



# MORNING MANTRA



Daily Derivatives & Market Report

Sep 14, 2021



Indian equity benchmarks ended higher on Tuesday. Markets made a positive start of the trading day, as the government data showed that India's retail inflation in August marginally eased to 5.3%, staying within Reserve Bank of India's comfort zone for a second month. Inflation in the food basket was 3.11% in August compared to 3.96% in the preceding month. Addition optimism, Union finance minister Nirmala Sitharaman has reiterated that the disinvestment plan of the government was on track and the Development Finance Institution (DFI), announced in the Budget, will become operational soon.

Markets remained higher during the trading session, as sentiments remained positive with India Ratings and Research's report stated that inflation rates are expected to decline till at least November this year. The retail inflation in August 2021 declined both sequentially and on a year-over-year basis to 5.30 per cent. The strong base effect resulted in the decline in retail inflation. It is the seventh consecutive month of retail inflation remaining in excess of 5 per cent and the 23rd consecutive month of retail inflation remaining in excess of RBI's targeted inflation rate of 4 per cent.

In the second half of the trading session, key indices cut most of gains but positive trade continued over the Dalal Street and finally markets ended the trading day on a higher note. Support came with reports that deal activity witnessed a handsome growth in August at USD 8.4 billion, on the back of a healthy jump both in volumes and sizes. There were 219 deals during the month, which was the highest since 2005, and double that of the year-ago August 2020 period when the country was coming out of a national lockdown.

On the global front, European markets were trading mostly in red with investors showing caution ahead of the release of key U.S. inflation figures later in the session and amid worries over future growth. Asian markets ended mixed on Tuesday, after export prices in South Korea were up 18.6 percent on year in August, the Bank of Korea said on Tuesday - following the 17.4 percent increase in July. Export prices for manufacturing products advanced 18.6 percent on year and export prices for agricultural, forestry and marine products gained 9.6 percent. Import prices jumped an annual 21.6 percent, up from 19.5 percent in the previous month

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58247.09	69.33	0.12
NIFTY	17380.00	24.70	0.14
MIDCAP	25053.67	270.22	1.09
SMLCAP	28042.45	176.31	0.63
BSEFMC	14918.91	-33.49	-0.22
AUTO	22976.01	266.14	1.17
POWER	3071.54	21.01	0.69
REALTY	3355.24	12.42	0.37
BSE IT	34758.81	204.78	0.59
BANKEX	41815.57	209.65	0.50
OIL GAS	17542.84	108.59	0.62
METAL	20929.64	-78.58	-0.37
INDIA VIX	13.58	-0.45	-3.17

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1203	820	74
BSE	1888	1347	161

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6074	3896	56
NSE CASH	67551	52627	28
NSE F&O	3813741	3406276	12

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.63	4.39	1.07
SENSEX	30.32	3.72	0.93

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5613	5924	(310)
FII	10756	9106	1650

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	2726.36	2923.36	(197)
Index Options	189207.26	190522.00	(1315)
Stock Futures	11545.49	11741.65	(196)
Stock Options	18466.65	18568.94	(102)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.19	1.33
BANK NIFTY	0.80	0.77

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.60	92.67	-0.08

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.199	6.192	0.11
USA	1.341	1.324	1.29

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1786.30	-6.90	-0.38
Silver	23.52	-0.22	-0.95
Crude-Oil	70.81	0.36	0.51
Brent-Crude	73.82	0.31	0.42

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 Sep -21 USD-INR	73.79	-0.05	-0.07
28 Sep -21 EUR-INR	87.17	0.16	0.19
28 Sep -21 GBP-INR	102.29	0.23	0.23
28 Sep -21 JPY- INR	67.03	-0.05	-0.08

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17380	17324	17352	17395	17423	17467
SENSEX	58247	58047	58147	58315	58415	58583
NIFTY FUTURES	17387	17331	17359	17397	17425	17463
BANK NIFTY	36613	36407	36510	36633	36736	36859
CNX IT	35432	34854	35143	35310	35599	35766
CNX MIDCAP	29872	29526	29699	29795	29968	30064
CNX SMALLCAP	10776	10706	10741	10783	10818	10859
INDIA VIX	13.58	9.67	11.63	12.82	14.78	15.97

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

## SECURITIES BAN IN F&O TRADES FOR 15-09-2021

CANBK,ESCORTS,EXIDEIND,IDEA,

IRCTC,LICHSGFIN,NATIONALUM, SUNTV

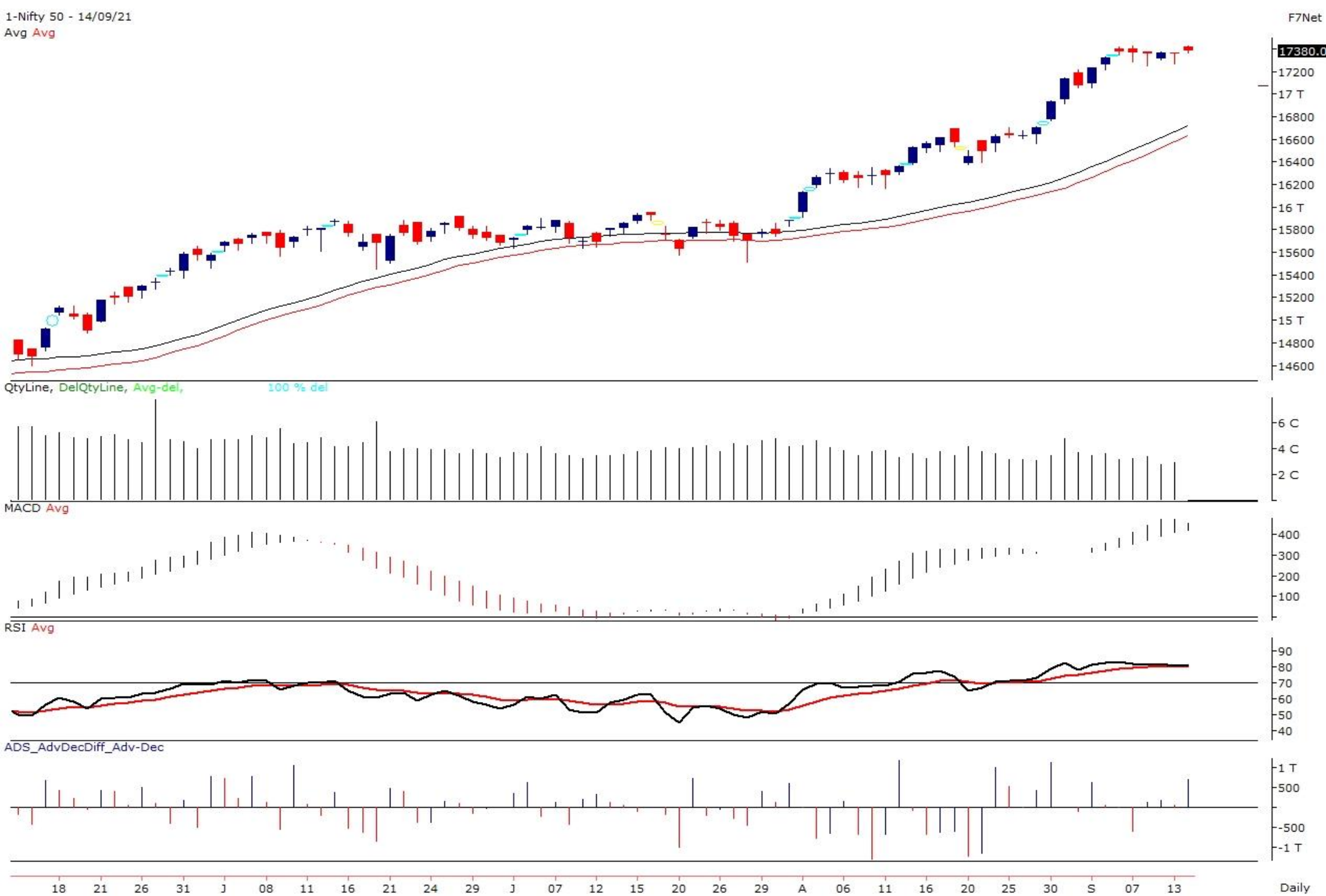
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# TECHNICAL VIEWS



## NIFTY

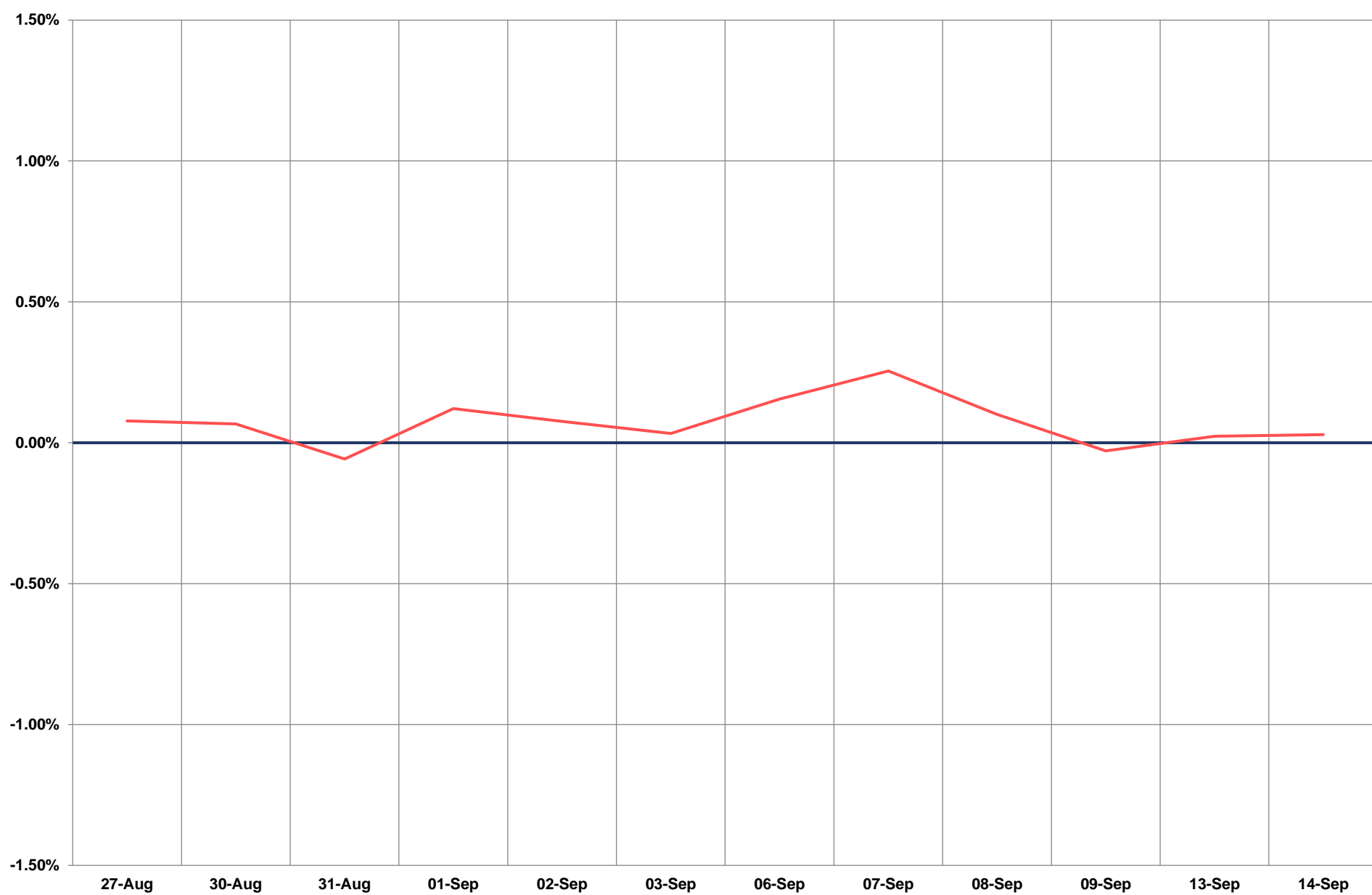
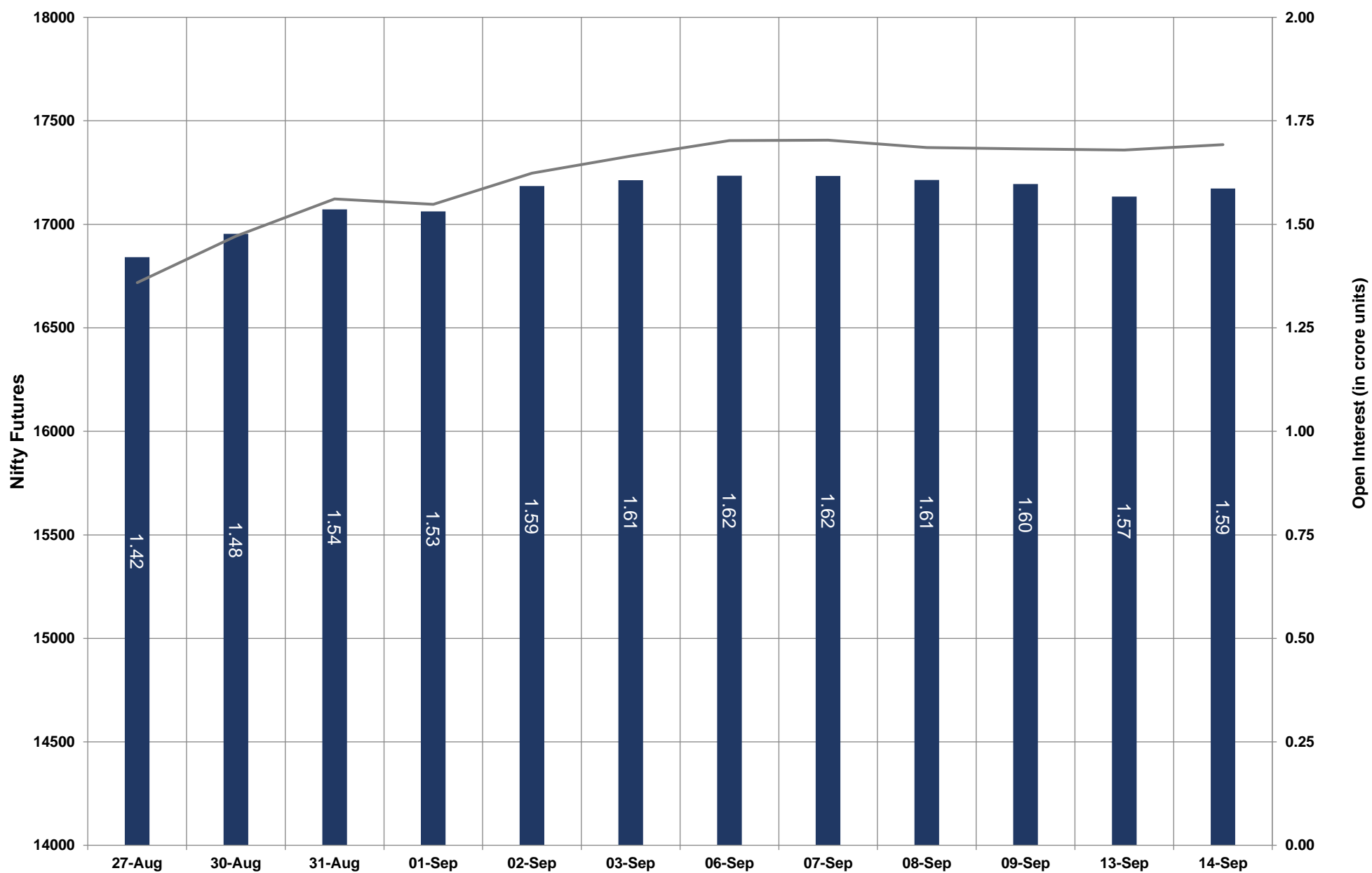


- Nifty Cash = **17,380.00 (+0.14%)**
- Resistance levels = **17,460** and **17,590**
- Support levels = **17,250** and **17,160**

# TECHNICAL VIEWS



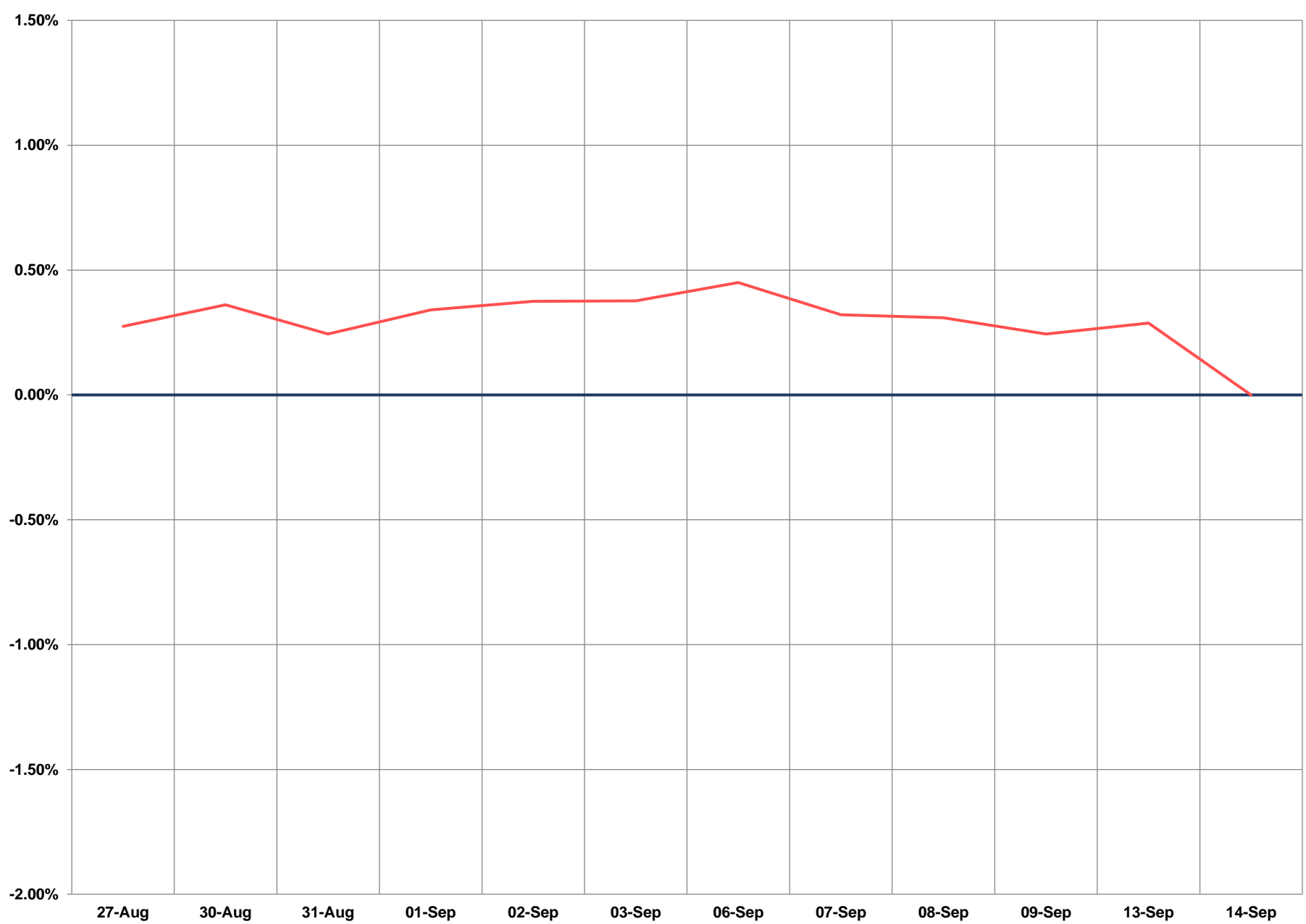
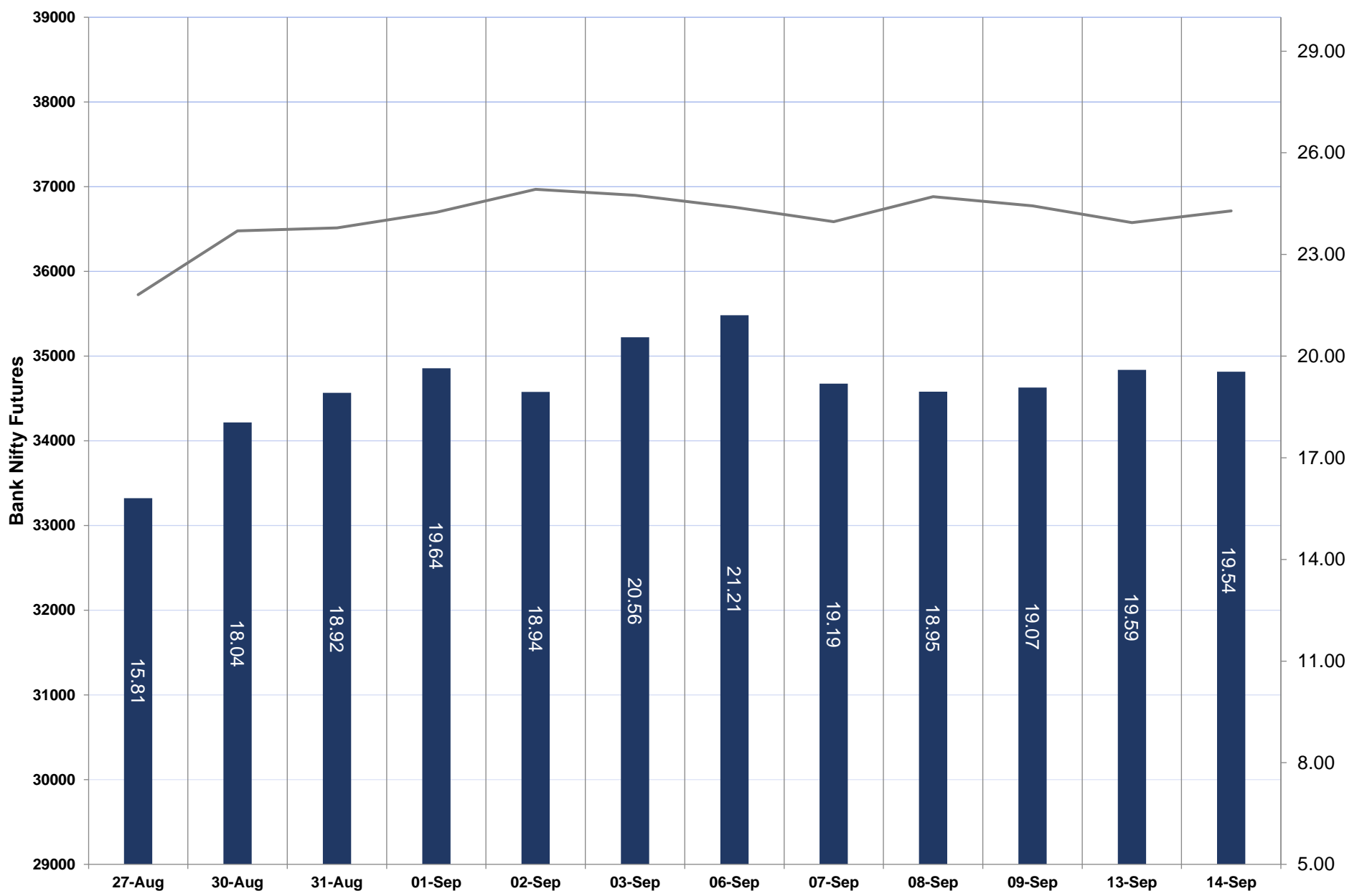
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

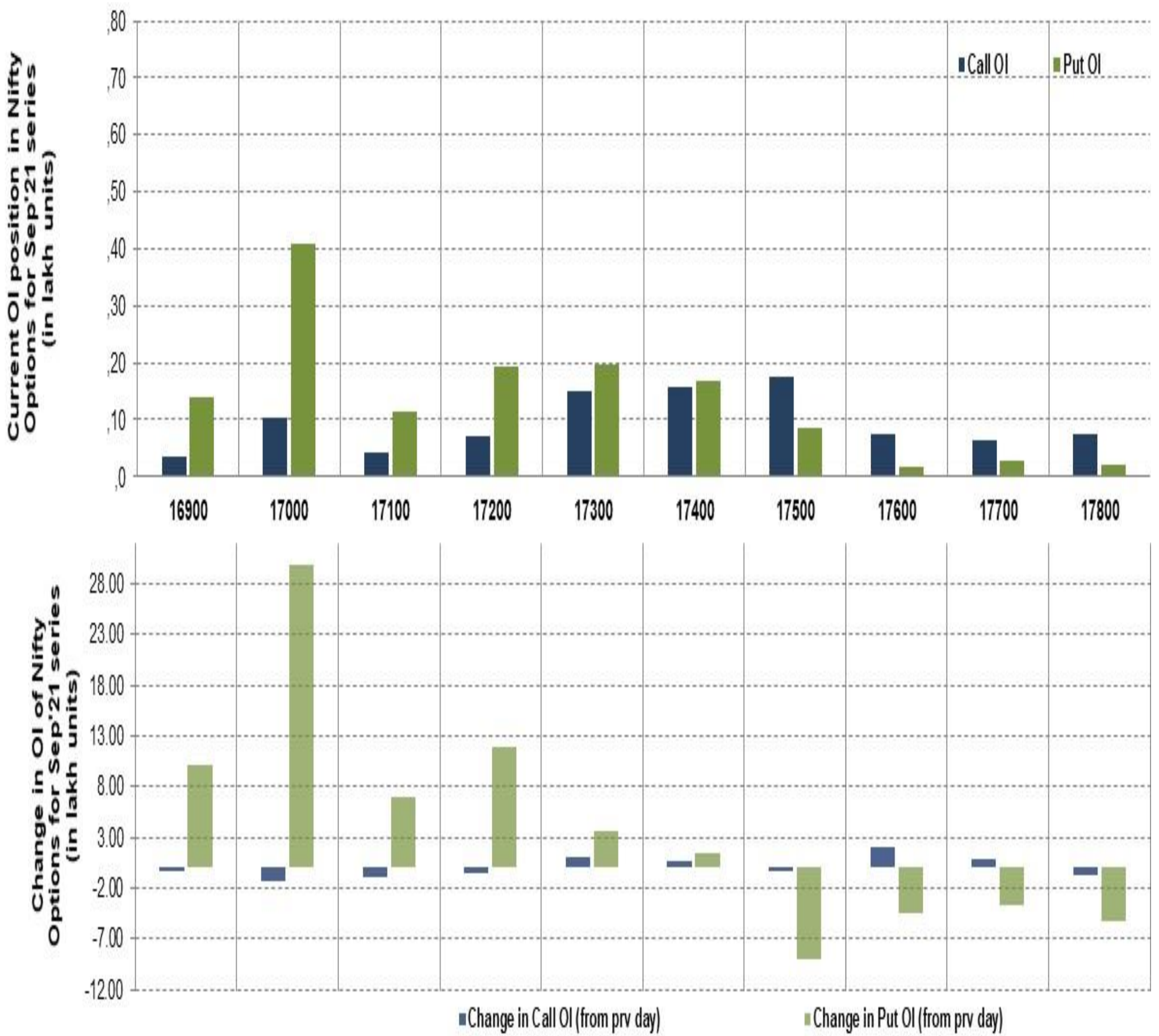




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.04 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 **1.74 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **4.10 millions** for Puts at **Strike Price of 17,000**

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