



# MORNING MANTRA



Daily Derivatives & Market Report

Sep 29, 2021



Indian equity benchmarks ended in red on Wednesday's trading session. After a negative start, weak trade continued over Dalal Street during trading session. Some worries came with Rating agency Crisil's statement that States' indebtedness will remain high this fiscal at 33 per cent, which is only a notch below the record high of 34 per cent of their gross domestic products in FY21, as tax buoyancy will be offset by higher revenue expenditure and capital outlays.

Traders ignored reports that Sebi approved frameworks for gold and social stock exchanges, and changes to delisting norms to make M&As more rational as well as to superior voting rights and various other proposals, mainly aimed at deepening the securities market. In the last hour of the trade, key indices cut losses, taking support with commerce and industry minister Piyush Goyal's statement that measures to reduce compliance burden by simplifying and decriminalising several laws can have a multiplier effect on ease of doing business.

Some support also came with rating agency Standard & Poor's (S&P) statement that high-frequency indicators suggest a strong rebound during the July-September quarter after a steep contraction in activity in the previous three months on the back of a severe Covid-19 wave. The agency retained India's economic growth projection at 9.5 per cent for the current fiscal year.

On the global front, European markets were trading higher. Asian markets ended mostly lower on Wednesday, after Hong Kong's merchandise exports grew at a softer pace in August. The data from the Census and Statistics Department showed that exports rose 25.9 percent year-on-year in August, after a 26.9 percent increase in July. Imports gained 28.1 percent annually in August, after a 26.1 percent increase in the previous month.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59413.27	-254.33	-0.43
NIFTY	17711.30	-37.30	-0.21
MIDCAP	25169.93	154.20	0.62
SMLCAP	27926.54	111.56	0.40
BSEFMC	14885.05	-84.63	-0.57
AUTO	24002.89	-88.46	-0.37
POWER	3182.72	108.31	3.52
REALTY	4041.50	48.24	1.21
BSE IT	34621.34	76.29	0.22
BANKEX	43154.82	-233.30	-0.54
OIL GAS	18302.94	153.34	0.84
METAL	20366.39	493.69	2.48
INDIA VIX	18.84	0.30	1.63

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1145	865	104
BSE	1854	1432	148

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	9714	6659	46
NSE CASH	83364	71058	17
NSE F&O	6785573	7321181	(7)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.11	4.44	1.16
SENSEX	30.80	3.78	0.91

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	13949	10687	3262
FII	12949	14395	(1896)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	7837.40	9409.51	(1572)
Index Options	473507.37	470286.42	3221
Stock Futures	43850.27	47526.46	(3676)
Stock Options	31198.15	31125.12	73

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.95	0.95
BANK NIFTY	0.88	0.83

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	94.27	93.77	0.54

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.207	6.228	-0.34
USA	1.510	1.536	-1.71

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1727.19	-8.01	-0.46
Silver	21.49	-1.01	-4.49
Crude-Oil	75.39	0.10	0.13
Brent-Crude	79.06	-0.03	-0.04

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Oct -21 USD-INR	74.47	0.14	0.19
27 Oct -21 EUR-INR	86.77	-0.11	-0.13
27 Oct -21 GBP-INR	100.39	-0.76	-0.75
27 Oct -21 JPY- INR	66.86	0.11	0.17

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17711	17527	17619	17700	17793	17874
SENSEX	59413	58834	59124	59401	59691	59968
NIFTY FUTURES	17710	17525	17618	17706	17799	17887
BANK NIFTY	37743	37127	37435	37679	37987	38232
CNX IT	35283	34354	34818	35198	35663	36043
CNX MIDCAP	30274	29465	29870	30109	30514	30754
CNX SMALLCAP	10809	10612	10710	10772	10870	10931
INDIA VIX	18.84	15.67	17.25	18.34	19.93	21.02

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

## SECURITIES BAN IN F&O TRADES FOR 30-09-2021

SUNTV

# TECHNICAL VIEWS



## NIFTY

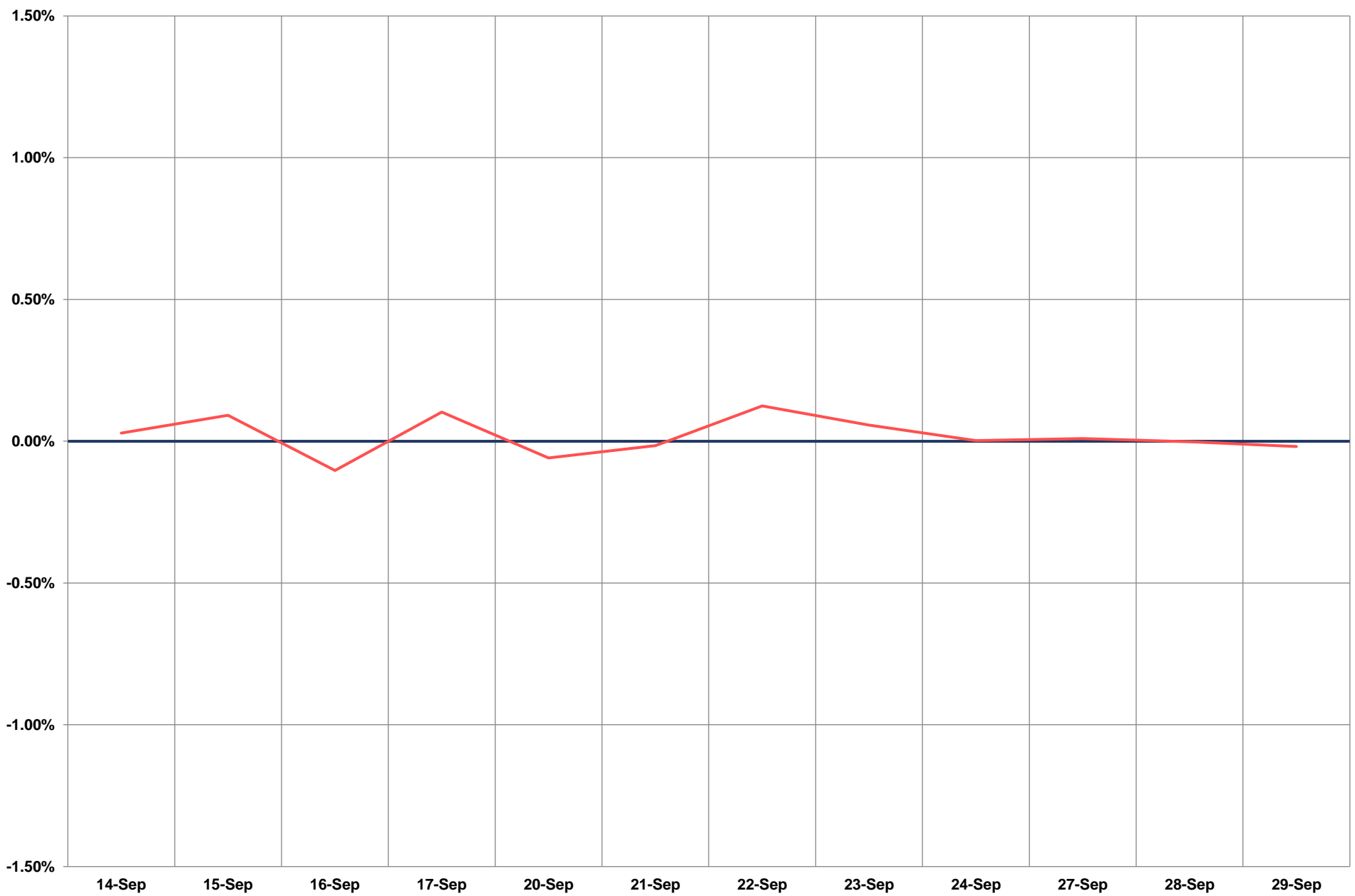
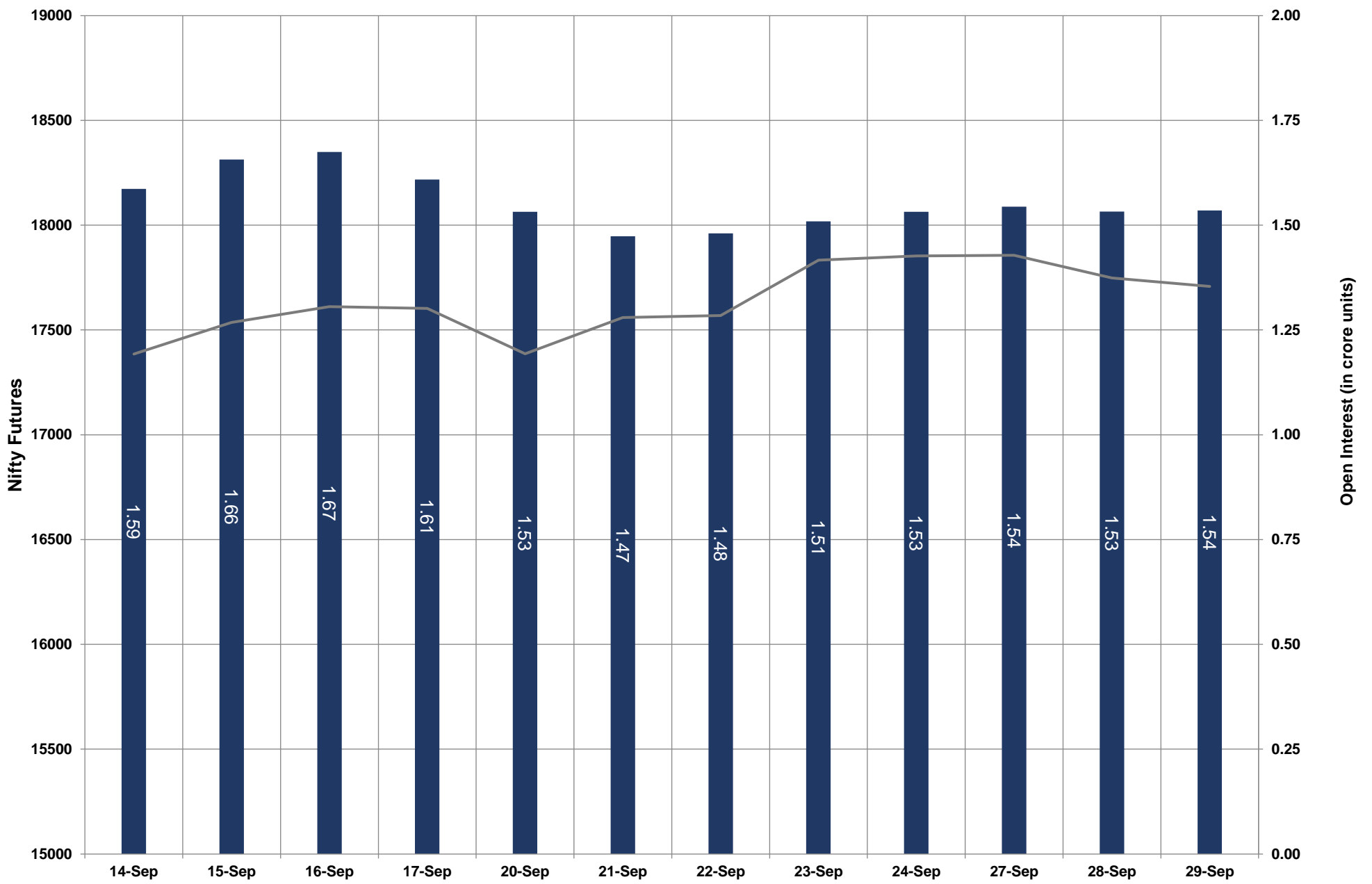


- Nifty Cash = 17,711.30(-0.21)
- Resistance levels = 17,860 and 17,990
- Support levels = 17,660 and 17,540

# TECHNICAL VIEWS



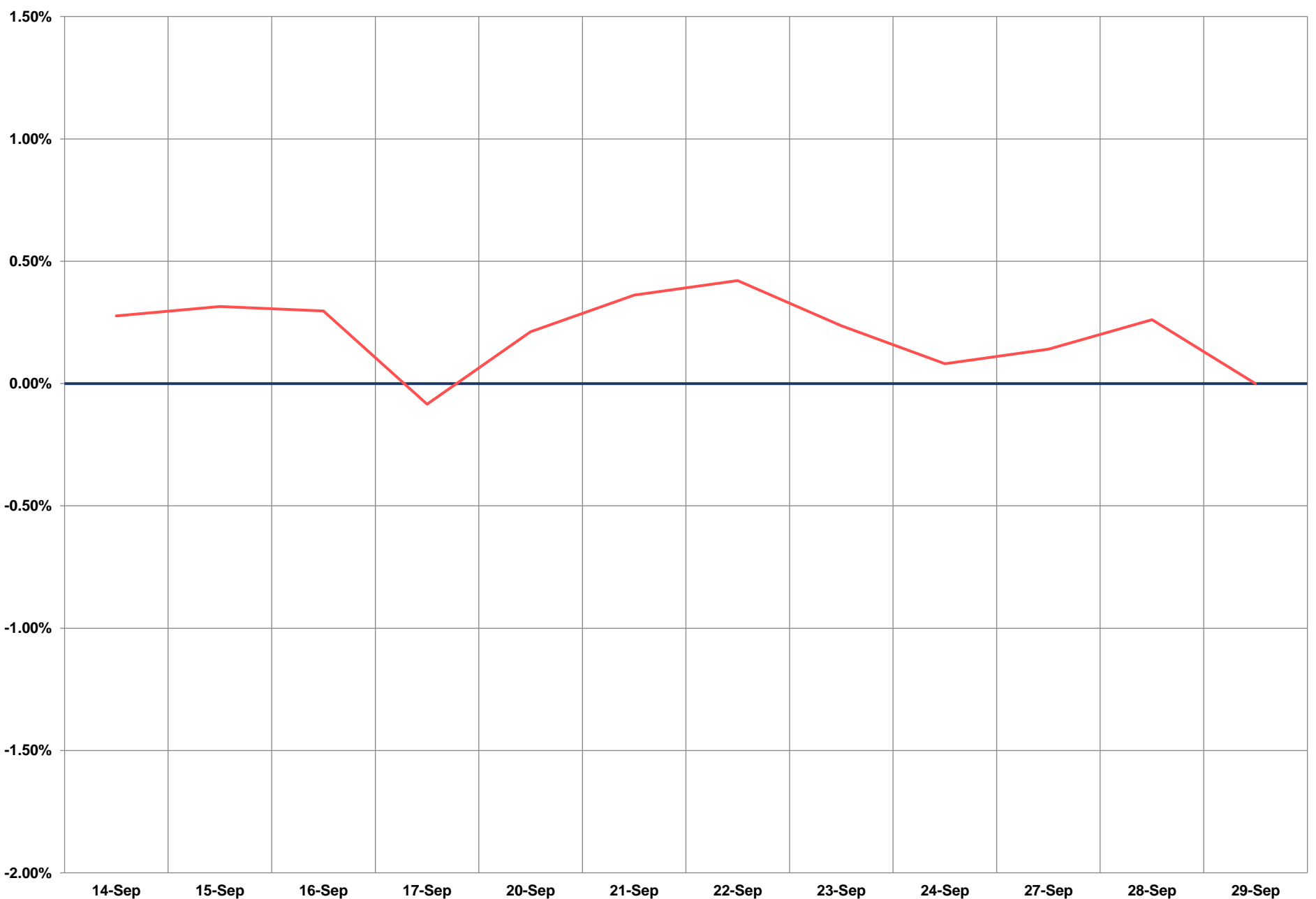
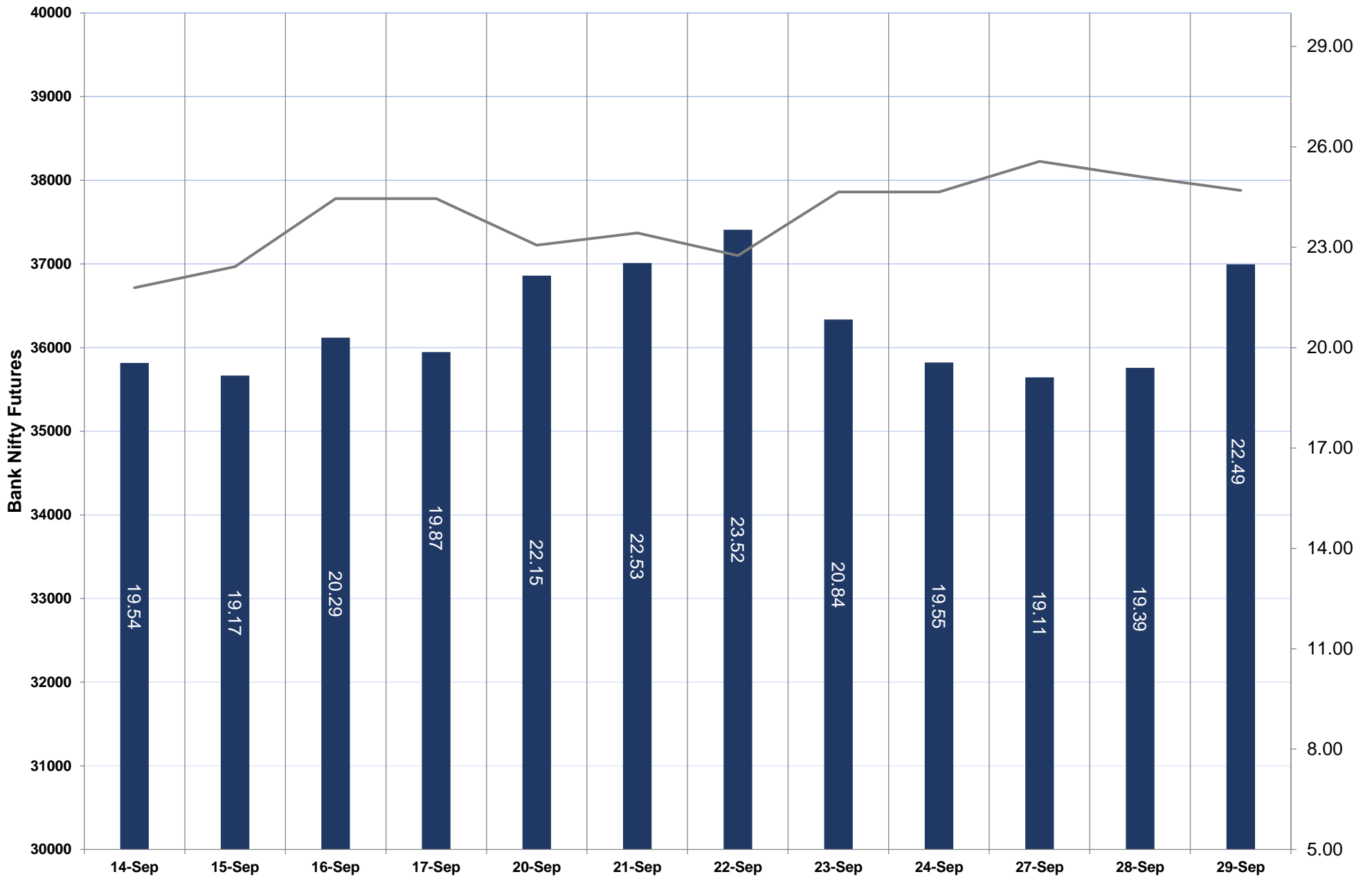
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

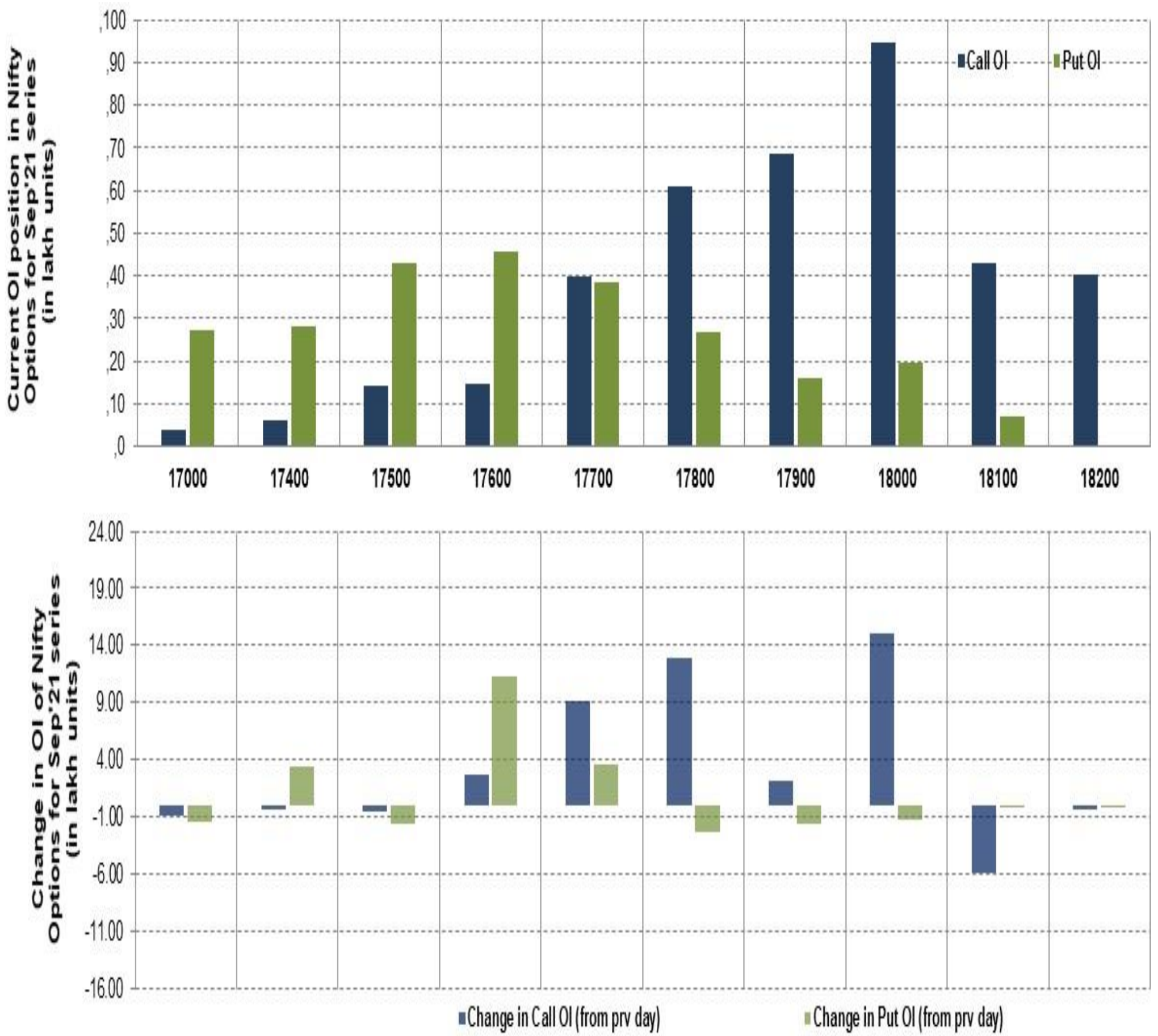




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **1.50 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **1.12 millions** in Open Interests is **Strike Price of 17,600**
- **Maximum Open Interest** an outstanding was **9.50 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest** an outstanding was **4.60 millions** for Puts at **Strike Price of 17,600**

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