



MORNING MANTRA



Daily Derivatives & Market Report

Sep 28, 2021



Indian equity benchmarks ended lower on Tuesday's trading session. After a cautious start, markets remained weak during the trading session, as traders were cautious, after the World Bank said that East Asia and Pacific region's recovery has been undermined by the spread of the COVID-19 Delta variant, which is likely slowing economic growth and increasing inequality in the region. Economic activity began to slow in the second quarter of 2021, and growth forecasts have been downgraded for most countries in the region, according to the World Bank's East Asia and Pacific Fall 2021 Economic Update.

In the last hour of the trade, key indices cut some of their losses, taking support with domestic rating agency Crisil Ratings' report that the monthly collection ratios of its rated securitised pools has seen improvement due to the gradual easing of COVID-19 related restrictions. The ratios had declined between April and June 2021 following the second wave of the Covid-19 pandemic. Some support also came with labour survey finds that employment in nine selected sectors, including construction, manufacturing and IT/BPO, was at 3.08 crore in the April-June quarter of 2021-22, reflecting a growth of 29 per cent compared to 2.37 crore reported in the Economic Census of 2013-14.

On the global front, European markets were trading lower with high-growth tech stocks pressured by rising bond yields, while investors digest the inconclusive German election and Chinese property group Evergrande's ongoing debt crisis. Asian markets settled mostly lower on Tuesday, after China's industrial profits continued to grow at a slower pace as higher input prices as well as shortage of materials lifted production cost. The National Bureau of Statistics reportedly said that industrial profits increased 10.1 percent year-on-year in August, following an annual growth of 16.4 percent in July. During January to August period, industrial profits advanced 49.5 percent from the same period last year.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59667.60	-410.28	-0.68
NIFTY	17748.60	-106.50	-0.60
MIDCAP	25015.73	-180.10	-0.71
SMLCAP	27814.98	-173.21	-0.62
BSEFMC	14969.68	-2.65	-0.02
AUTO	24091.35	-113.60	-0.47
POWER	3074.41	45.08	1.49
REALTY	3993.26	-124.48	-3.02
BSE IT	34545.05	-698.80	-1.98
BANKEX	43388.12	-195.59	-0.45
OIL GAS	18149.60	258.67	1.45
METAL	19872.70	185.88	0.94
INDIA VIX	18.54	0.49	2.70

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	782	1254	82
BSE	1502	1755	168

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6659	5207	28
NSE CASH	71058	68787	3
NSE F&O	7321181	4188366	75

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.16	4.44	1.16
SENSEX	30.98	3.80	0.91

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7926	7765	161
FII	8826	10784	(1958)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	8036.76	10242.12	(2205)
Index Options	449668.62	440586.38	9082
Stock Futures	49070.65	51411.19	(2341)
Stock Options	36753.63	37433.22	(680)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.95	1.11
BANK NIFTY	0.83	1.06

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.58	93.38	0.21

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.22	6.20	0.29
USA	1.52	1.48	3.01

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1734.60	-16.58	-0.94
Silver	22.23	-0.40	-1.77
Crude-Oil	76.22	0.77	1.02
Brent-Crude	80.04	0.51	0.64

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 Sep -21 USD-INR	73.93	0.10	0.14
28 Sep -21 EUR-INR	86.29	-0.14	-0.16
28 Sep -21 GBP-INR	101.15	-0.03	-0.03
28 Sep -21 JPY- INR	66.35	-0.20	-0.31

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	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	Sell

SECURITIES BAN IN F&O TRADES FOR 29-09-2021

IDEA, SAIL, SUNTV, ZEEL

TECHNICAL VIEWS



NIFTY

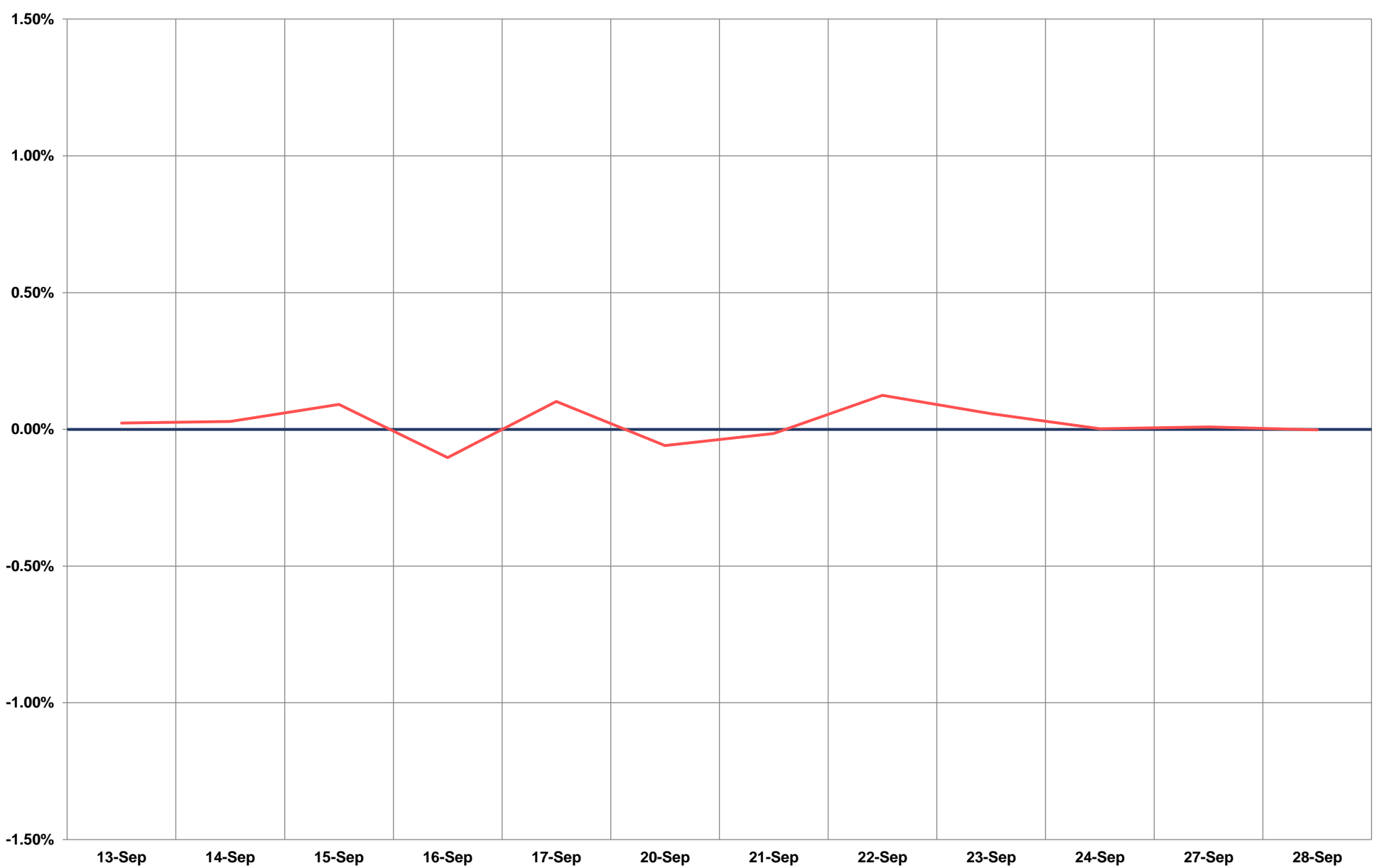
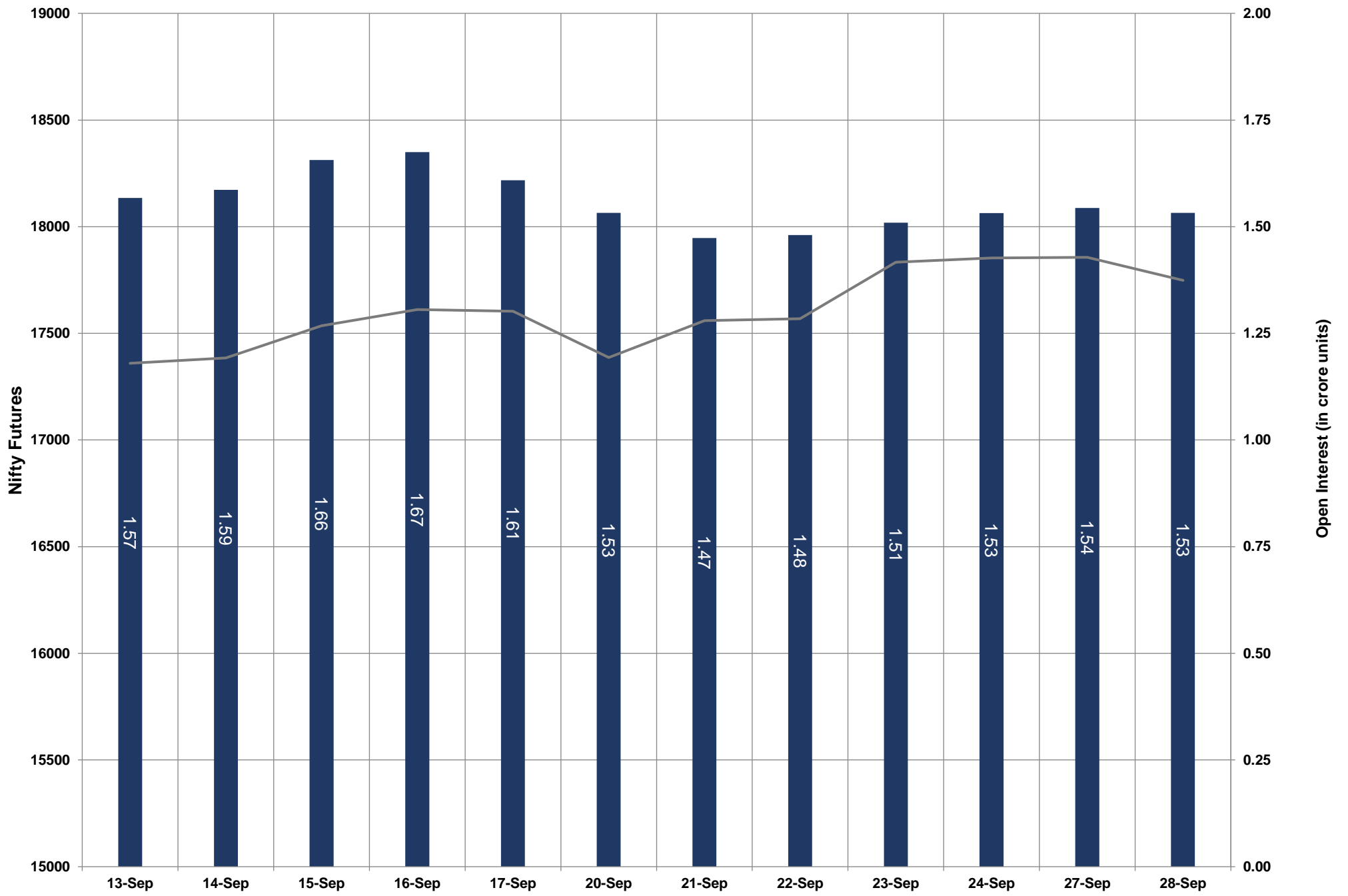


- Nifty Cash = 17,748.60(-0.60)
- Resistance levels = 17,860 and 17,970
- Support levels = 17,660 and 17,540

TECHNICAL VIEWS



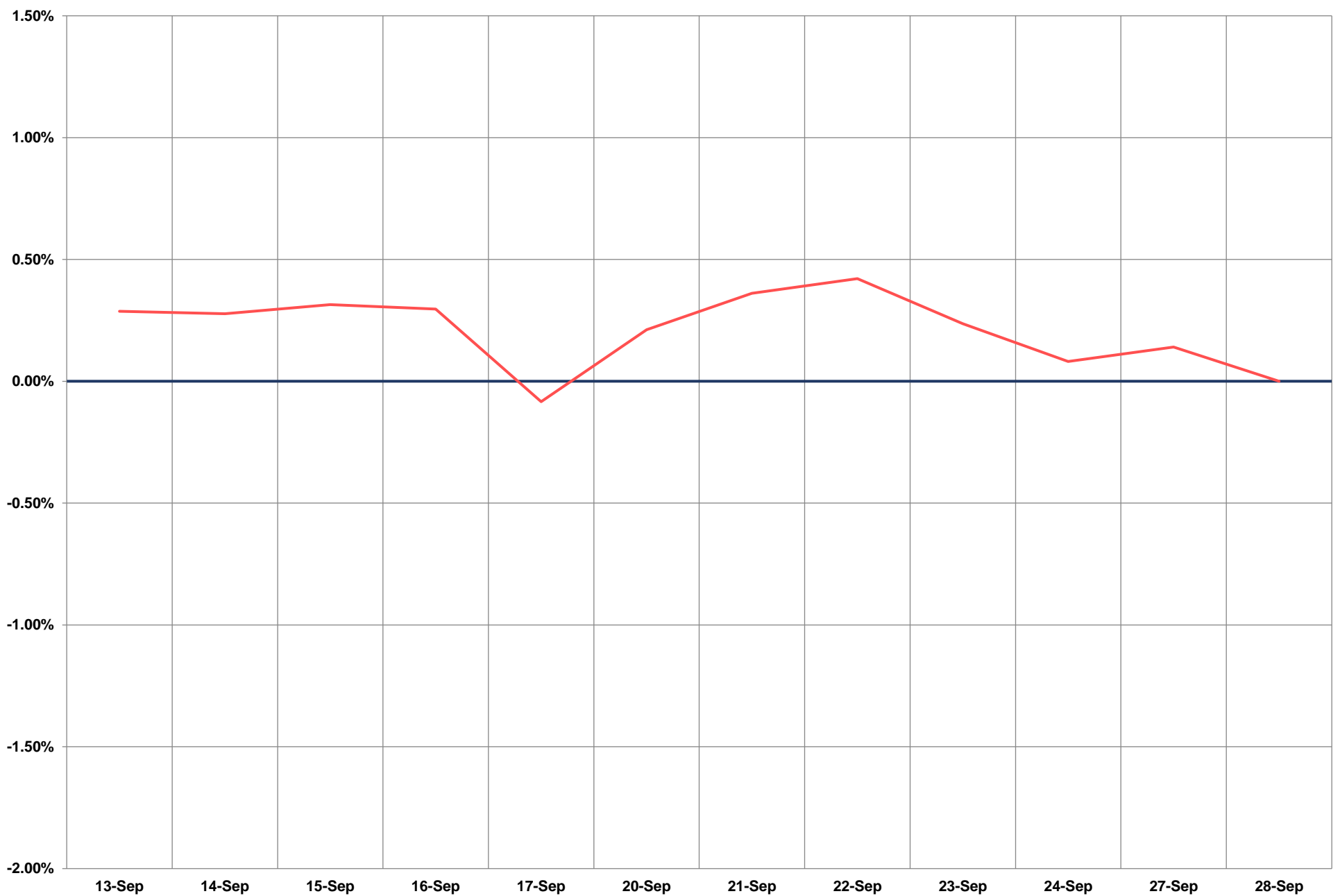
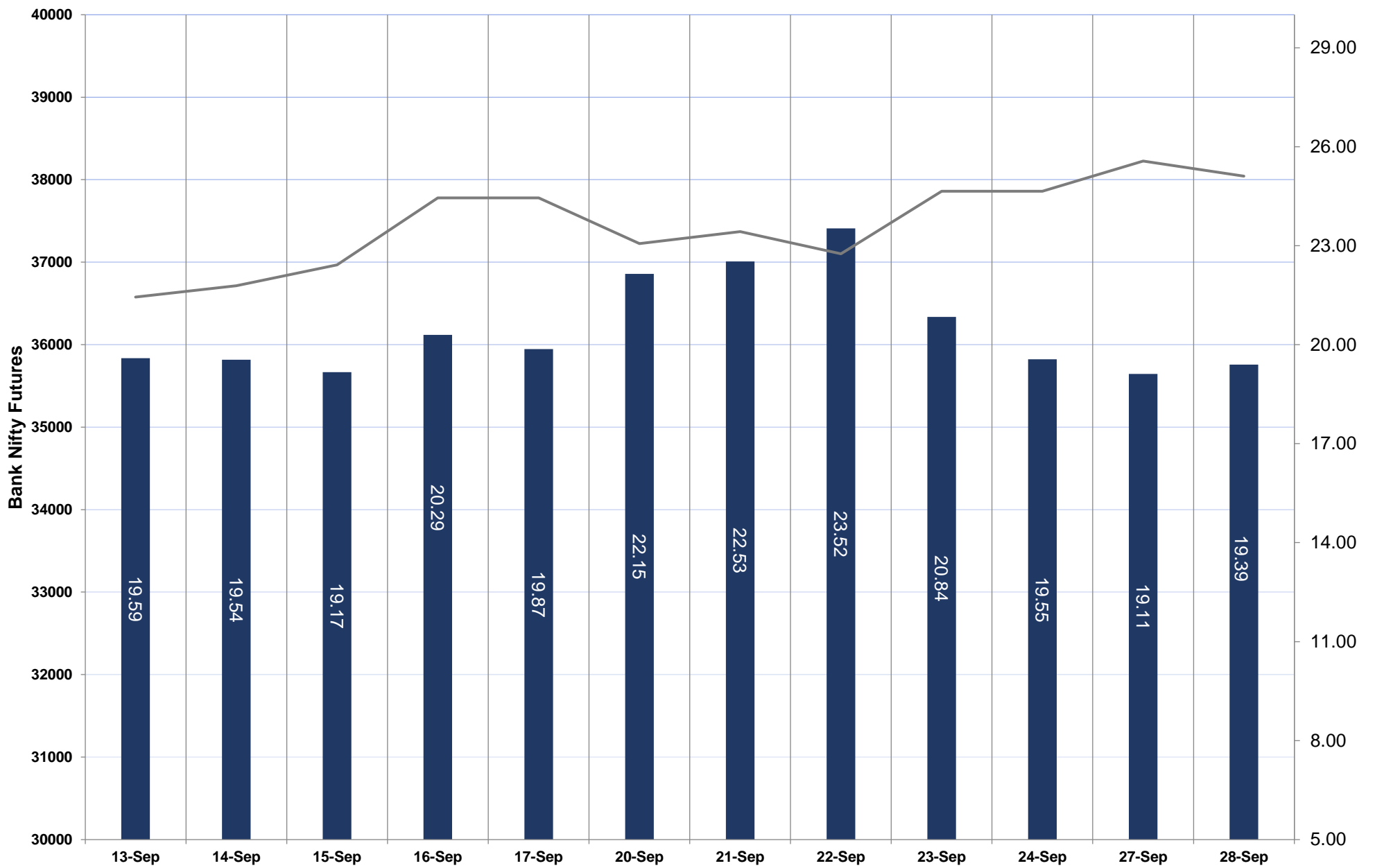
NIFTY FUTURES



TECHNICAL VIEWS



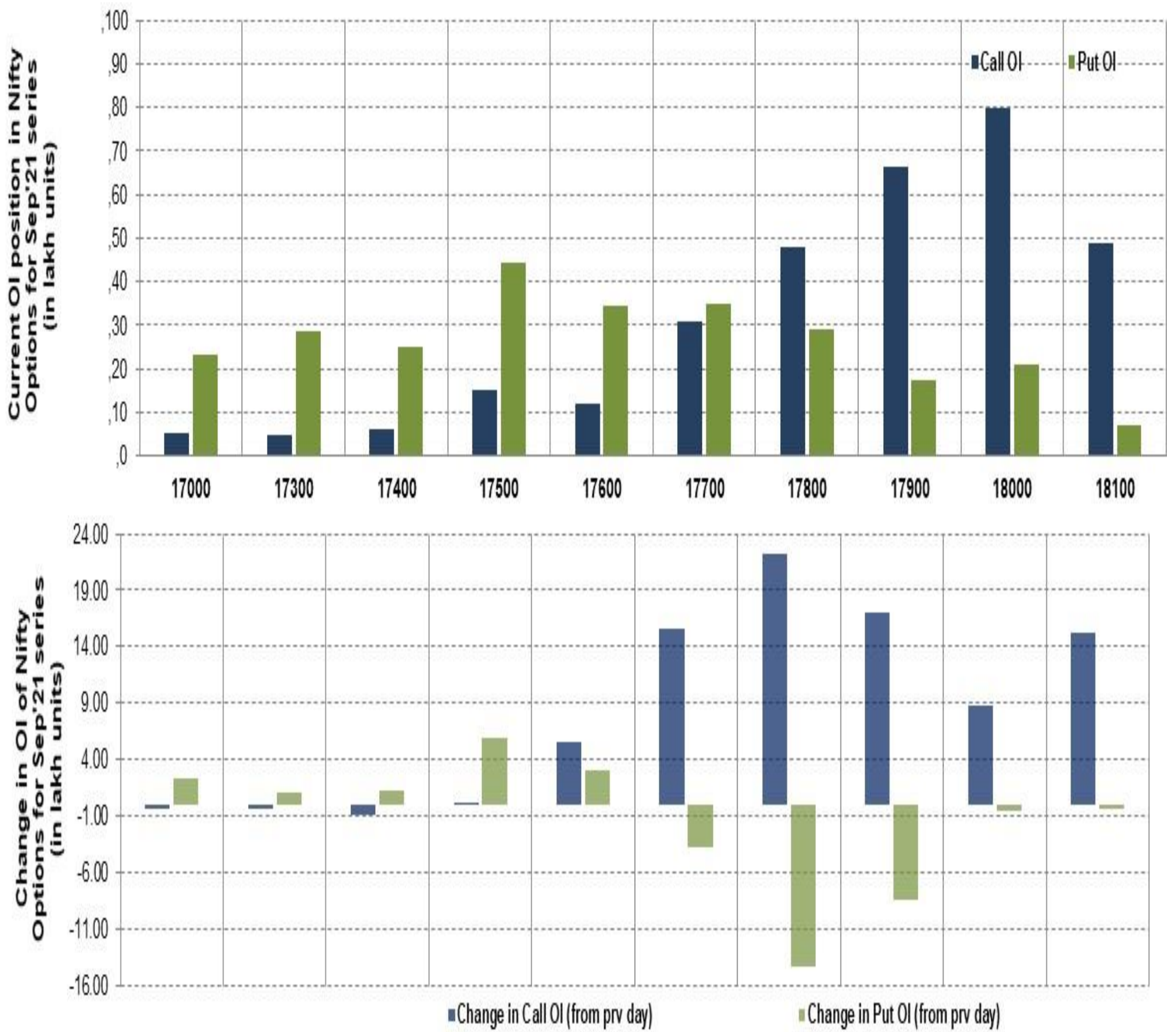
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.90 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **0.60 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **8.00 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest an outstanding** was **4.45 millions** for Puts at **Strike Price of 17,500**

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