



# MORNING MANTRA



Daily Derivatives & Market Report

Sep 23, 2021



Bulls continued to dominate bears on Thursday with frontline gauges settling above their crucial 17,800 (Nifty) and 59,800 (Sensex). Markets started the session on very optimistic note and traded with traction throughout the day, breaching crucial levels one after other as sentiments remained buoyed with the commerce and industry ministry's statement that foreign direct investment equity inflow into the country more than doubled to \$20.42 billion during the April-July period of the current fiscal. Total Foreign Direct Investment (FDI) inflow rose to \$27.37 billion during the first four months of 2021-22. Sentiments also got support after Reserve Bank Governor Shaktikanta Das underlined the need for a big push to infrastructure investment, education and digital economy to achieve sustainable growth and generate jobs in smaller cities.

Markets continued northward movement as Commerce and Industry Minister Piyush Goyal stated that India and the UAE have formally launched negotiations for a free trade agreement and the first round of talks will begin from September 23 with an aim to conclude it by end-December, a move aimed at boosting trade and investments between the countries. Some support also came with Union Minister Nitin Gadkari's statement that India is committed to an eminently achievable clean energy-based economy, and added that the country will soon have a policy for flex-fuel engines.

Firm opening in European counters too aided sentiments with all the European counters trading in green as global sentiment improved on easing concerns about cash-strapped developer China Evergrande, while car parts makers surged after earnings update from Faurecia. Asian markets ended mostly in green supported by some positive reports from struggling developer China Evergrande Group, while the dollar held near a one-month top after the U.S. Federal Reserve took a hawkish tilt overnight. Back home, Oil & Gas industry stocks remained in focus as the government in its latest data showed that India's crude oil production fell 2.3 per cent in August but natural gas output rose by more than a fifth on the back of output from KG-D6 fields of Reliance-BP.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59885.36	958.03	1.63
NIFTY	17822.95	276.30	1.57
MIDCAP	25489.70	323.16	1.28
SMLCAP	28108.92	252.82	0.91
BSEFMC	15252.05	-18.66	-0.12
AUTO	23385.29	181.00	0.78
POWER	3043.78	26.65	0.88
REALTY	3936.11	315.25	8.71
BSE IT	35776.38	339.40	0.96
BANKEX	43271.69	956.68	2.26
OIL GAS	17756.91	270.72	1.55
METAL	20230.43	337.87	1.70
INDIA VIX	16.60	0.11	0.67

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1244	783	85
BSE	1974	1266	163

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	11892	6231	91
NSE CASH	74512	68930	8
NSE F&O	12474331	6087668	105

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.29	4.50	1.11
SENSEX	31.24	3.83	0.90

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7976	6803	1173
FII	15840	15482	358

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	4712.06	3969.58	742
Index Options	745082.03	748857.84	(3776)
Stock Futures	18082.70	17431.54	651
Stock Options	30982.01	30729.44	253

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.42	1.15
BANK NIFTY	0.99	0.65

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.07	93.46	-0.42

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.140	6.138	0.03
USA	1.340	1.331	0.65

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1754.33	-12.72	-0.72
Silver	22.64	-0.05	-0.16
Crude-Oil	72.74	0.51	0.71
Brent-Crude	76.56	0.37	0.46

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 Sep -21 USD-INR	73.92	-0.17	-0.23
28 Sep -21 EUR-INR	86.44	-0.30	-0.35
28 Sep -21 GBP-INR	101.09	0.23	0.23
28 Sep -21 JPY- INR	67.10	-0.40	-0.59

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17823	17574	17698	17771	17896	17968
SENSEX	59885	58981	59433	59695	60147	60409
NIFTY FUTURES	17842	17564	17703	17774	17913	17985
BANK NIFTY	37772	36992	37382	37606	37996	38221
CNX IT	36817	36404	36610	36739	36945	37074
CNX MIDCAP	30381	30078	30230	30331	30482	30584
CNX SMALLCAP	10824	10772	10798	10832	10857	10891
INDIA VIX	16.60	7.99	12.30	14.62	18.92	21.24

## 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 24-09-2021

**CANBK, ESCORTS, IBULHSGFIN, IDEA, IRCTC, PNB**

# TECHNICAL VIEWS



## NIFTY

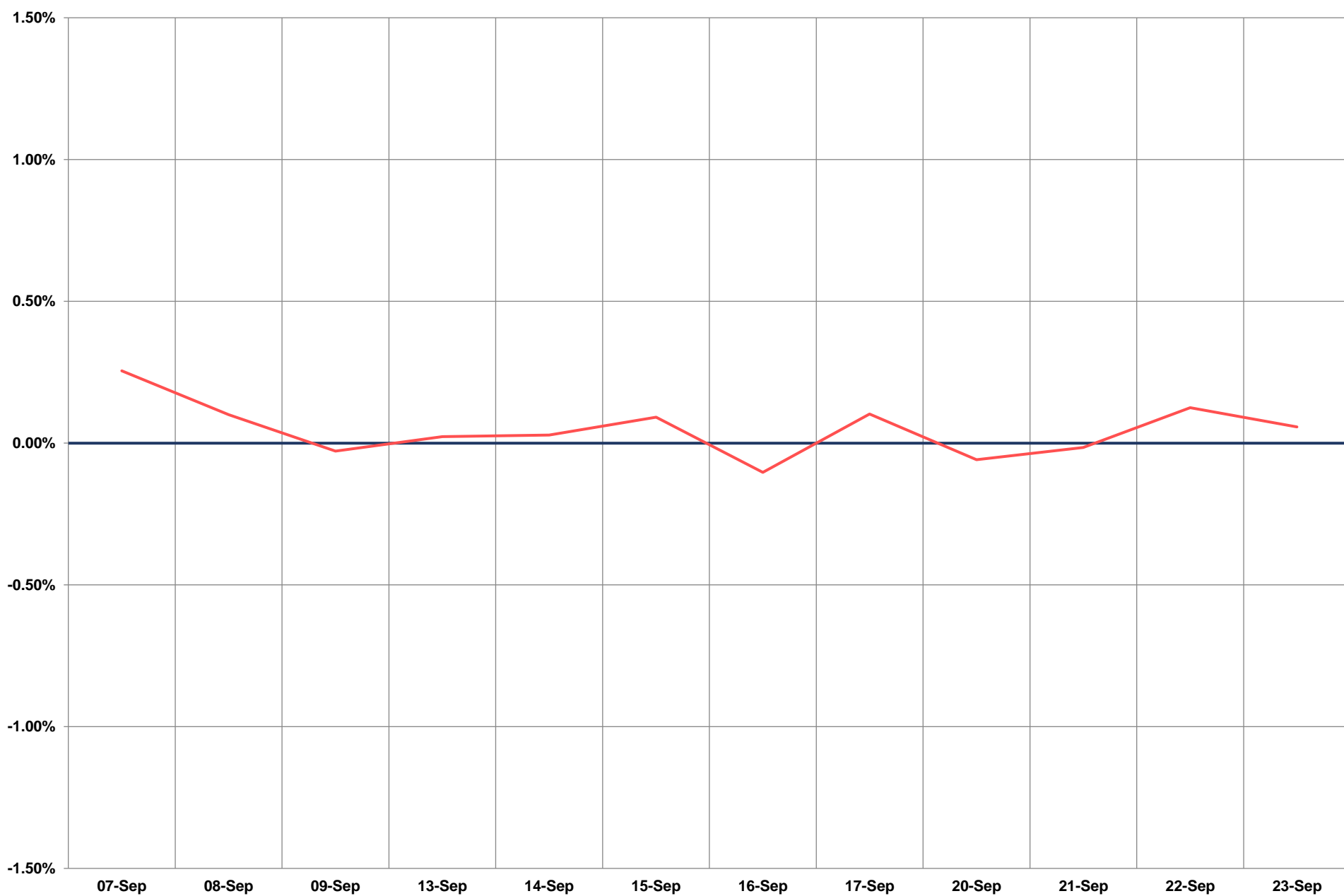
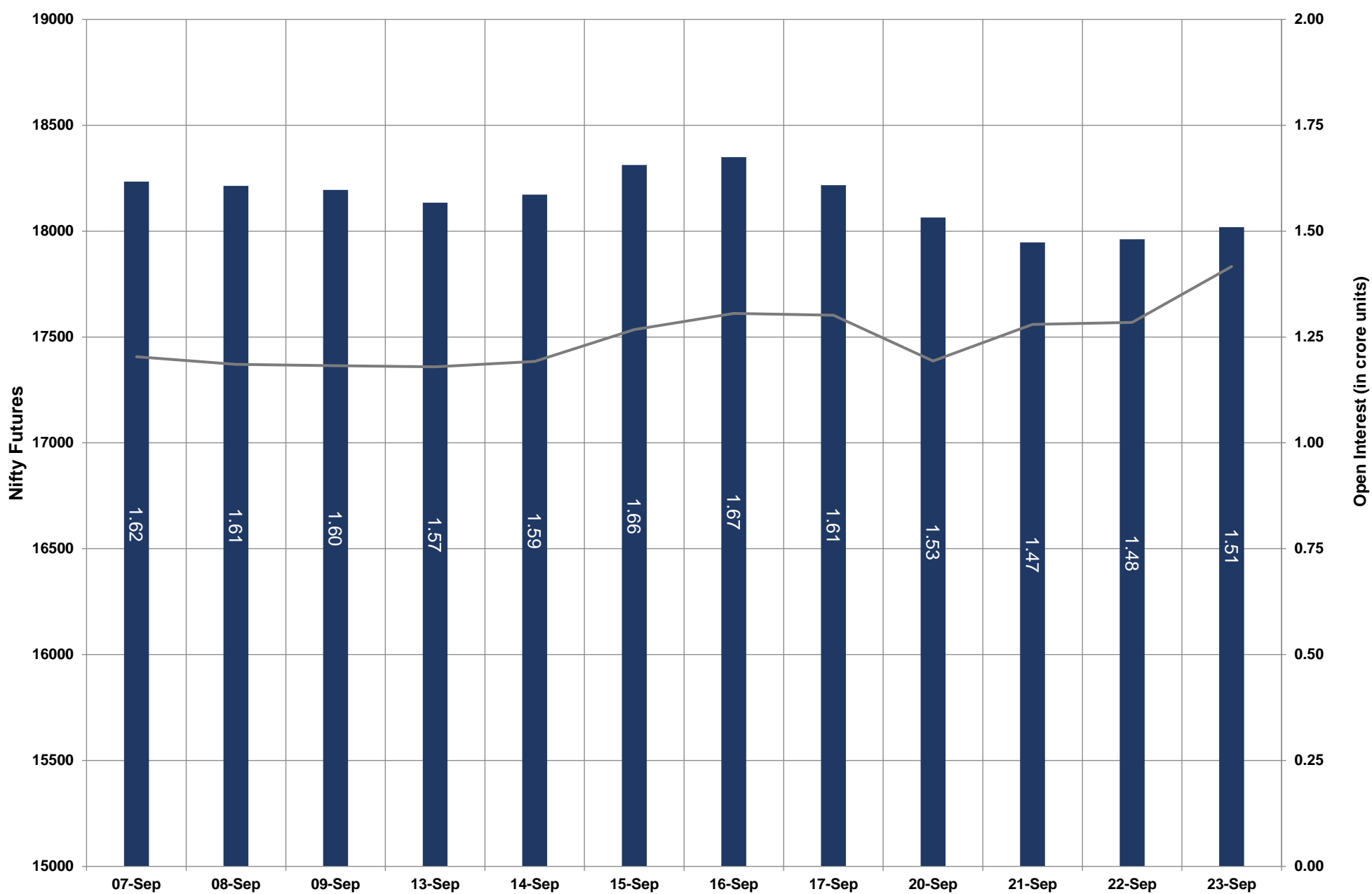


- Nifty Cash = **17,822.95 (+1.57%)**
- Resistance levels = **17,880** and **17,990**
- Support levels = **17,770** and **17,720**

# TECHNICAL VIEWS



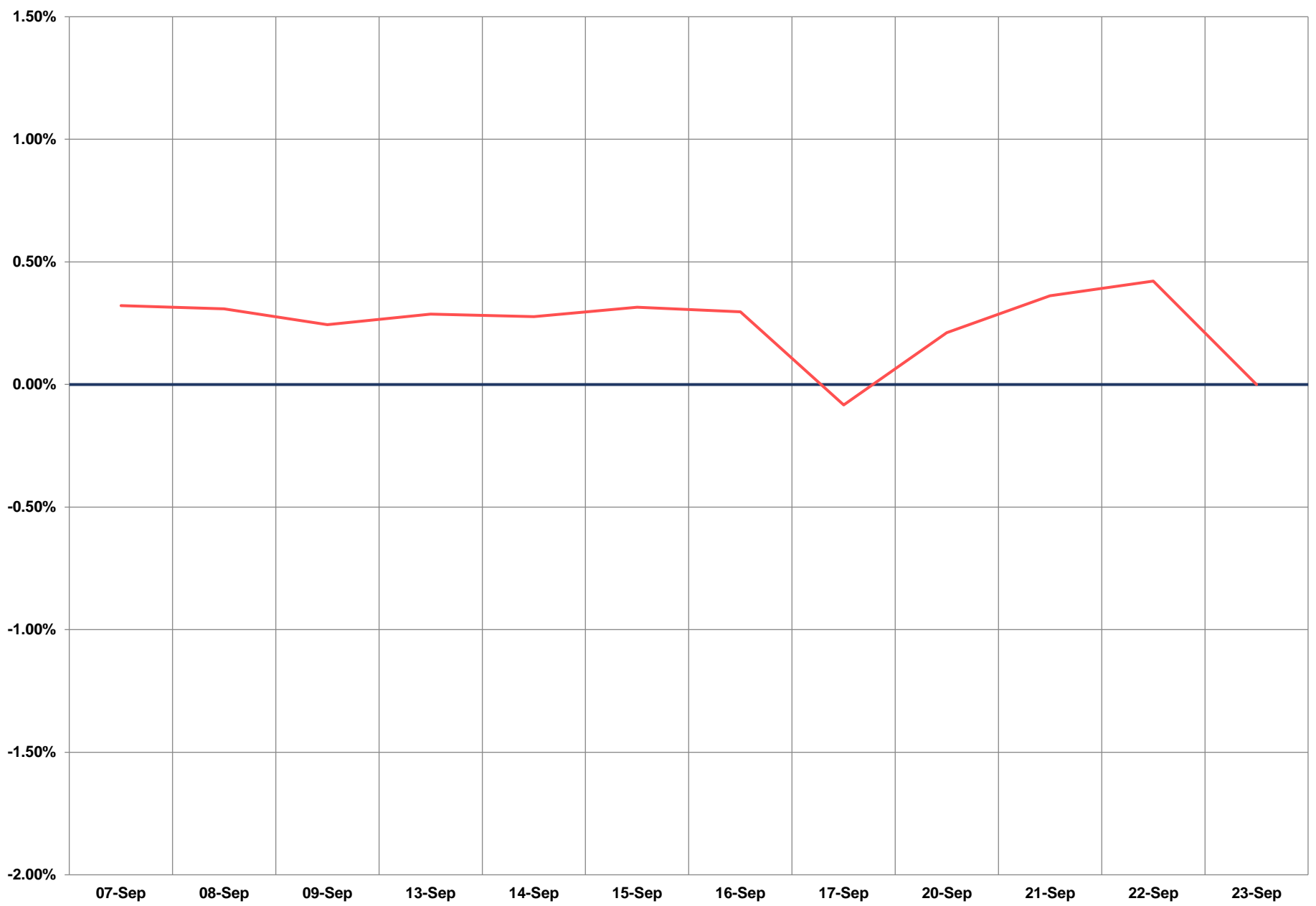
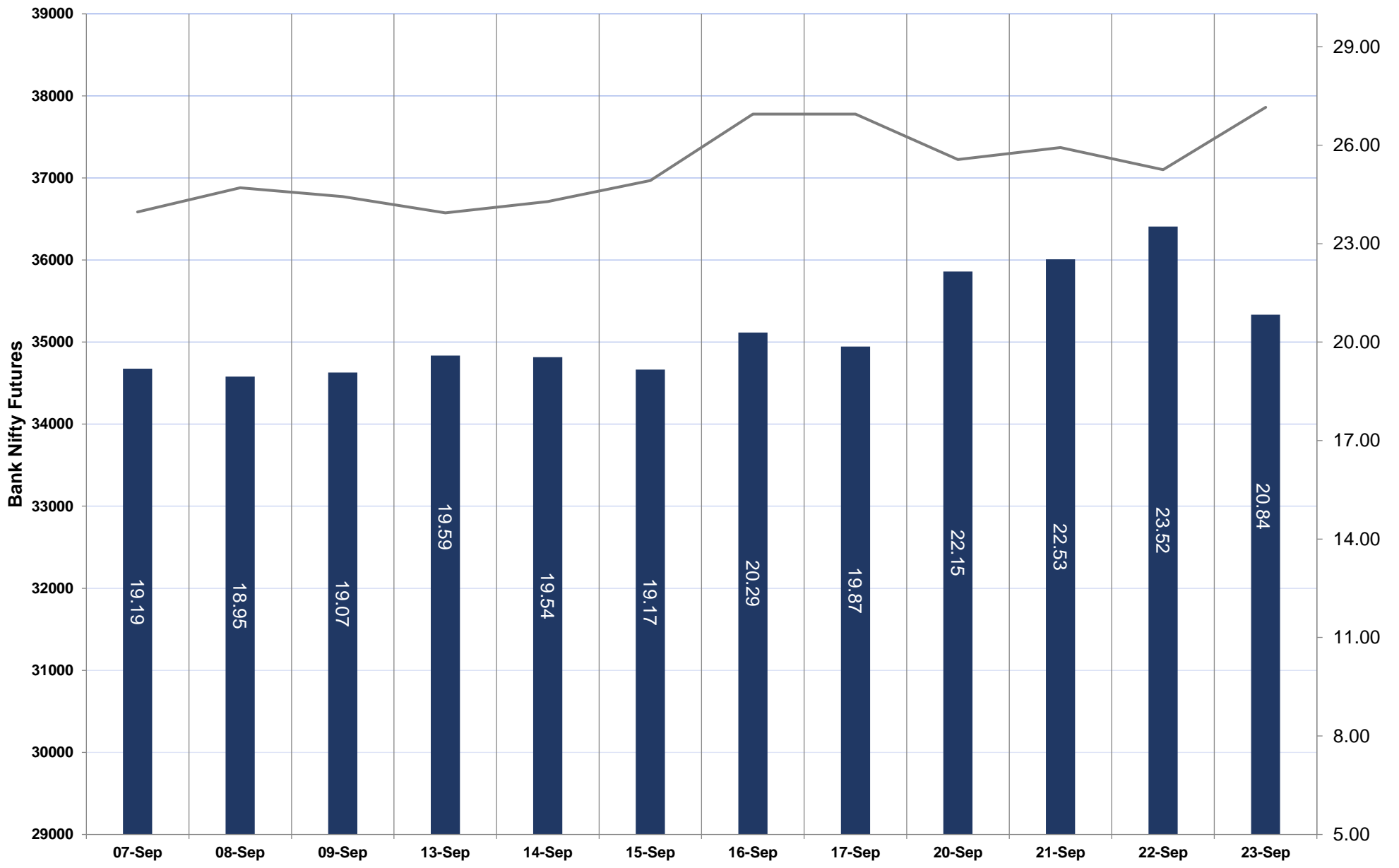
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

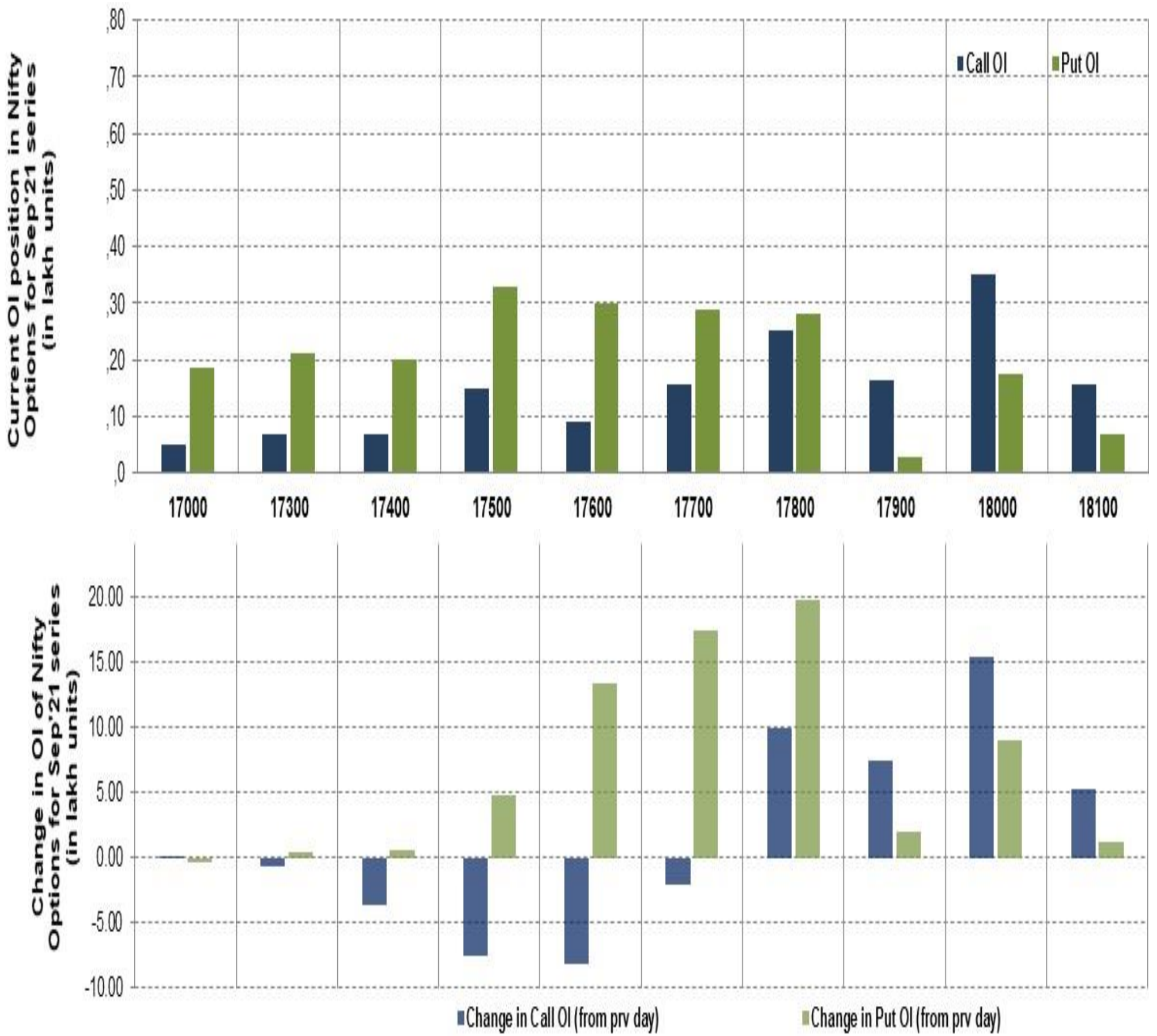




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **1.54 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **0.50 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **3.52 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest an outstanding** was **3.30 millions** for Puts at **Strike Price of 17,500**

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