



MORNING MANTRA



Daily Derivatives & Market Report

Oct 05, 2021



Indian equity benchmarks ended near their intraday high points on Tuesday's trading session. Markets made a negative start of the day as ICRA Ratings' report stated that total infrastructure credit by banks and NBFC-Infrastructure Finance Companies (NBFC-IFCs) remained sluggish in the first quarter of the current fiscal (Q1FY22) due to the disruptions caused by the second wave of the COVID-19 pandemic. In the first half of the trading session, key indices remained volatile, as traders remained cautious, after a gauge of India's services sector eased but remained in the expansion zone. The India Services Business Activity Index, compiled by IHS Markit, stood at 55.2 in September compared with 56.7 in August. A reading above 50 indicates expansion in business activity.

However, in the second half of the trading session, markets gained momentum to end higher, taking support with Economic Affairs Secretary Ajay Seth's statement that India is on the path of economic recovery supported by various government reforms in the last seven years under Prime Minister Narendra Modi's leadership. Notwithstanding the COVID-19 pandemic, he said, the government continued with the reform process and many strategic reforms were announced even during pandemic. Some support also came after the government extended the Credit Guarantee Scheme for Subordinate Debt (CGSSD) for stressed MSMEs till March 31, 2022. The scheme was approved by the government on June 1, 2020. It was launched on June 24 the same year to provide credit facility through lending institutions to the promoters of stressed MSMEs.

On the global front, European markets were trading higher, as surging bank stocks and a positive earnings update from German chipmaker Infineon calmed nerves following a tech-fuelled selloff on Wall Street. Asian markets ended mostly lower on Tuesday, after overall consumer prices in the Tokyo region of Japan were up 0.3 percent on year in September. The Ministry of Internal Affairs and Communications said that was in line with expectations following the 0.4 percent contraction in August. Core CPI, which excludes volatile food prices, was up 0.1 percent on year - shy of expectations for an increase of 0.2 percent following the flat reading in the previous month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59744.88	445.56	0.75
NIFTY	17822.30	131.05	0.74
MIDCAP	25688.67	84.79	0.33
SMLCAP	28851.62	154.90	0.54
BSEFMC	14889.82	-3.64	-0.02
AUTO	24017.49	123.13	0.52
POWER	3337.53	61.06	1.86
REALTY	4063.45	-67.23	-1.63
BSE IT	34907.91	373.11	1.08
BANKEX	43051.17	156.10	0.36
OIL GAS	19019.0	594.80	3.23
METAL	20815.02	-30.93	-0.15
INDIA VIX	16.40	-0.34	-2.00

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1226	811	93
BSE	2023	1271	155

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	9007	5641	60
NSE CASH	71335	74519	(4)
NSE F&O	4445455	3697261	20

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.29	4.46	1.16
SENSEX	30.94	3.80	0.91

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8712	6844	1868
FII	8732	10647	(1915)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3904.30	4484.55	(580)
Index Options	280813.60	279518.84	1295
Stock Futures	14658.09	15357.58	(699)
Stock Options	16458.05	16729.95	(272)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.20	1.08
BANK NIFTY	0.90	0.90

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	94.02	93.78	0.25

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.261	6.248	0.21
USA	1.498	1.481	1.15

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1754.33	-13.80	-0.80
Silver	22.47	-0.14	-0.62
Crude-Oil	78.64	1.02	1.31
Brent-Crude	82.39	1.13	1.38

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Oct -21 USD-INR	74.67	0.19	0.26
27 Oct -21 EUR-INR	86.70	0.06	0.07
27 Oct -21 GBP-INR	101.81	0.57	0.56
27 Oct -21 JPY- INR	67.12	0.14	0.21

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17822	17573	17698	17766	17890	17958
SENSEX	59745	58898	59322	59550	59973	60202
NIFTY FUTURES	17837	17560	17699	17769	17908	17978
BANK NIFTY	37741	37209	37475	37631	37897	38053
CNX IT	35544	34456	35000	35326	35870	36195
CNX MIDCAP	31009	30728	30868	30957	31098	31187
CNX SMALLCAP	11125	11068	11097	11128	11157	11188
INDIA VIX	16.40	15.78	16.09	16.61	16.92	17.44

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

SECURITIES BAN IN F&O TRADES FOR 06-10-2021

NATIONALUM

TECHNICAL VIEWS



NIFTY

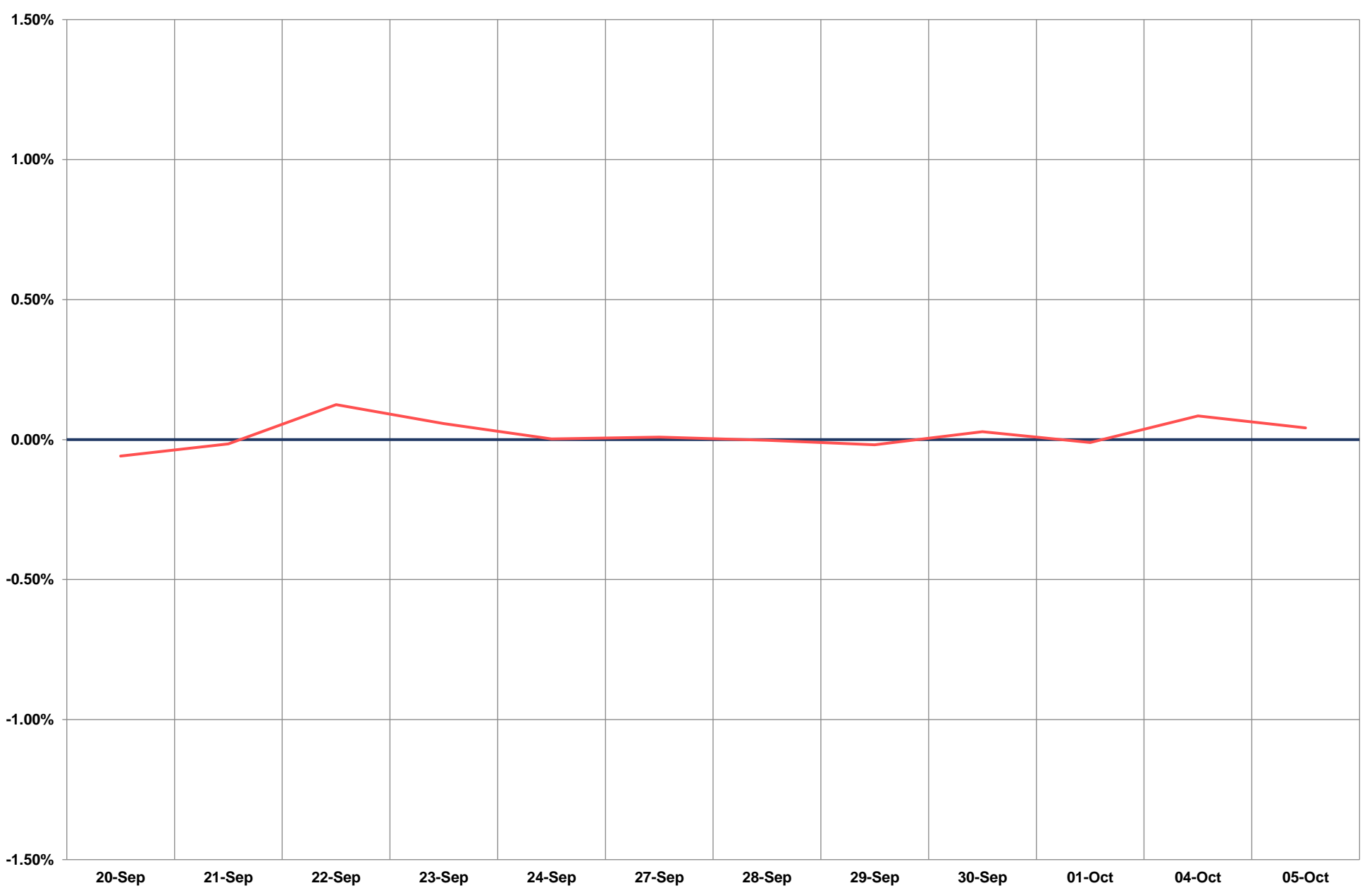
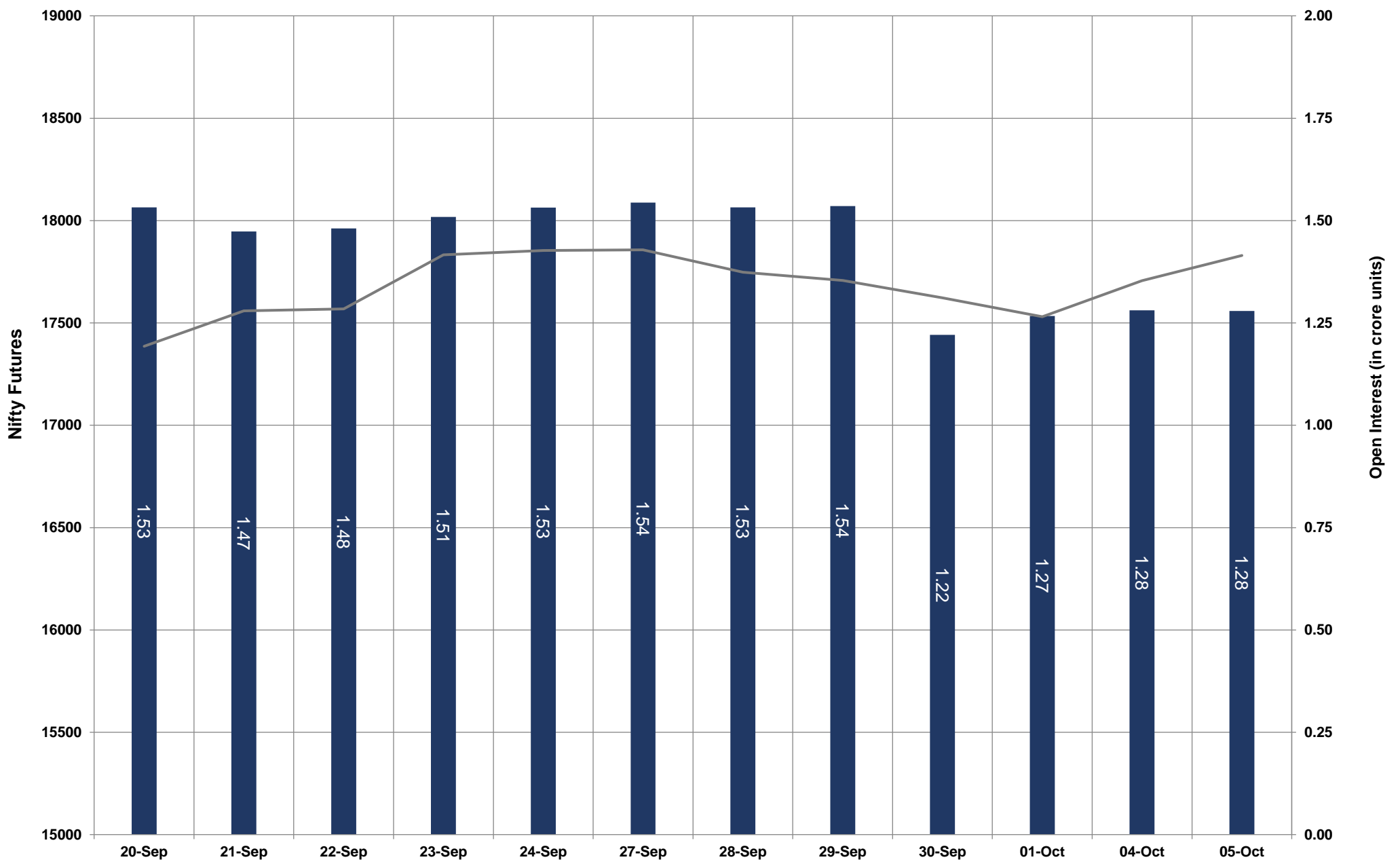


- Nifty Cash = **17,822.30 (+0.74)**
- Resistance levels = **17,920** and **18040**
- Support levels = **17,710** and **17,640**

TECHNICAL VIEWS



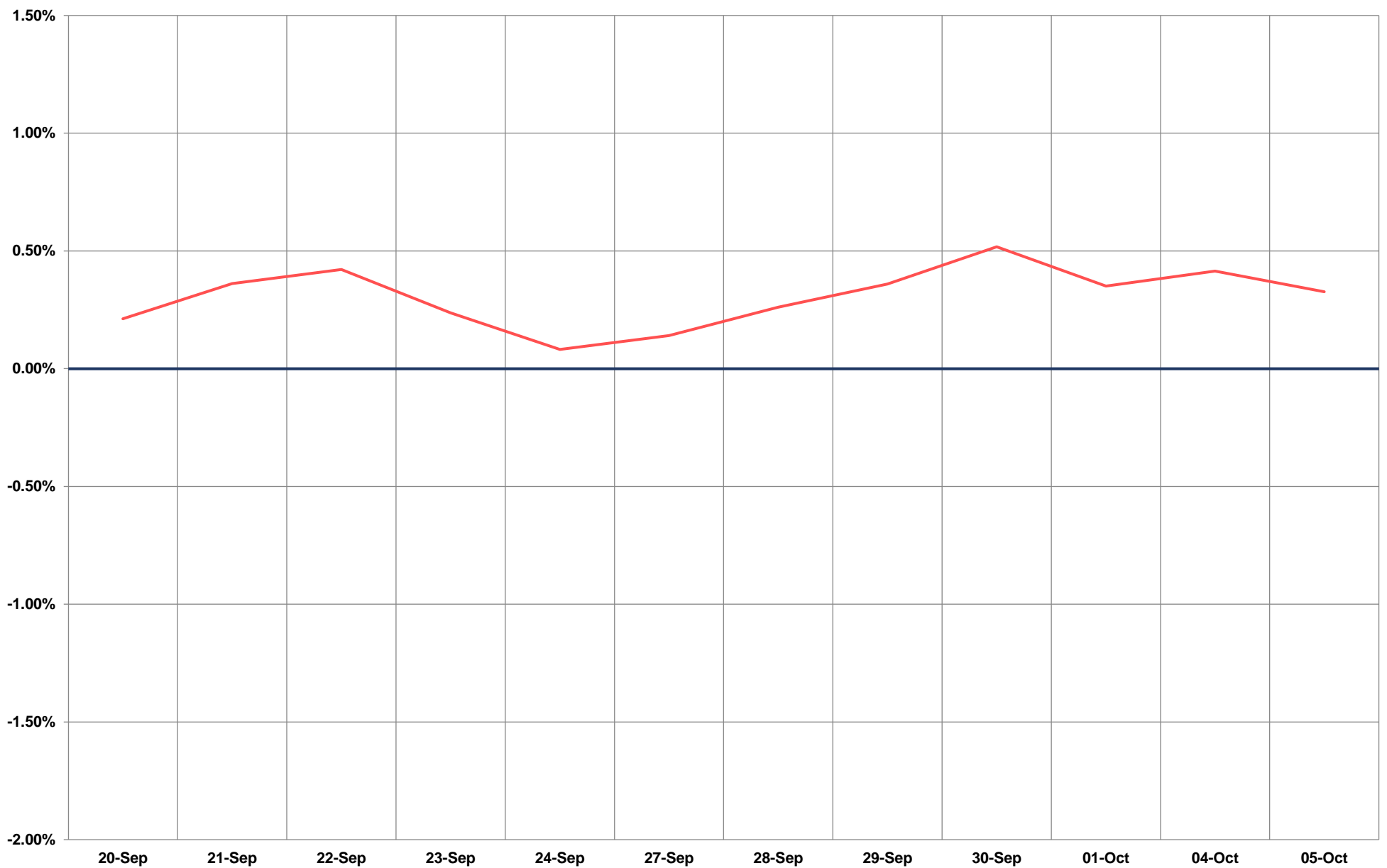
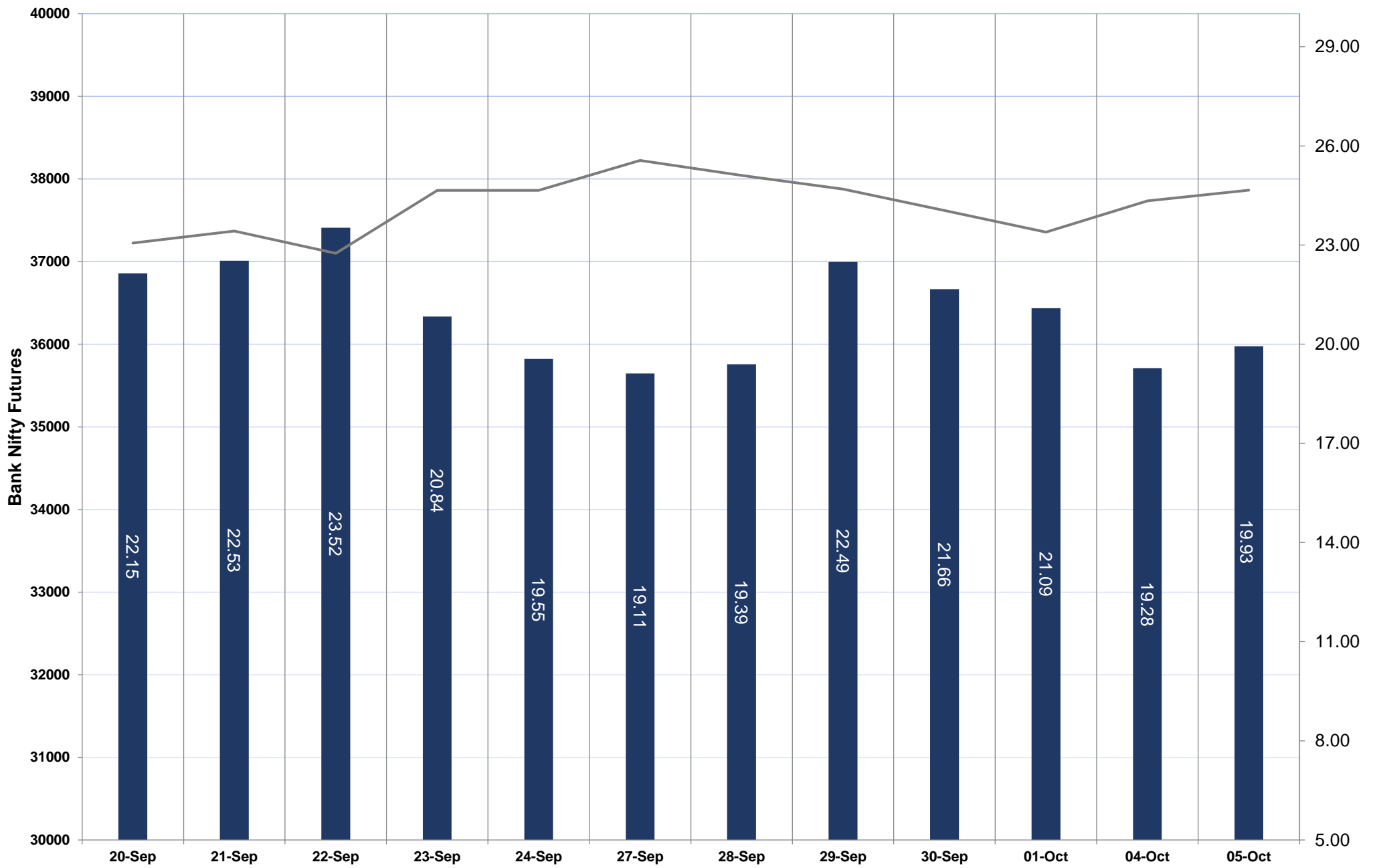
NIFTY FUTURES



TECHNICAL VIEWS



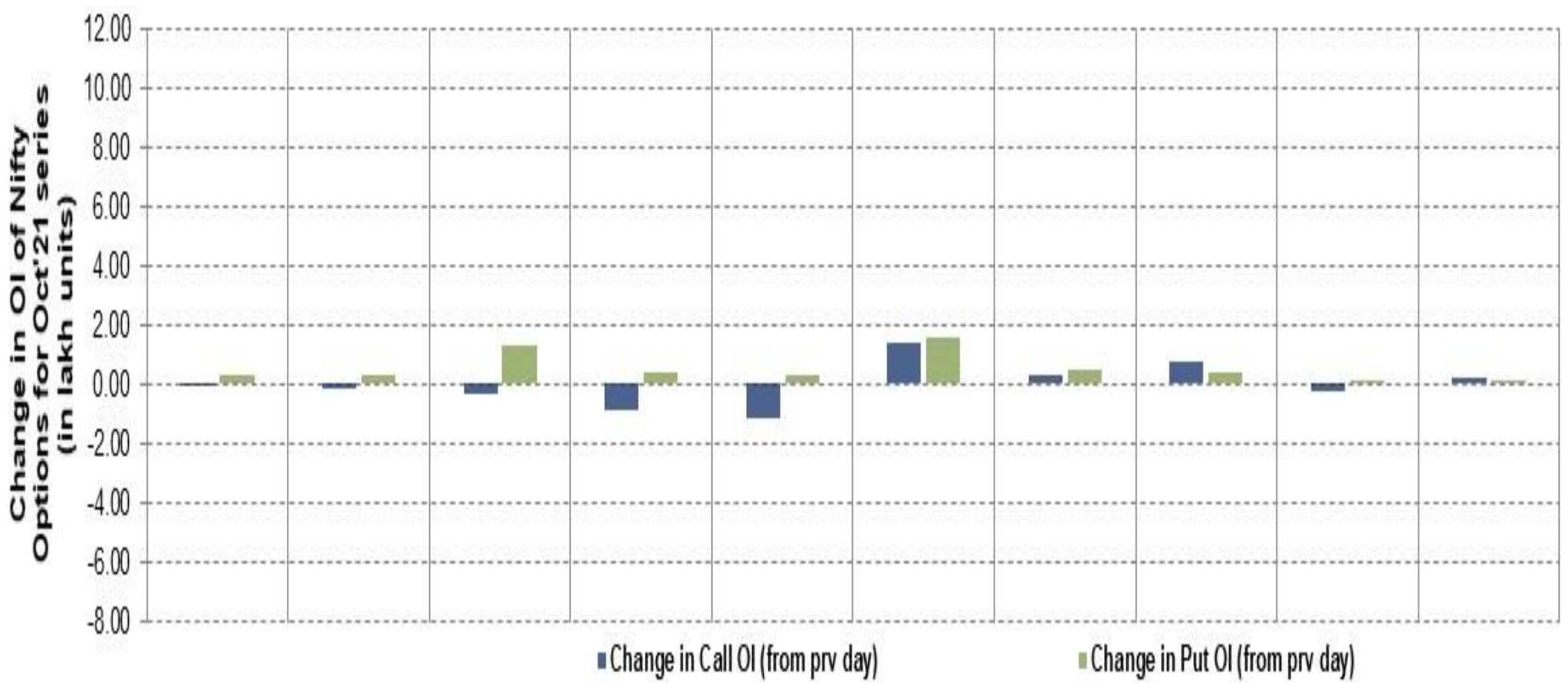
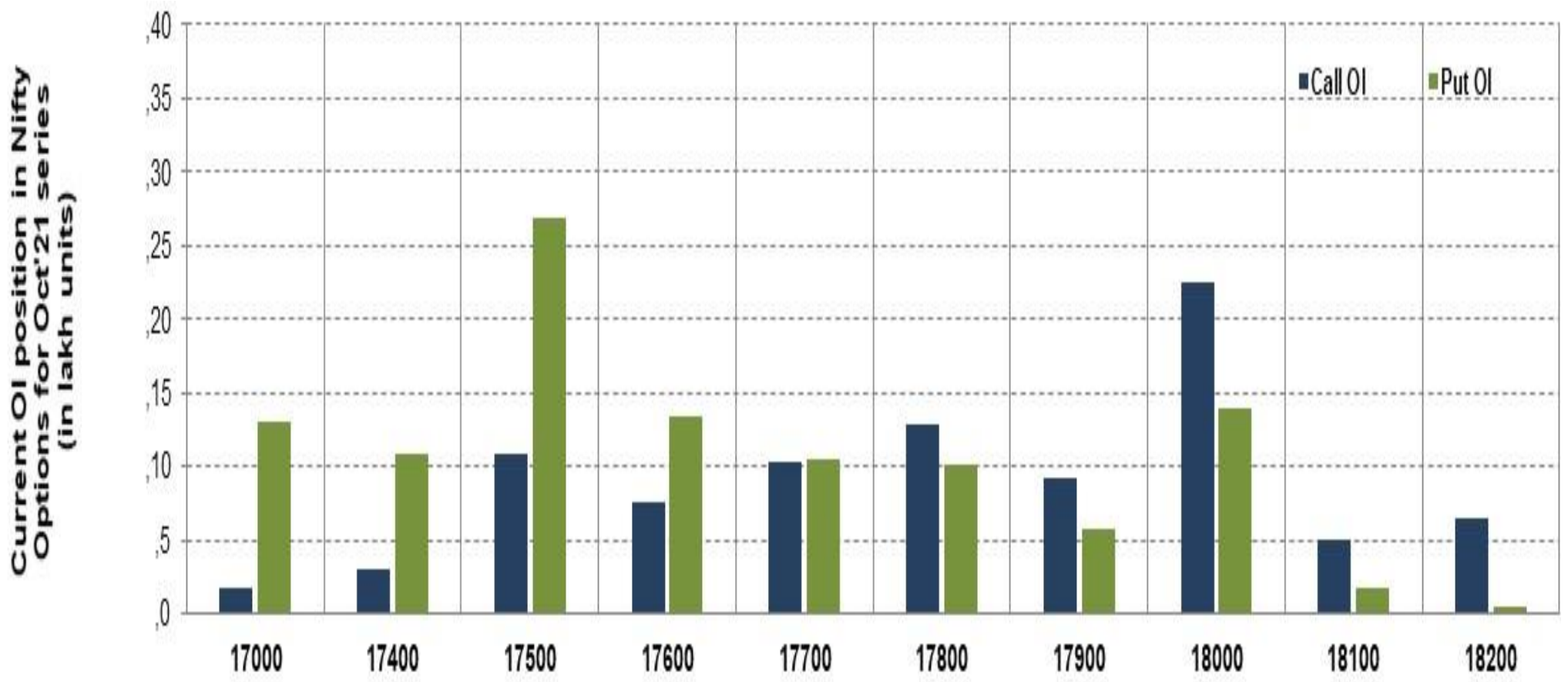
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.07 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **0.13 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **2.30 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest** an outstanding was **2.70 millions** for Puts at **Strike Price of 17,500**

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