



MORNING MANTRA



Daily Derivatives & Market Report

Sep 20, 2021



Indian equity benchmarks ended in deep red on Monday. The start of the day was on a lower note, as sentiments were weak on report that the country's foreign exchange reserves declined by USD 1.34 billion to USD 641.113 billion in the week ended September 10, 2021, according to RBI data. During the reporting week ended September 10, the fall in the reserves was on account of a decline in Foreign Currency Assets (FCAs), a major component of the overall reserves. Cautiousness also prevailed in the markets with President Ram Nath Kovind's statement the Covid pandemic hit the country's economy hard and the government has taken various fiscal measures to alleviate distress and help the poor.

But, markets failed to hold gains and again turned negative to end the trading day in red terrain. Traders remained cautious, after businesses that default on filing summary return and paying monthly GST will not be able to file GSTR-1 sales return of the succeeding month from January 1 next year. The street overlooked a private report stating that corporate India handed over an average increment of 8 per cent in 2021, and early estimates reveal that average increment for 2022 is expected to increase to 8.6 per cent in line with a healing economy and improving confidence.

On the global front, European markets were trading lower amid concerns about the health of property giant China Evergrande Group and ahead of the week's crucial Federal Reserve meeting. Asian markets settled lower on Monday, after Japan's government downgraded its economic assessment amid rising downside risks from the current domestic and overseas infections and negative effects through the supply chains.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58490.93	-524.96	-0.89
NIFTY	17396.90	-188.25	-1.07
MIDCAP	24598.51	-447.97	-1.79
SMLCAP	27490.27	-516.52	-1.84
BSEFMC	15157.99	102.44	0.68
AUTO	22938.82	-343.38	-1.47
POWER	3036.14	-58.13	-1.88
REALTY	3228.09	-71.21	-2.16
BSE IT	34710.10	-140.09	-0.40
BANKEX	42544.88	-717.24	-1.66
OIL GAS	17303.27	-313.83	-1.78
METAL	19084.68	-1393.04	-6.80
INDIA VIX	17.49	2.26	14.82

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	453	1622	63
BSE	1018	2357	132

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6492	6113	6
NSE CASH	64680	105828	(39)
NSE F&O	5606318	5853615	(4)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.64	4.40	1.14
SENSEX	30.44	3.73	0.93

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6027	7653	(1627)
FII	7779	7687	93

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4293.27	6853.40	(2560)
Index Options	439897.23	441603.87	(1707)
Stock Futures	17265.60	17919.06	(653)
Stock Options	28201.72	28613.80	(412)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.99	1.16
BANK NIFTY	0.68	0.96

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.37	93.24	0.14

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.138	6.167	-0.47
USA	1.331	1.370	-2.84

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1758.31	4.80	0.26
Silver	22.40	0.05	0.17
Crude-Oil	70.61	-1.36	-1.89
Brent-Crude	74.06	-1.28	-1.70

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 Sep -21 USD-INR	73.73	0.16	0.22
28 Sep -21 EUR-INR	86.39	-0.31	-0.35
28 Sep -21 GBP-INR	100.89	-0.58	-0.57
28 Sep -21 JPY- INR	67.31	0.38	0.57

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17397	17200	17298	17460	17559	17721
SENSEX	58491	57882	58186	58694	58999	59507
NIFTY FUTURES	17356	17180	17268	17443	17531	17706
BANK NIFTY	37146	36605	36875	37339	37609	38073
CNX IT	35400	34841	35121	35626	35905	36410
CNX MIDCAP	29255	28715	28985	29465	29735	30215
CNX SMALLCAP	10602	10438	10520	10666	10748	10894
INDIA VIX	17.49	7.60	12.54	15.18	20.12	22.76

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 21-09-2021

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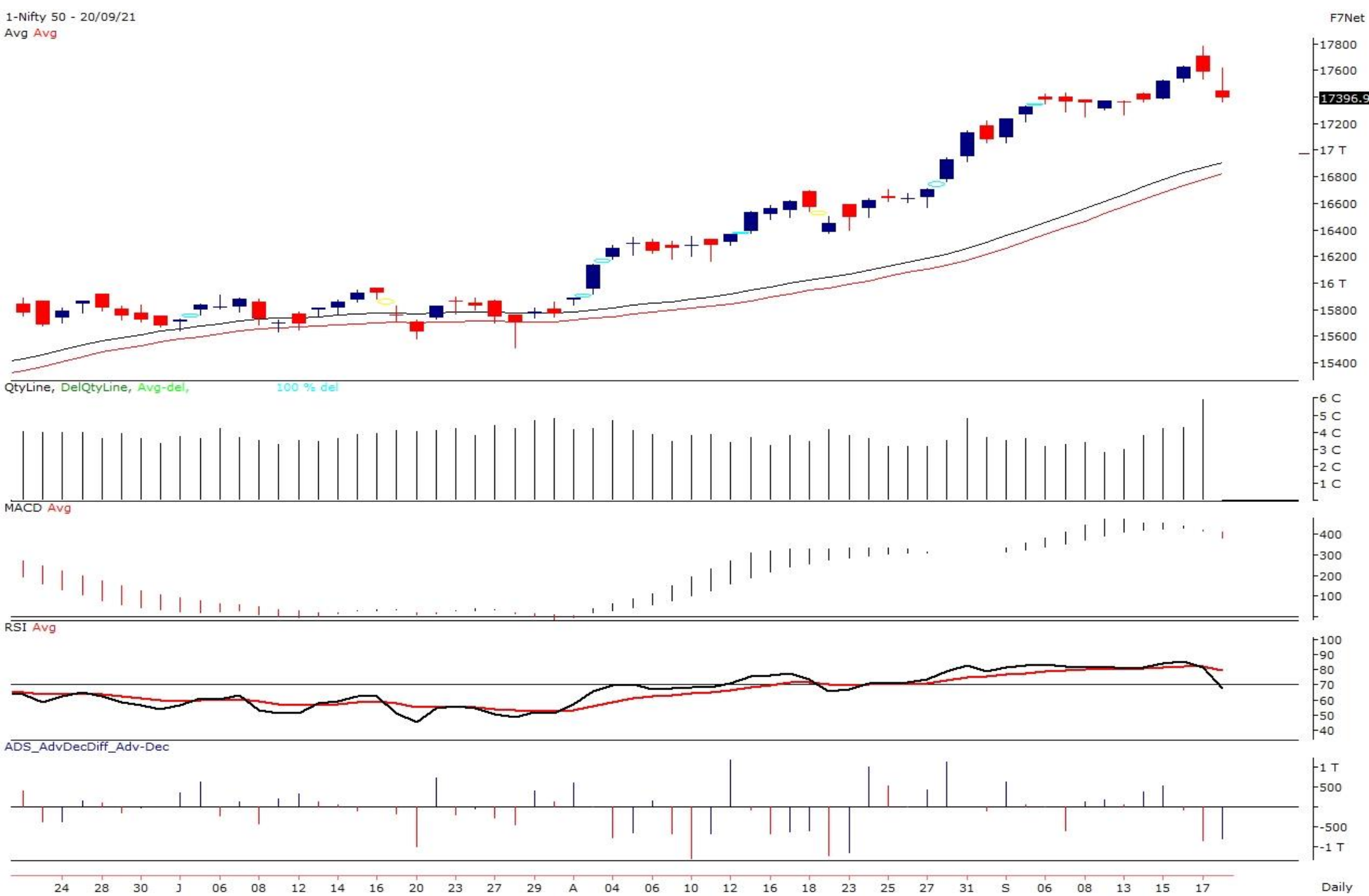
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TECHNICAL VIEWS



NIFTY

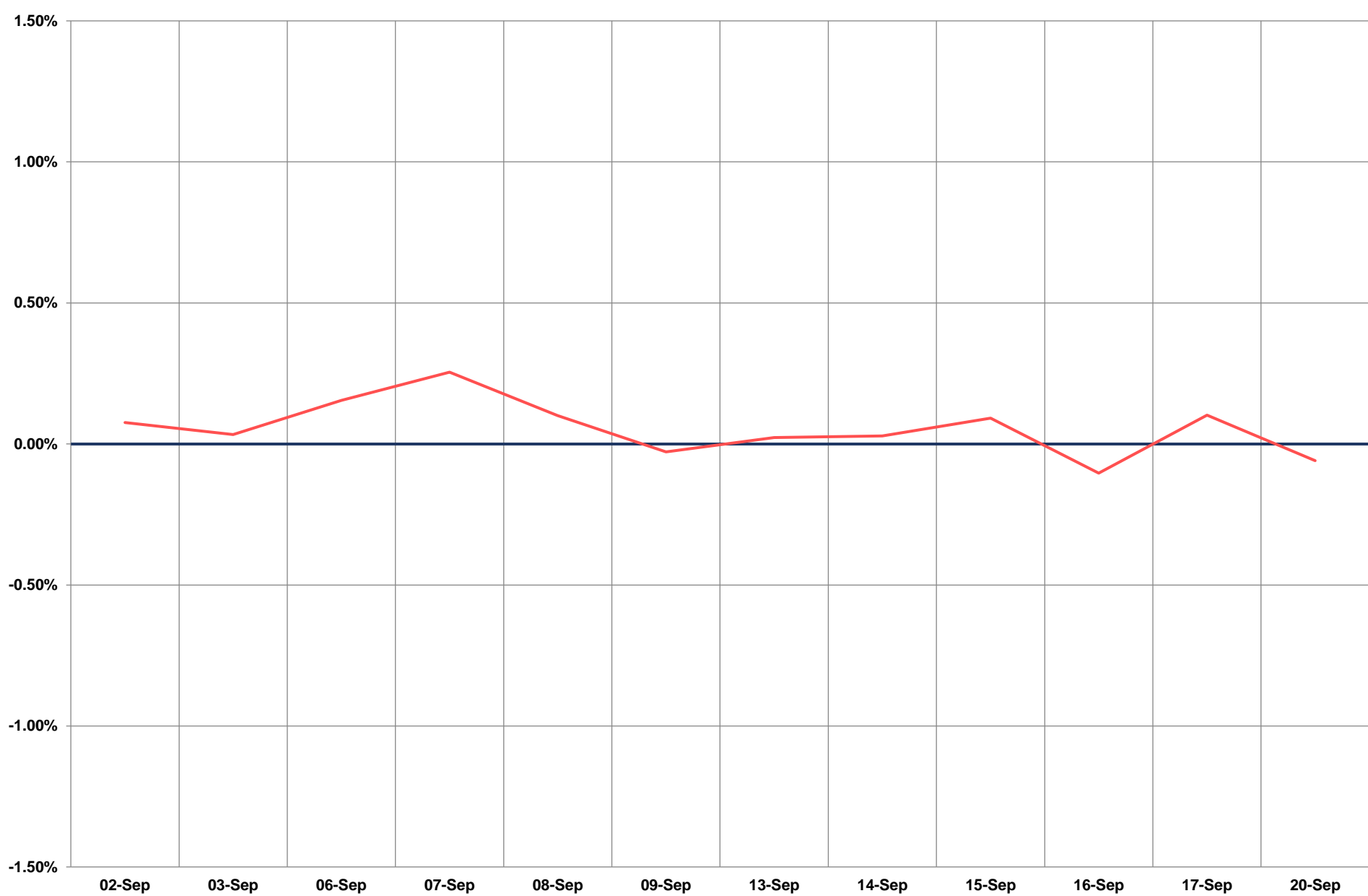
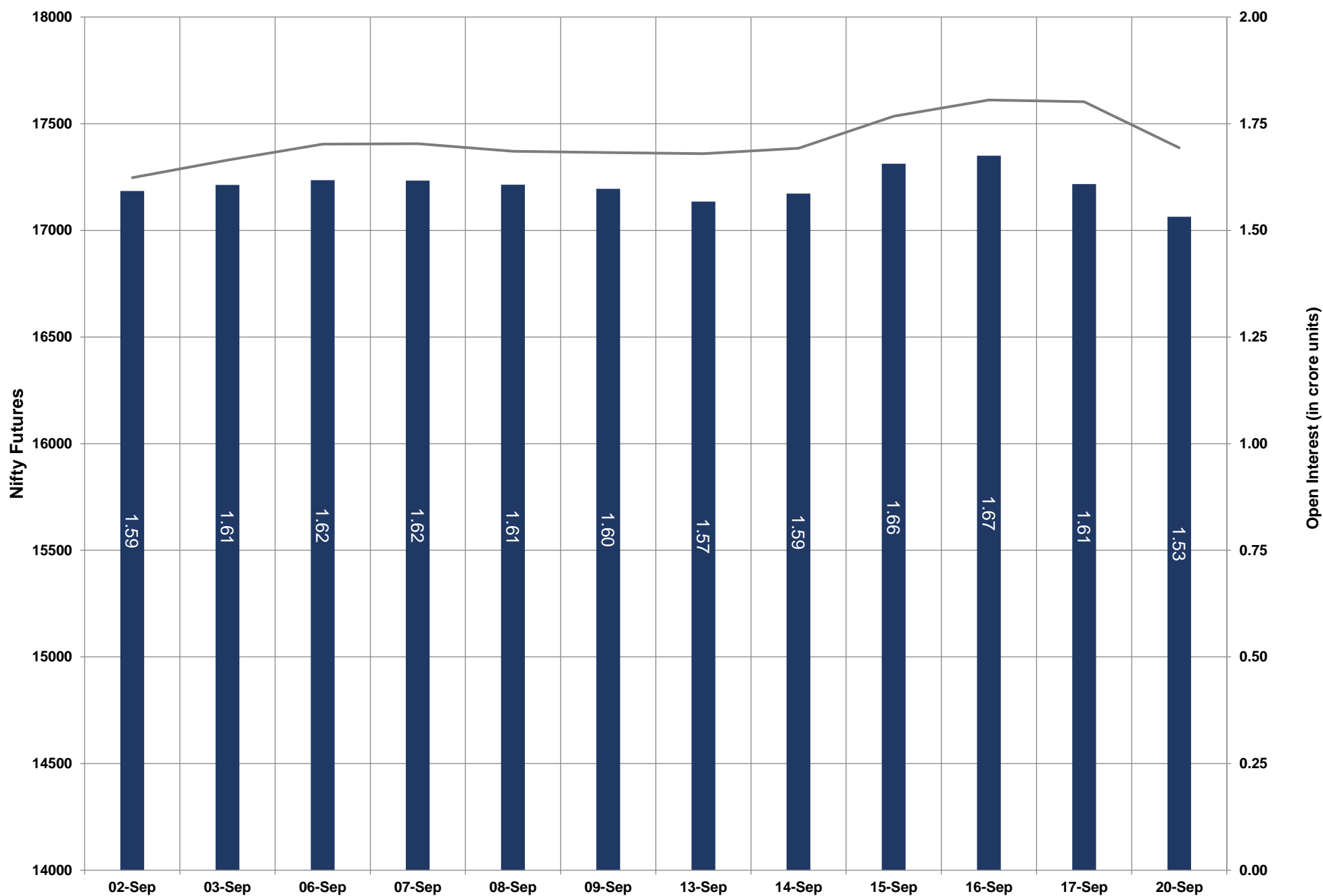


- Nifty Cash = **17,396.90 (-1.07%)**
- Resistance levels = **17,510** and **17,660**
- Support levels = **17,270** and **17,180**

TECHNICAL VIEWS



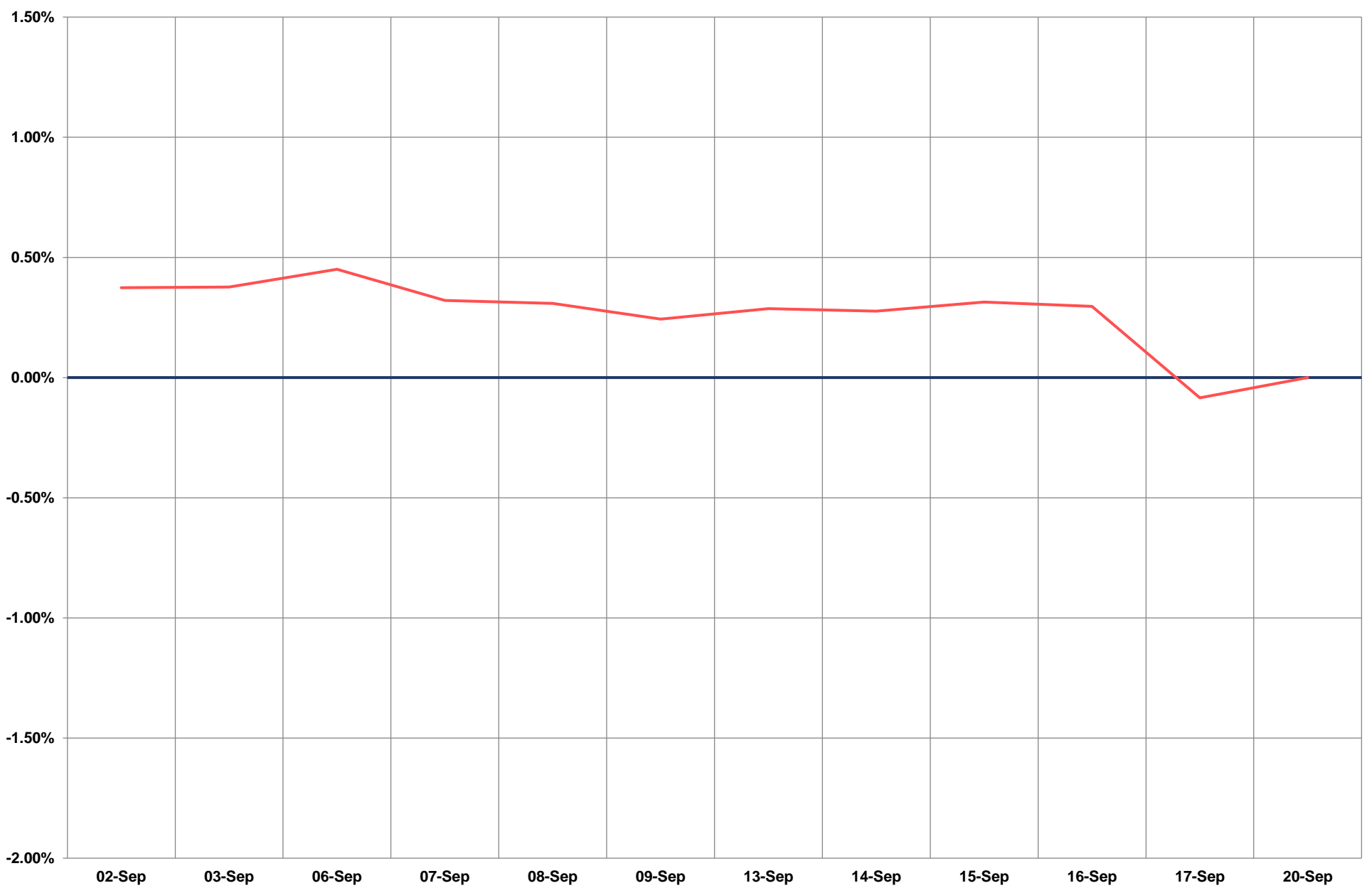
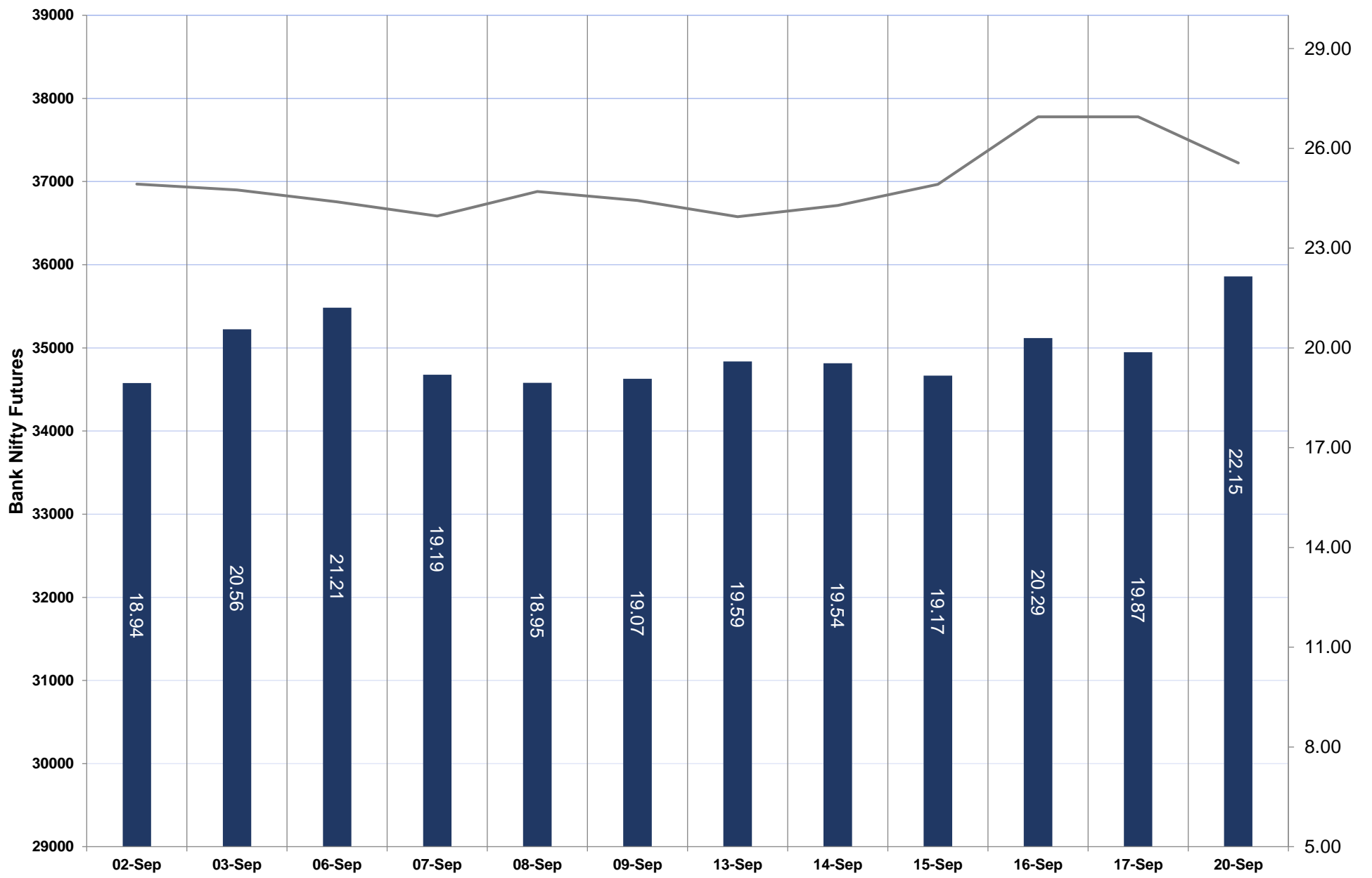
NIFTY FUTURES



TECHNICAL VIEWS



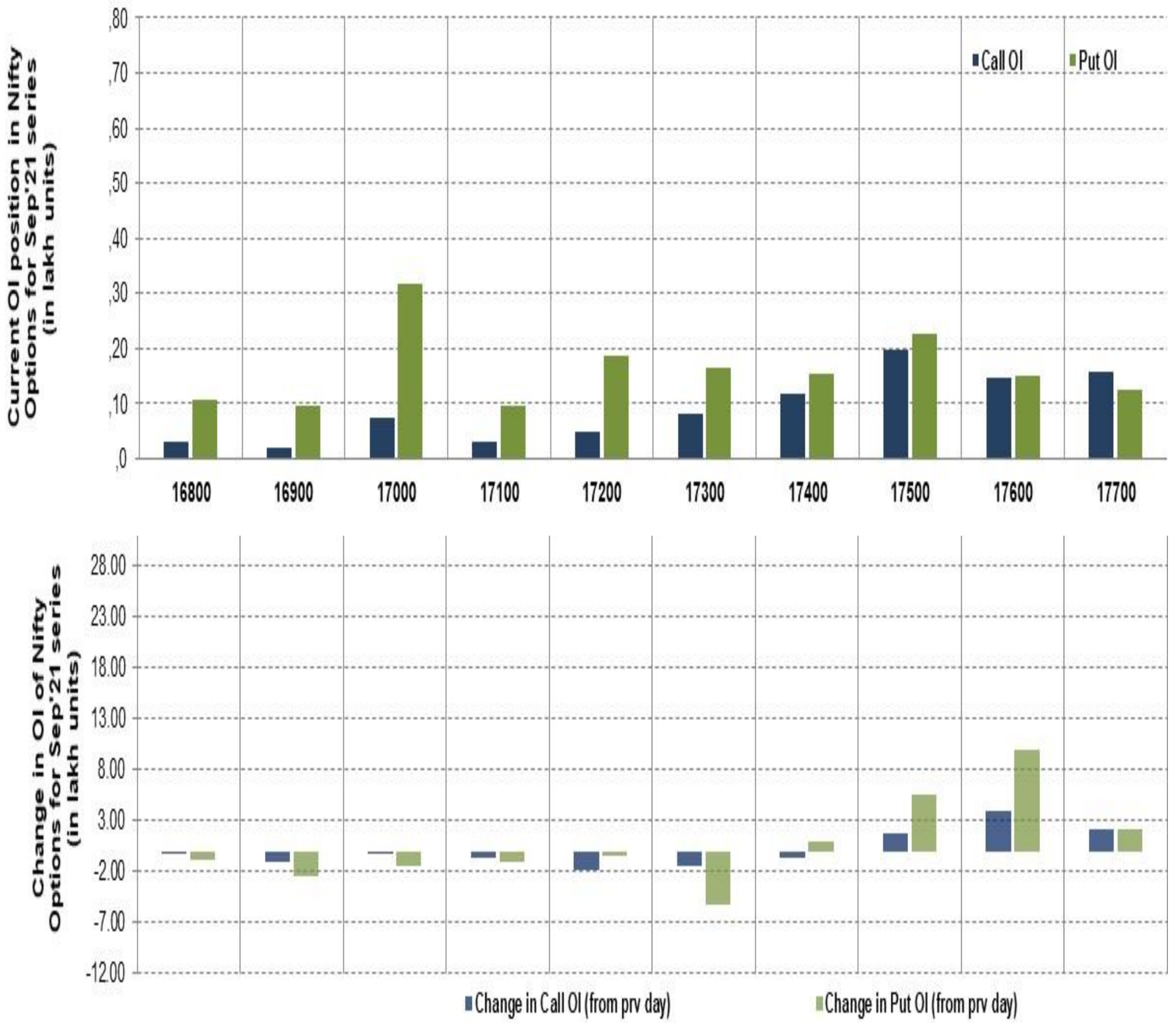
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.55 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 **2.00 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **3.20 millions** for Puts at **Strike Price of 17,000**

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