



MORNING MANTRA



Daily Derivatives & Market Report

Oct 04, 2021



Indian equity benchmarks ended with strong gains on Monday. The start of the day was on a positive note as former Niti Aayog vice-chairman Arvind Panagariya said the fundamentals of the Indian economy are sound as the real GDP in Q3 and Q4 of FY21 already crossed the pre-pandemic level. Adding more optimism, Minister of Commerce & Industry, Consumer Affairs, Food & Public Distribution and Textiles, Government of India, Piyush Goyal said at a time when the whole world is coming together to recover from the pandemic and bring growth back on track, a resurgent India is ready to take on the responsibility of being the frontrunner in this revival process.

Markets remained higher as sentiments remained up-beat with report that corporate credit profiles showed strong improvement, with more rating upgrades than downgrades witnessed in the first half of the current fiscal, despite the severe second COVID wave. Adding some optimism, the Ministry of Commerce and Industry in its preliminary data showed that India's merchandise exports jumped 21.35% to \$33.44 billion in September 2021 as compared to \$27.56 billion in September 2020, mainly due to better performance by key sectors like engineering goods and petroleum products.

On the global front, European markets were trading lower weighed by ongoing concerns over the health of property giant China Evergrande Group and ahead of an OPEC meeting. Asian markets ended mostly lower on Monday, even after Japan's consumer confidence rose to the highest level in nineteen months in September. The data from the Cabinet Office showed that on a seasonally adjusted basis, the consumer confidence index increased to 37.8 in September from 36.7 in August. The latest index was the highest since February last year, when it was 38.4.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59299.32	533.74	0.91
NIFTY	17691.25	159.20	0.91
MIDCAP	25603.88	379.68	1.51
SMLCAP	28696.72	481.10	1.71
BSEFMC	14893.46	37.83	0.25
AUTO	23894.36	79.62	0.33
POWER	3276.47	72.26	2.26
REALTY	4130.68	91.04	2.25
BSE IT	34534.80	334.71	0.98
BANKEX	42895.07	387.59	0.91
OIL GAS	18424.30	55.59	0.30
METAL	20845.95	539.52	2.66
INDIA VIX	16.73	-0.47	-2.76

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1510	545	93
BSE	2327	1045	169

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5641	5739	(2)
NSE CASH	74519	64696	15
NSE F&O	3697261	3359114	10

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.09	4.43	1.16
SENSEX	30.77	3.78	0.91

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6838	6609	228
FII	14122	13261	861

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3667.85	4405.19	(737)
Index Options	238164.28	232196.14	5968
Stock Futures	14339.38	14350.42	(11)
Stock Options	14812.24	14866.69	(54)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.08	0.98
BANK NIFTY	0.90	0.76

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.78	93.96	-0.20

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.250	6.244	0.10
USA	1.477	1.467	0.70

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1751.41	-7.88	-0.45
Silver	22.41	-0.10	-0.46
Crude-Oil	77.10	1.23	1.59
Brent-Crude	80.63	1.37	1.72

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Oct -21 USD-INR	74.48	0.18	0.24
27 Oct -21 EUR-INR	86.64	0.46	0.54
27 Oct -21 GBP-INR	101.24	0.71	0.71
27 Oct -21 JPY- INR	66.97	0.10	0.15

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17691	17505	17598	17675	17768	17844
SENSEX	59299	58670	58985	59267	59581	59863
NIFTY FUTURES	17715	17488	17602	17673	17787	17858
BANK NIFTY	37580	37220	37400	37535	37715	37850
CNX IT	35126	34623	34875	35030	35281	35436
CNX MIDCAP	30875	30404	30640	30769	31004	31133
CNX SMALLCAP	11077	10939	11008	11051	11120	11163
INDIA VIX	16.74	14.32	15.53	16.53	17.74	18.74

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	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 05-10-2021

NIL

TECHNICAL VIEWS



NIFTY

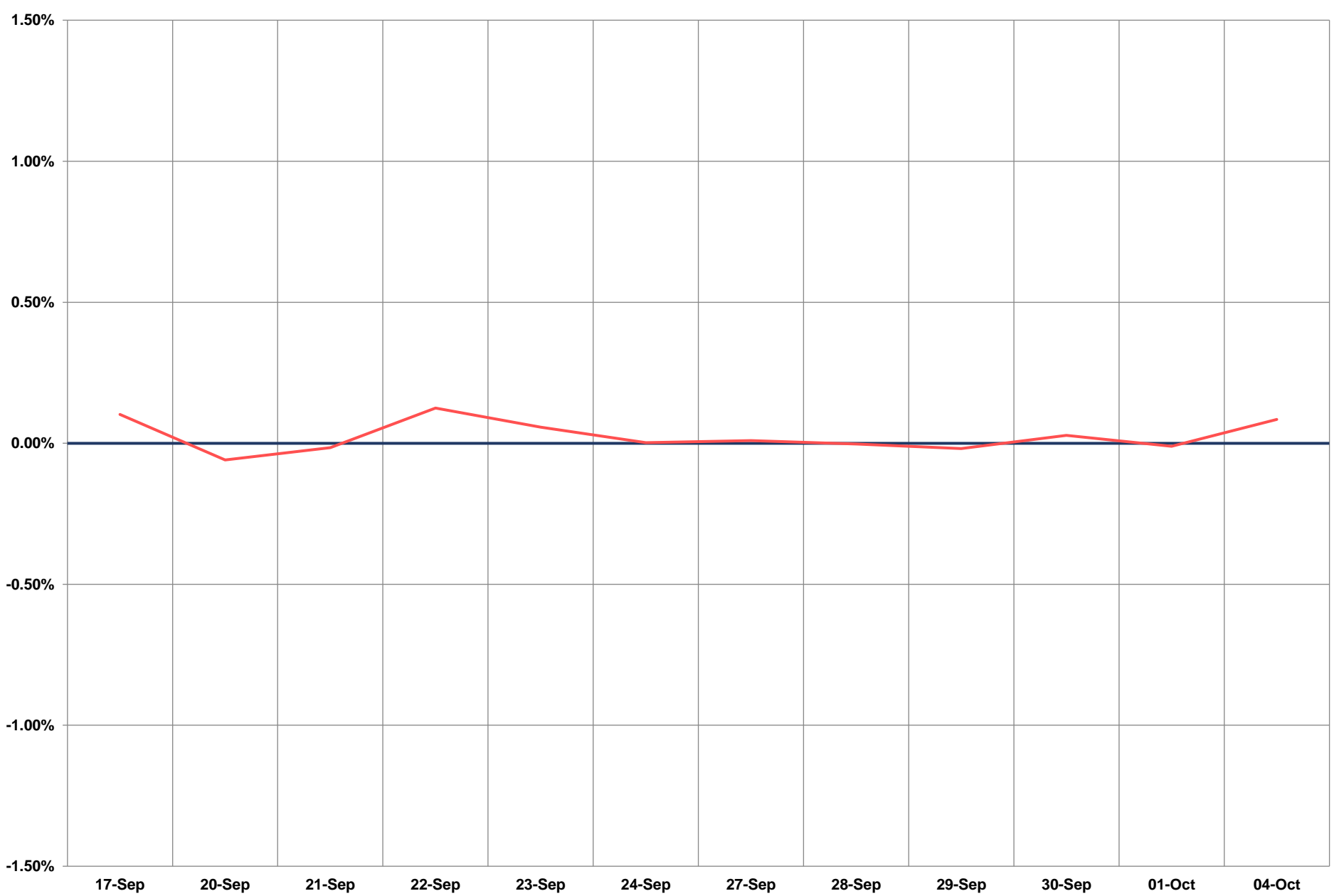
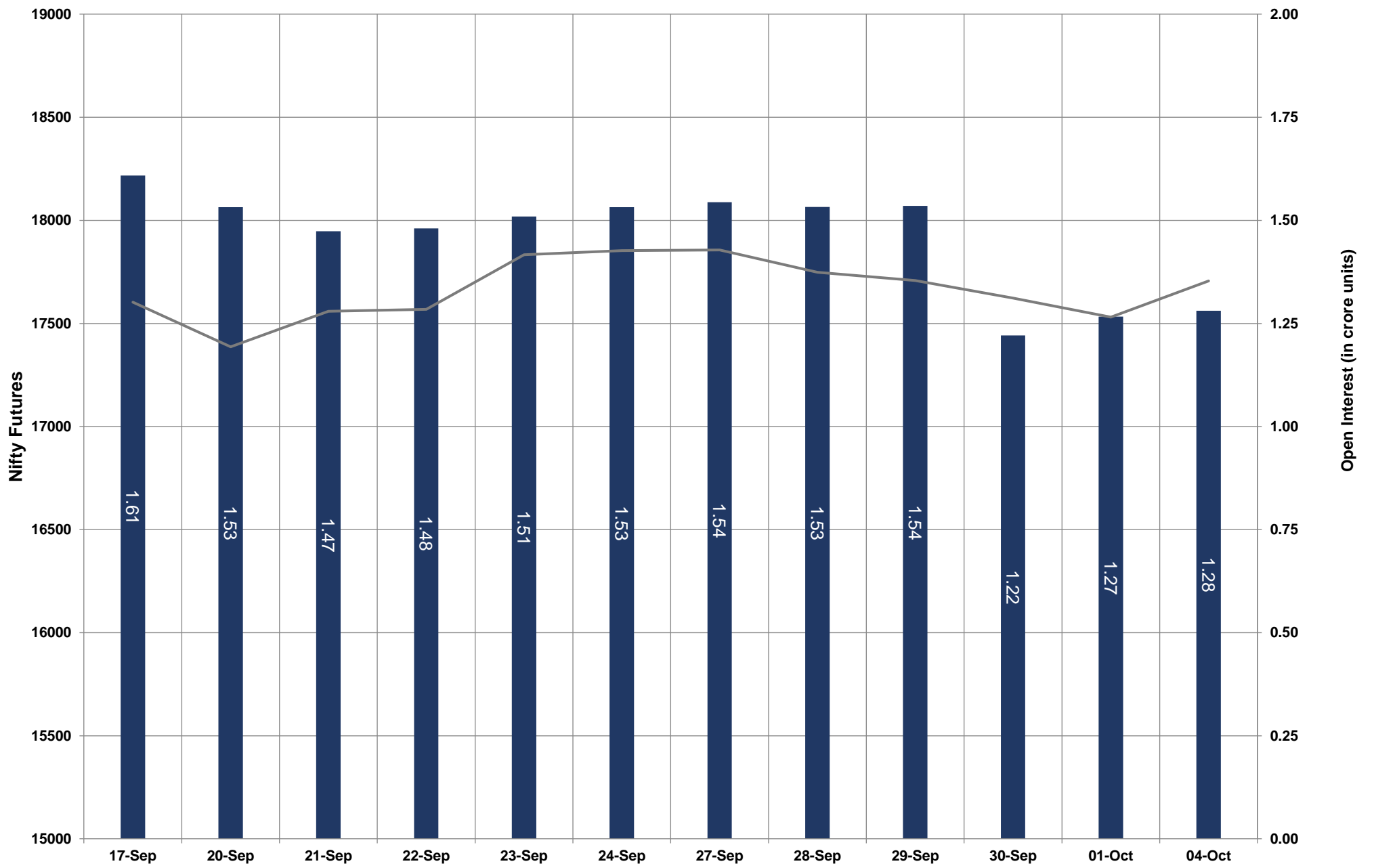


- Nifty Cash = 17,691.25 (+0.91)
- Resistance levels = 17,770 and 17,890
- Support levels = 17,620 and 17,540

TECHNICAL VIEWS



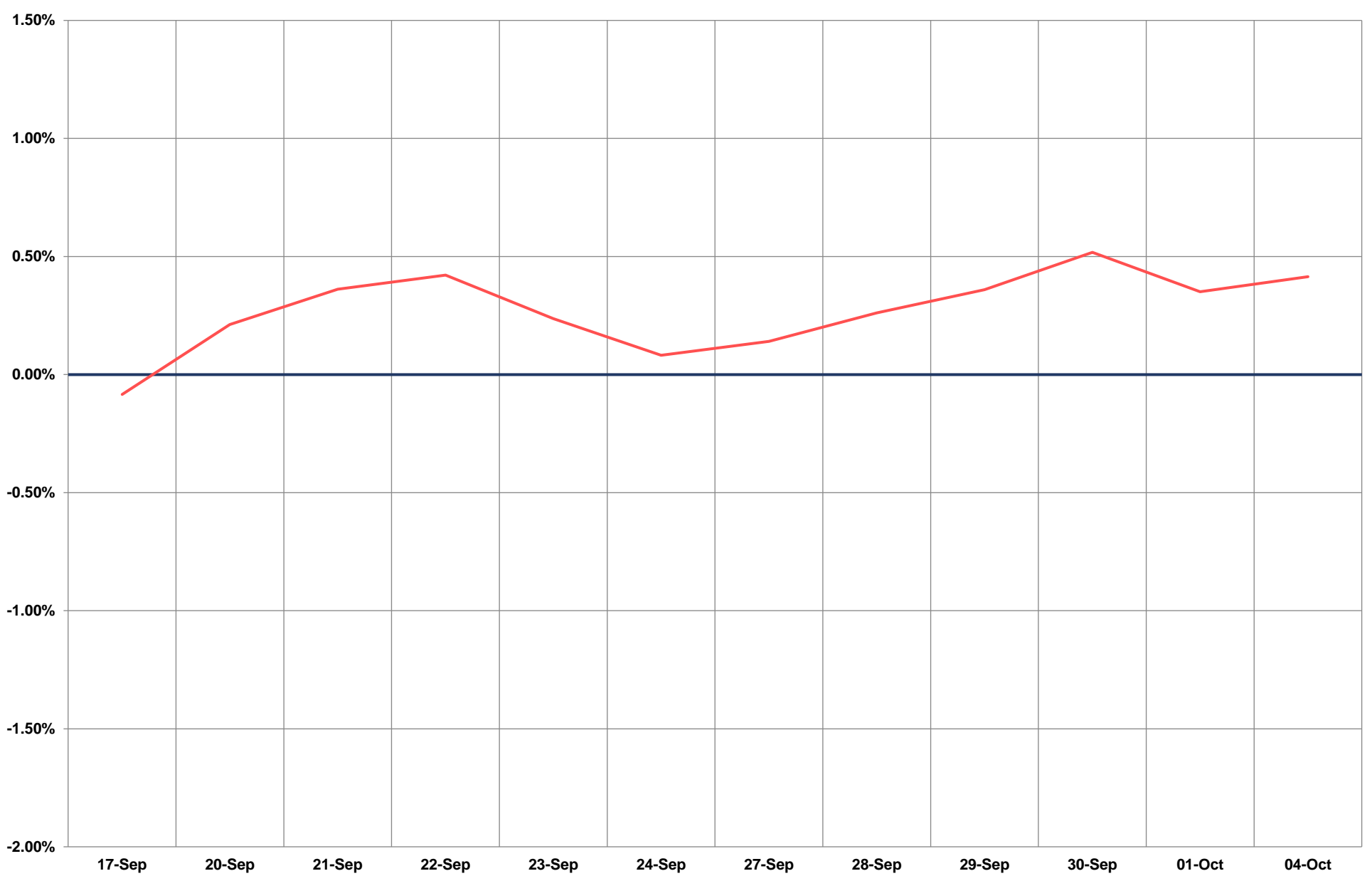
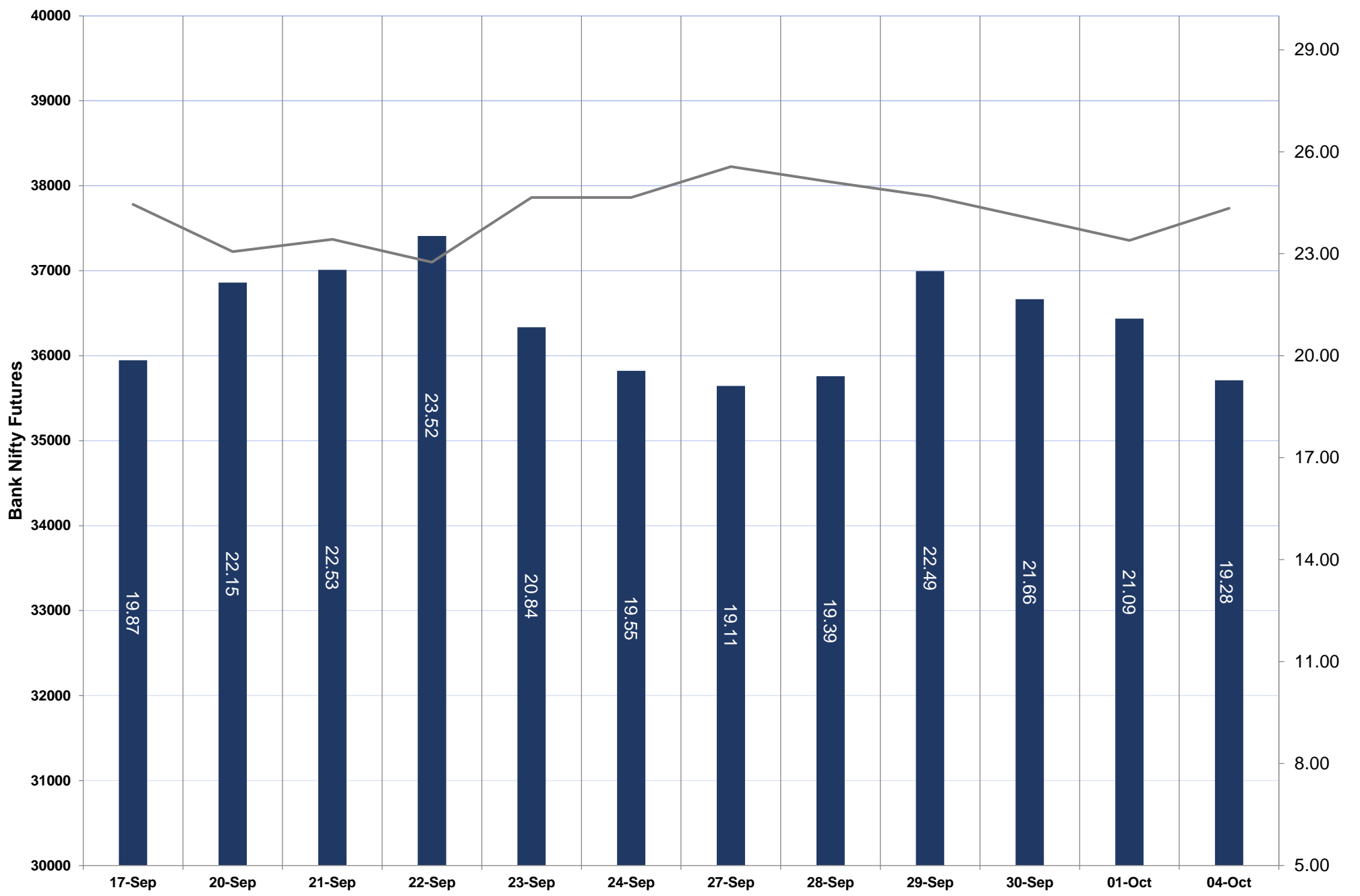
NIFTY FUTURES



TECHNICAL VIEWS



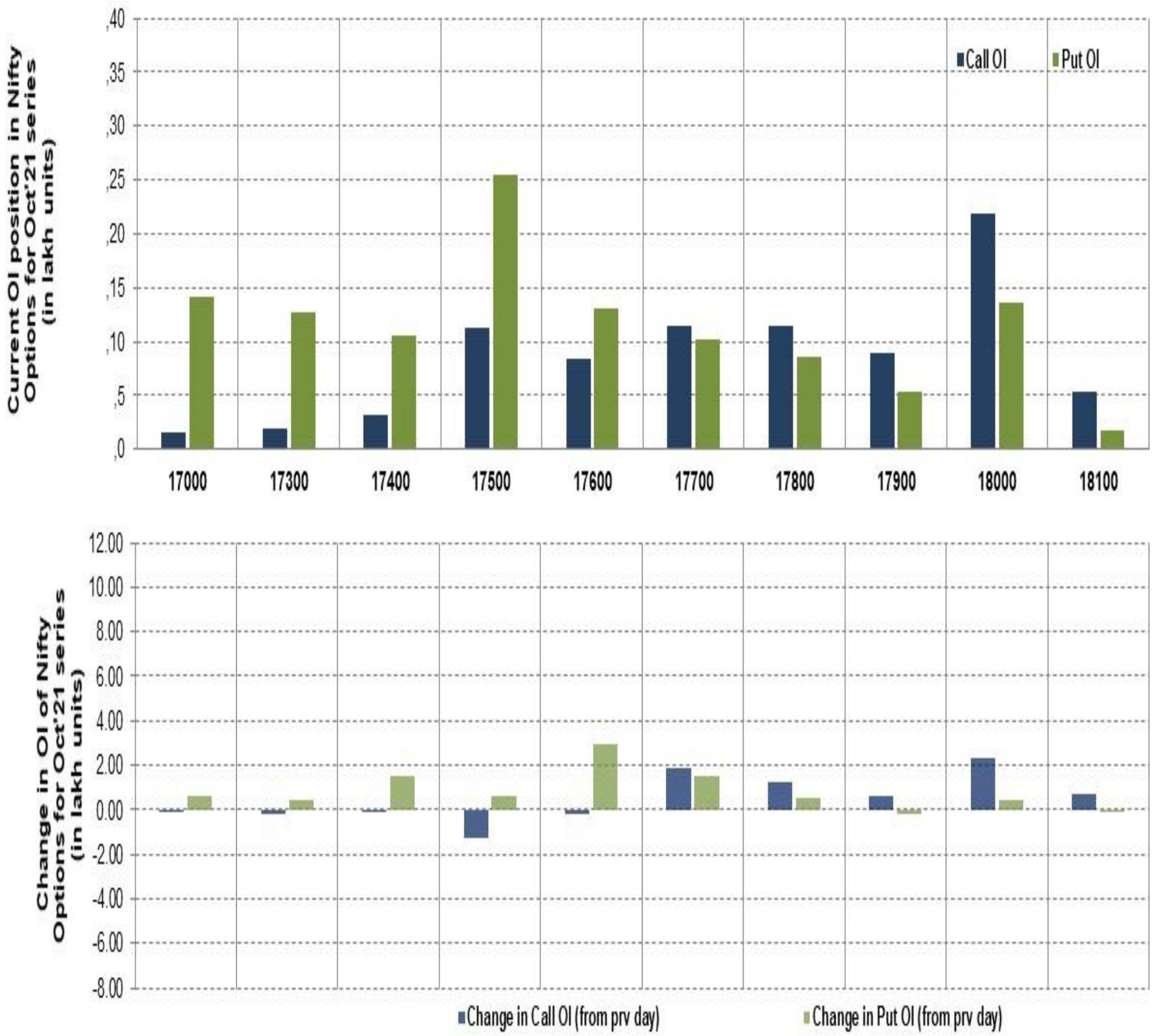
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.23 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **0.06 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **2.20 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest an outstanding** was **2.55 millions** for Puts at **Strike Price of 17,500**

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