



MORNING MANTRA



Daily Derivatives & Market Report

Sep 21, 2021



Indian equity benchmarks ended with strong gains on Tuesday. Markets made an optimistic start of the trading day, taking support with private report stating that investors have been pouring money into India's stock market, and it could grow to more than \$5 trillion to become the fifth largest in the world within three years. It added Indian start-ups have raised \$10 billion through IPOs so far this year - more money than was raised in the last three years. Additionally, India has climbed two spots to 46 in the Global Innovation Index (GII) 2021 prepared by the World Intellectual Property Organization (WIPO). The country's rank has been consistently rising in the last few years. From 81 in 2015, it has moved to 46 in 2021.

But, in the second half of the trading session, markets gained momentum to end trading day on a higher note. Traders got support, as Reserve Bank of India (RBI) in its latest survey has showed that exports of software services, including services delivered by foreign affiliates of Indian companies, recorded 2.1 per cent growth during 2020-21 and stood at \$148.3 billion. Besides, retirement fund body EPFO recorded net new enrolments of 14.65 lakh in July, 31.28 per cent higher than 11.16 lakh in June this year, giving a perspective of formal sector employment in the country.

On the global front, European markets were trading higher helped by a strong debut from Universal Music Group, while the Federal Reserve's policy meeting continues to dominate thinking. Asian markets ended mostly higher on Tuesday, after the Hong Kong economy grew as initially estimated in the second quarter. The Census and Statistics Department said that gross domestic product increased 7.6 percent in real terms in the second quarter over a year earlier, compared with the 8.0 percent expansion in the first quarter. The rate came in line with the estimate published on August 13.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59005.27	514.34	0.88
NIFTY	17562.00	165.10	0.95
MIDCAP	24792.12	193.61	0.79
SMLCAP	27529.12	38.85	0.14
BSEFMC	15307.71	149.72	0.99
AUTO	22878.25	-60.57	-0.26
POWER	3019.81	-16.43	-0.54
REALTY	3340.67	112.58	3.49
BSE IT	35216.28	506.18	1.46
BANKEX	42636.25	91.37	0.21
OIL GAS	17472.19	168.92	0.98
METAL	19585.27	500.59	2.62
INDIA VIX	16.52	-0.97	-5.56

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	978	1037	80
BSE	1528	1700	173

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5009	6492	(23)
NSE CASH	68798	64680	6
NSE F&O	6652362	5606318	19

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.89	4.44	1.13
SENSEX	30.76	3.77	0.92

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8011	5843	2168
FII	8111	7069	1042

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5865.54	5582.07	283
Index Options	508927.31	506494.61	2433
Stock Futures	18122.59	18299.95	(177)
Stock Options	28398.02	28365.42	33

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.15	0.99
BANK NIFTY	0.70	0.68

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.24	93.28	-0.04

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.122	6.138	-0.26
USA	1.321	1.309	0.91

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1779.74	14.76	0.83
Silver	22.60	0.30	1.40
Crude-Oil	70.09	-0.05	-0.06
Brent-Crude	73.91	-0.01	-0.03

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 Sep -21 USD-INR	73.72	-0.01	-0.01
28 Sep -21 EUR-INR	86.55	0.17	0.20
28 Sep -21 GBP-INR	100.84	-0.08	-0.08
28 Sep -21 JPY- INR	67.37	0.06	0.08

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17562	17237	17399	17489	17652	17741
SENSEX	59005	57922	58464	58774	59316	59626
NIFTY FUTURES	17562	17255	17409	17489	17643	17723
BANK NIFTY	37236	36219	36728	37034	37542	37849
CNX IT	36086	35054	35570	35849	36365	36644
CNX MIDCAP	29442	28630	29036	29264	29670	29897
CNX SMALLCAP	10588	10327	10457	10546	10676	10765
INDIA VIX	16.52	10.84	13.68	15.84	18.68	20.84

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	Neutral	Buy	Buy
CNX SMALLCAP	Neutral	Buy	Buy
INDIA VIX	Buy	Neutral	Sell

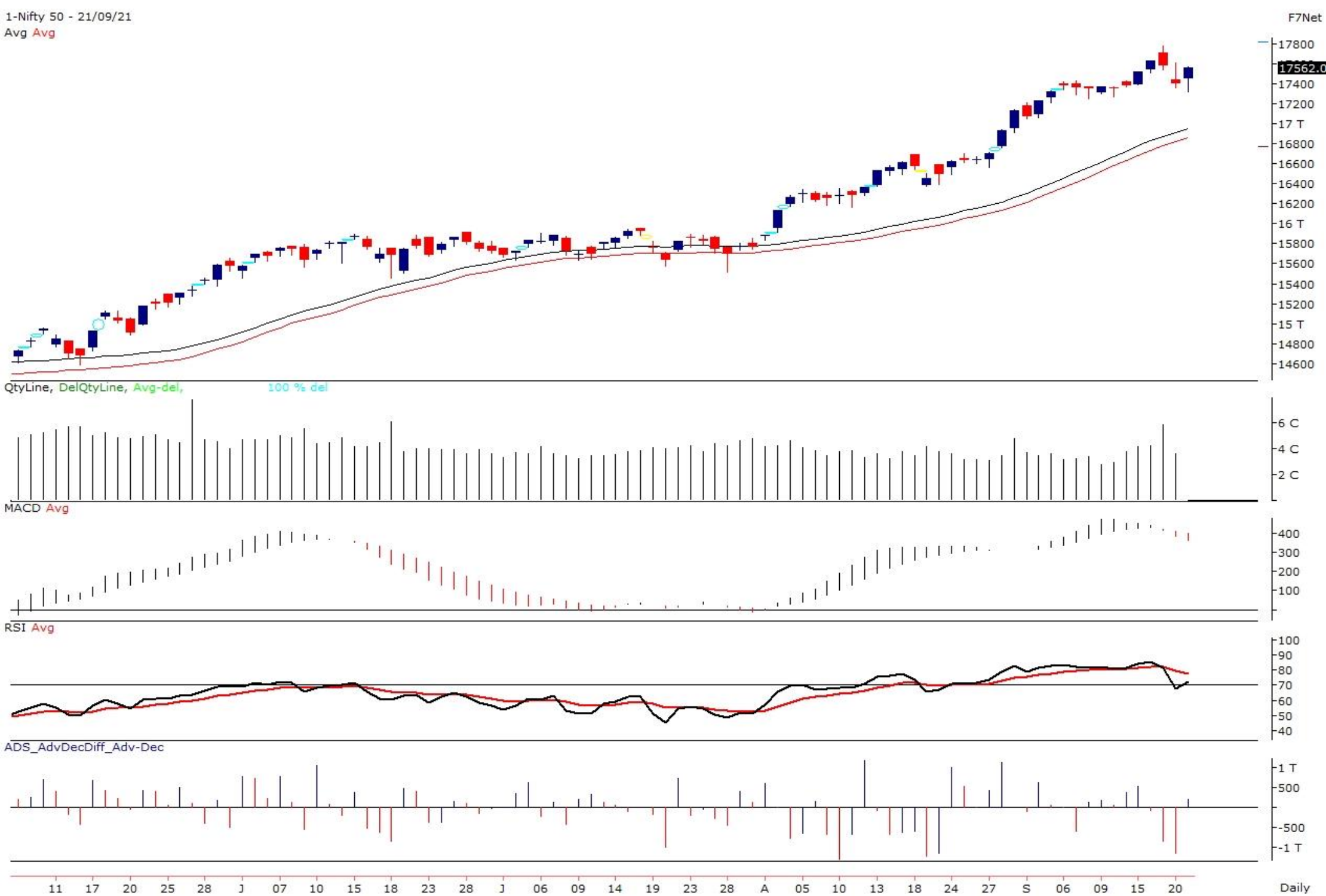
SECURITIES BAN IN F&O TRADES FOR 22-09-2021

IBULHSGFIN, IDEA, IRCTC, PNB, SUNTV

TECHNICAL VIEWS



NIFTY

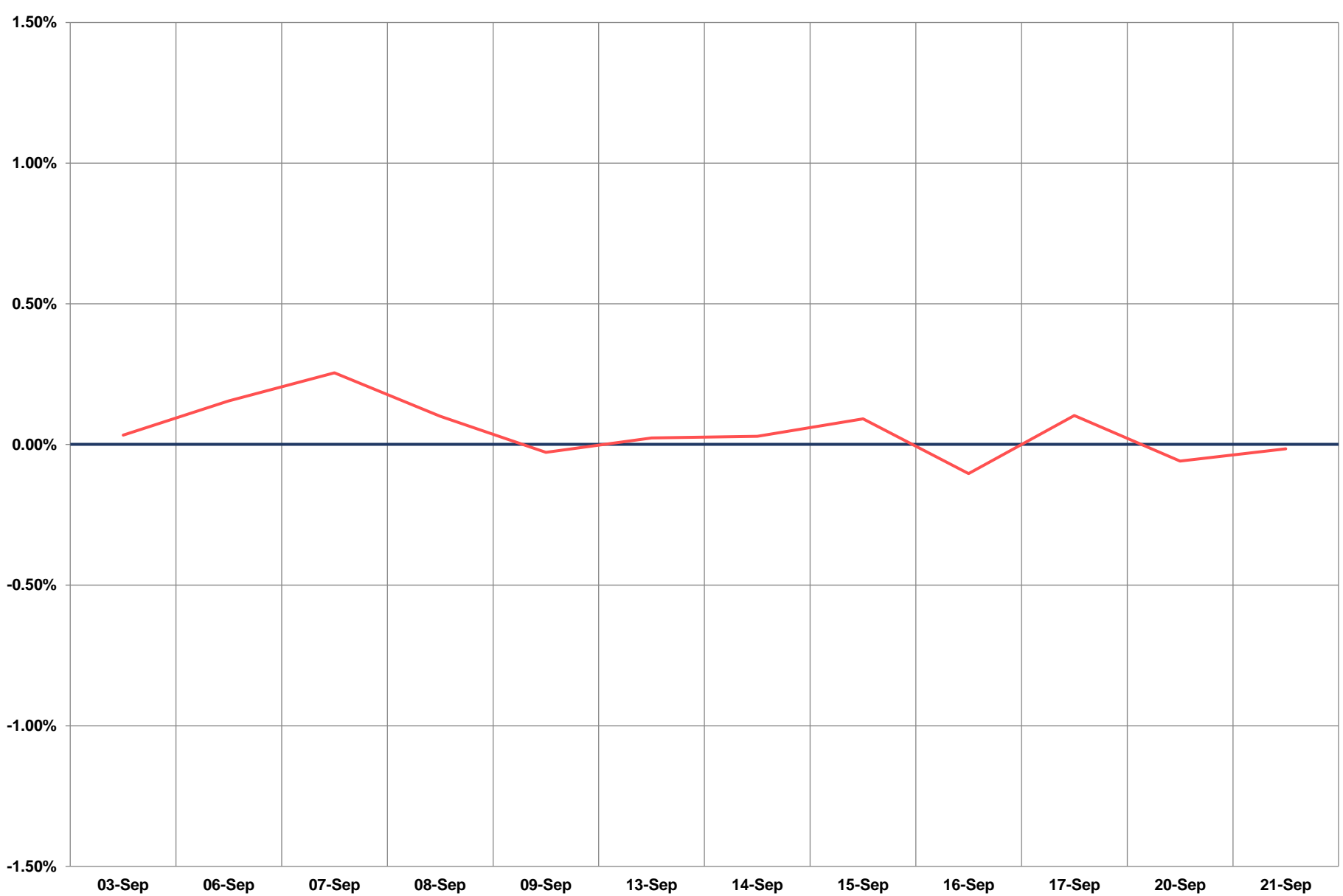
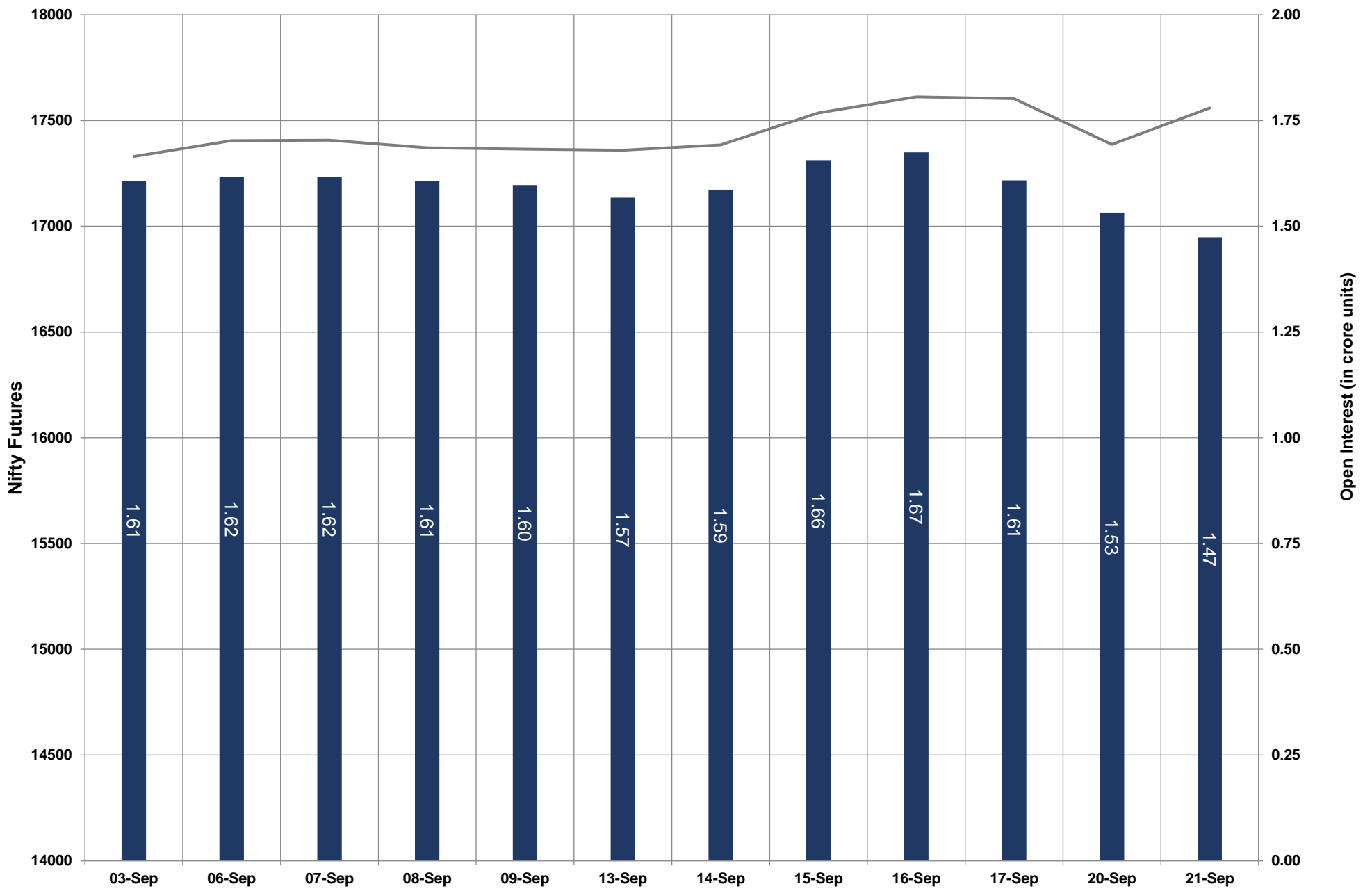


- Nifty Cash = 17,562.00 (+0.95%)
- Resistance levels = 17,670 and 17,780
- Support levels = 17,470 and 17,380

TECHNICAL VIEWS



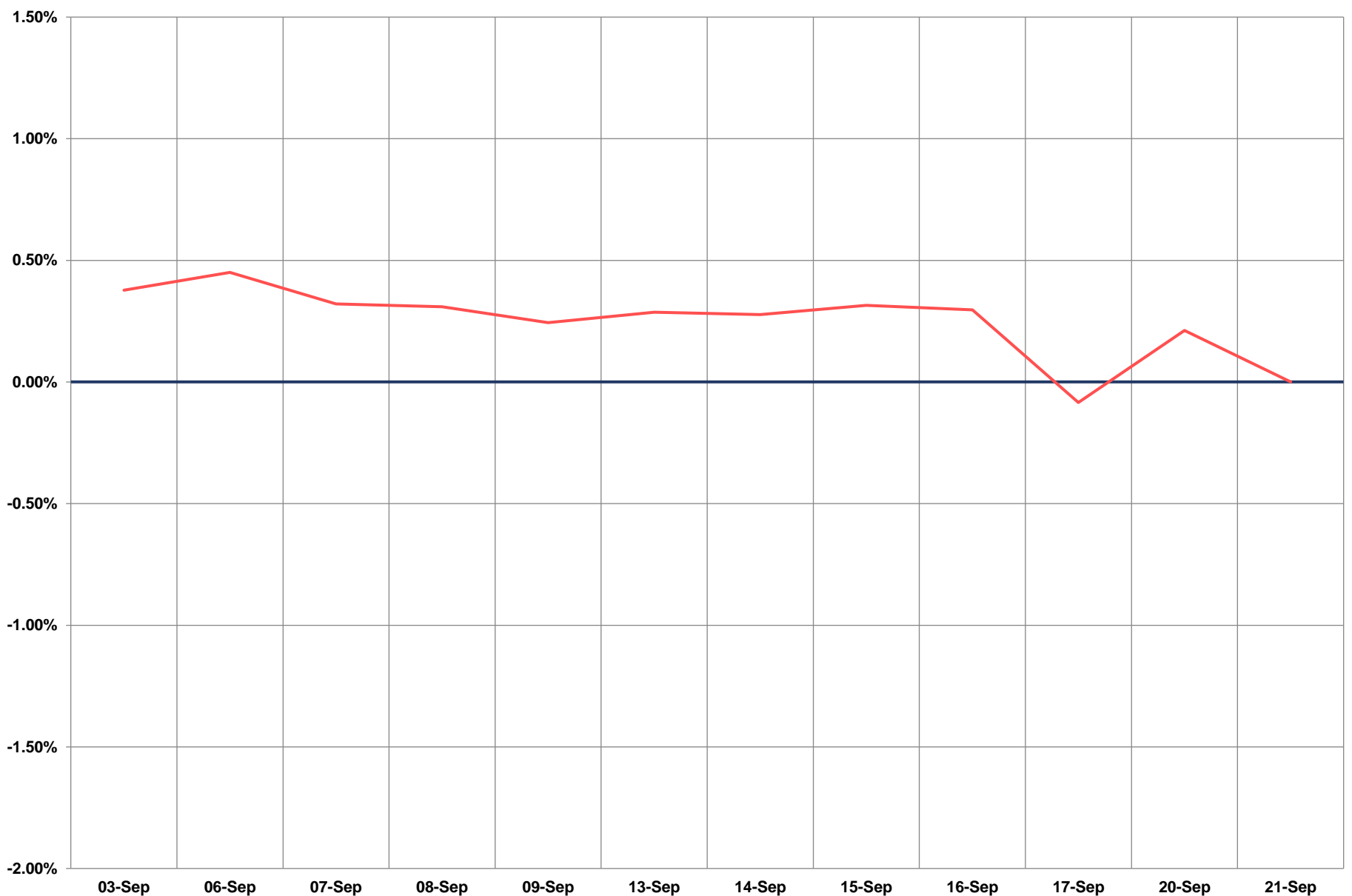
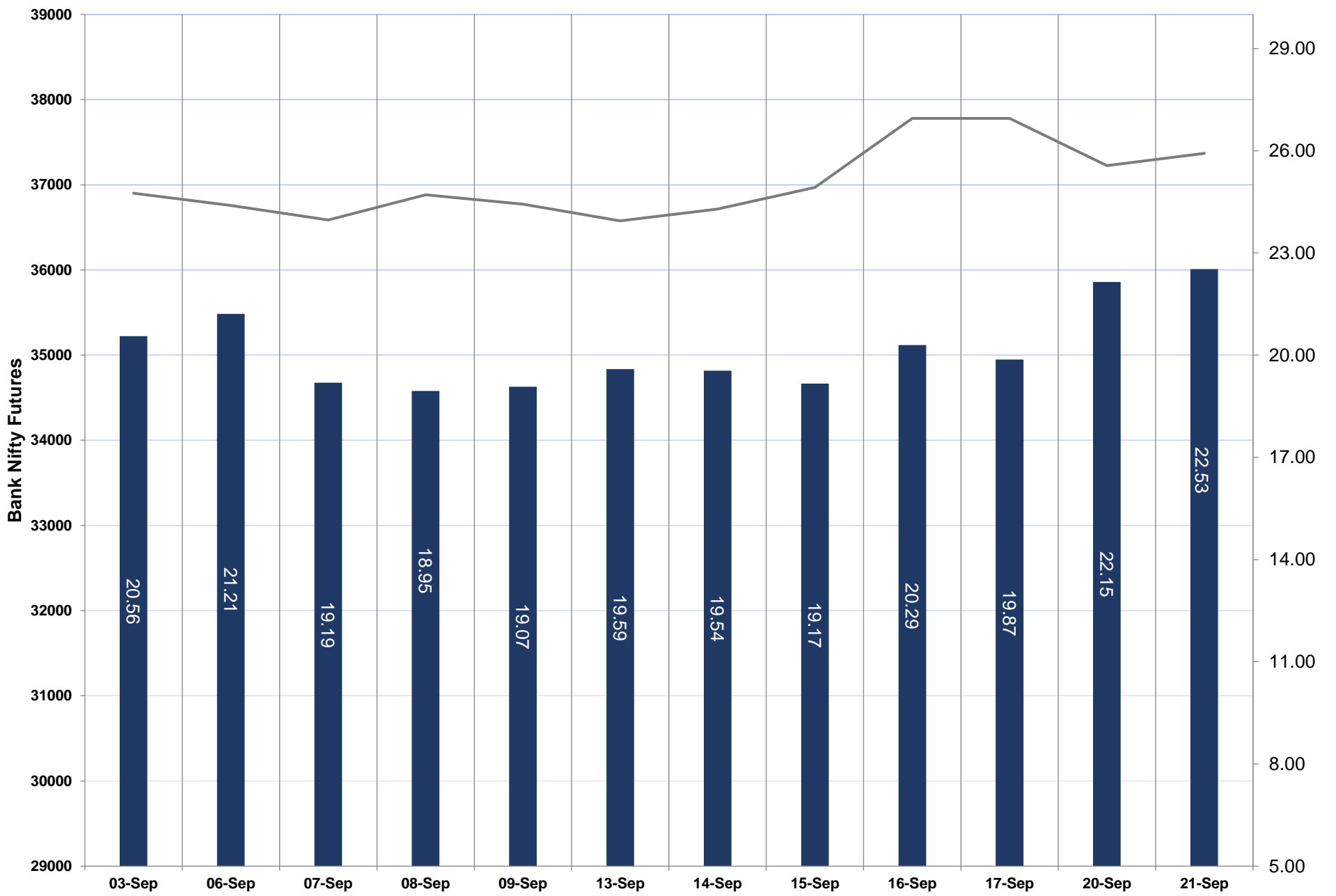
NIFTY FUTURES



TECHNICAL VIEWS



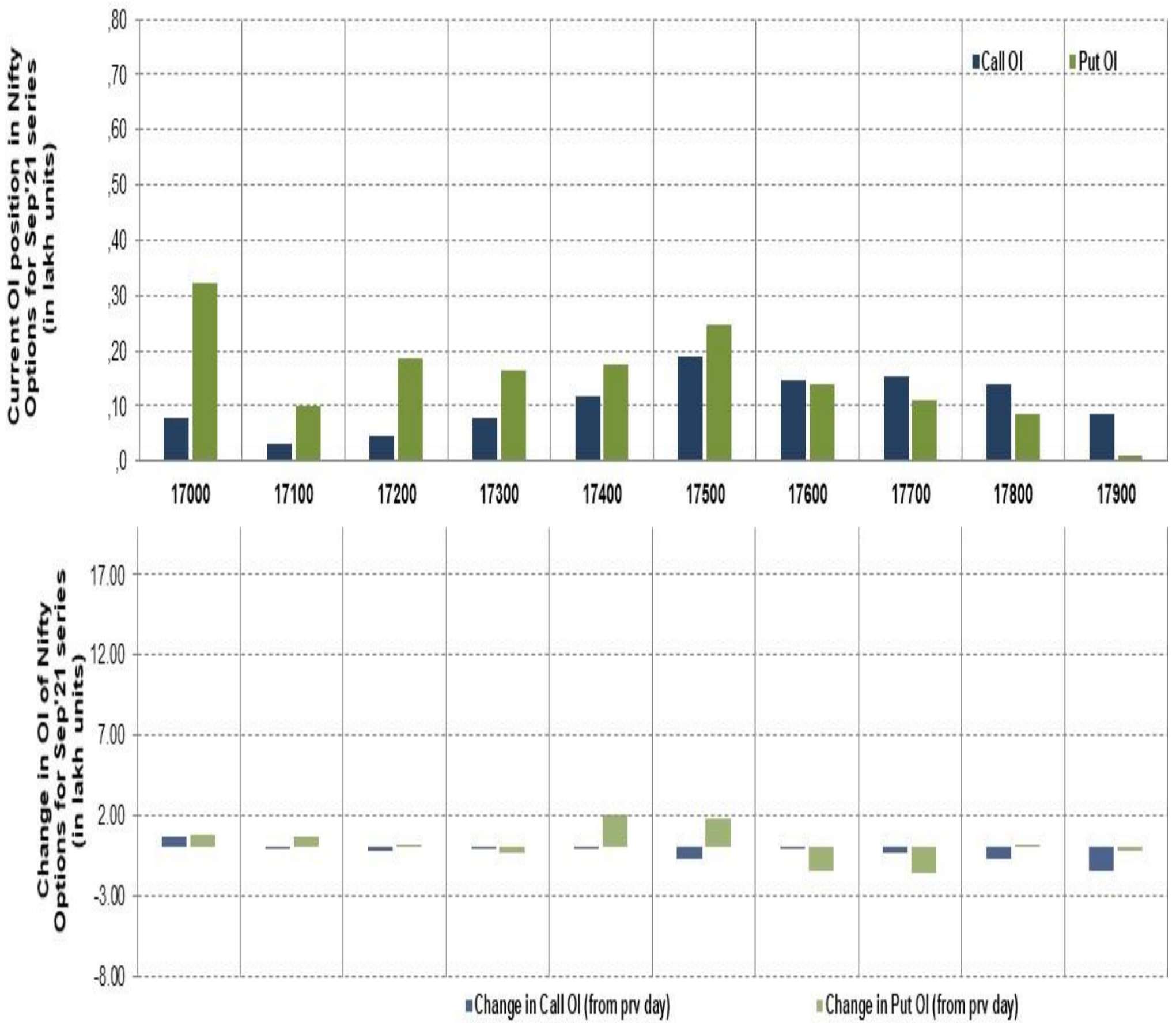
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.07 million** in Open Interests is **Strike Price of 17,500**
- **Most Active Nifty Put** with an addition of **0.07 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **1.91 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **3.24 millions** for Puts at **Strike Price of 17,000**

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