



MORNING MANTRA



Daily Derivatives & Market Report

Oct 06, 2021



Indian equity benchmarks ended lower on Wednesday. The start of the day was on a positive note as Moody's Investors Service changed its outlook on India's sovereign ratings to stable from negative. Besides, it retained the ratings, both on foreign and domestic currencies, at Baa3. Traders took a note of Care Ratings' report stated that the weighted average cost for borrowing across the states and maturities has risen to a two-month high of 6.91 per cent, up 6 basis points (bps) over the past week. According to the report, the rise in the yields of state bonds follows the uptick in yields of government securities (G-Secs) in recent days.

However, markets were volatile during the first half of the trading session and slipped in deep red in the second half of the trading session, as the International Monetary Fund expects global economic growth in 2021 to fall slightly below its July forecast of 6%, citing risks associated with debt, inflation and divergent economic trends in the wake of the COVID-19 pandemic. Traders were also cautious amid reports that as global trade picks up pace after the ravages of the pandemic, an industry lobby's survey has found that an overwhelming number of exporters are worried about competitiveness.

On the global front, European markets were trading red. Asian markets settled mostly lower on Wednesday, after the private sector in Hong Kong continued to expand in September, albeit at a slower pace, the latest survey from Markit Economics revealed on Wednesday with a PMI score of 51.7. That's down from 53.3, although it remains above the boom-or-bust line of 50 that separates expansion from contraction.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59189.73	-555.15	-0.93
NIFTY	17646.0	-176.30	-0.99
MIDCAP	25374.16	-314.51	-1.22
SMLCAP	28693.00	-158.62	-0.55
BSEFMC	14787.53	-102.29	-0.69
AUTO	23733.17	-284.32	-1.18
POWER	3310.20	-27.33	-0.82
REALTY	4005.78	-57.67	-1.42
BSE IT	34540.99	-366.92	-1.05
BANKEX	42777.59	-273.58	-0.64
OIL GAS	19001.25	-17.85	-0.09
METAL	20194.40	-620.62	-2.98
INDIA VIX	17.33	0.93	5.69

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	723	1328	73
BSE	1404	1892	150

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5983	9007	(34)
NSE CASH	76281	71335	7
NSE F&O	8003856	4445455	80

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.02	4.42	1.17
SENSEX	30.63	3.76	0.92

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5826	6825	(999)
FII	7358	8161	(803)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5674.60	5918.42	(244)
Index Options	579430.65	578311.31	1119
Stock Futures	17051.88	18584.12	(1532)
Stock Options	20375.46	20476.79	(101)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.86	1.20
BANK NIFTY	0.74	0.90

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	94.37	93.98	0.43

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.278	6.260	0.29
USA	1.550	1.531	1.25

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1756.40	-2.87	-0.17
Silver	22.39	-0.23	-1.09
Crude-Oil	77.58	-1.40	-1.88
Brent-Crude	81.08	-1.47	-1.77

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Oct -21 USD-INR	75.17	0.49	0.66
27 Oct -21 EUR-INR	86.78	0.10	0.12
27 Oct -21 GBP-INR	101.99	0.21	0.21
27 Oct -21 JPY- INR	67.45	0.32	0.48

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17646	17443	17545	17715	17816	17986
SENSEX	59190	58527	58859	59411	59742	60295
NIFTY FUTURES	17611	17431	17521	17693	17783	17955
BANK NIFTY	37522	37039	37280	37693	37935	38348
CNX IT	35076	34495	34785	35293	35584	36092
CNX MIDCAP	30728	30337	30533	30859	31055	31381
CNX SMALLCAP	11033	10886	10959	11088	11162	11290
INDIA VIX	17.33	15.53	16.43	17.01	17.91	18.49

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	Buy	Neutral	Neutral

SECURITIES BAN IN F&O TRADES FOR 07-10-2021

CANBK, IBULHSGFIN, NATIONALUM, PNB, SAIL

TECHNICAL VIEWS



NIFTY

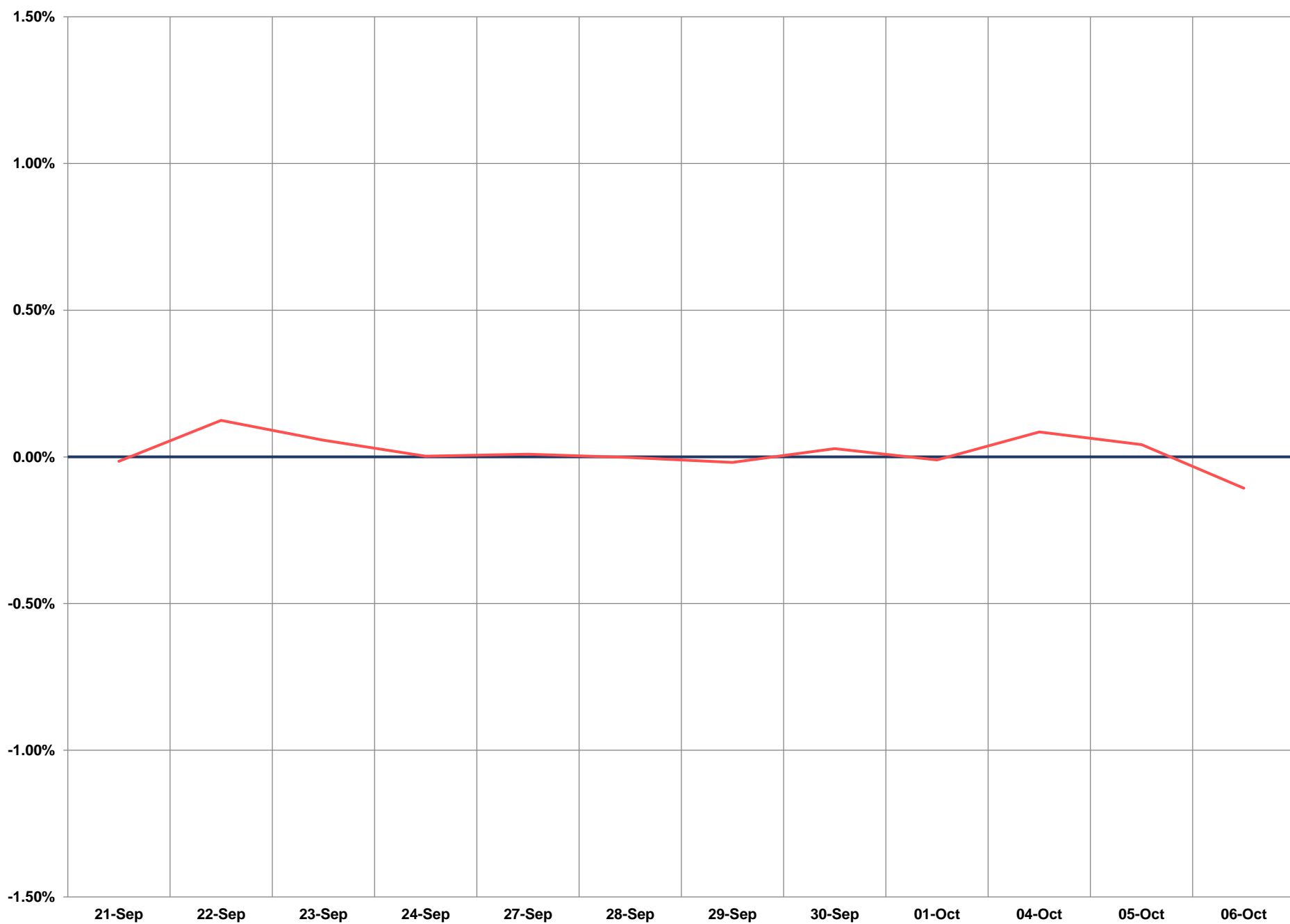
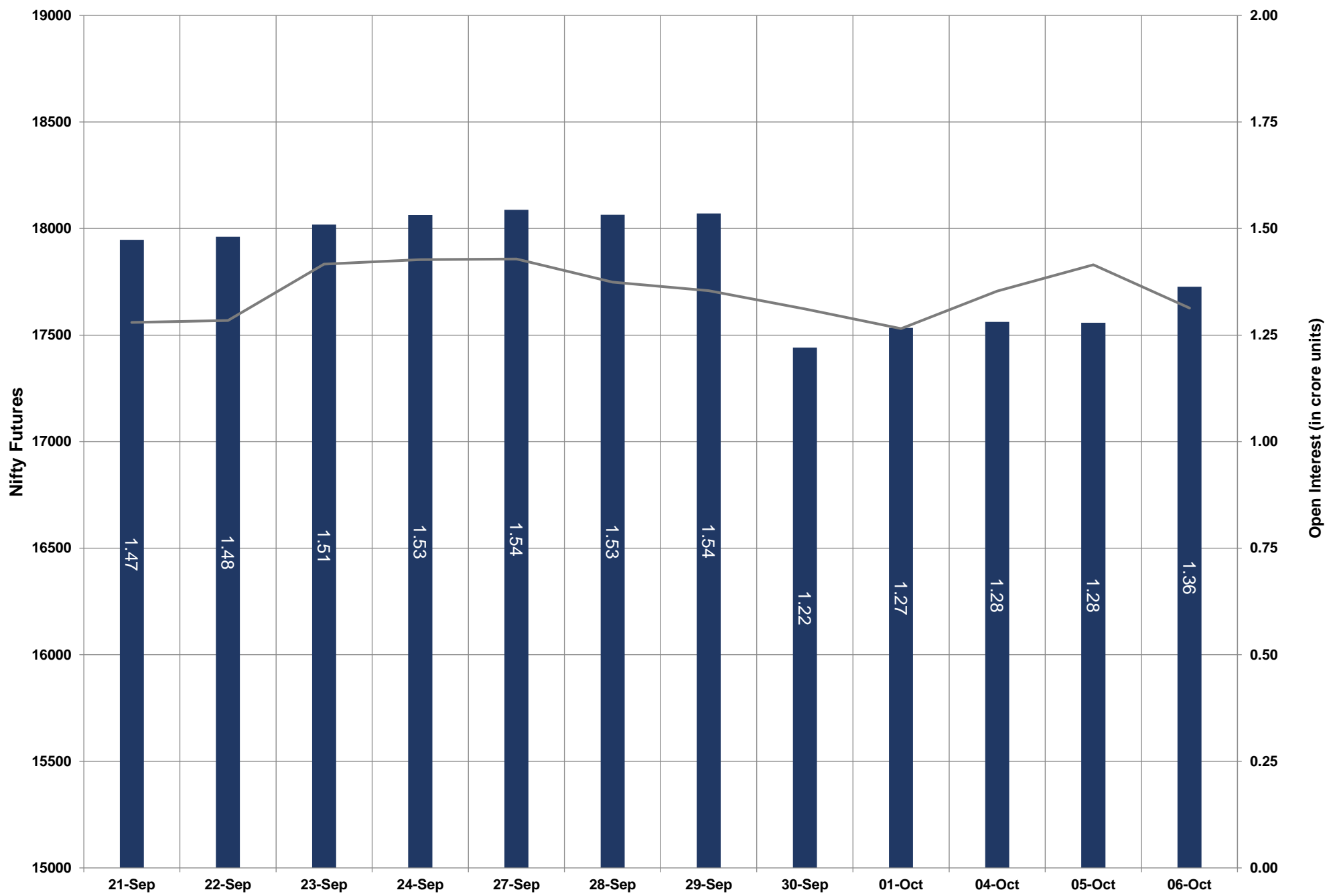


- Nifty Cash = 17,646.00 (-0.99)
- Resistance levels = 17,750 and 17820
- Support levels = 17,520 and 17,440

TECHNICAL VIEWS



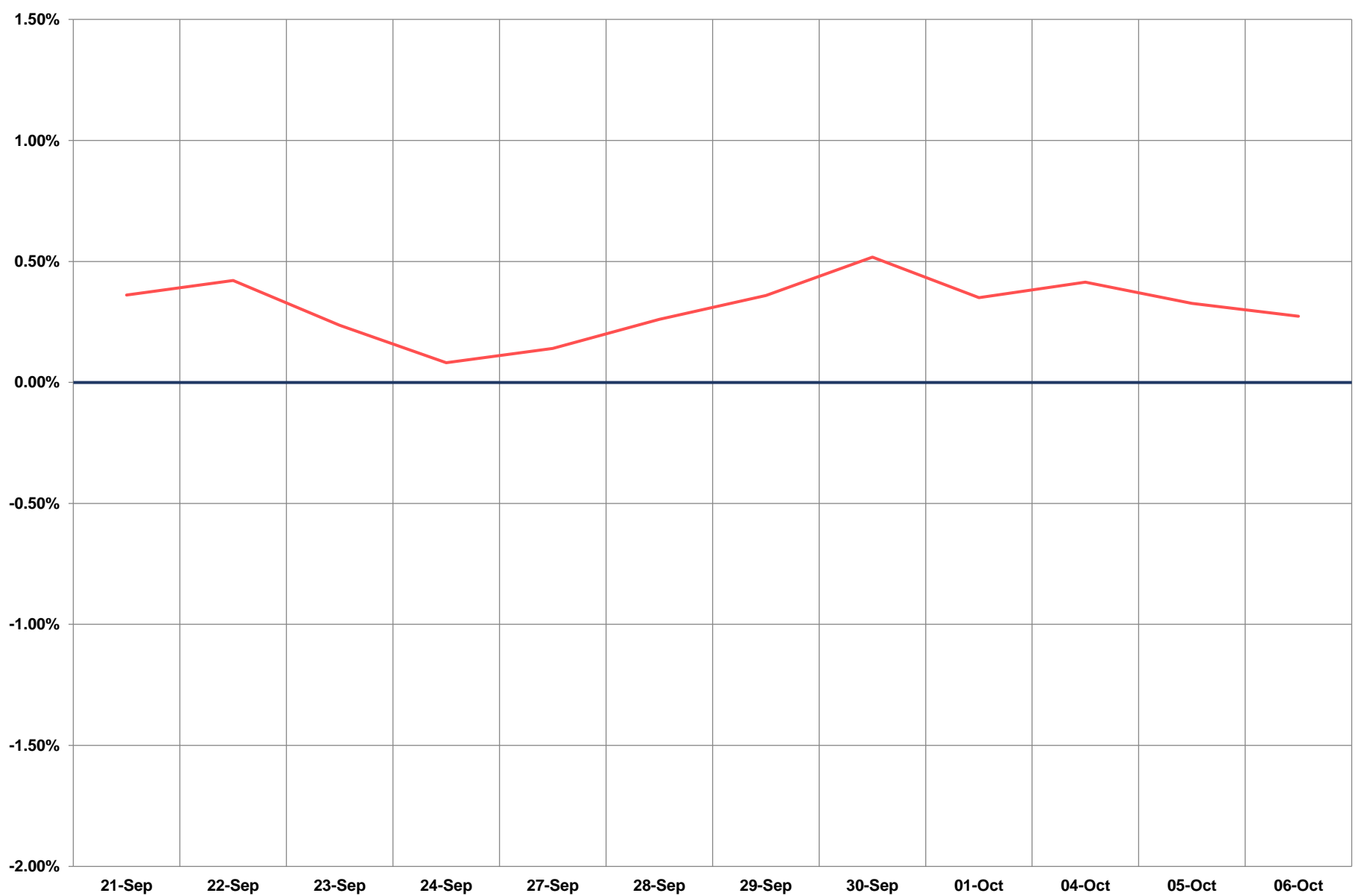
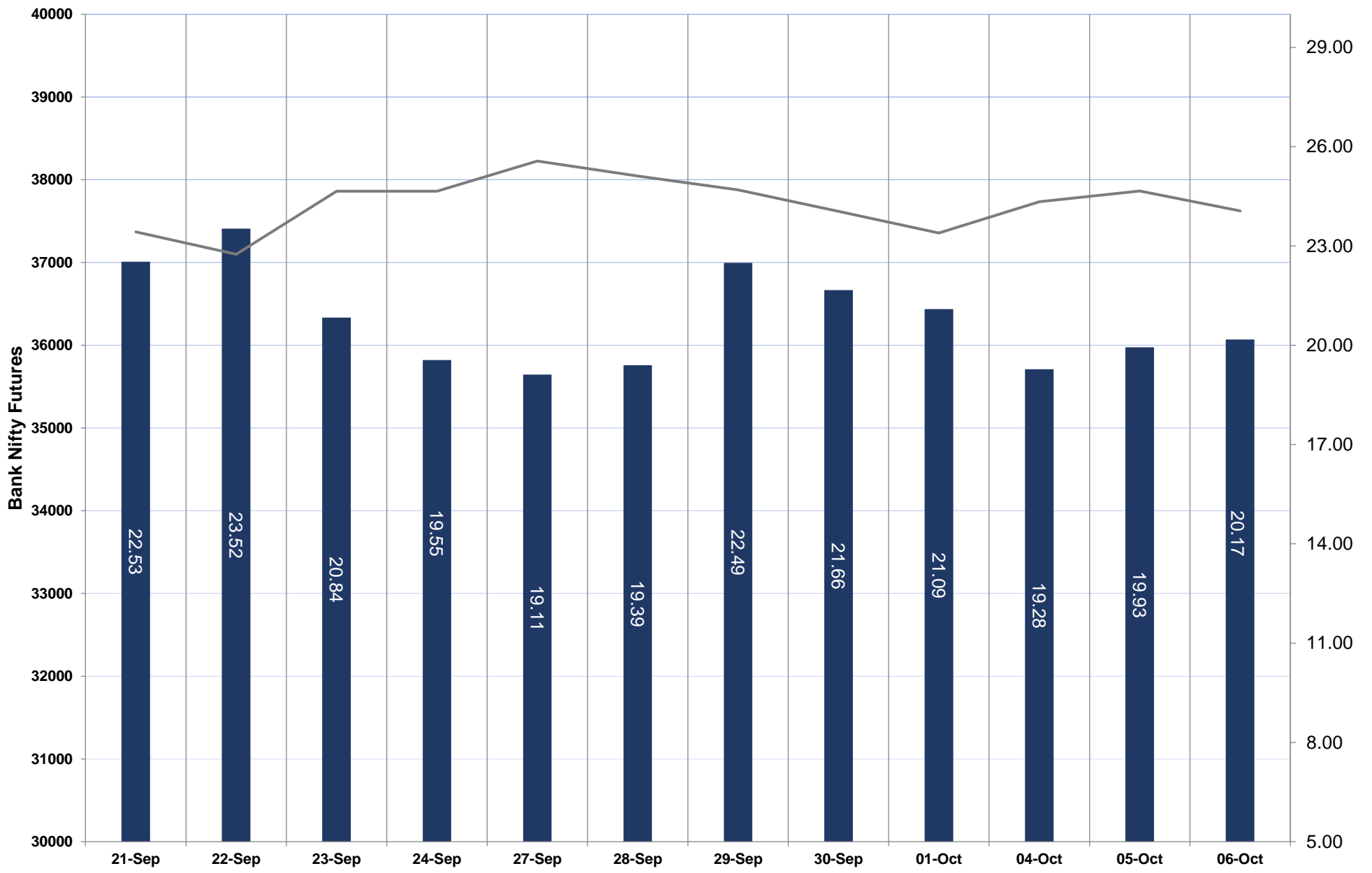
NIFTY FUTURES



TECHNICAL VIEWS



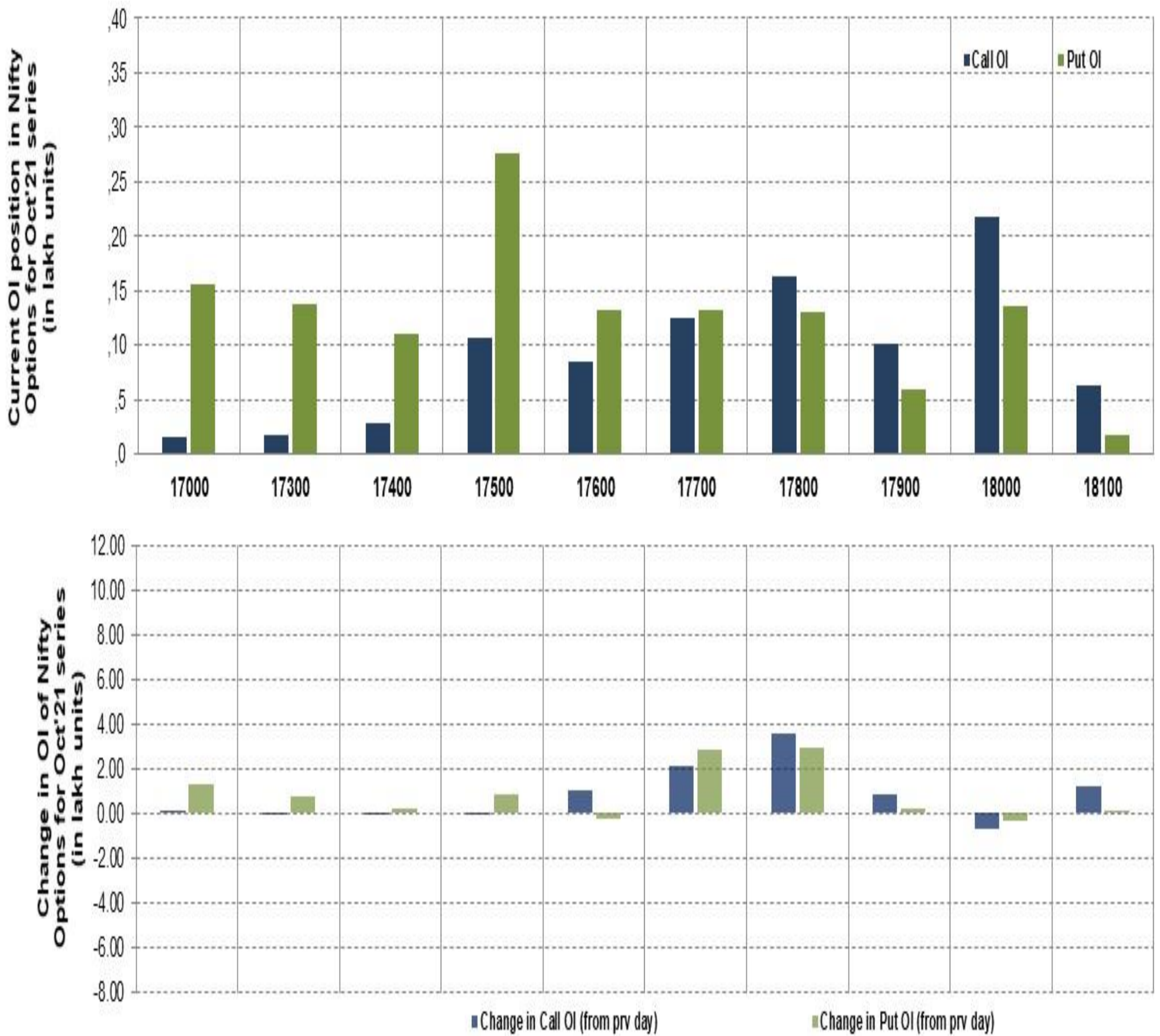
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.10 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **0.10 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 **2.80 millions** for Puts at **Strike Price of 17,500**

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