



# MORNING MANTRA



Daily Derivatives & Market Report

Sep 22, 2021



Indian equity benchmarks ended in red terrain on Wednesday. After a cautious start of the day, markets entered into a green terrain, as some support came with report that foreign institutional investors have been bullish on Indian shares for much of 2021 so far, net offloading only in April, May and July. As of Monday, FIIs have invested a net Rs 64,202 crore in Indian equities so far this year. That is more than double the net purchases of Rs 28,347 crore in the first nine months of 2020.

Finally, key indices ended the trading day on a lower note. Domestic sentiments got hurt, after the Asian Development Bank (ADB) has revised down India's Gross domestic product (GDP) growth forecast to 10 percent for the current fiscal (FY22) from 11 percent predicted earlier, citing the adverse impact of the second wave of the pandemic. The growth forecast for India in fiscal year 2021 (ending in March 2022) was revised down, as the spike in COVID-19 cases during May dented the recovery.

On the global front, European markets were trading higher helped by M&A action in the leisure sector and an easing of tensions around embattled Chinese property group Evergrande, ahead of a key Federal Reserve meeting. Asian markets ended mostly lower on Wednesday, after China maintained its benchmark loan prime rates for the 17 consecutive month, as widely expected. The one-year loan prime rate was kept unchanged at 3.85 percent and the five-year LPR at 4.65 percent. The one-year and five-year loan prime rates were last lowered in April 2020. The one-year loan prime rate was cut by 20 basis points and five-year rate by 10 basis points in April 2020.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58927.33	-77.94	-0.13
NIFTY	17546.65	-15.35	-0.09
MIDCAP	25166.54	374.42	1.51
SMLCAP	27856.10	326.98	1.19
BSEFMC	15270.71	-37.00	-0.24
AUTO	23204.29	326.04	1.43
POWER	3017.13	-2.68	-0.09
REALTY	3620.86	280.19	8.39
BSE IT	35436.98	220.70	0.63
BANKEX	42315.01	-321.24	-0.75
OIL GAS	17486.19	14.00	0.08
METAL	19892.56	307.29	1.57
INDIA VIX	16.49	-0.03	-0.17

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1358	659	71
BSE	2074	1175	154

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6231	5009	24
NSE CASH	68930	68798	0
NSE F&O	6087668	6652362	(8)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.87	4.43	1.13
SENSEX	30.61	3.76	0.92

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7454	5604	1850
FII	7355	9299	(1943)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	2803.04	3761.34	(958)
Index Options	458946.60	455741.08	3206
Stock Futures	22042.07	20513.13	1529
Stock Options	25954.18	25953.27	1

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.15	1.15
BANK NIFTY	0.65	0.70

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.22	93.20	0.02

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.140	6.122	0.29
USA	1.338	1.324	1.05

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1773.71	-1.13	-0.07
Silver	22.76	0.26	1.15
Crude-Oil	71.69	1.20	1.70
Brent-Crude	75.58	1.23	1.67

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 Sep -21 USD-INR	73.92	0.21	0.29
28 Sep -21 EUR-INR	86.75	0.21	0.24
28 Sep -21 GBP-INR	100.87	0.01	0.01
28 Sep -21 JPY- INR	67.47	0.12	0.18

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17547	17474	17510	17560	17597	17647
SENSEX	58927	58695	58811	58995	59111	59295
NIFTY FUTURES	17567	17471	17519	17569	17617	17666
BANK NIFTY	36945	36610	36777	37053	37220	37496
CNX IT	36422	35860	36141	36427	36708	36994
CNX MIDCAP	29934	29393	29663	29846	30117	30299
CNX SMALLCAP	10740	10593	10666	10716	10789	10839
INDIA VIX	16.49	11.96	14.23	15.54	17.81	19.13

## INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Buy	Buy	Buy
SENSEX	Buy	Buy	Buy
NIFTY FUTURES	Buy	Buy	Buy
BANK NIFTY	Neutral	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 23-09-2021

ESCORTS, IBULHSGFIN, IDEA, IRCTC, PNB, SUNTV



# TECHNICAL VIEWS



## NIFTY

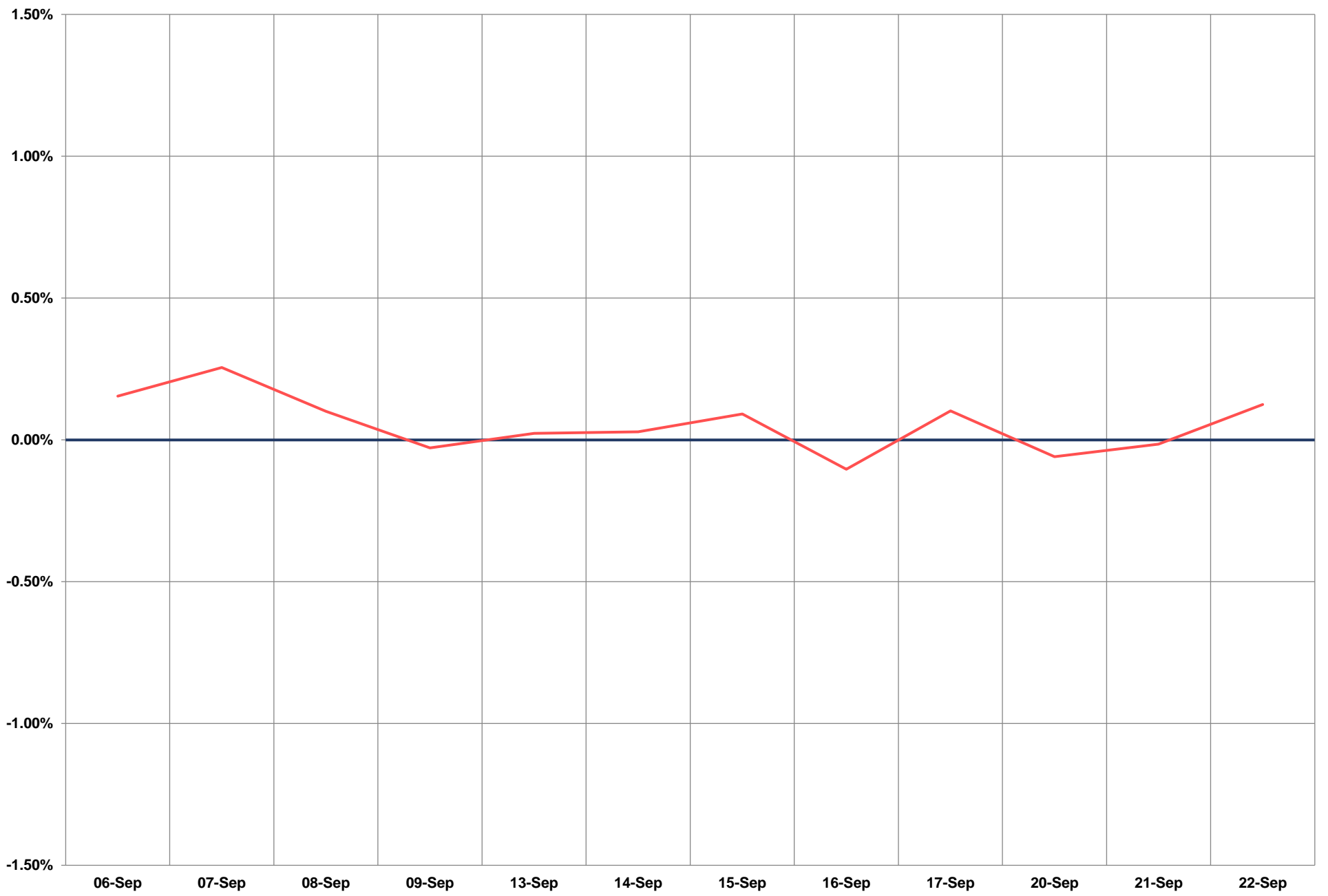
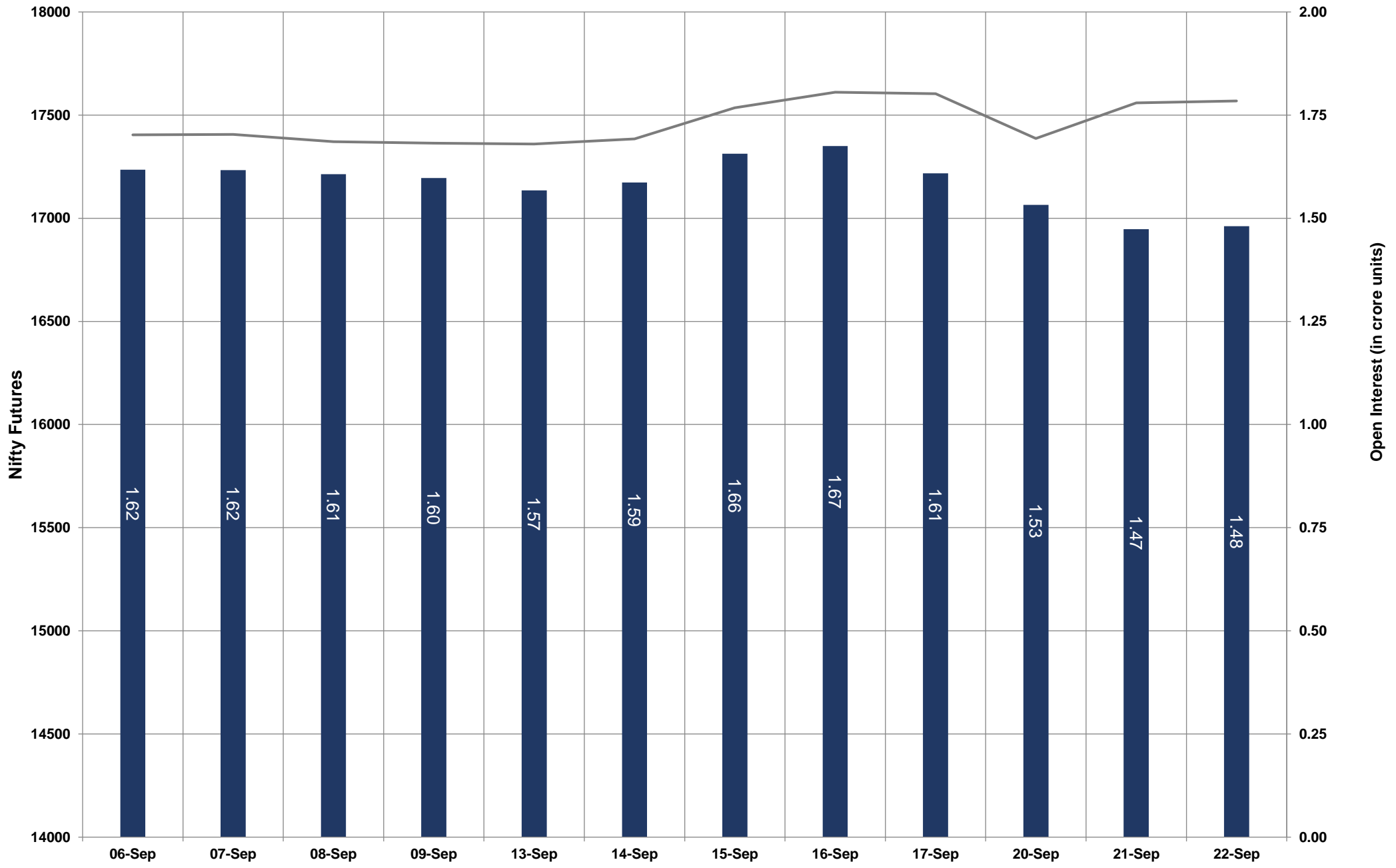


- Nifty Cash = **17,546.65 (-0.09%)**
- Resistance levels = **17,670** and **17,780**
- Support levels = **17,470** and **17,380**

# TECHNICAL VIEWS



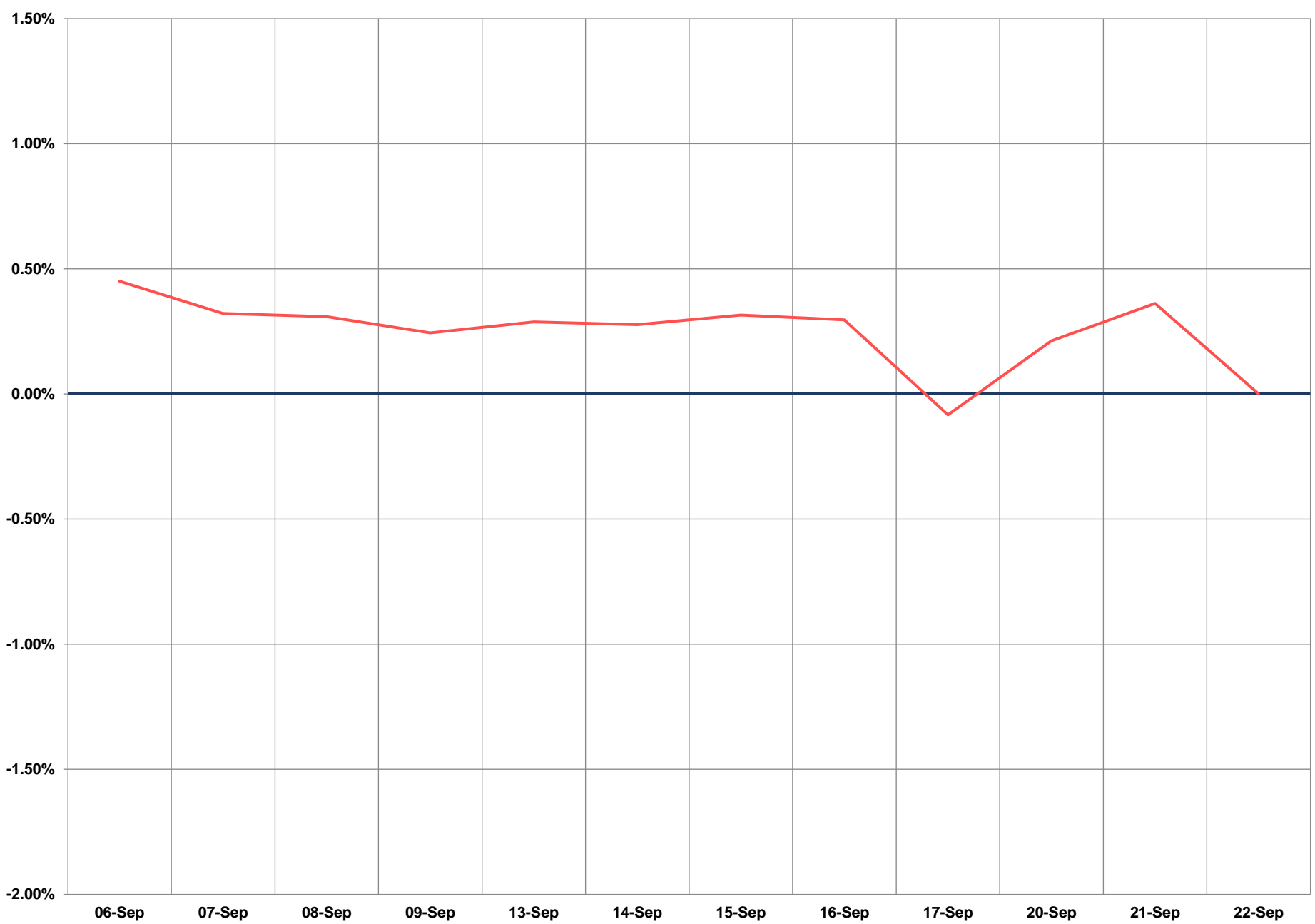
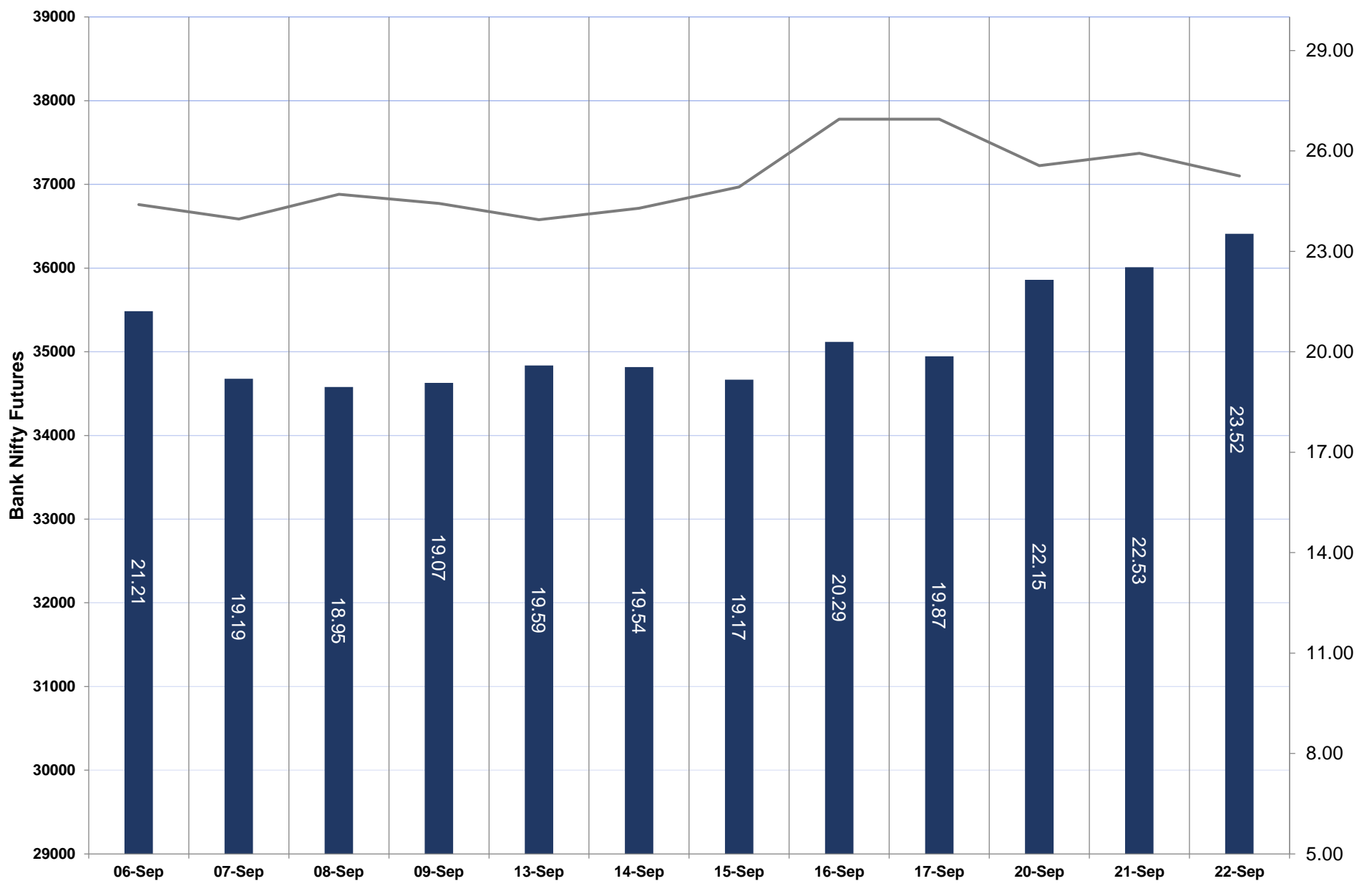
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

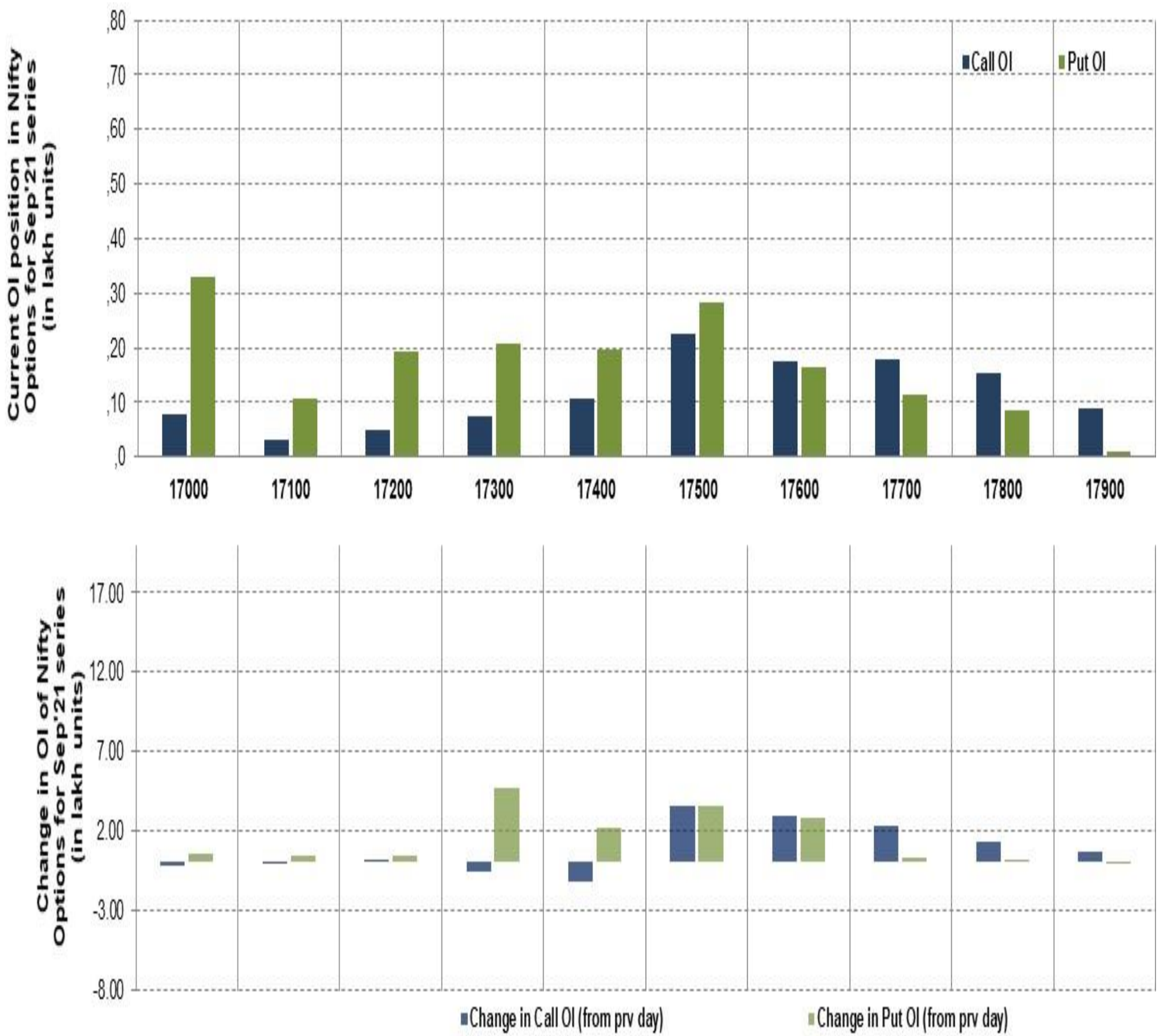




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.35 million** in Open Interests is **Strike Price of 17,500**
- **Most Active Nifty Put** with an addition of **0.06 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest an outstanding** was **2.30 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **3.30 millions** for Puts at **Strike Price of 17,000**

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