



# MORNING MANTRA



Daily Derivatives & Market Report

Sep 09, 2021



Indian equity benchmarks ended flat with a negative bias on Wednesday. After a cautious start, markets remained volatile during the trading session, as Fitch Ratings said India continues to lag way behind in COVID vaccination, and the negative outlook on sovereign rating signifies the rising debt-to-GDP ratio. In April 2021, Fitch affirmed India's sovereign rating at 'BBB-' with a negative outlook. The outlook was changed to 'negative' from 'stable' in June last year on grounds that the pandemic had significantly weakened the country's growth outlook and exposed the challenges associated with a high public-debt burden.

Key indices added losses in afternoon deals but managed to stage recovery in the last hour of the trade. Support came with a survey report stating that notwithstanding the COVID-19 second wave hitting the nation hard, Indian organisations have displayed resilience, and the salary increment is being projected to grow from an average of 8.8 per cent this year to an estimated average of 9.4 per cent in 2022. Traders got some support as India Ratings and Research (Ind-Ra) has maintained a stable outlook on the banking sector for 2021-22 supported by the continuing systemic support that has helped manage the system-wide COVID-19 linked stress.

On the global front, European markets were trading lower, a day ahead of a European Central Bank meeting that will see policymakers debate a cut in its stimulus. Asian markets ended mostly lower on Wednesday, after Taiwan's consumer price inflation increased in August. The data released by the Directorate General of Budget, Accounting & Statistics revealed that consumer prices rose 2.36 percent year-on-year in August, following 1.95 percent increase in July. The indices for fuels and lubricants surged 23.24 percent due to a relatively lower comparison base and the index for transportation fees rose 13.1 percent due to the increase in airfares.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58305.07	54.81	0.09
NIFTY	17369.25	15.75	0.09
MIDCAP	24705.29	138.21	0.56
SMLCAP	27645.10	143.82	0.52
BSEFMC	14942.18	109.70	0.74
AUTO	22692.79	34.78	0.15
POWER	3043.56	48.92	1.63
REALTY	3322.18	-19.07	-0.57
BSE IT	34319.67	84.62	0.25
BANKEX	41814.36	-104.88	-0.25
OIL GAS	17427.22	60.98	0.35
METAL	20703.95	195.81	0.95
INDIA VIX	13.94	-0.47	-3.26

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1089	901	91
BSE	1767	1428	155

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	8105	3812	113
NSE CASH	49920	59931	(17)
NSE F&O	9827795	6303669	56

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.61	4.39	1.07
SENSEX	30.33	3.72	0.93

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5230	4525	704
FII	10253	9830	423

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	2397.92	3914.66	(1517)
Index Options	577569.07	572677.56	4892
Stock Futures	9877.15	11152.35	(1275)
Stock Options	12228.83	12372.06	(143)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.27	1.16
BANK NIFTY	0.82	0.94

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.57	92.65	-0.08

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.180	6.188	-0.13
USA	1.329	1.340	-0.81

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1788.96	-1.71	-0.10
Silver	24.03	0.04	0.19
Crude-Oil	69.73	0.40	0.59
Brent-Crude	72.90	0.30	0.41

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 Sep -21 USD-INR	73.67	0.00	0.00
28 Sep -21 EUR-INR	87.20	0.06	0.07
28 Sep -21 GBP-INR	101.79	0.28	0.28
28 Sep -21 JPY- INR	67.03	0.18	0.26

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	Close	S2	S1	Pivot	R1	R2
SENSEX	17369	17274	17321	17351	17398	17427
NIFTY FUTURES	58305	57992	58149	58242	58398	58491
BANK NIFTY	17370	17276	17323	17348	17395	17421
CNX IT	36683	36412	36548	36702	36838	36993
CNX MIDCAP	34802	34399	34601	34732	34933	35065
CNX SMALLCAP	29341	29076	29209	29287	29420	29498
INDIA VIX	10688	10605	10647	10673	10715	10741

## 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	Buy	Buy
CNX MIDCAP	Buy	Buy	Buy
CNX SMALLCAP	Buy	Buy	Buy
INDIA VIX	Neutral	Neutral	Sell

## SECURITIES BAN IN F&O TRADES FOR 13-09-2021

IBULHSGFIN, IRCTC, NATIONALUM

# TECHNICAL VIEWS



## NIFTY

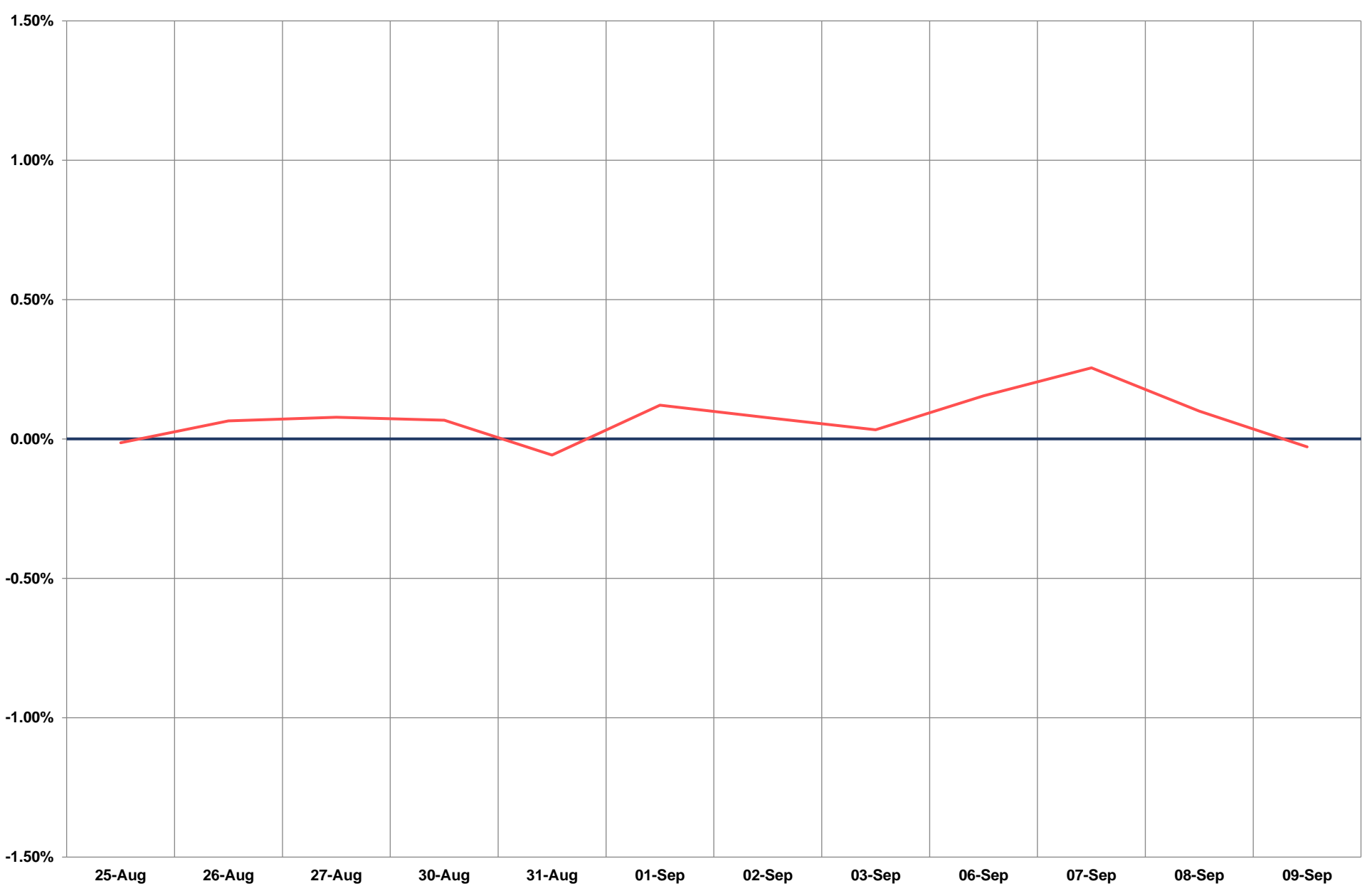
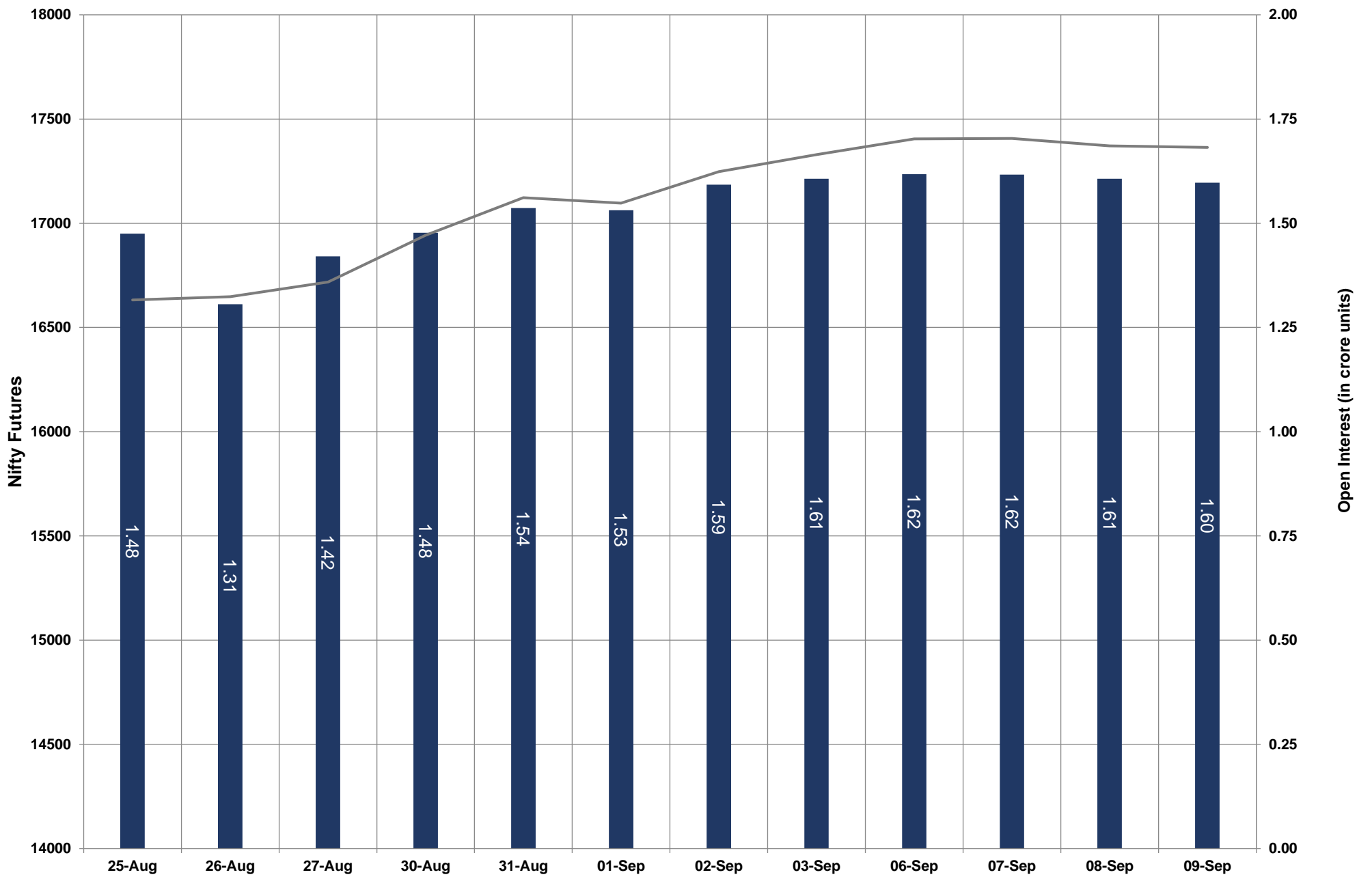


- Nifty Cash = 17,369.25 (+0.09%)
- Resistance levels = 17,430 and 17,520
- Support levels = 17,250 and 17,160

# TECHNICAL VIEWS



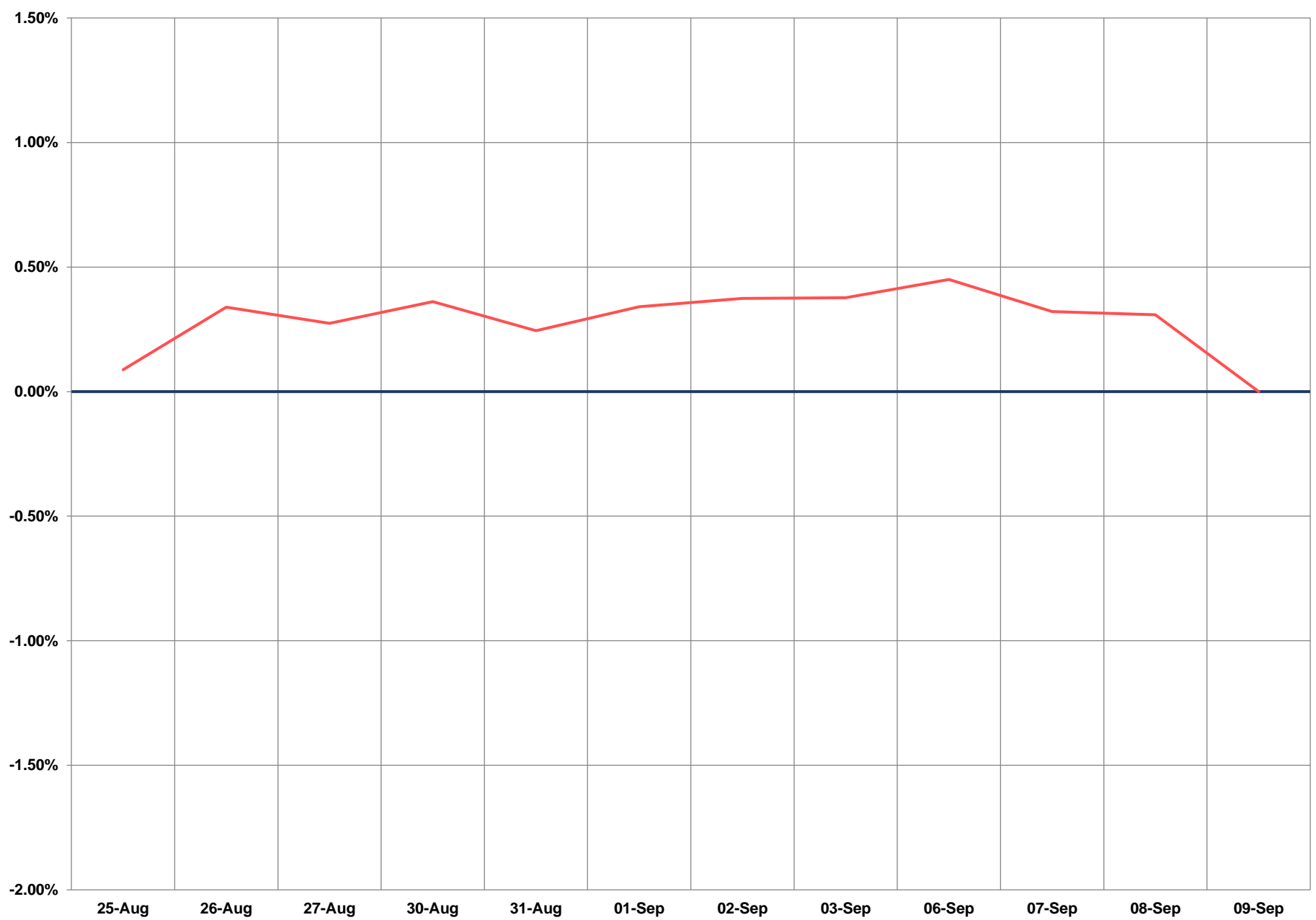
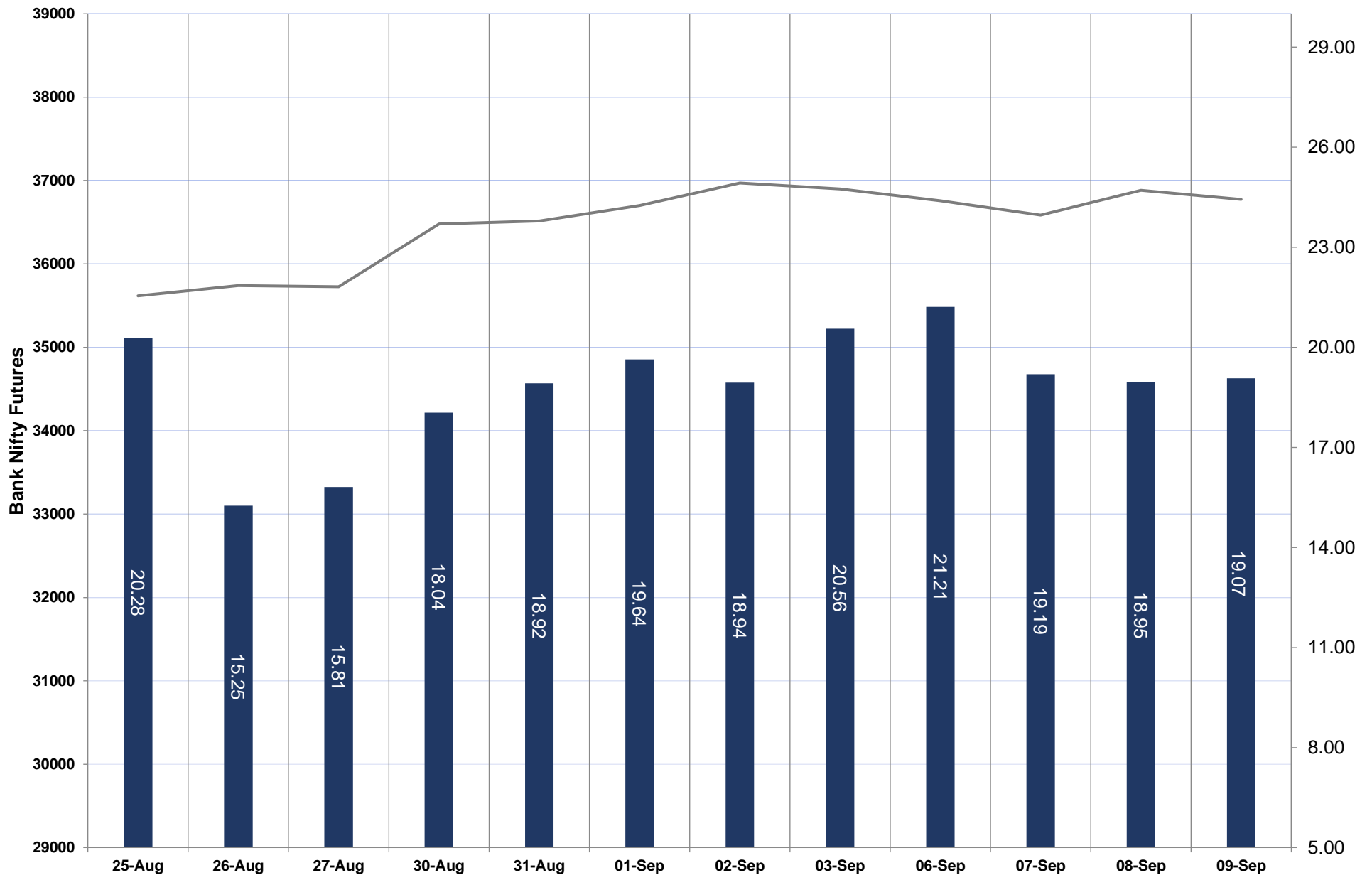
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

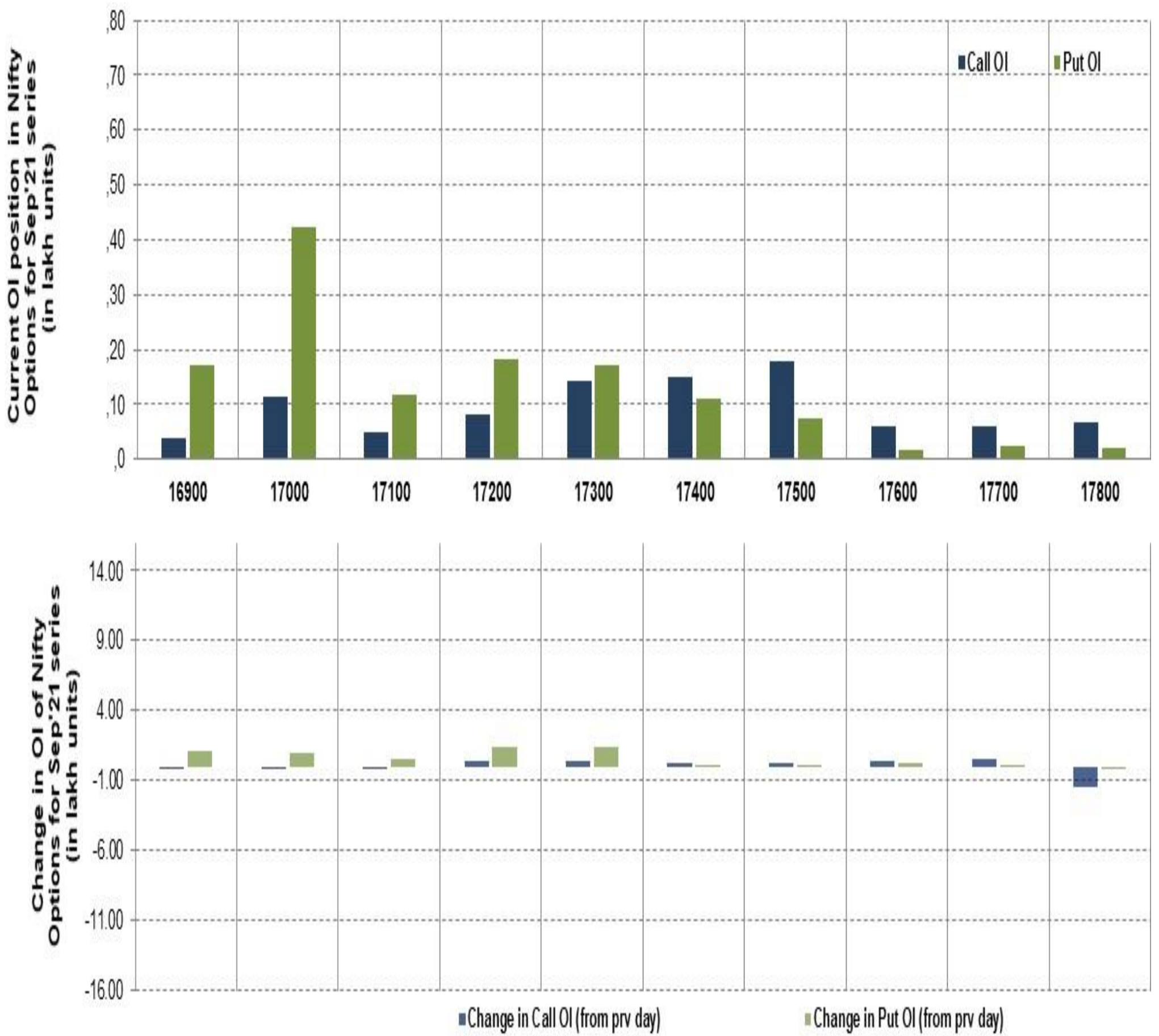




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.02 million** in Open Interests is **Strike Price of 17,500**
- **Most Active Nifty Put** with an addition of **0.10 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest an outstanding** was **1.80 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **4.24 millions** for Puts at **Strike Price of 17,000**

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