



MORNING MANTRA

WHAT'S RISING

BULLS

BEARS

WHAT'S FALLING

Daily Derivatives & Market Report

Oct 01, 2021



Indian equity benchmarks ended lower on Friday. The start of the trading day was on a negative note, as India's external debt stood at USD 571.3 billion at end-June, recording an increase of USD 1.6 billion over its level at the end of March 2021. Traders overlooked the private survey stating that India's manufacturing activity recovered slightly in September, from a slowdown in growth in the previous month of August as strengthening demand conditions amid the easing of COVID-19 restrictions boosted sales. According to the monthly IHS Markit India Manufacturing Purchasing Managers' Index (PMI) survey, manufacturing PMI stood at 53.7 in September, up from 52.3 in August.

Markets remained lower during the trading session, as traders were seen taking a note of report that the Controller General of Accounts (CGA) in its latest data has said that the government's fiscal deficit stood at Rs 4.68 lakh crore or 31.1 per cent of the Budget estimates at the end of August 2021. Besides, Former Reserve Bank of India (RBI) Governor D Subbarao has stressed on the need to accelerate India's economic growth rate and make sure that this benefit of growth is shared, even as he said that unemployment has taken a form of 'crisis' in the country. Subbarao further said the organised sector is shedding jobs and the labour force is moving from high productive sector to the unorganised sector.

Market participants also paid no heed towards veteran banker KV Kamath's statement that the country's economy is set for a stronger performance going forward, driven by growth in large corporates, agriculture and most importantly digital startup sector. On the global front, European markets were trading lower. Asian markets settled lower on Friday, after Indonesia's consumer prices increased to the highest in four months in September. The data from the statistics bureau showed that consumer prices rose 1.6 percent year-on-year in September, following a 1.59 percent increase in August. The latest inflation was the highest since May, when it was 1.68 percent.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58765.58	-360.78	-0.61
NIFTY	17532.05	-86.10	-0.49
MIDCAP	25224.20	-28.89	-0.11
SMLCAP	28215.62	133.88	0.48
BSEFMC	14855.63	-6.58	-0.04
AUTO	23814.74	-51.14	-0.21
POWER	3204.21	5.48	0.17
REALTY	4039.64	-64.13	-1.56
BSE IT	34200.09	-218.45	-0.63
BANKEX	42507.48	-220.13	-0.52
OIL GAS	18368.71	67.14	0.37
METAL	20306.43	124.37	0.62
INDIA VIX	17.21	-1.19	-6.48

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1053	966	94
BSE	1741	1496	171

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5739	5040	14
NSE CASH	64696	73052	(11)
NSE F&O	3359114	12807457	(74)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.84	4.39	1.17
SENSEX	30.67	3.76	0.92

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6094	6707	(613)
FII	7049	6918	131

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3971.09	3555.25	416
Index Options	262074.74	260493.82	1581
Stock Futures	16314.72	17093.20	(778)
Stock Options	18421.29	18967.31	(546)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.98	0.95
BANK NIFTY	0.76	0.78

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	94.07	94.23	-0.17

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.247	6.223	0.39
USA	1.493	1.527	-2.25

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	17590.72	6.62	0.38
Silver	22.51	0.41	1.85
Crude-Oil	75.76	0.73	0.97
Brent-Crude	79.24	0.93	1.19

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES			
Expiry	Close	Change Points	% Change
27 Oct -21 USD-INR	74.29	-0.20	-0.27
27 Oct -21 EUR-INR	86.21	-0.06	-0.07
27 Oct -21 GBP-INR	100.58	0.45	0.45
27 Oct -21 JPY- INR	66.86	0.33	0.50

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS						
Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17532	17410	17471	17514	17575	17618
SENSEX	58766	58397	58581	58736	58920	59075
NIFTY FUTURES	17526	17378	17452	17507	17581	17636
BANK NIFTY	37226	36711	36968	37134	37391	37557
CNX IT	34781	34486	34633	34867	35014	35248
CNX MIDCAP	30397	30072	30234	30332	30494	30592
CNX SMALLCAP	10904	10804	10854	10888	10938	10972
INDIA VIX	17.21	15.68	16.45	17.76	18.53	19.84

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	Buy	Buy	Buy
CNX SMALLCAP	Buy	Buy	Buy
INDIA VIX	Neutral	Neutral	Neutral

SECURITIES BAN IN F&O TRADES FOR 04-10-2021
NIL

TECHNICAL VIEWS



NIFTY

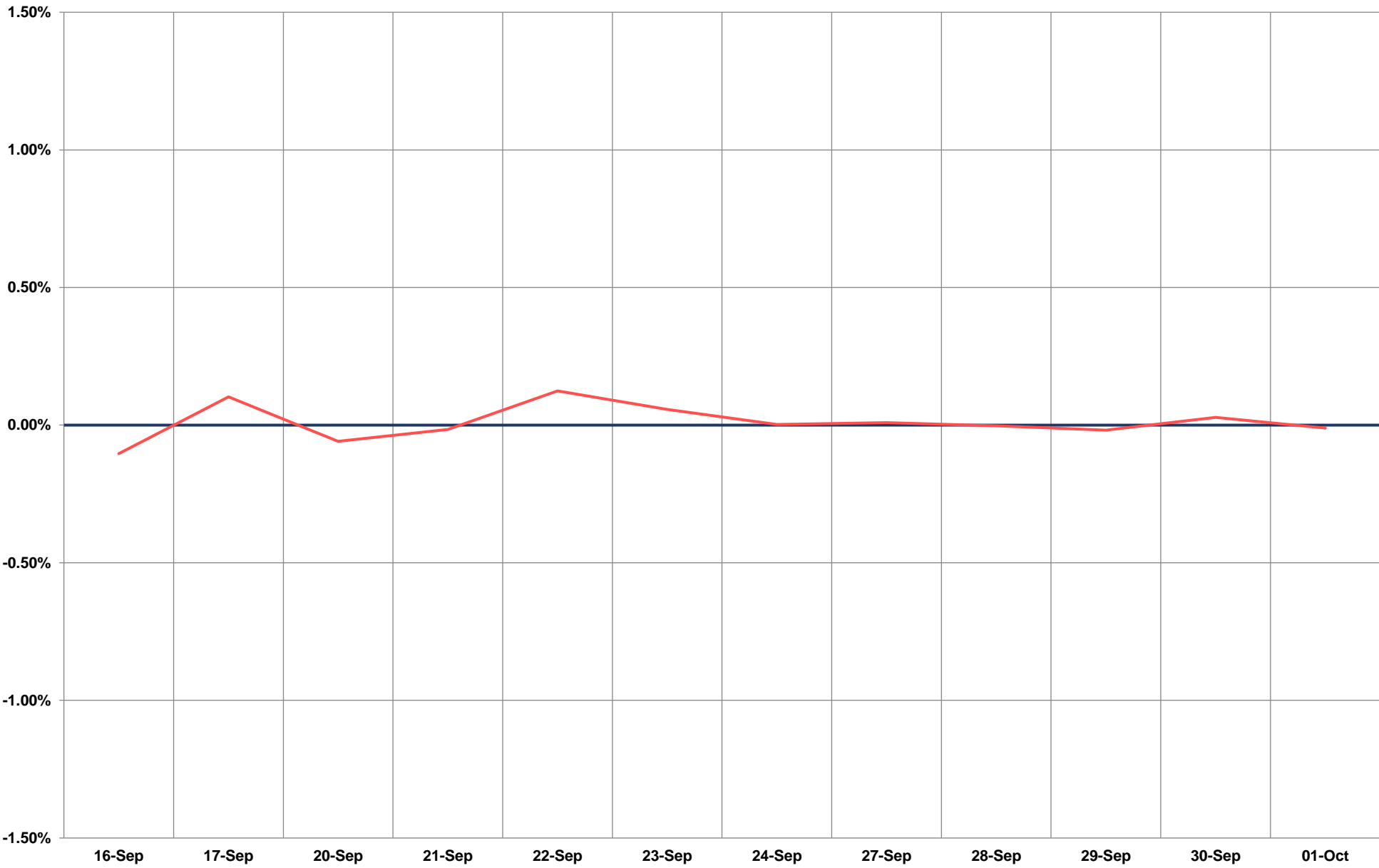
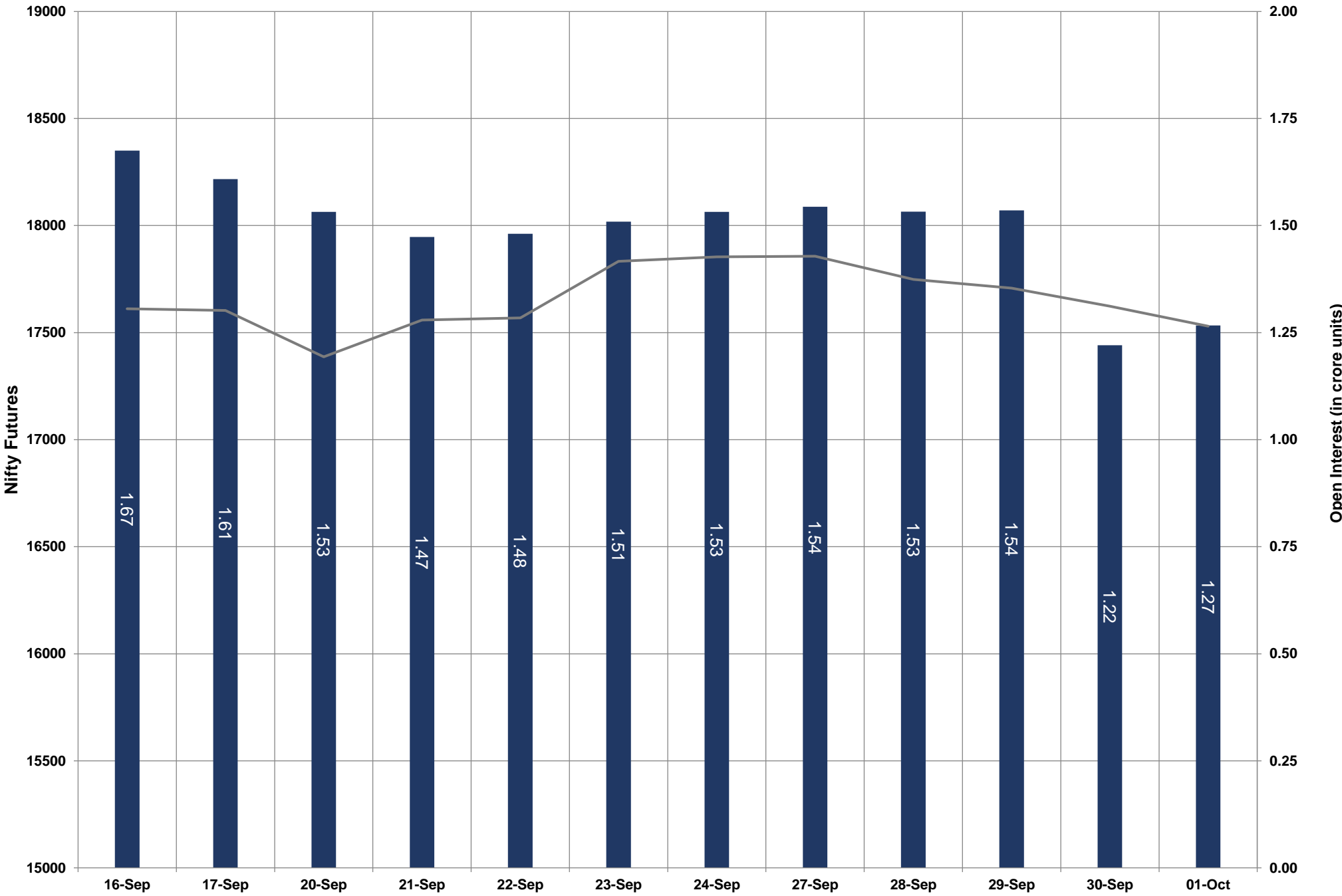


- Nifty Cash = 17,532.05 (-0.49)
- Resistance levels = 17,620 and 17,740
- Support levels = 17,440 and 17,370

TECHNICAL VIEWS



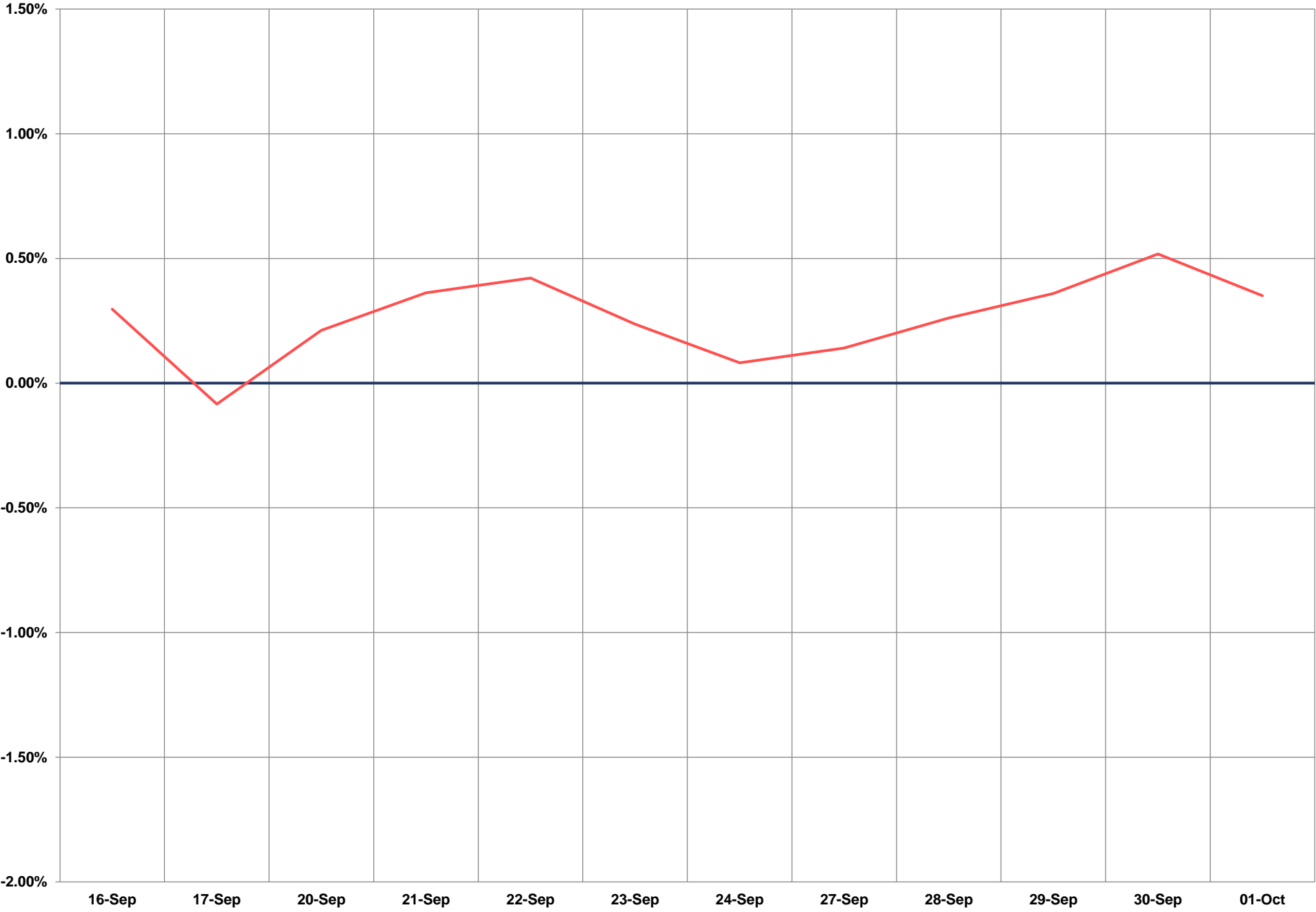
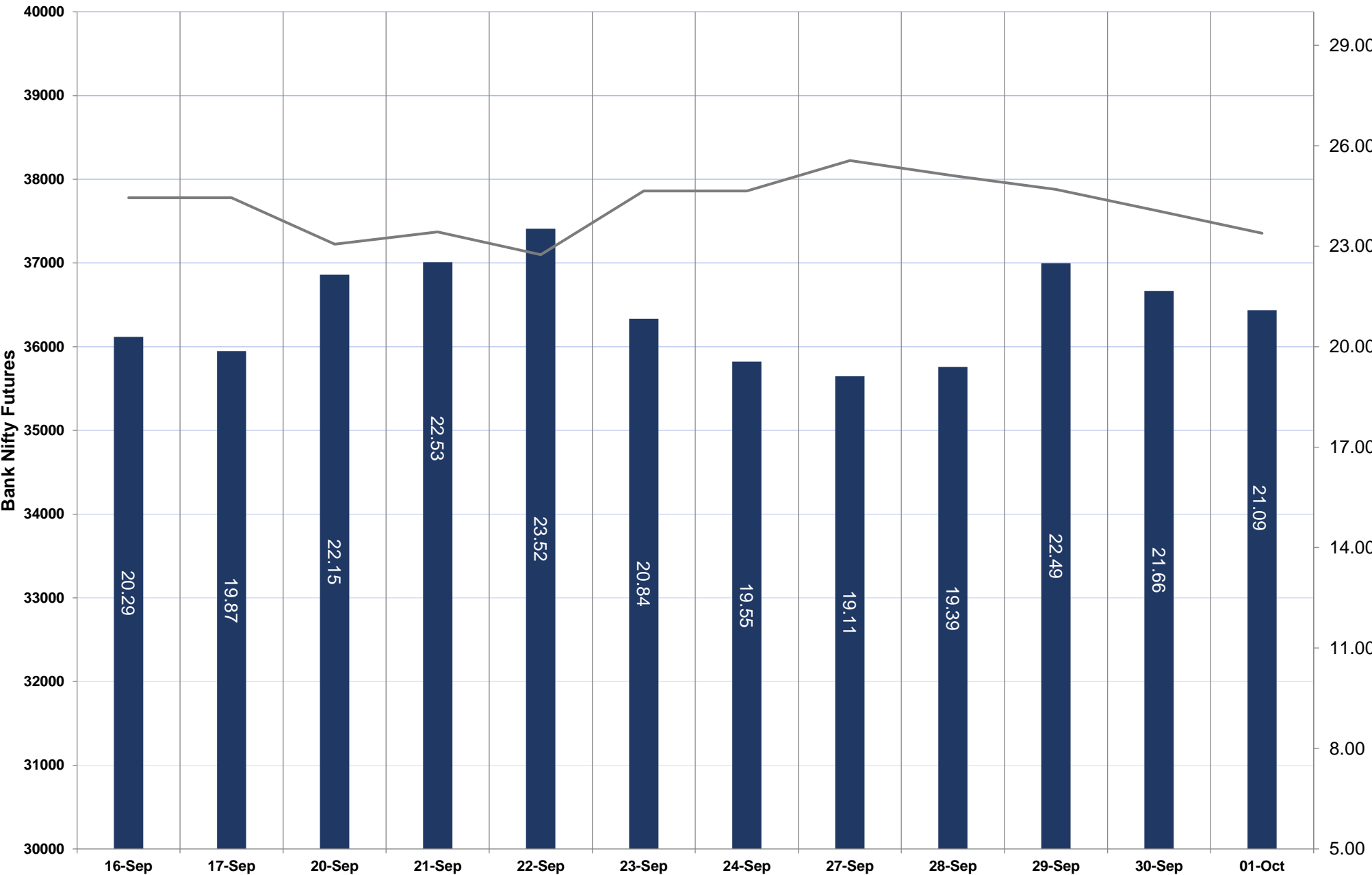
NIFTY FUTURES



TECHNICAL VIEWS



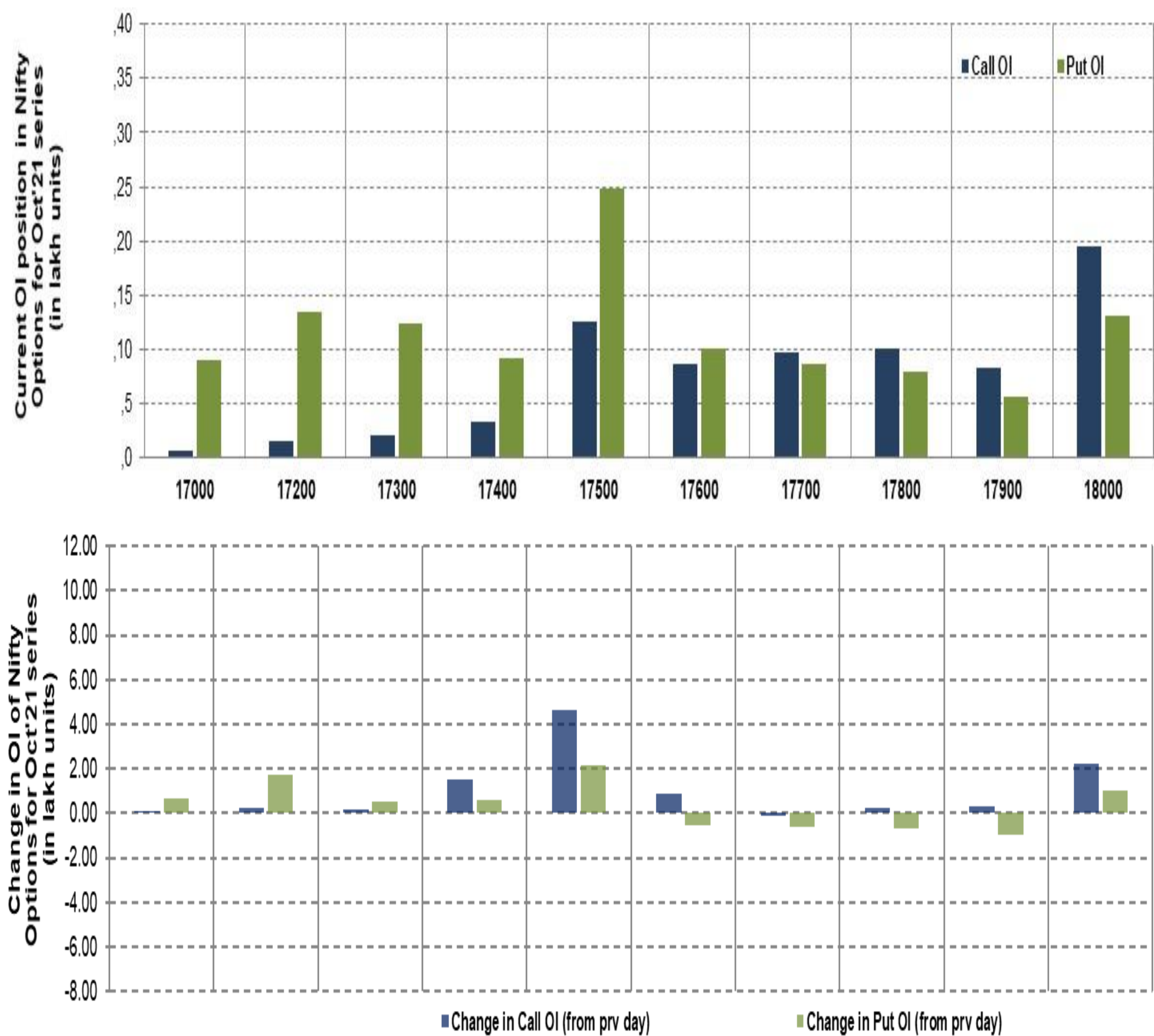
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.22 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **0.21 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **1.96 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest an outstanding** was **2.50 millions** for Puts at **Strike Price of 17,500**

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