



MORNING MANTRA



Daily Derivatives & Market Report

Sep 17, 2021



Indian equity benchmarks ended in red on Friday's trading session. The start of the trading day was on a strong note, as sentiments remained up-beat with the RBI's latest article stating that prospects are brightening for the Indian economy achieving 'escape velocity' from the pandemic as the second wave of COVID-19 wanes and preparedness for future remains on war-alert status. It said aggregate demand is gaining firmer ground, while on the supply side, IIP and core industries mirror improvement in industrial activity and services sector indicators point towards sustained recovery.

In the first half of the trading session, markets remained higher, taking support with Union Finance Minister Nirmala Sitharaman's statement that the National Asset Reconstruction Company (NARCL) would be operational soon, and it had to ensure resolving bad loans within five years, beyond which the guarantee to be issued by the government would expire. The Cabinet approved a government guarantee of Rs 30,600 crore to be provided for the security receipts issued by the NARCL to buy bad loans of lenders. But, in the second half of the trading session, markets turned negative to end at a lower note.

On the global front, European markets were trading higher helped by gains in the airlines sector on hopes Covid-19 restrictions may be ending, although concerns surrounding China, one of the world's main growth drivers, remain. Asian markets ended mostly higher on Friday, after Hong Kong's unemployment rate declined in August. The labor force statistics from the Census and Statistics Department showed that the unemployment rate fell to a seasonally adjusted 4.7 percent in three months to August from 5.0 percent in three months to July. The underemployment rate decreased to 2.2 percent from 2.4 percent in the preceding period.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59015.89	-125.27	-0.21
NIFTY	17585.15	-44.35	-0.25
MIDCAP	25046.48	-290.08	-1.14
SMLCAP	28006.79	-299.26	-1.06
BSEFMC	15055.55	-79.38	-0.52
AUTO	23282.20	-4.32	-0.02
POWER	3094.37	-51.64	-1.64
REALTY	3299.30	-68.69	-2.04
BSE IT	34850.19	-240.52	-0.69
BANKEX	43262.12	299.63	0.70
OIL GAS	17617.10	-197.00	-1.11
METAL	20477.72	-523.88	-2.49
INDIA VIX	15.23	0.82	5.67

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	572	1436	80
BSE	1168	2138	136

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6113	7601	(20)
NSE CASH	105828	76087	39
NSE F&O	5853615	12505224	(53)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.93	4.44	1.13
SENSEX	30.78	3.77	0.91

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8007	9405	(1399)
FII	26777	25224	1553

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	7195.87	5128.81	2067
Index Options	479847.86	477046.93	2801
Stock Futures	23259.69	23835.35	(576)
Stock Options	38095.78	38723.78	(628)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.16	1.51
BANK NIFTY	0.96	1.13

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.25	92.93	0.34

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.169	6.169	0.00
USA	1.343	1.331	0.89

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1753.39	-0.47	-0.03
Silver	22.35	-0.58	-2.52
Crude-Oil	71.97	-0.64	-0.88
Brent-Crude	75.49	-0.18	-0.24

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 Sep -21 USD-INR	73.57	-0.02	-0.03
28 Sep -21 EUR-INR	86.71	0.04	0.05
28 Sep -21 GBP-INR	101.48	-0.28	-0.27
28 Sep -21 JPY- INR	66.92	-0.34	-0.50

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17585	17383	17484	17639	17740	17894
SENSEX	59016	58343	58679	59208	59545	60074
NIFTY FUTURES	17605	17412	17509	17654	17751	17896
BANK NIFTY	37812	37057	37434	37774	38151	38490
CNX IT	35647	35164	35405	35768	36010	36373
CNX MIDCAP	29899	29261	29580	30020	30339	30779
CNX SMALLCAP	10788	10565	10676	10809	10921	11054
INDIA VIX	15.23	10.83	13.03	14.34	16.54	17.85

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	Buy	Neutral	Sell

SECURITIES BAN IN F&O TRADES FOR 20-09-2021

ESCORTS, EXIDEIND, IBULHSGFIN, IRCTC,

NATIONALUM, PNB, SAIL, SUNTV

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TECHNICAL VIEWS



NIFTY

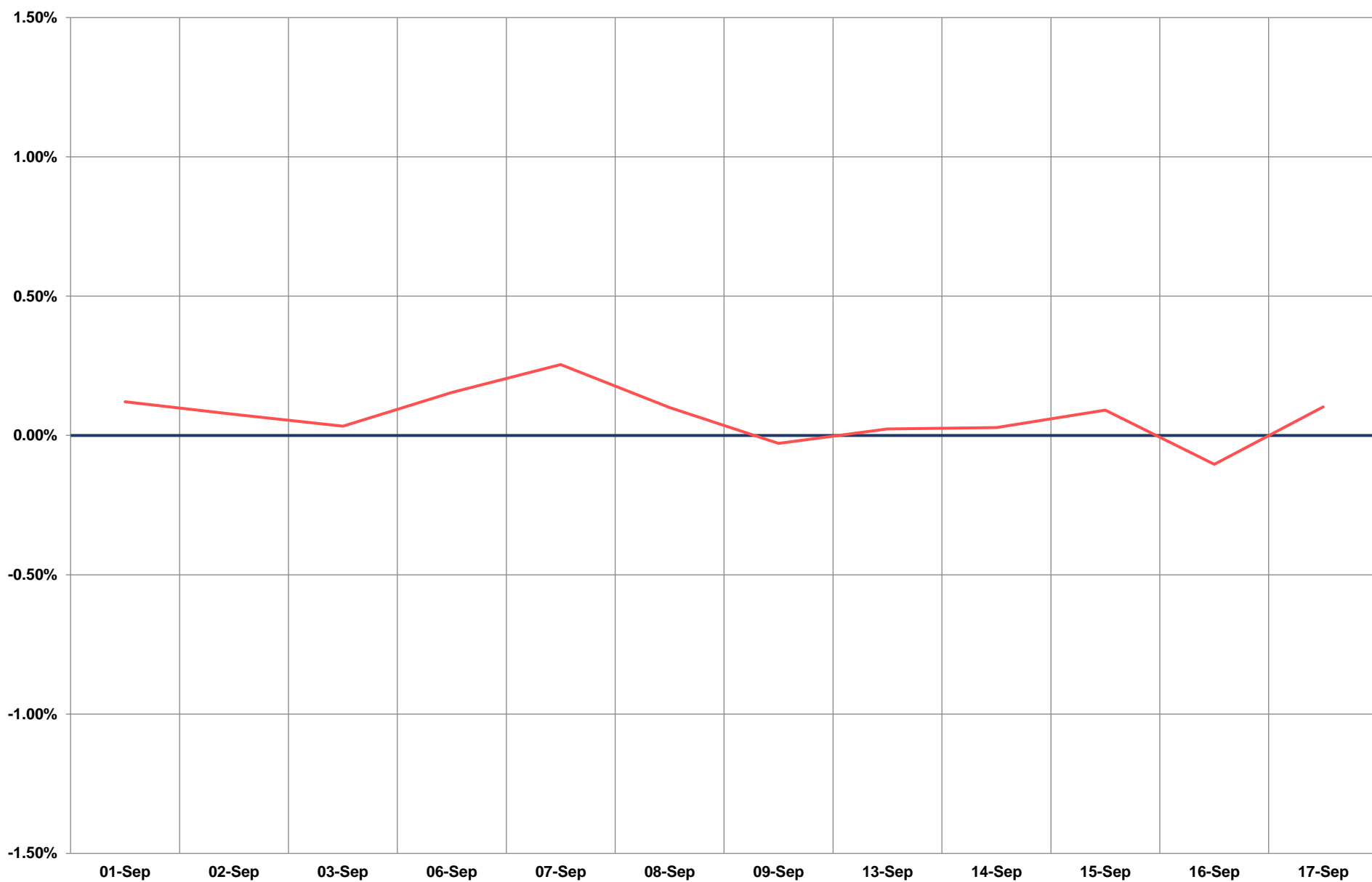
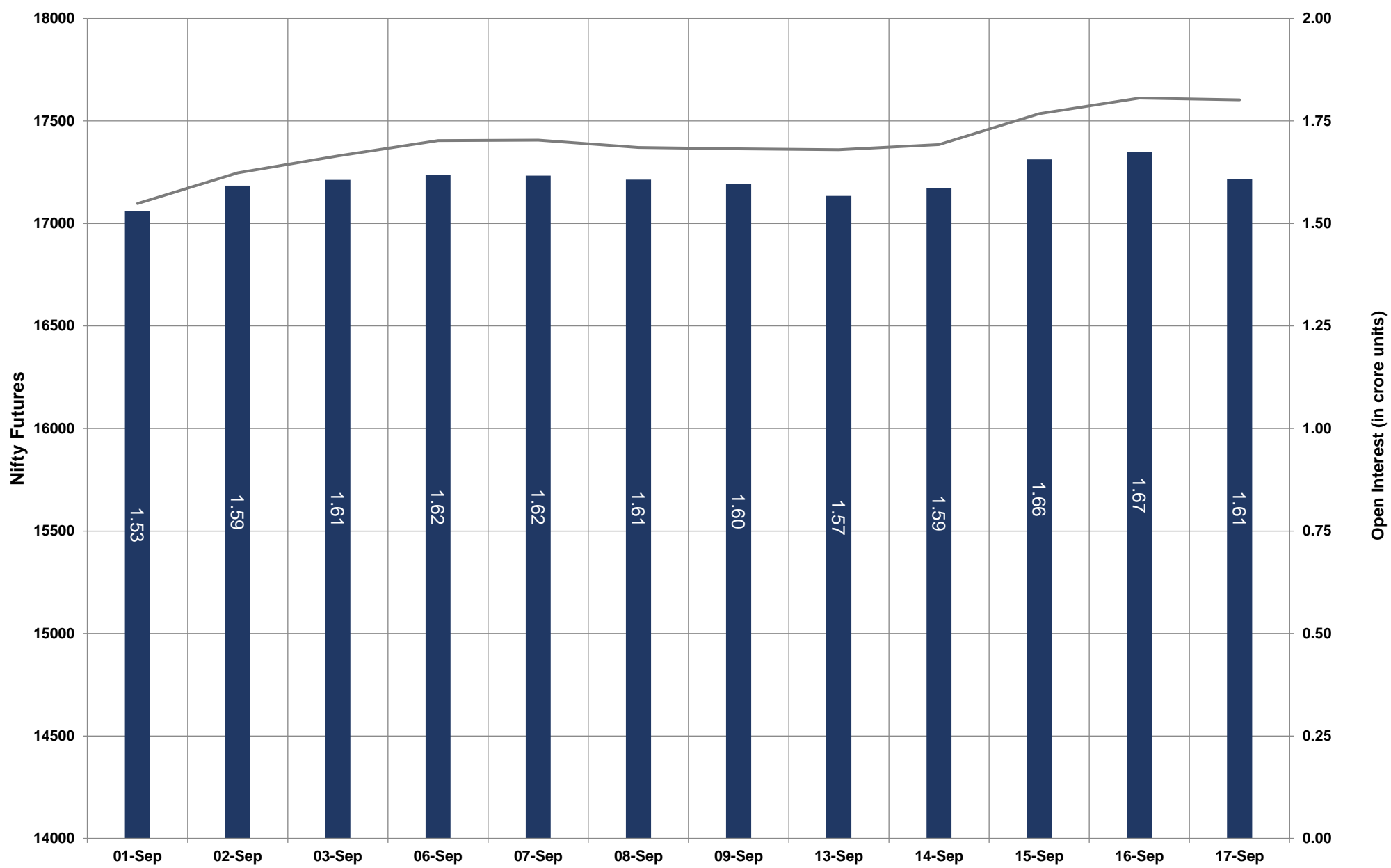


- Nifty Cash = 17,585.15 (-0.25%)
- Resistance levels = 17,690 and 17,770
- Support levels = 17,510 and 17,430

TECHNICAL VIEWS



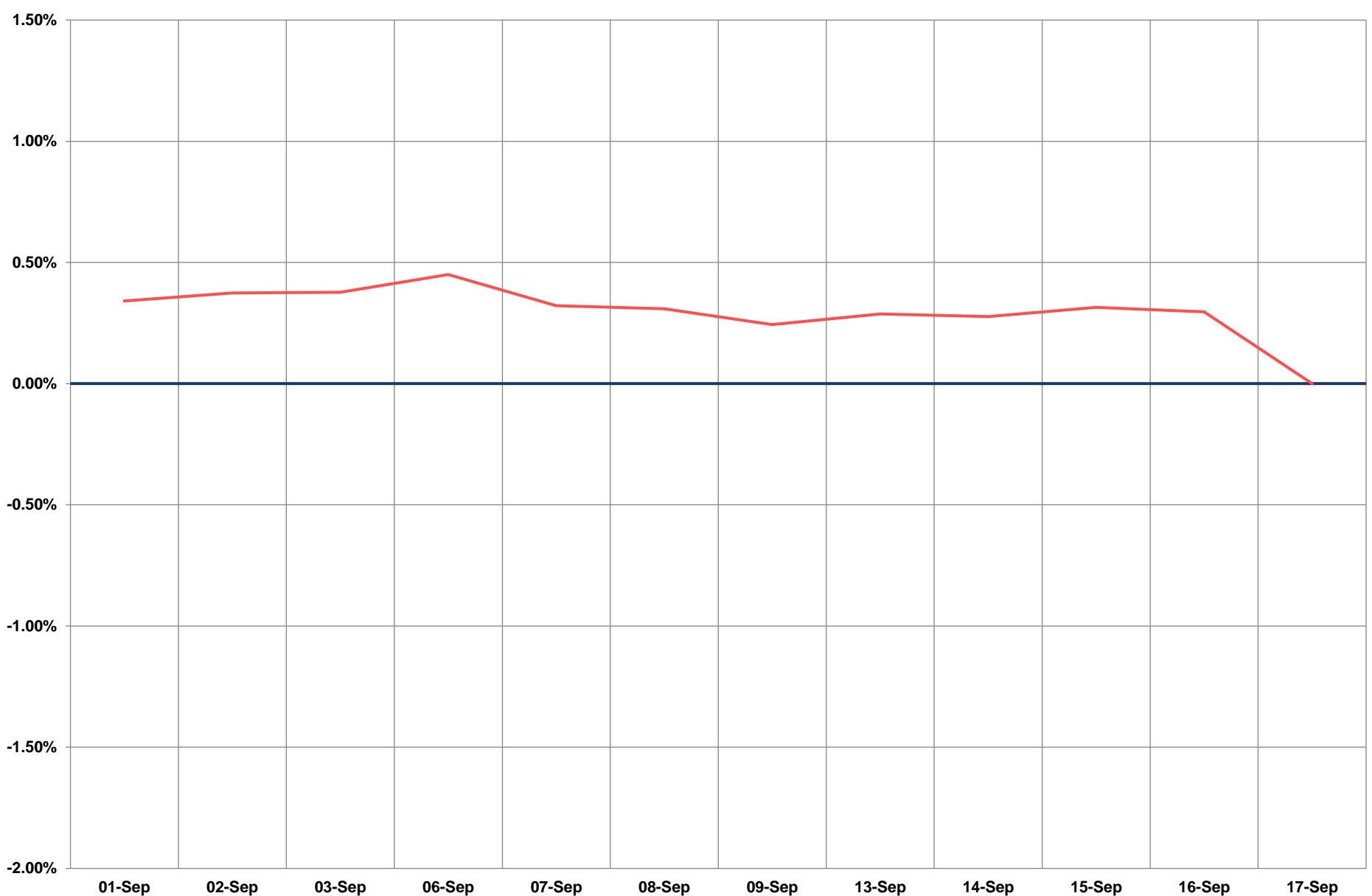
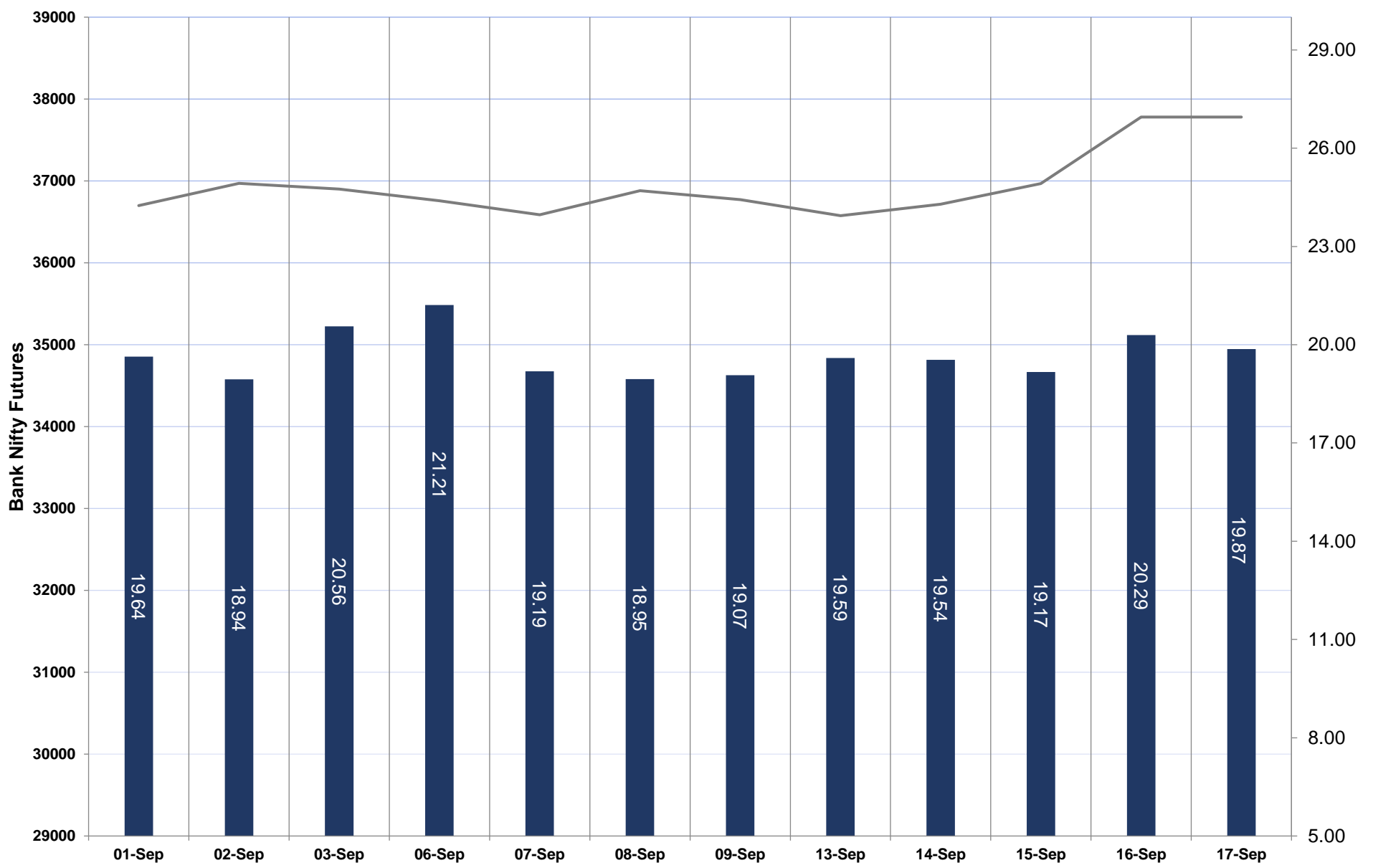
NIFTY FUTURES



TECHNICAL VIEWS



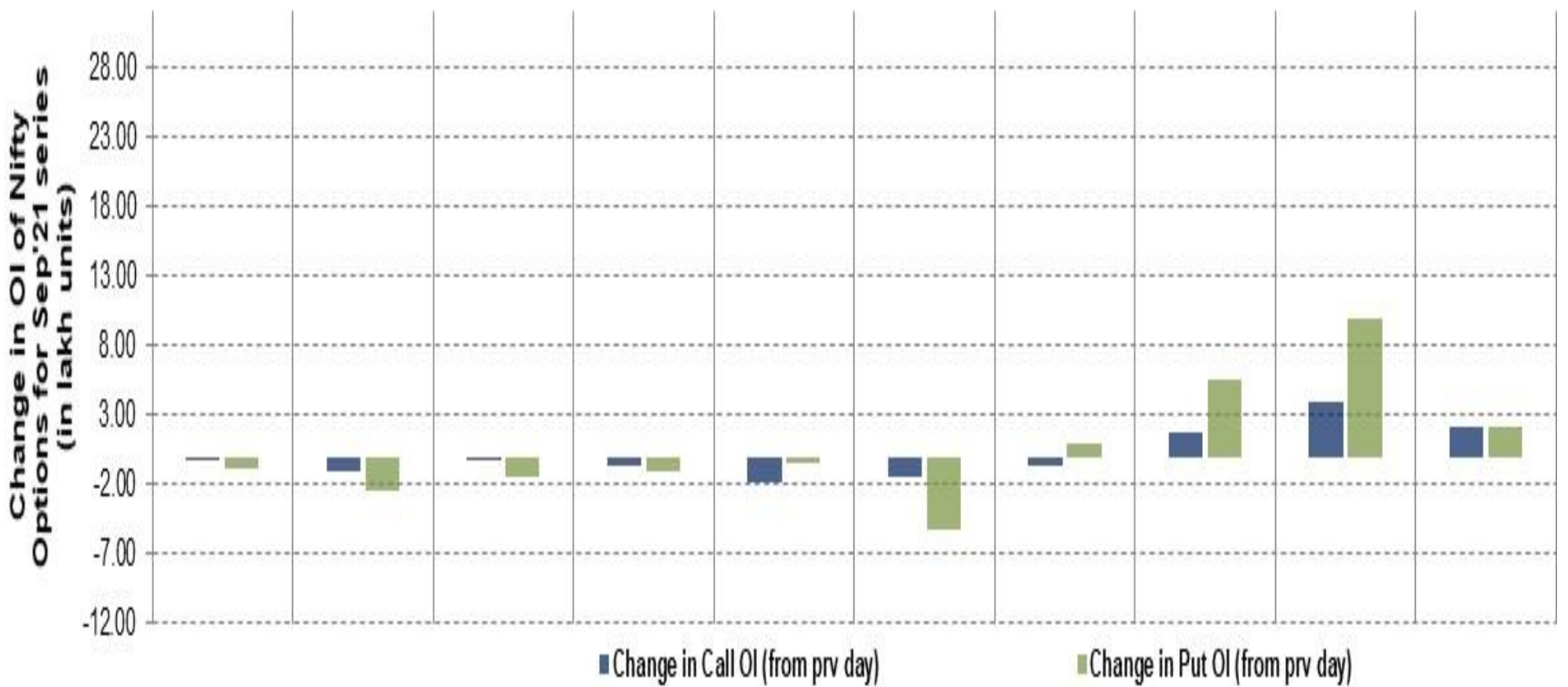
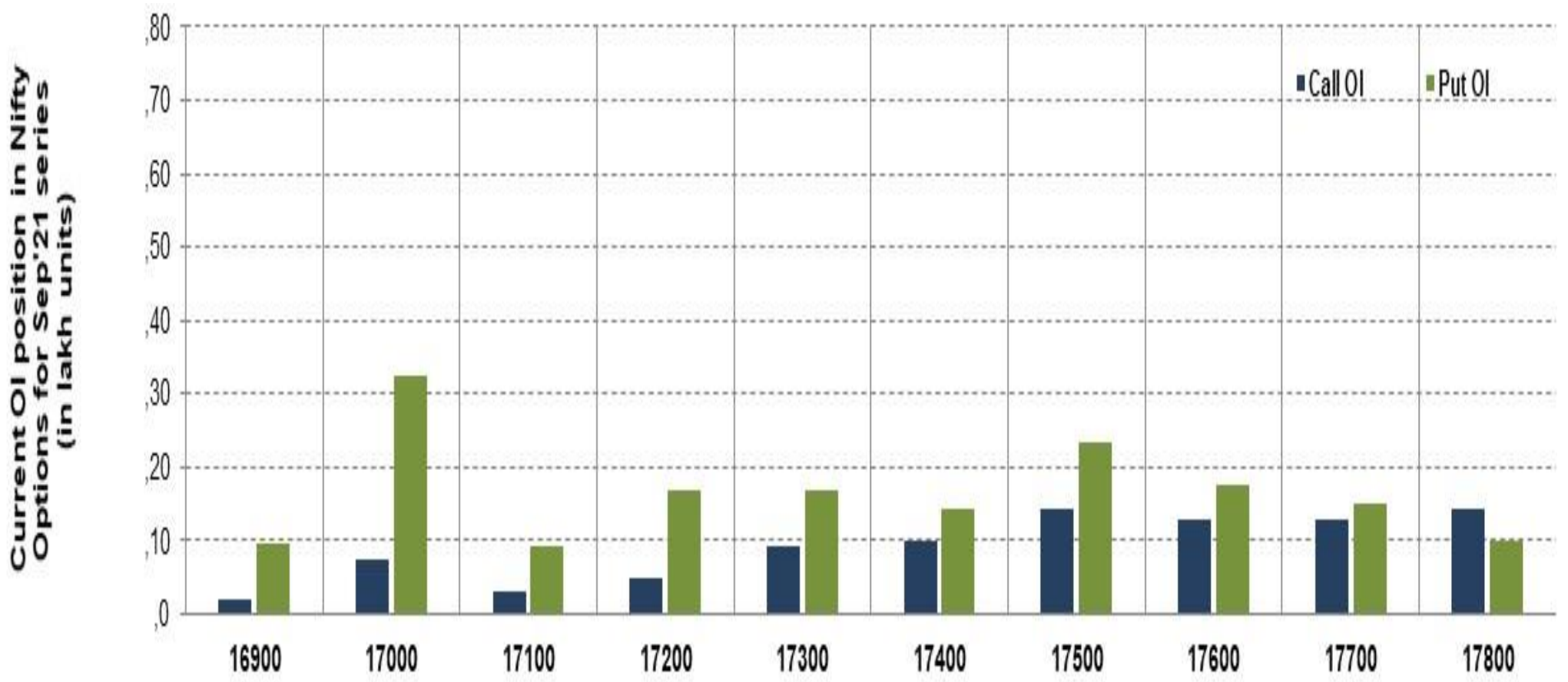
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.08 million** in Open Interests is **Strike Price of 17,500**
- **Most Active Nifty Put** with a reduction of **0.26 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **1.43 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **3.25 millions** for Puts at **Strike Price of 17,000**

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