



MORNING MANTRA



Daily Derivatives & Market Report

Sep 13, 2021



Indian equity benchmarks ended volatile session in red on Monday. Markets started the trading session in red, as a periodic labour force survey by the National Statistical Office (NSO) showed that unemployment rate for all ages in urban areas rose to 10.3 per cent in October-December 2020 as compared to 7.9 per cent in the corresponding months a year ago. Market participants overlooked report that Industrial production surged 11.5 per cent in July mainly due to a low-base effect and good performance by manufacturing, mining and power sectors but the output remained slightly below the pre-pandemic level.

Benchmarks remained volatile during the trading session, after India Ratings and Research (Ind-Ra) has said that salaried and wages earners will be a drag on overall economic recovery in medium term due to tepid recovery of household consumption. It said that an environment of pandemic-led uncertainty and elevated inflation can impact the level of spending, and hence the overall demand. However, downside remained capped, as industry body Assocham said that there are signs of improved consumer confidence in several key sectors, including hospitality, of the economy. It said that activities in construction and renovation have been on a pick-up for the past few months leading to return of migrant workers for gainful deployment.

On the global front, European markets were trading higher with investors buying into the idea of a strong economic recovery in the region following last week's European Central Bank policy decision. Asian markets ended mostly lower on Monday, even after confidence among Japanese larger companies turned positive in the third quarter. The survey data from the Ministry of Finance showed that the Business Survey Index, or BSI, of larger companies climbed to +3.3 in the September quarter from -4.7 in the June quarter. The confidence index for the fourth quarter is forecast to rise to 6.8.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58177.76	-127.31	-0.22
NIFTY	17355.30	-13.95	-0.08
MIDCAP	24783.45	78.16	0.32
SMLCAP	27866.14	221.04	0.80
BSEFMC	14952.40	10.22	0.07
AUTO	22709.87	17.08	0.08
POWER	3050.53	6.97	0.23
REALTY	3342.82	20.64	0.62
BSE IT	34554.03	234.36	0.68
BANKEX	41605.92	-208.44	-0.55
OIL GAS	17434.25	7.03	0.04
METAL	21008.22	304.27	1.47
INDIA VIX	14.03	0.08	0.59

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1053	981	94
BSE	1689	1586	193

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3896	8105	(52)
NSE CASH	52627	49920	5
NSE F&O	3406276	9827795	(65)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.59	4.39	1.07
SENSEX	30.29	3.71	0.93

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	4164	4723	(560)
FII	8682	7263	1419

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2733.00	3379.57	(647)
Index Options	198204.72	198761.48	(557)
Stock Futures	9742.51	10902.33	(1160)
Stock Options	13839.32	13867.04	(28)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.33	1.27
BANK NIFTY	0.77	0.82

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.81	92.63	0.19

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.193	6.178	0.24
USA	1.326	1.341	-1.13

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1788.66	1.71	0.10
Silver	23.60	-0.09	-0.39
Crude-Oil	70.17	0.45	0.65
Brent-Crude	73.37	0.46	0.62

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 Sep -21 USD-INR	73.85	0.17	0.24
28 Sep -21 EUR-INR	87.00	-0.18	-0.21
28 Sep -21 GBP-INR	102.05	0.27	0.27
28 Sep -21 JPY- INR	67.09	0.05	0.07

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17355	17225	17290	17334	17399	17443
SENSEX	58178	57776	57977	58146	58347	58516
NIFTY FUTURES	17362	17211	17286	17340	17415	17469
BANK NIFTY	36472	36110	36291	36508	36689	36906
CNX IT	35130	34313	34721	34982	35390	35651
CNX MIDCAP	29473	29148	29311	29402	29565	29657
CNX SMALLCAP	10745	10649	10697	10726	10774	10802
INDIA VIX	14.03	10.71	12.37	13.57	15.23	16.43

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Buy	Buy	Buy
SENSEX	Buy	Buy	Buy
NIFTY FUTURES	Buy	Buy	Buy
BANK NIFTY	Neutral	Buy	Buy
CNX IT	Buy	Buy	Buy
CNX MIDCAP	Buy	Buy	Buy
CNX SMALLCAP	Buy	Buy	Buy
INDIA VIX	Neutral	Neutral	Sell

SECURITIES BAN IN F&O TRADES FOR 14-09-2021

CANBK, EXIDEIND, IBULHSGFIN, LICHSGFIN, NATIONALUM

TECHNICAL VIEWS



NIFTY

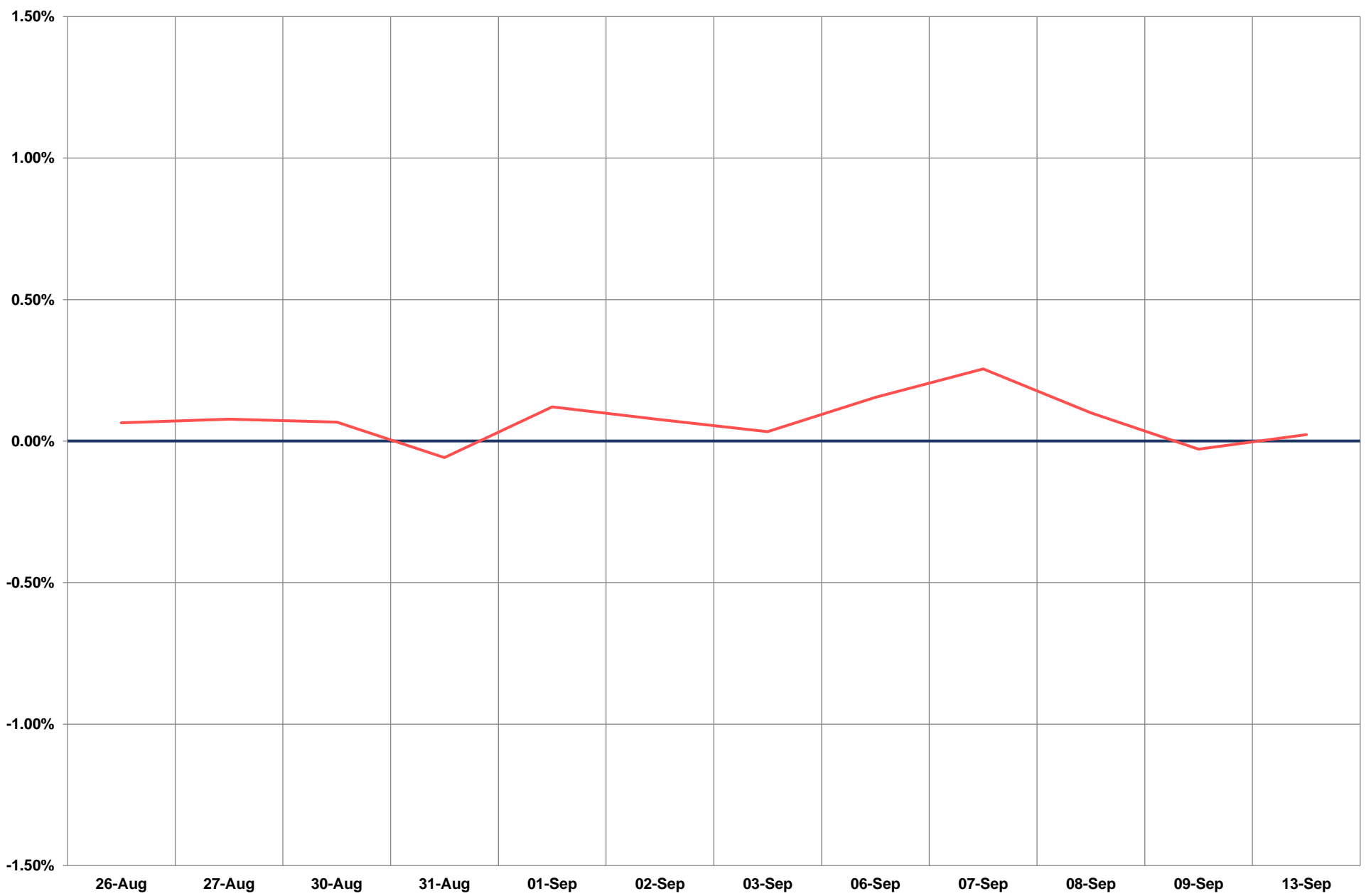
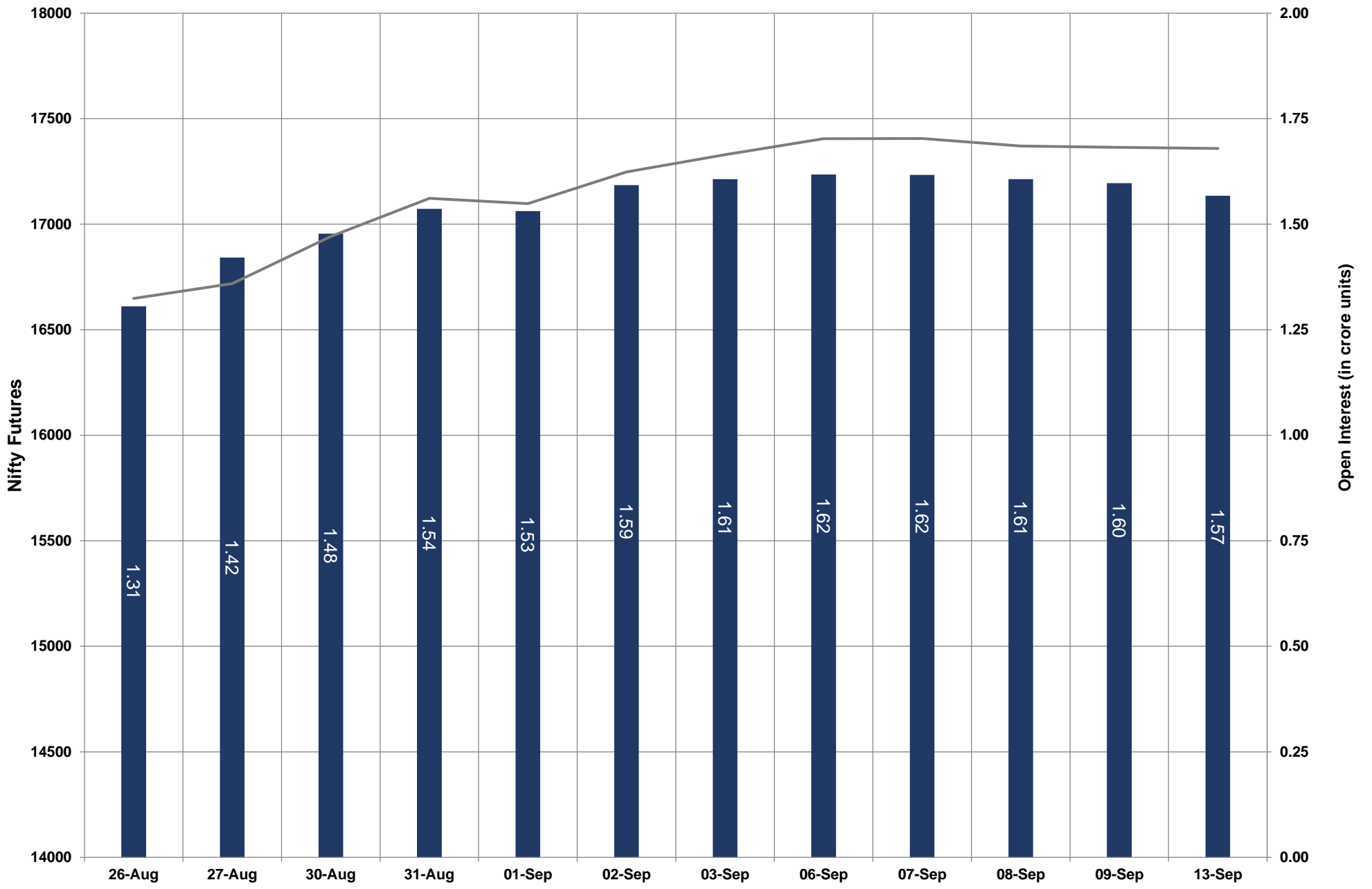


- Nifty Cash = **17,355.30 (-0.08%)**
- Resistance levels = **17,480** and **17,590**
- Support levels = **17,250** and **17,160**

TECHNICAL VIEWS



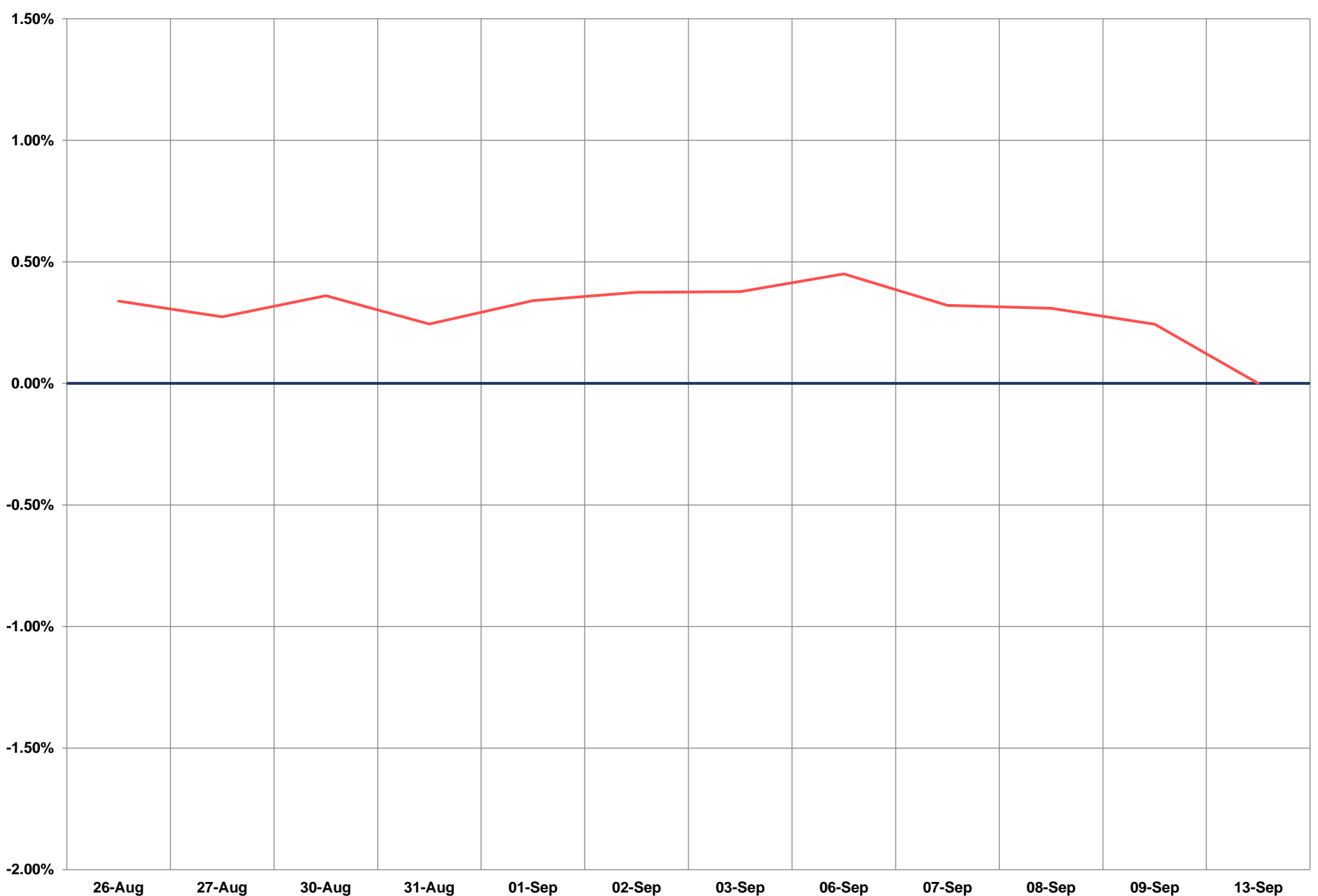
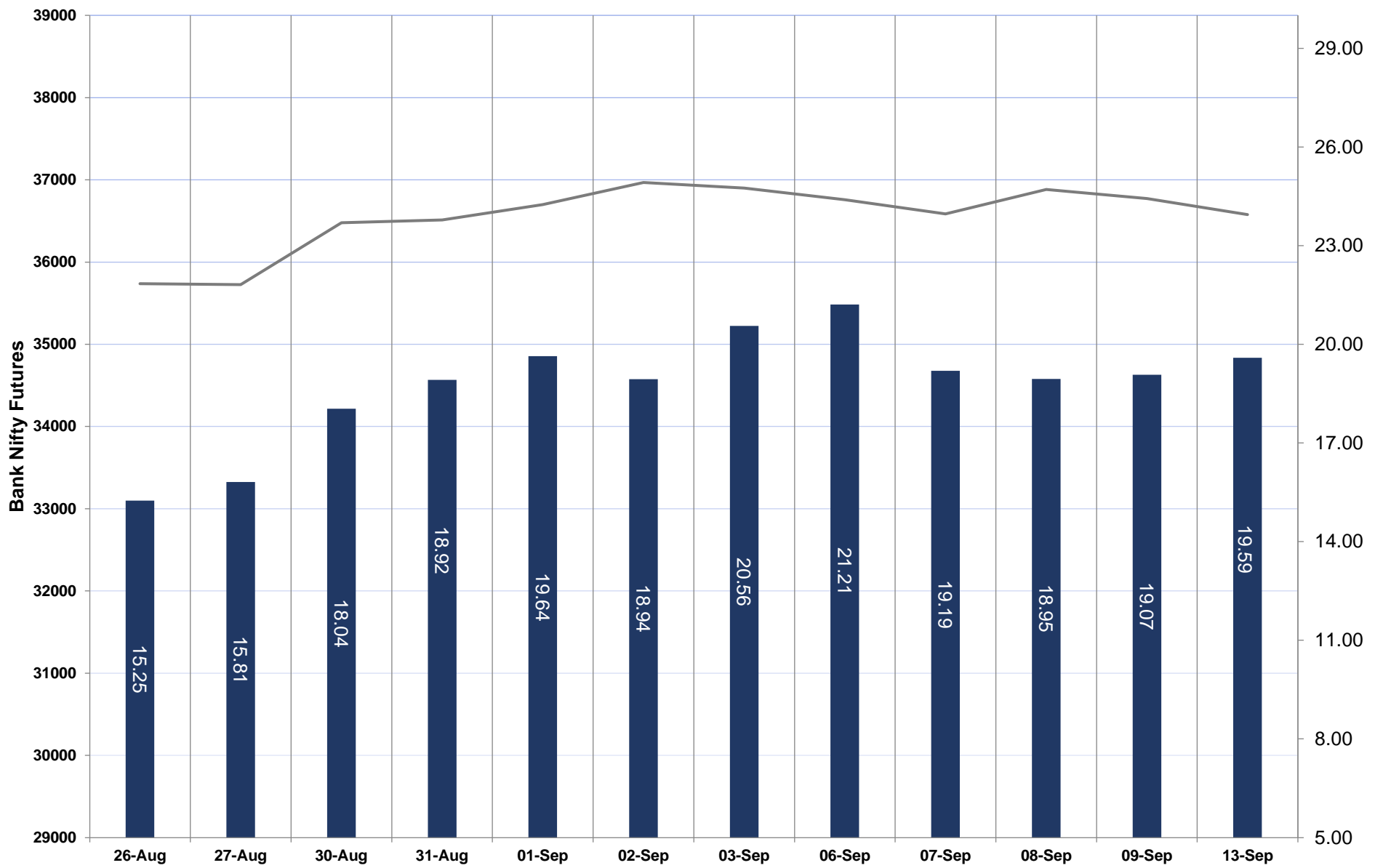
NIFTY FUTURES



TECHNICAL VIEWS



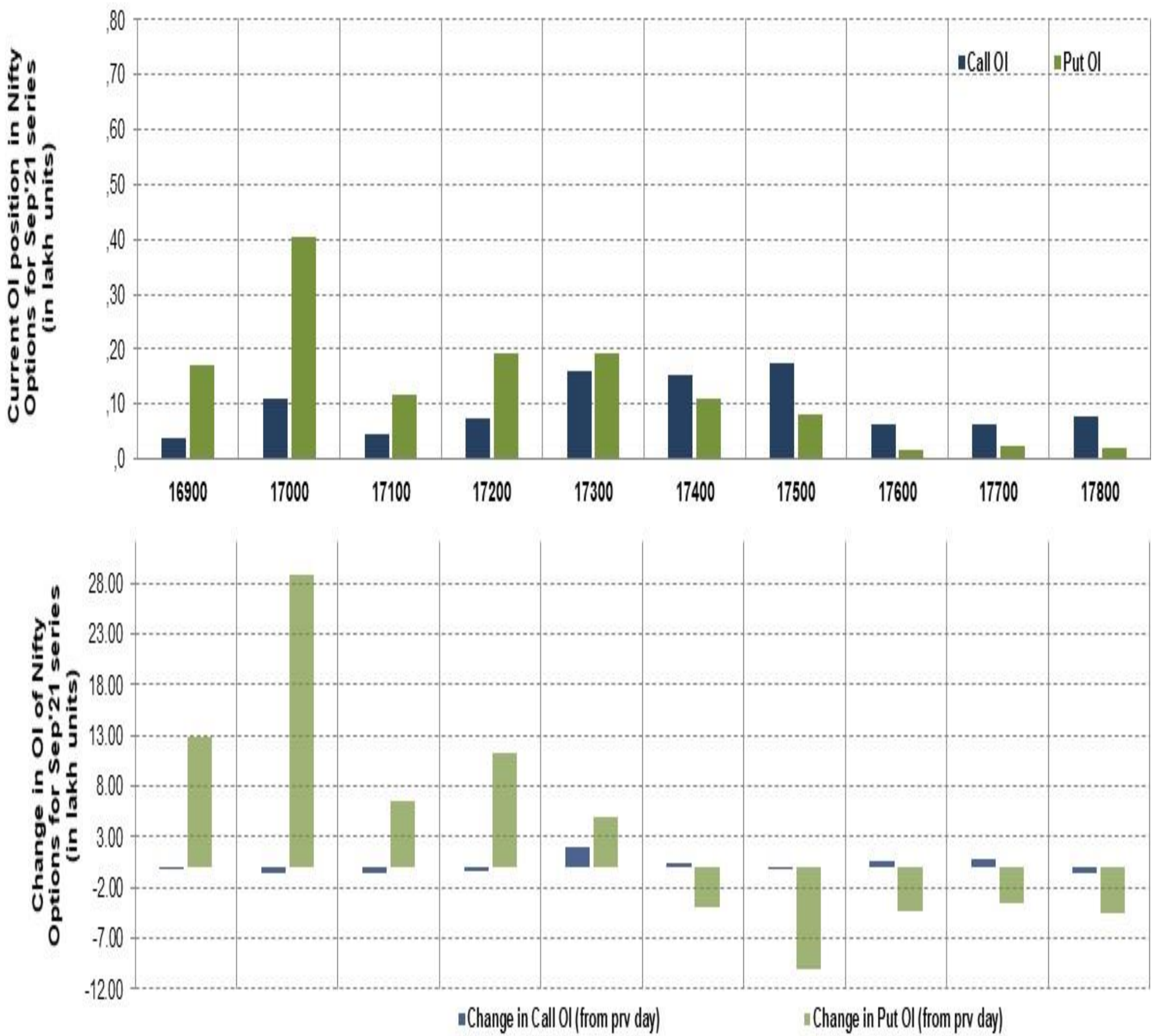
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.02 million** in Open Interests is **Strike Price of 17,500**
- **Most Active Nifty Put** with an addition of **3.00 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **1.75 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **4.04 millions** for Puts at **Strike Price of 17,000**

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