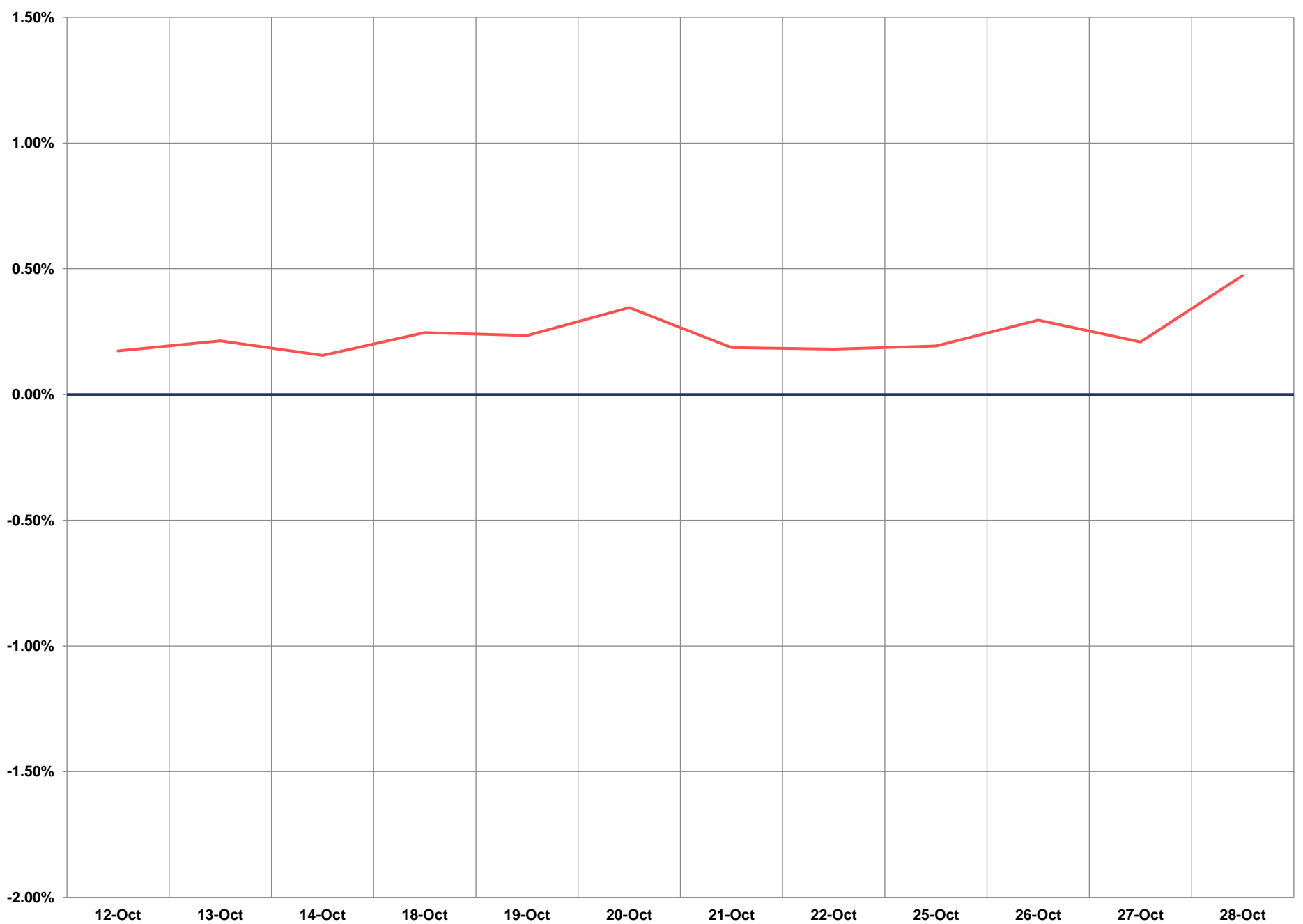
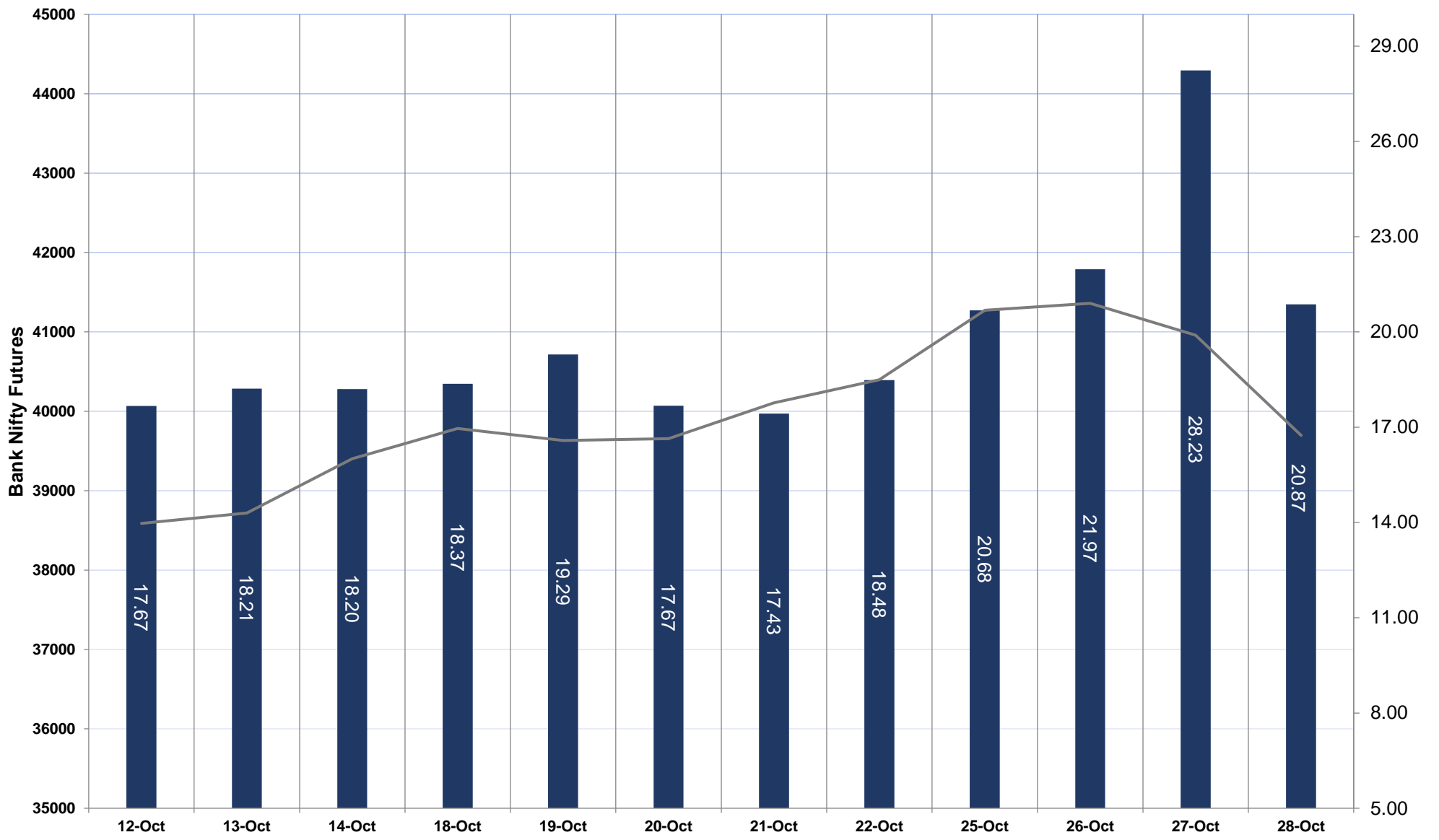
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

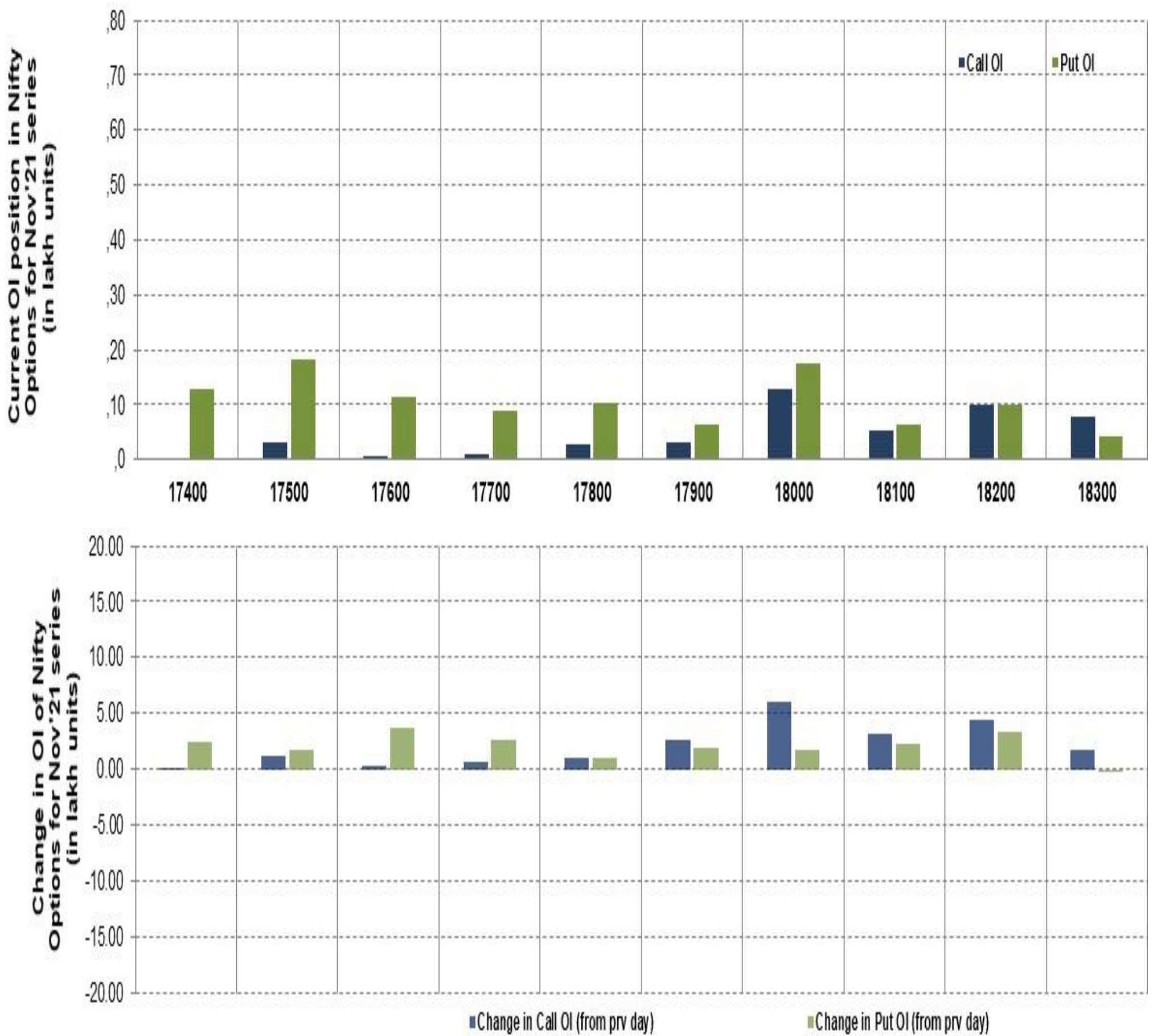




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.61 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with a reduction of **0.20 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **1.30 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest an outstanding** was **1.81 millions** for Puts at **Strike Price of 17,500**

# 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.