



# MORNING MANTRA



Daily Derivatives & Market Report

Sep 30, 2021



Indian equity benchmarks ended with losses on Thursday's trading session. After a cautious start, key indices remained volatile during trading session, as traders took a note of finance ministry stating that India's external debt rose modestly by 2.1 per cent year-on-year to \$570 billion as of March-end 2021, notwithstanding the COVID-19 pandemic. It said reserves to external debt ratio, however, increased to 101.2 per cent from 85.6 per cent during the same period, thereby consolidating the country's position as a net creditor to the world. Some worries also came as India recorded a spike of 23,139 new Covid-19 cases in the past 24 hours. The country also witnessed 309 deaths, taking the death toll to 448,090.

In the first half of the trading session, losses remained capped as traders found some support with Apparel Export Promotion Council (AEPC) Chairman A Sakthivel's statement that the government's decision to expand the scope of the Rs 4.5 lakh crore Emergency Credit Line Guarantee Scheme (ECLGS) to support micro, small and medium enterprises would help deal with funds shortage and promote exports. Besides, Commerce and Industry Minister Piyush Goyal said that India and the US should engage in a much bigger way and New Delhi is ready and willing to expand the economic partnership with America. However, in the second half of the trading session, markets added losses to end lower.

On the global front, European markets were trading higher after the sharp losses earlier this week, helped by stronger than expected U.K. second-quarter growth and a sharp jump in French consumer spending. Asian markets settled mostly higher on Thursday, after the manufacturing sector in China was steady in September, the latest survey from Caixin showed on Thursday with a manufacturing PMI score of 50.0. That beat expectations for a score of 49.5 and it's up from 49.2 in August. It moves out of contraction territory and right onto the line that separates expansion from contraction.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59126.36	-283.91	-0.48
NIFTY	17618.15	-93.15	-0.53
MIDCAP	25253.09	83.16	0.33
SMLCAP	28081.74	155.20	0.56
BSEFMC	14862.21	-22.84	-0.15
AUTO	23865.88	-137.01	-0.57
POWER	3198.73	16.01	0.50
REALTY	4103.77	62.27	1.54
BSE IT	34418.54	-202.80	-0.59
BANKEX	42727.61	-427.21	-0.99
OIL GAS	18301.57	-1.37	-0.01
METAL	20182.06	-184.33	-0.91
INDIA VIX	18.40	-0.44	-2.32

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1035	1002	82
BSE	1767	1502	155

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5040	9714	(48)
NSE CASH	73052	83364	(12)
NSE F&O	12807457	6785573	89

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.98	4.41	1.17
SENSEX	30.77	3.78	0.92

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6795	6698	97
FII	10774	12999	(2226)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	9699.29	12167.54	(2468)
Index Options	815173.48	813244.35	1929
Stock Futures	32514.31	34797.62	(2283)
Stock Options	20323.84	18616.03	1708

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.95	0.95
BANK NIFTY	0.78	0.88

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	94.35	94.34	0.01

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.223	6.206	0.27
USA	1.531	1.539	-0.55

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1731.91	2.8	1.60
Silver	21.68	0.10	0.45
Crude-Oil	73.98	-0.85	-1.14
Brent-Crude	78.07	-0.57	-0.72

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Oct -21 USD-INR	74.49	0.05	0.07
27 Oct -21 EUR-INR	86.29	-0.47	-0.54
27 Oct -21 GBP-INR	100.15	-0.25	-0.25
27 Oct -21 JPY- INR	66.54	-0.31	-0.47

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17618	17492	17555	17649	17712	17805
SENSEX	59126	58696	58911	59234	59449	59772
NIFTY FUTURES	17619	17487	17553	17647	17713	17806
BANK NIFTY	37425	37024	37225	37555	37755	38085
CNX IT	35028	34705	34866	35137	35299	35570
CNX MIDCAP	30384	30206	30295	30396	30485	30585
CNX SMALLCAP	10890	10828	10859	10890	10921	10952
INDIA VIX	18.40	16.24	17.32	18.23	19.31	20.22

## 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	Neutral

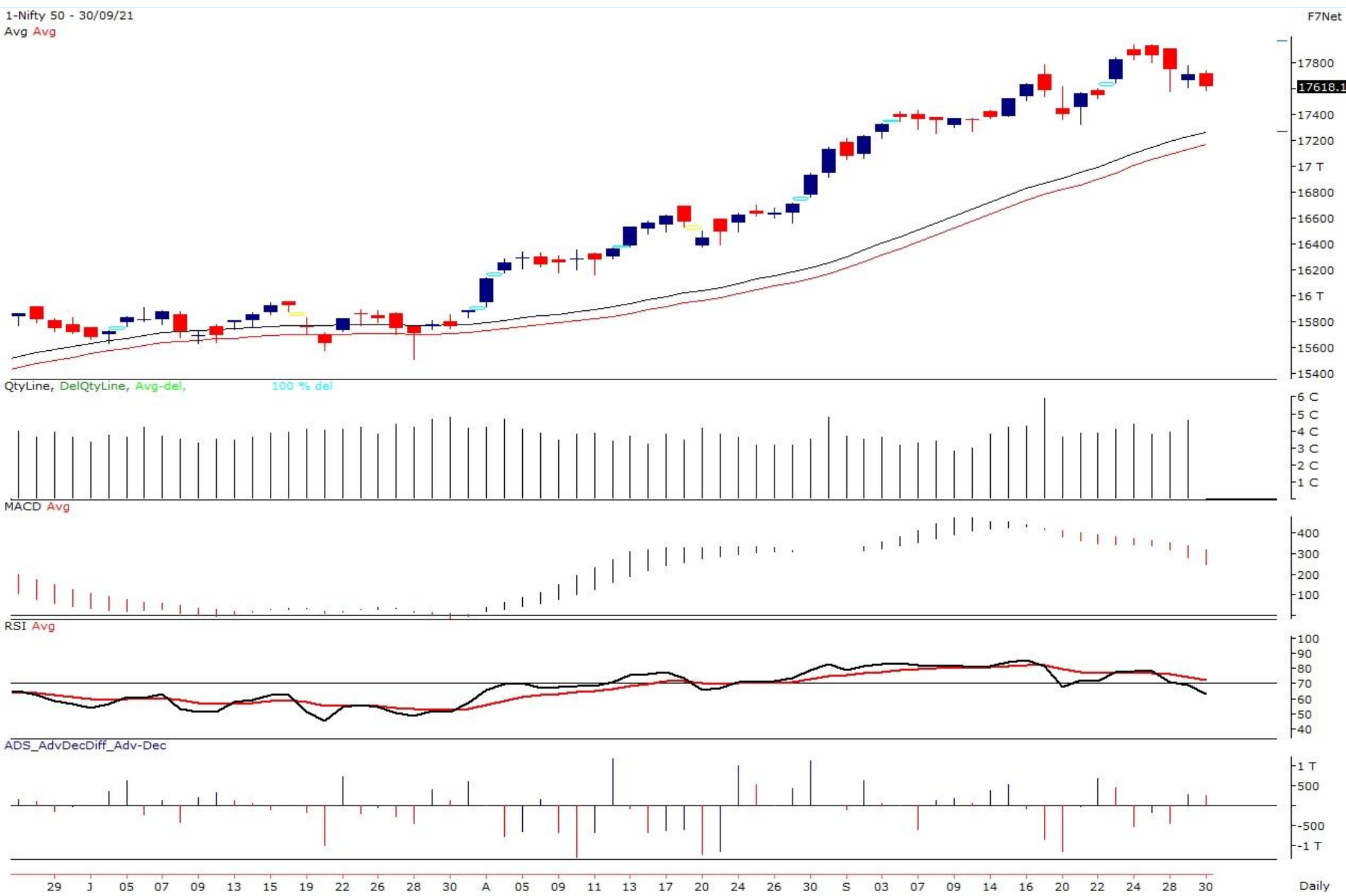
## SECURITIES BAN IN F&O TRADES FOR 01-10-2021

NIL

# TECHNICAL VIEWS



## NIFTY

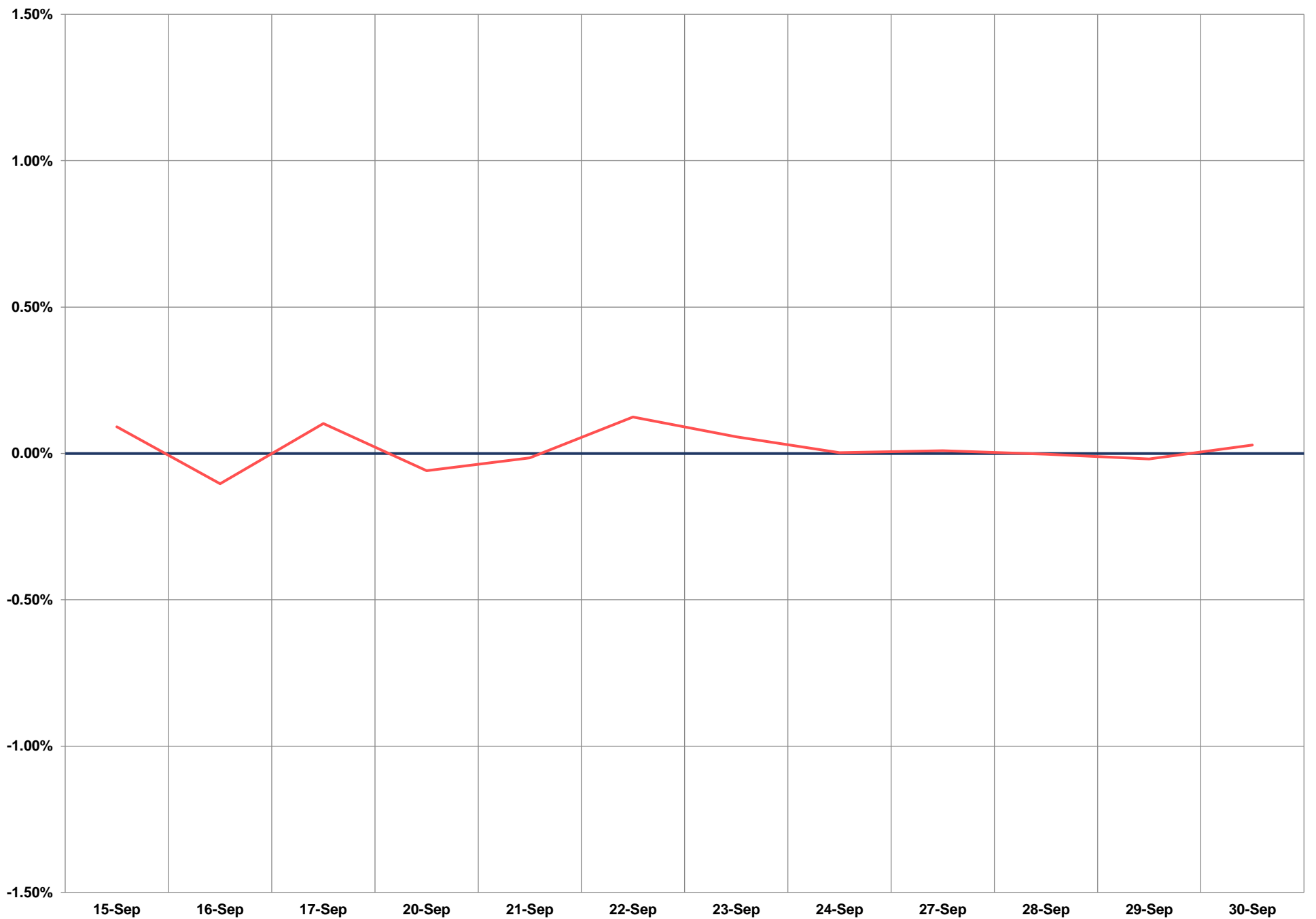
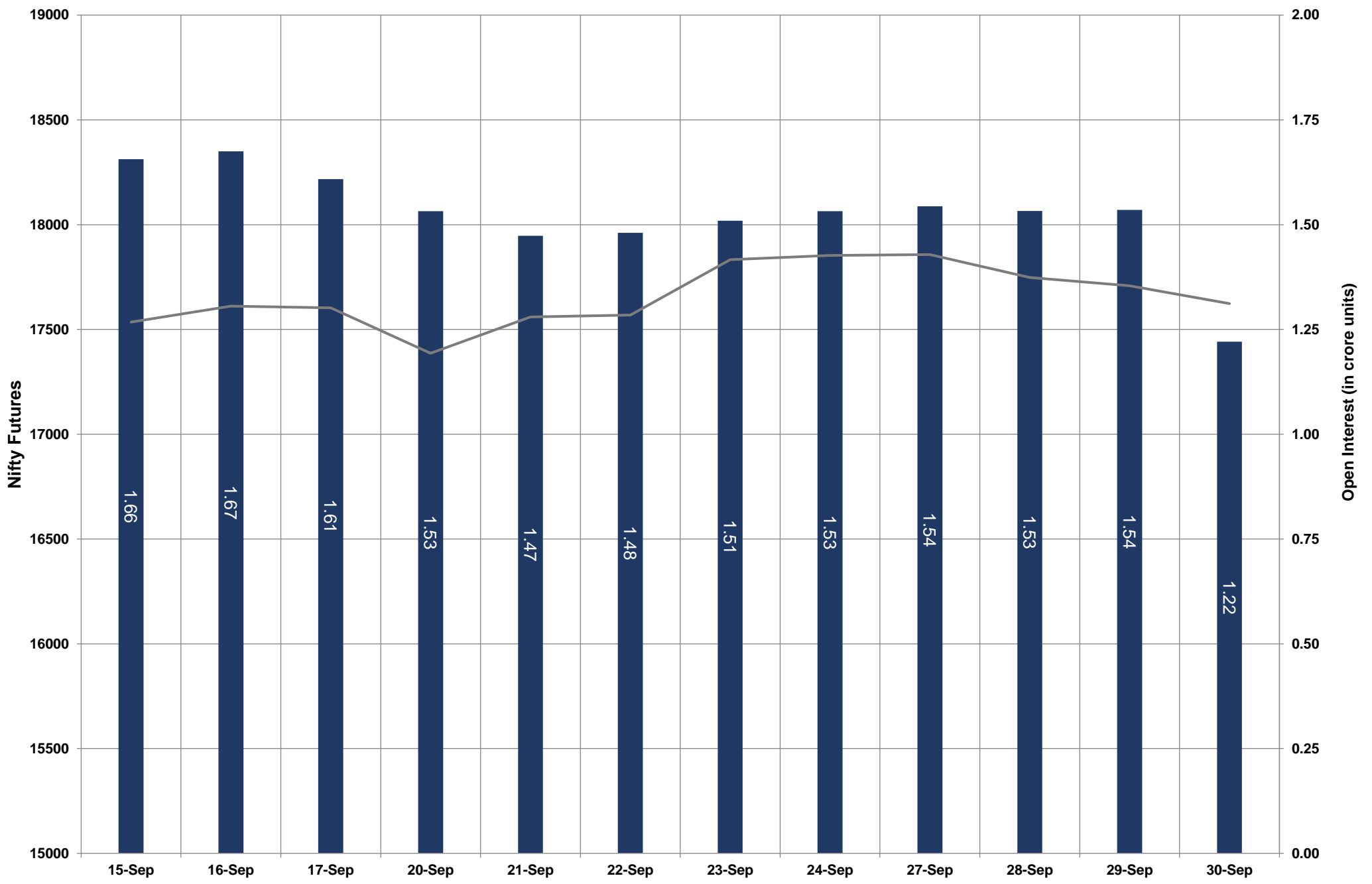


- Nifty Cash = **17,618.15 (-0.53)**
- Resistance levels = **17,690** and **17,770**
- Support levels = **17,530** and **17,420**

# TECHNICAL VIEWS



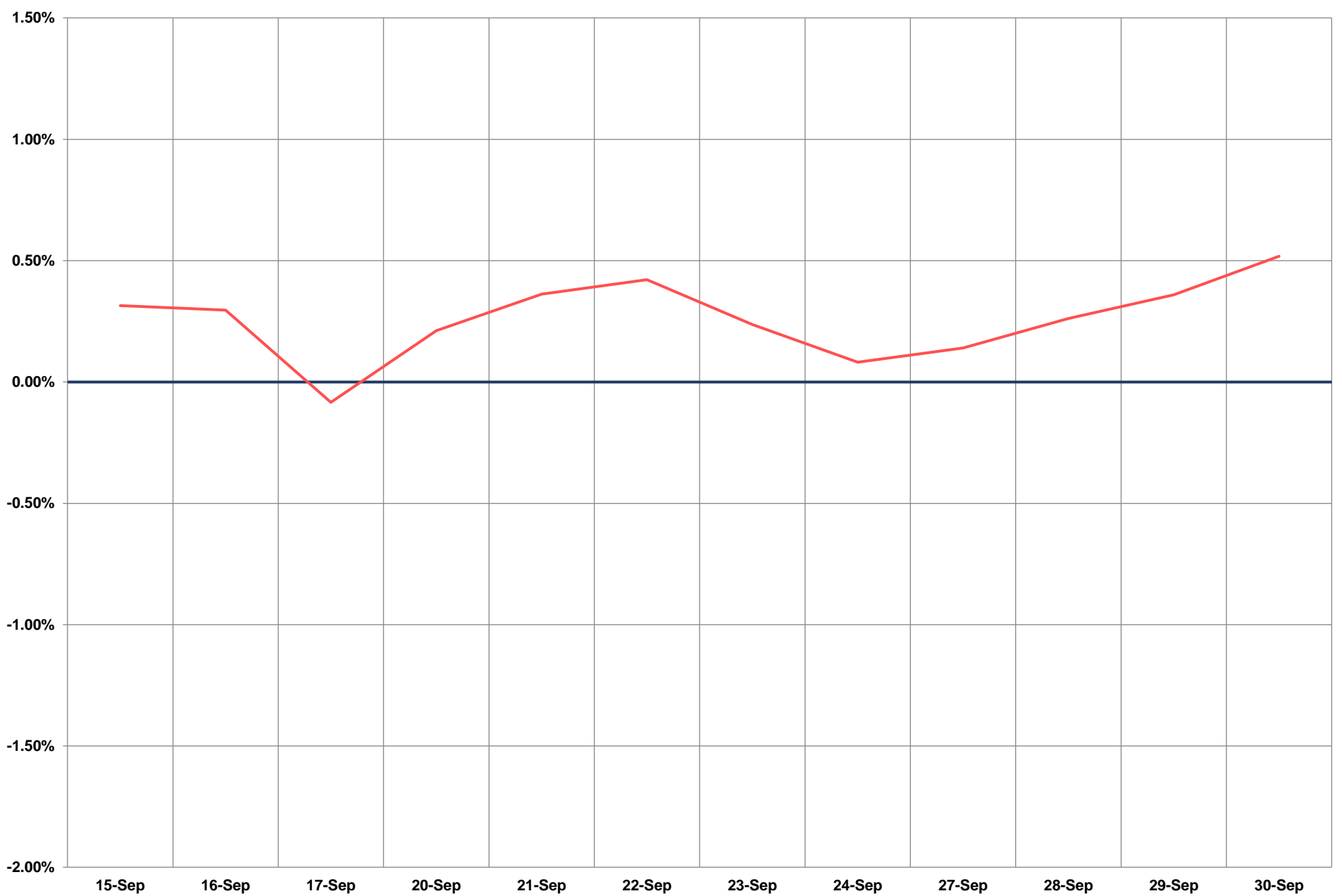
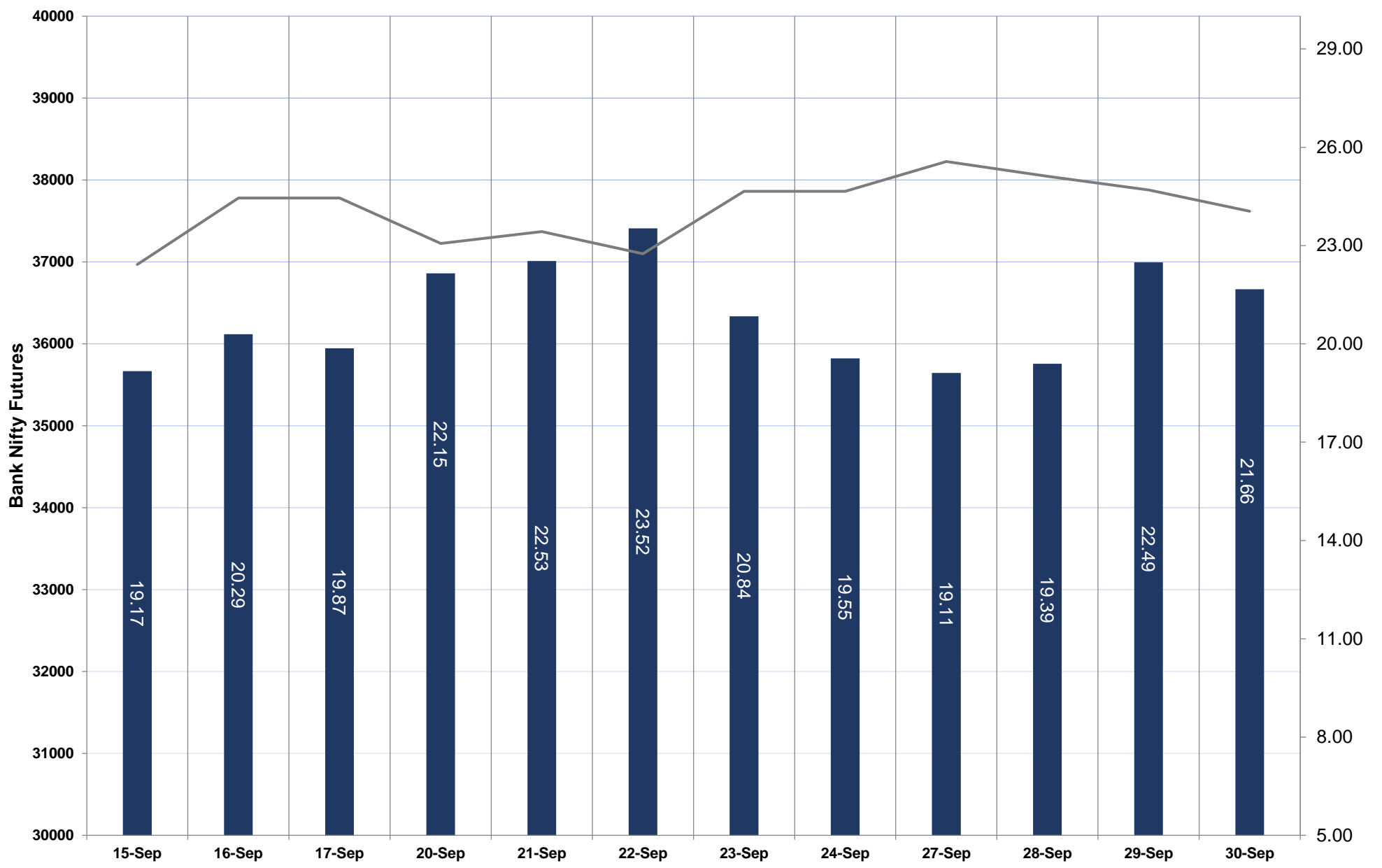
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

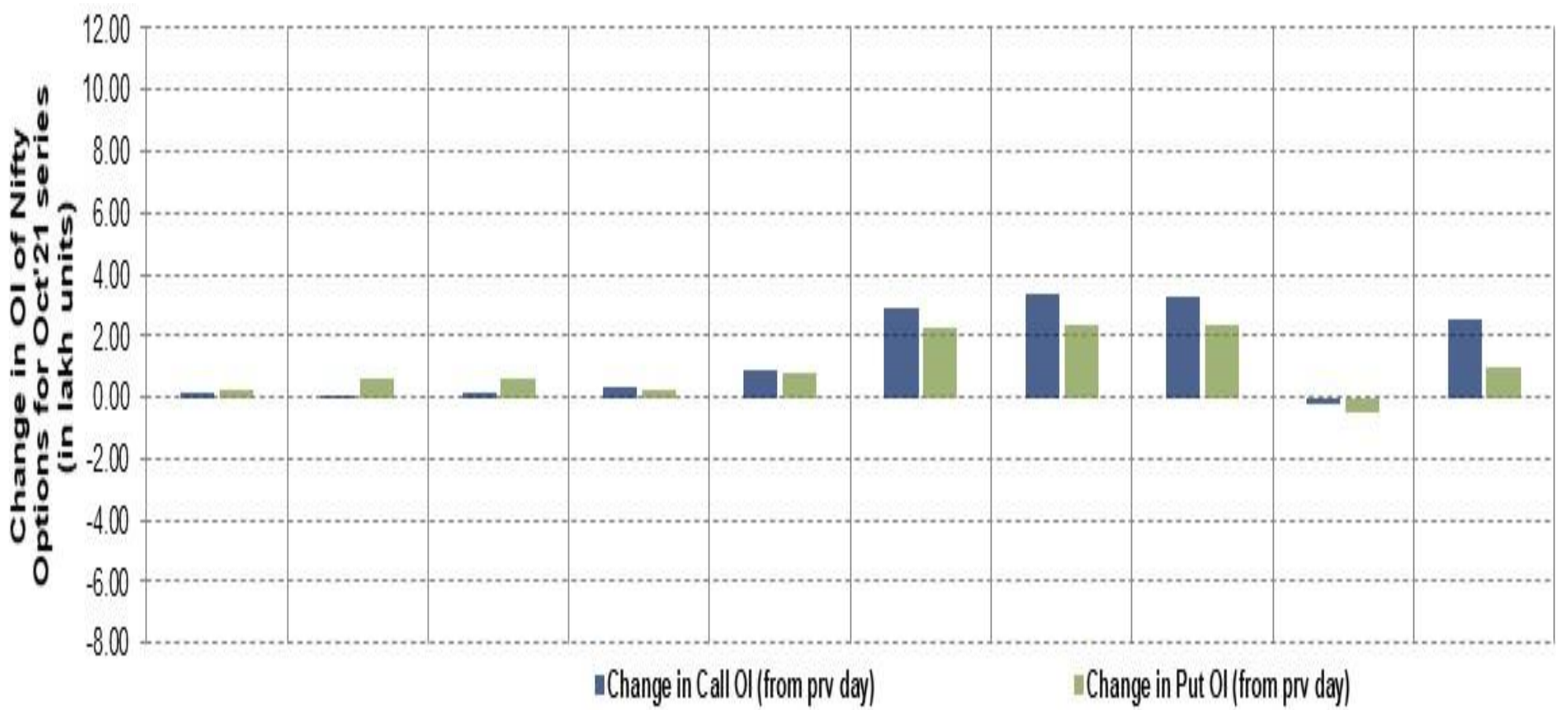
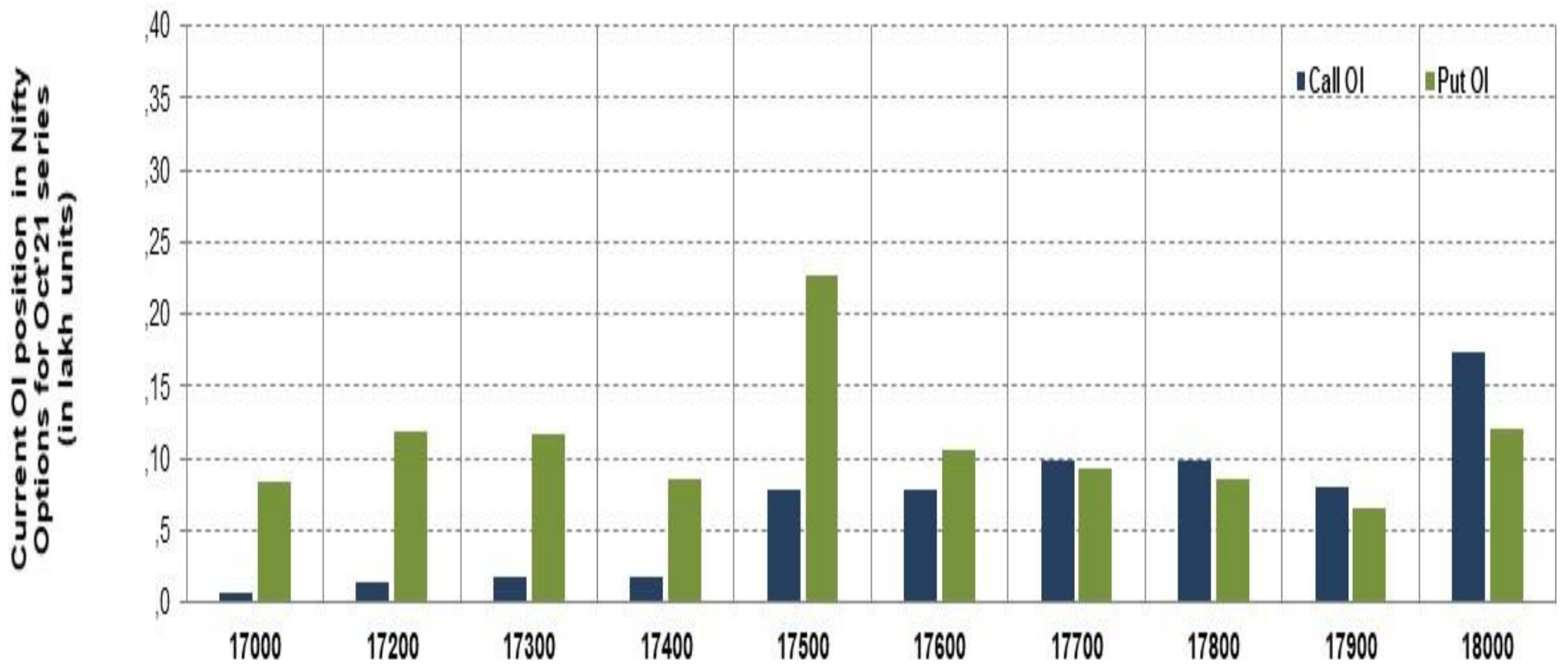




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.26 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **0.07 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **1.73 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest** an outstanding was **2.30 millions** for Puts at **Strike Price of 17,500**

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