



MORNING MANTRA



Daily Derivatives & Market Report

Sep 15, 2021



Indian equity benchmarks ended at record closing highs on Wednesday. Markets made positive start of the trading day, as India's exports rose by 45.76 per cent to USD 33.28 billion in August, as against USD 22.83 billion in the same month last year, according to commerce ministry data released. Further, some support also came in on report that the Finance Ministry has permitted 11 states to borrow an additional amount of Rs 15,721 crore after these states achieved the capital expenditure target set for the June quarter. These states are Andhra Pradesh, Bihar, Chhattisgarh, Haryana, Kerala, Madhya Pradesh, Manipur, Meghalaya, Nagaland, Rajasthan and Uttarakhand.

Key indices added more gains in the second half of the trading session and ended with strong gains. Traders remained positive, after Textiles Ministry Additional Secretary Vijoy Kumar Singh has said that the idea of Production Linked Incentive (PLI) Scheme, announced for textiles by the government, was to create huge employment opportunities and extend support to companies that were interested in scaling up business in the sector. He said the advantage of PLI Scheme is to invest in those projects, which are covered under the scheme for the products, and create huge employment and achieve production turnover for companies.

On the global front, European markets were trading mostly in red as worries about a slowing Chinese economy, declines in travel and leisure stocks and soaring UK inflation dampened sentiment in early trading. Asian markets settled mostly lower on Wednesday, even after the total value of core machine orders in Japan was up a seasonally adjusted 0.9 percent in July, the Cabinet Office said on Wednesday - coming in at 859.7 billion yen. That missed expectations for an increase of 3.1 percent following the 1.5 percent contraction in June. On a yearly basis, core machine orders gained 11.1 percent - again shy of forecasts for an increase of 15.7 percent following the 18.6 percent increase in the previous month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58723.20	476.11	0.82
NIFTY	17519.45	139.45	0.80
MIDCAP	25215.96	162.29	0.65
SMLCAP	28284.07	241.62	0.86
BSEFMC	14936.76	17.85	0.12
AUTO	23189.75	213.74	0.93
POWER	3133.14	61.60	2.01
REALTY	3364.75	9.51	0.28
BSE IT	35353.89	595.08	1.71
BANKEX	42069.85	254.28	0.61
OIL GAS	17732.14	189.30	1.08
METAL	21136.83	207.19	0.99
INDIA VIX	13.73	0.15	1.14

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1280	743	77
BSE	2033	1262	126

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	7443	6074	23
NSE CASH	74870	67551	11
NSE F&O	5930191	3813741	55

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.84	4.43	1.06
SENSEX	30.61	3.75	0.92

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7453	7285	168
FII	11172	10940	233

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2958.63	2787.97	171
Index Options	310257.42	308957.08	1300
Stock Futures	13645.39	13900.29	(255)
Stock Options	23429.75	23298.90	131

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.47	1.19
BANK NIFTY	0.93	0.80

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.49	92.62	-0.15

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.163	6.198	-0.56
USA	1.272	1.279	-0.56

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1793.55	-11.61	-0.64
Silver	23.75	-0.10	-0.44
Crude-Oil	72.76	2.30	3.26
Brent-Crude	75.75	2.15	2.92

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 Sep -21 USD-INR	73.58	-0.21	-0.29
28 Sep -21 EUR-INR	87.03	-0.14	-0.16
28 Sep -21 GBP-INR	101.70	-0.60	-0.58
28 Sep -21 JPY- INR	67.35	0.31	0.47

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17519	17334	17427	17480	17572	17625
SENSEX	58723	58087	58405	58591	58909	59095
NIFTY FUTURES	17535	17323	17429	17487	17593	17652
BANK NIFTY	36852	36312	36582	36766	37036	37220
CNX IT	36075	35059	35567	35884	36392	36708
CNX MIDCAP	30176	29865	30020	30109	30265	30354
CNX SMALLCAP	10846	10761	10803	10830	10873	10900
INDIA VIX	13.73	11.82	12.77	13.33	14.28	14.84

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 16-09-2021

CANBK,ESCORTS,EXIDEIND,IDEA,

IRCTC,LICHSGFIN,NATIONALUM,SUNTV,,ZEEL

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TECHNICAL VIEWS



NIFTY

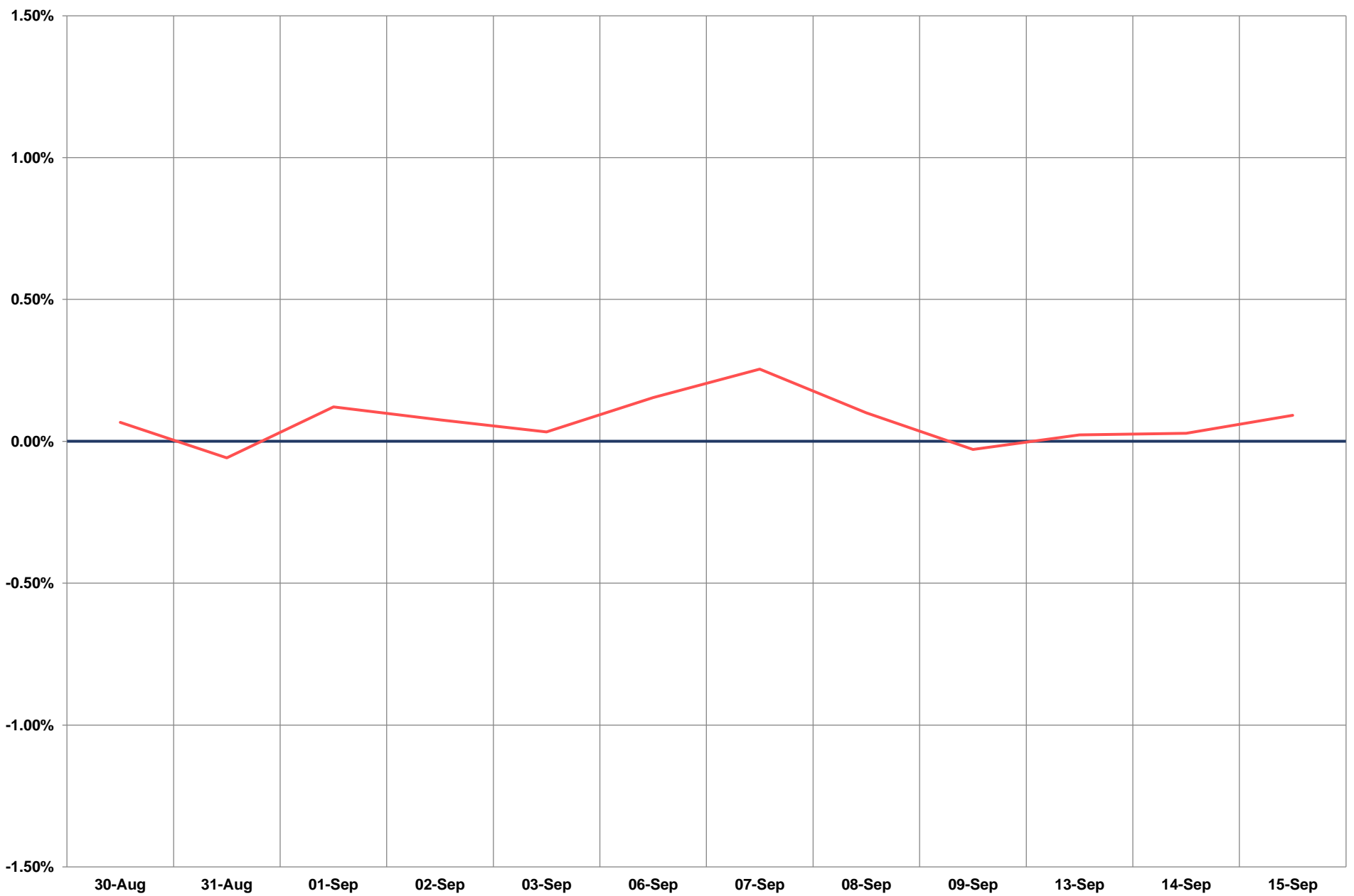
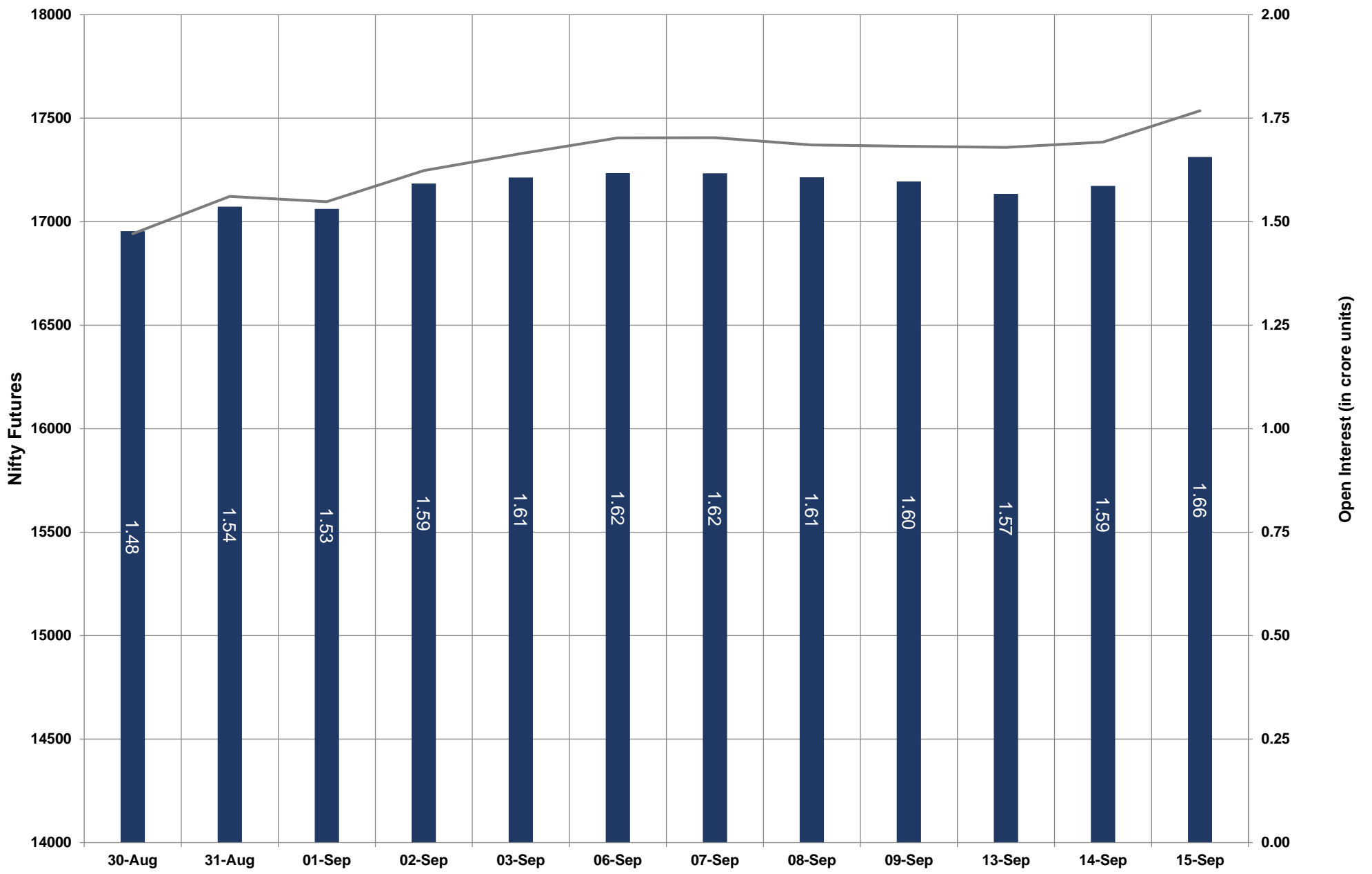


- Nifty Cash = 17, 519.45 (+0.80%)
- Resistance levels = 17,590 and 17,690
- Support levels = 17,410 and 17,360

TECHNICAL VIEWS



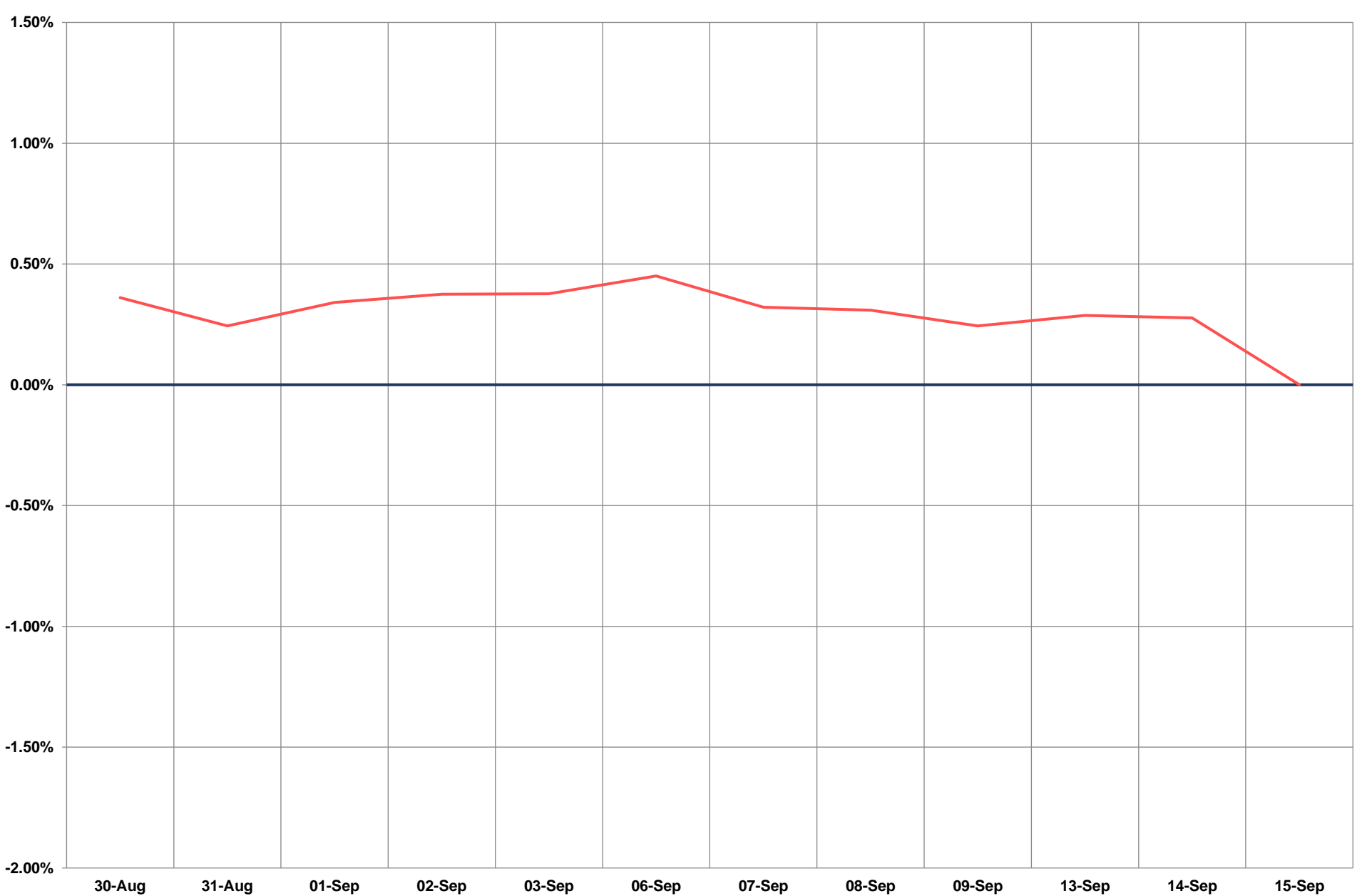
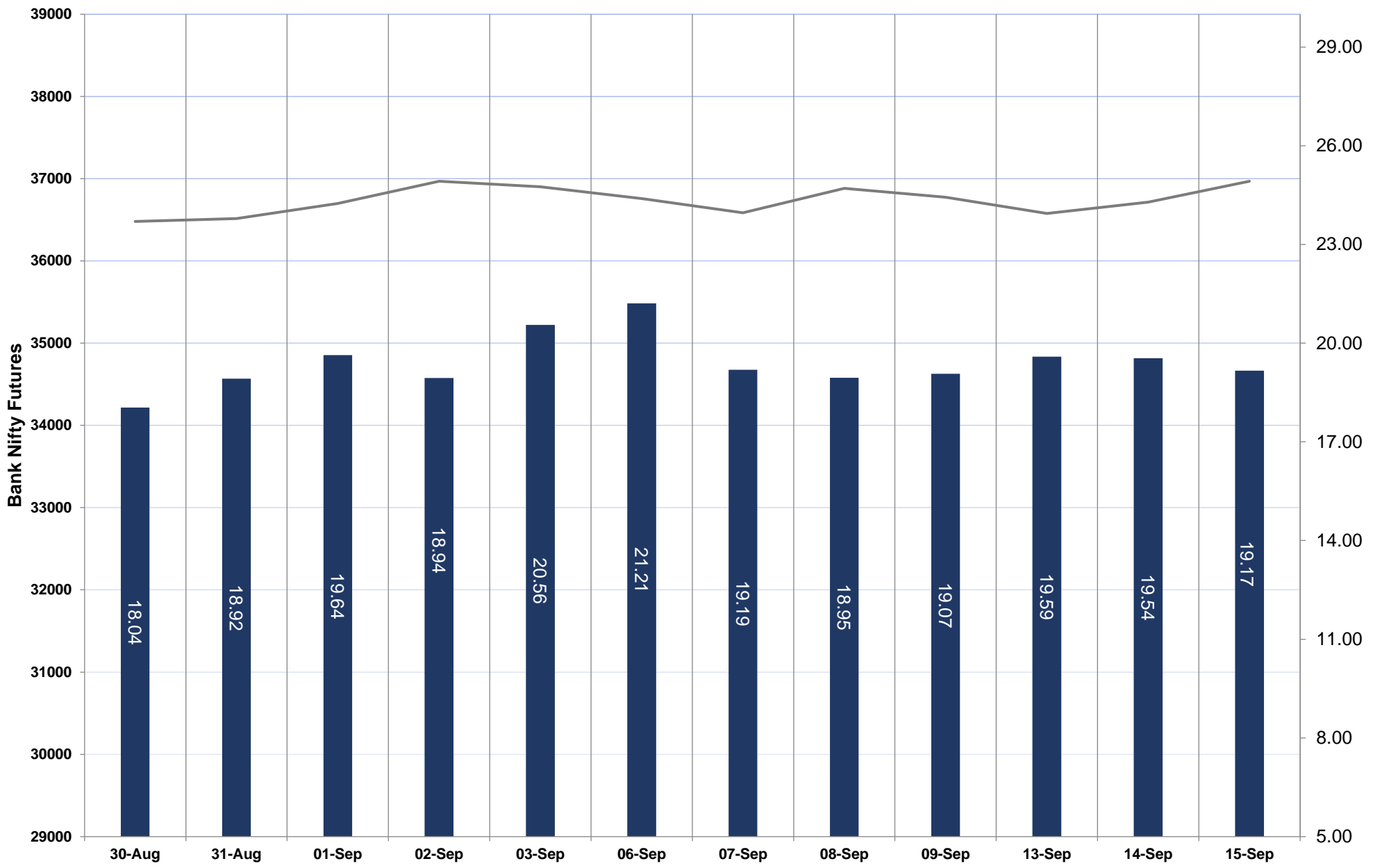
NIFTY FUTURES



TECHNICAL VIEWS



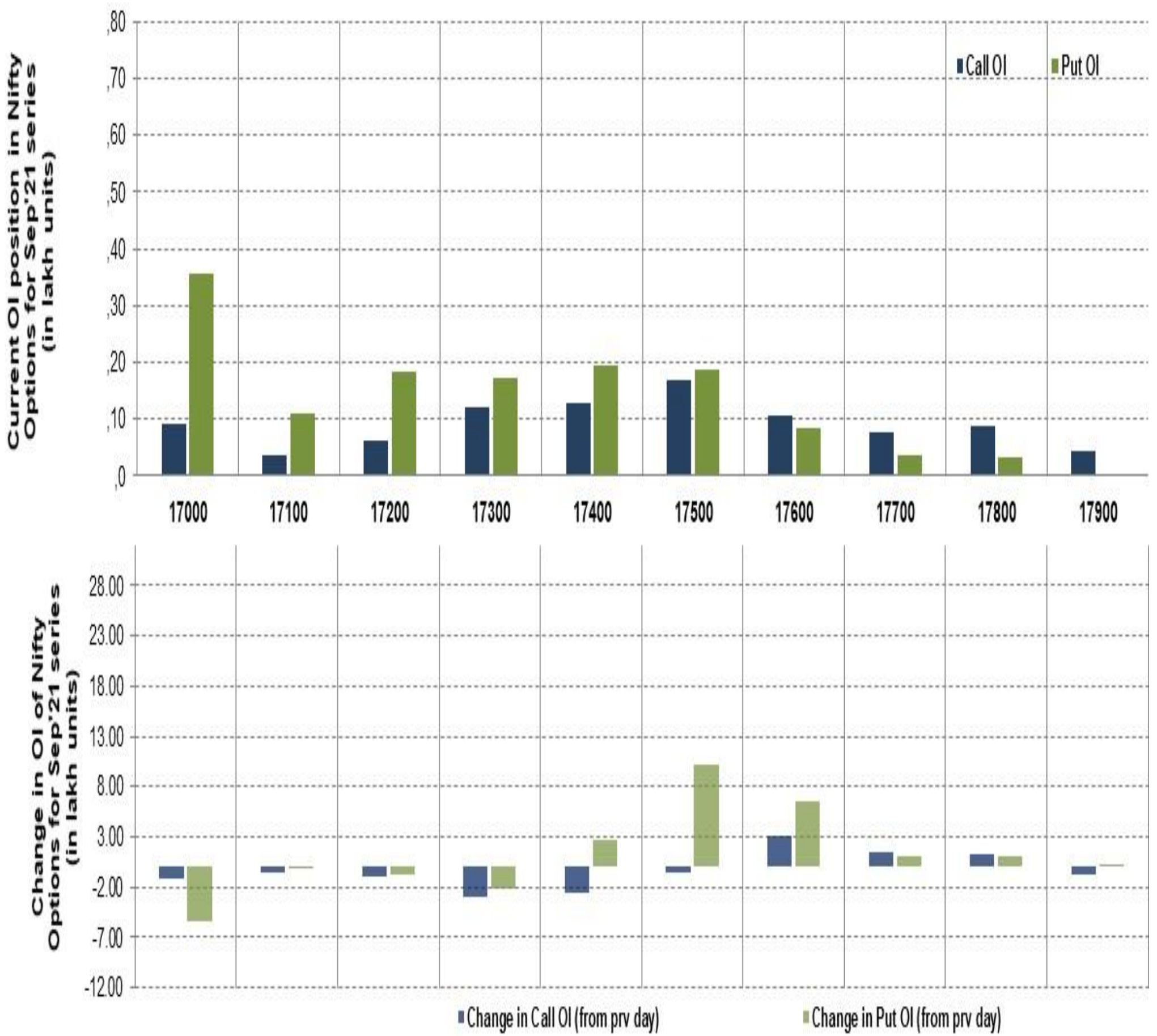
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.05 million** in Open Interests is **Strike Price of 17,500**
- **Most Active Nifty Put** with a reduction of **0.54 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **1.70 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **2.55 millions** for Puts at **Strike Price of 17,000**

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