



MORNING MANTRA



Daily Derivatives & Market Report

Sep 27, 2021



Indian equity benchmarks ended flat with a positive bias on Monday. Markets made an optimistic start, as Union Finance Minister Nirmala Sitharaman said the Indian economy is on a sustained path of revival and cited rise in GST collections and direct taxes to support her assertion. Traders also took encouragement as the Finance Ministry said net direct tax collection grew 74.4 per cent to Rs 5.70 lakh crore between April 1 to September 22 this fiscal. Adding more optimism, Minister of State for Finance Bhagwat K Karad said the government plans to increase public sector undertakings' (PSUs) income and create employment through the disinvestment process.

In late morning deals, markets cut gains and turned volatile to end the trading day on a flat note. Domestic sentiments were negative, as RBI data showed the country's foreign exchange reserves declined by \$1.47 billion to \$639.642 billion in the week ended September 17. Besides, Union Finance Minister Nirmala Sitharaman said despite the huge thrust on financial inclusion and high economic activity, there are districts in the country not having any banking presence at all. Traders also remain concerned with report stating that as many as 470 infrastructure projects, each worth Rs 150 crore or more, have been hit by cost overruns totalling more than Rs 4.37 lakh crore.

On the global front, European markets cheered surge in crude prices that powered oil stocks. Asian markets ended mostly higher on Monday, after Taiwan's export orders increased more than expected in August. The data from the Ministry of Economic Affairs showed that export orders advanced 17.6 percent year-on-year in August. Orders for mineral products accelerated 112.4 percent annually in August and those of transport equipment gained 42.4 percent. Bookings for chemicals, and plastics and articles thereof; rubber and articles thereof increased by 56.1 percent and 45.3 percent, respectively.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60077.88	29.41	0.05
NIFTY	17855.10	1.90	0.01
MIDCAP	25195.83	0.99	0.00
SMLCAP	27988.19	-35.15	-0.13
BSEFMC	14972.33	-117.42	-0.78
AUTO	24204.95	729.49	3.11
POWER	3029.33	16.42	0.54
REALTY	4117.74	115.28	2.88
BSE IT	35243.85	-835.33	-2.32
BANKEX	43583.71	338.22	0.78
OIL GAS	17890.93	252.06	1.43
METAL	19686.82	-77.18	-0.39
INDIA VIX	18.05	1.13	6.66

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	915	1125	97
BSE	1562	1792	182

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5207	6523	(20)
NSE CASH	68787	79179	(13)
NSE F&O	4188366	3993160	5

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.33	4.47	1.15
SENSEX	31.31	3.84	0.90

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6911	5513	1398
FII	8020	8614	(595)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5511.60	4940.02	572
Index Options	257687.36	259759.99	(2073)
Stock Futures	42239.05	42557.45	(318)
Stock Options	27325.68	27329.85	(4)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.11	1.27
BANK NIFTY	1.06	0.89

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.47	93.28	0.2

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.21	6.18	0.47
USA	1.49	1.46	2.03

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1749.80	2.39	0.14
Silver	22.63	0.22	1.01
Crude-Oil	75.18	1.2	1.62
Brent-Crude	79.31	1.22	1.56

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 Sep -21 USD-INR	73.84	0.06	0.09
28 Sep -21 EUR-INR	86.42	-0.12	-0.14
28 Sep -21 GBP-INR	101.18	0.18	0.18
28 Sep -21 JPY- INR	66.55	-0.26	-0.39

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17855	17727	17791	17867	17931	18008
SENSEX	60078	59601	59839	60126	60364	60651
NIFTY FUTURES	17862	17636	17749	17919	18032	18201
BANK NIFTY	38171	37778	37975	38165	38362	38552
CNX IT	36034	35073	35554	36449	36930	37826
CNX MIDCAP	30152	29748	29950	30119	30322	30491
CNX SMALLCAP	10823	10710	10767	10855	10912	11000
INDIA VIX	18.05	11.95	15.00	16.57	19.62	21.19

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

SECURITIES BAN IN F&O TRADES FOR 28-09-2021

NOT UPDATED

TECHNICAL VIEWS



NIFTY

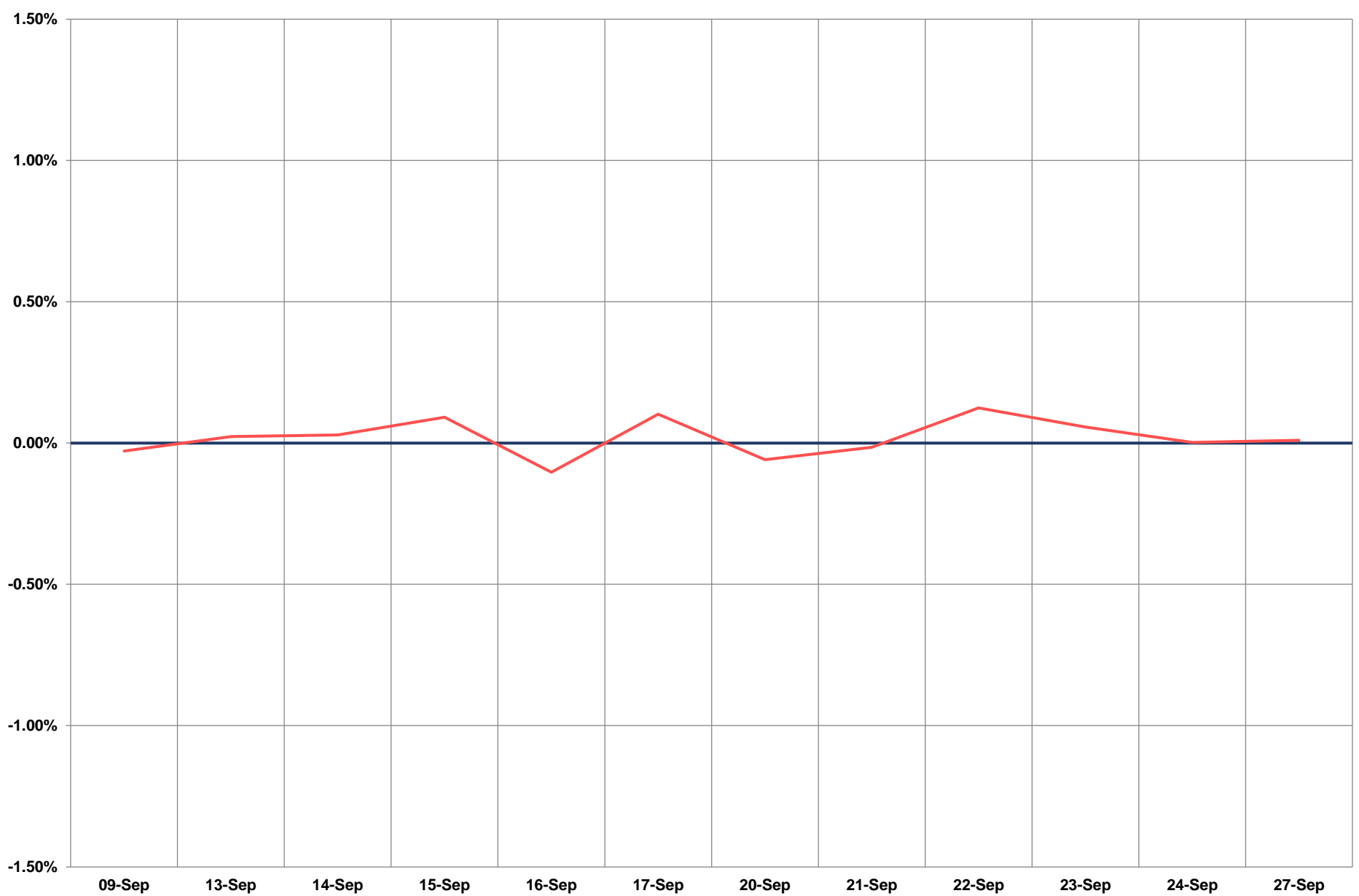
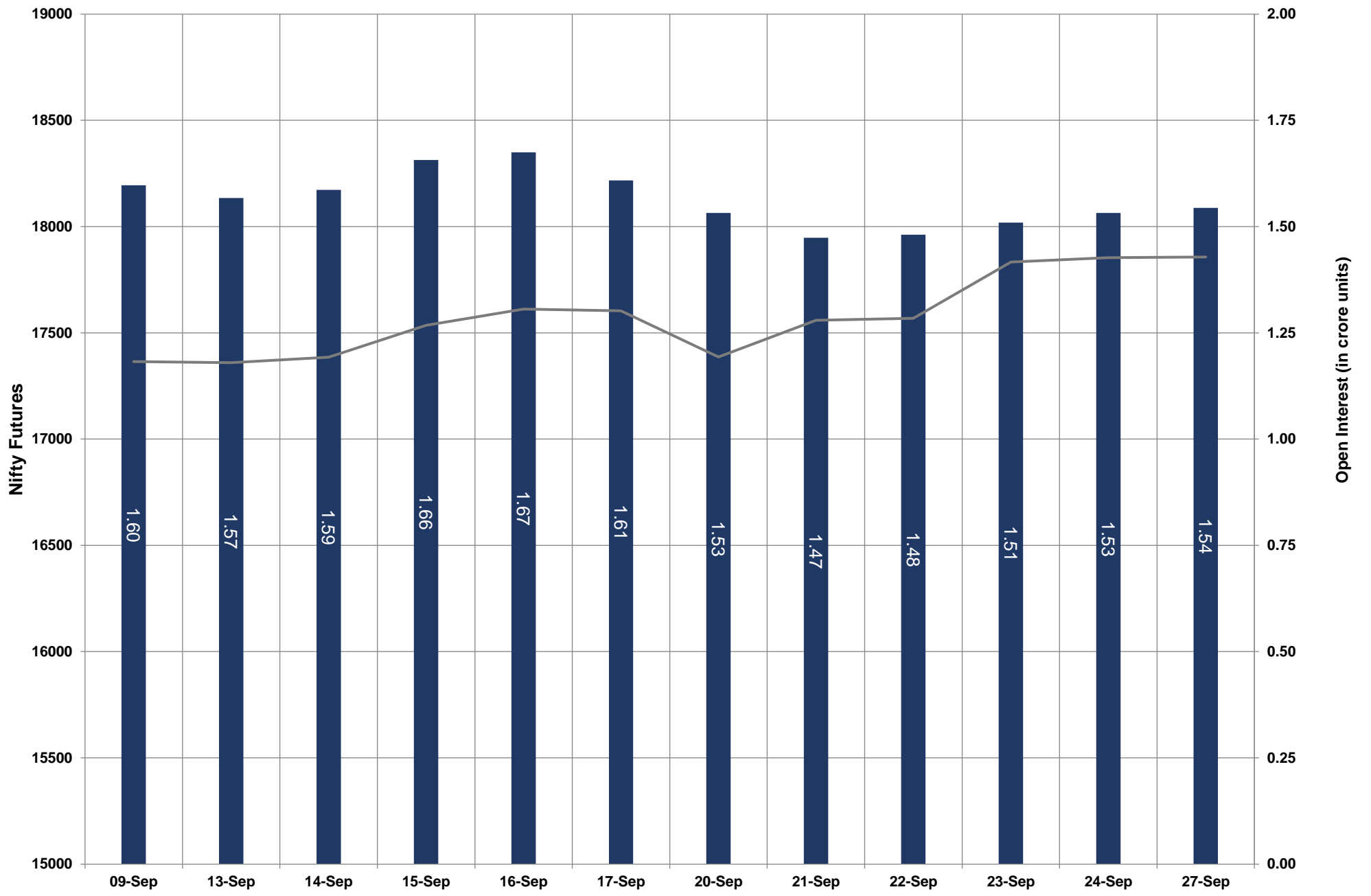


- Nifty Cash = 17,855.10 (+0.01%)
- Resistance levels = 17,880 and 17,990
- Support levels = 17,770 and 17,690

TECHNICAL VIEWS



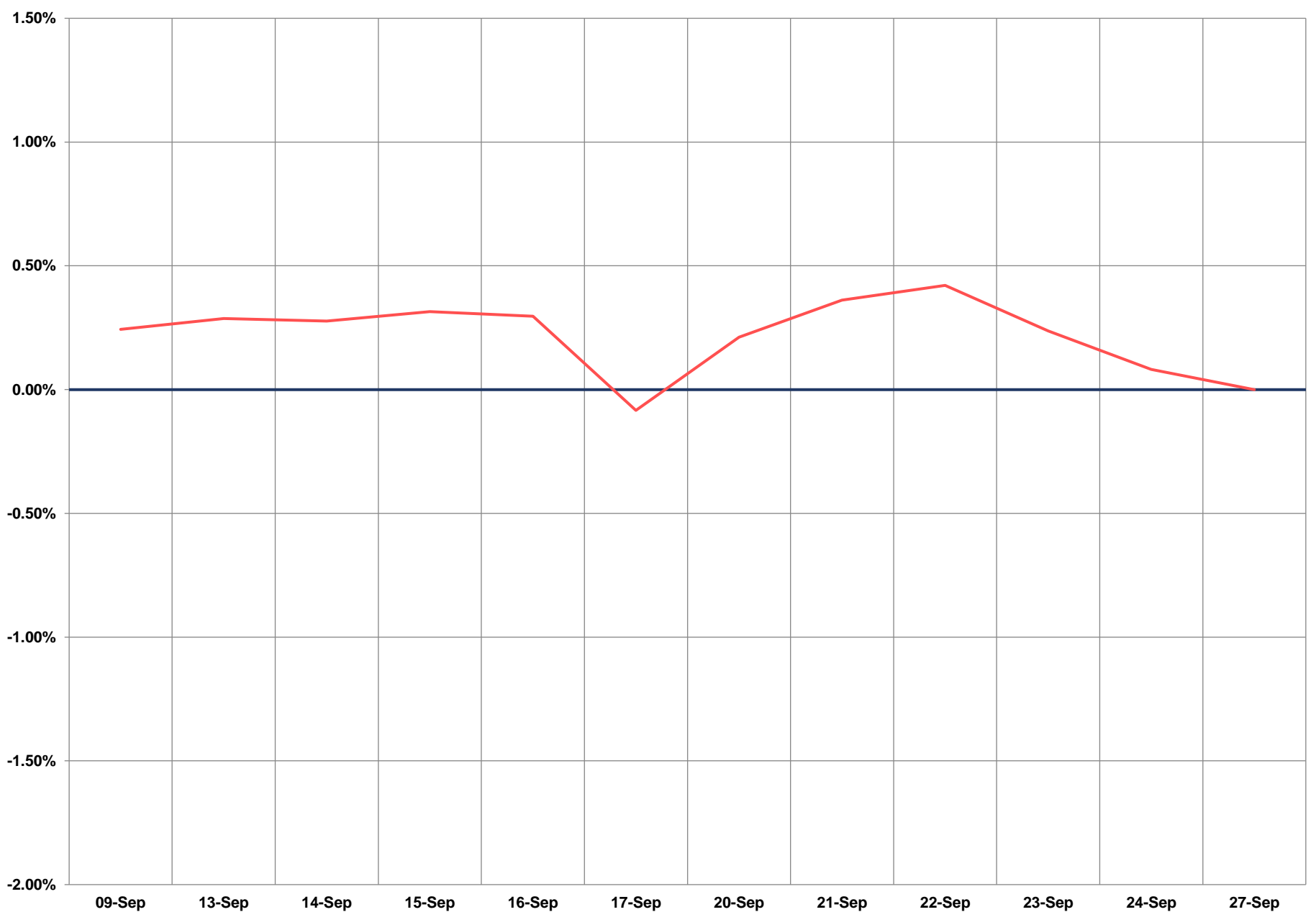
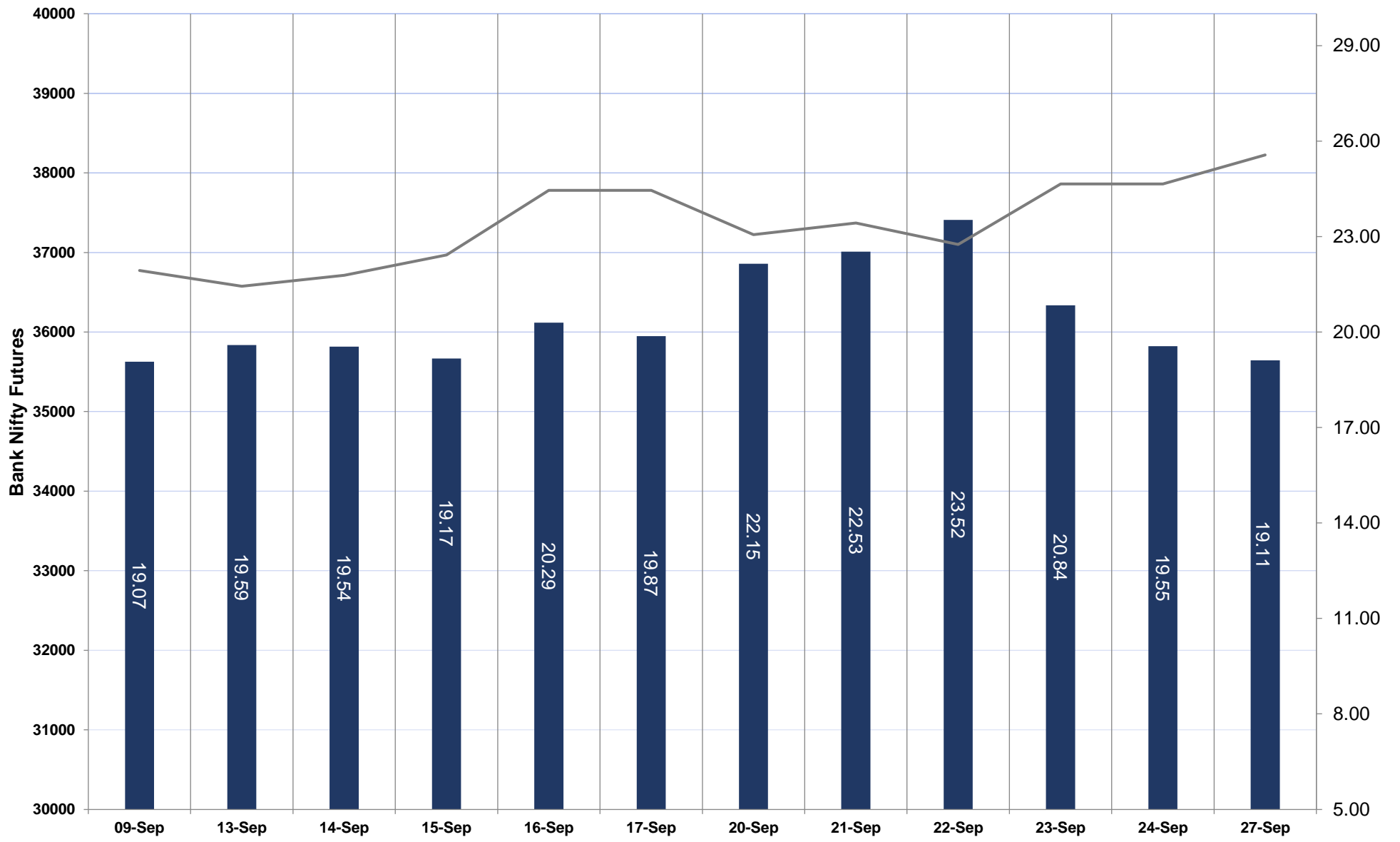
NIFTY FUTURES



TECHNICAL VIEWS



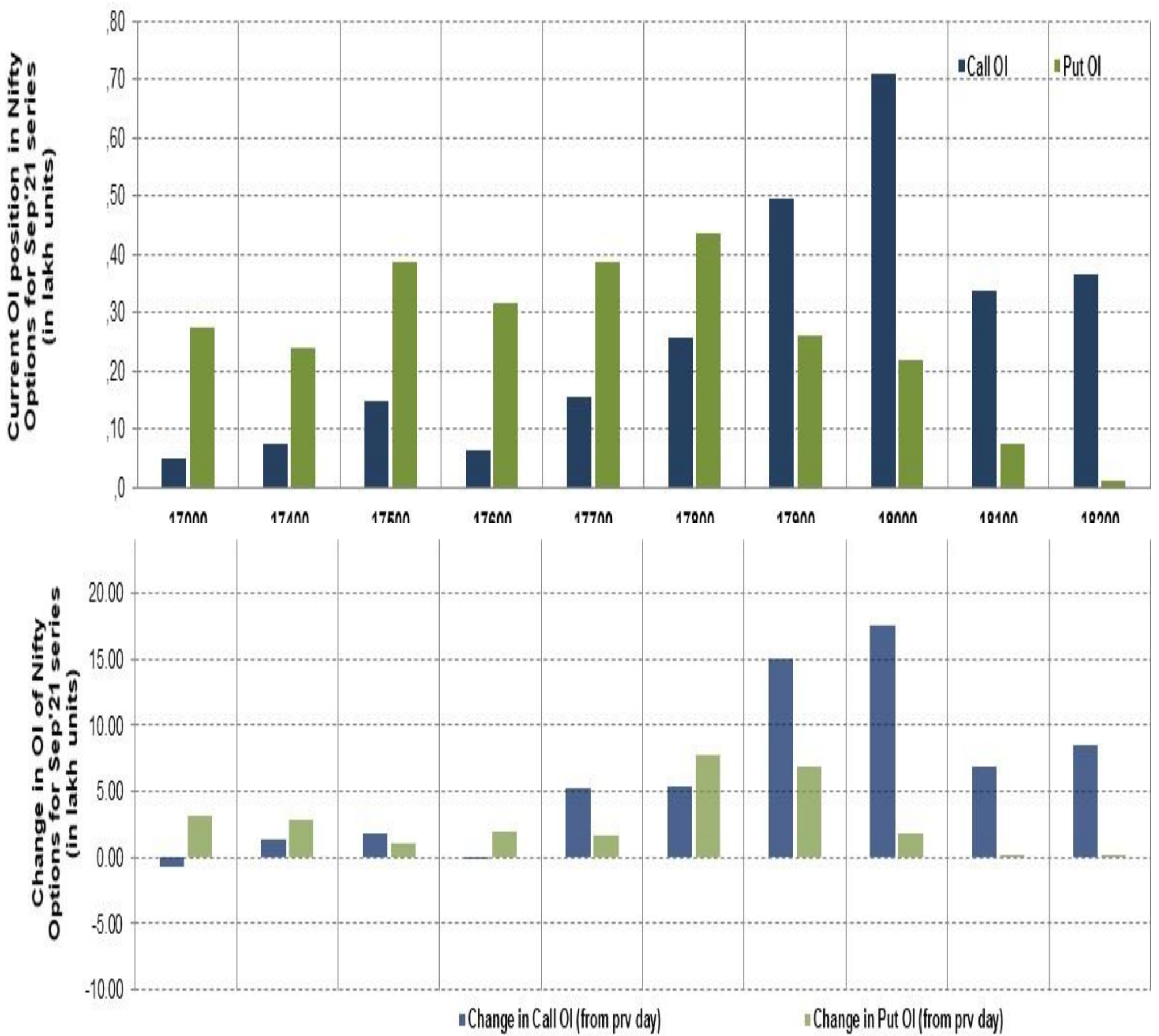
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.80 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **1.80 millions** in Open Interests is **Strike Price of 17,800**
- **Maximum Open Interest** an outstanding was **7.10 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest** an outstanding was **4.40 millions** for Puts at **Strike Price of 17,800**

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