



MORNING MANTRA



Daily Derivatives & Market Report

Sep 01, 2021



Indian equity benchmarks ended lower on Wednesday. After a positive start of the trading day, markets traded in green terrain in early morning deals, as India's economy grew by 20.1 per cent in the first quarter of 2021-22, helped by a low base of the year-ago period. According to data released by the National Statistical Office (NSO), the gross domestic product (GDP) had contracted by 24.4 per cent in the corresponding April-June quarter of 2020-21. Adding more optimism, Moody's Investors Service said the economic activity in India is picking up with the gradual easing of COVID restrictions and there could be further upside to growth as economies around the world gradually reopen.

However, in late morning deals, key indices cut gains to trade volatile for the remaining trading session and finally ended the trading day on a lower note. Traders got worried, after India's manufacturing sector activities moderated in August, as business orders and production rose at softer rates due to the pandemic and rising input costs. The seasonally adjusted IHS Markit India Manufacturing Purchasing Managers' Index (PMI) stood at 52.3 in August, down from 55.3 in July, indicating a softer rate of growth that was subdued and below its long-run average.

On the global front, European markets were trading higher as fresh signs of weakness in Asian economies were offset by hopes for more stimulus, while investors shook off concerns about rising inflation. Asian markets ended mostly higher on Wednesday, after the manufacturing sector in Indonesia continued to contract in August, albeit at a slower pace, the latest report from Markit Economics showed manufacturing PMI score at 43.7. That's up from 40.1 in July, although it remains beneath the boom-or-bust line of 50 that separates expansion from contraction.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57338.21	-214.18	-0.37
NIFTY	17076.25	-55.95	-0.33
MIDCAP	24072.58	219.15	0.92
SMLCAP	26979.89	59.95	0.22
BSEFMC	14610.92	30.10	0.21
AUTO	22559.15	-12.24	-0.05
POWER	2971.85	50.56	1.73
REALTY	3253.30	168.32	5.46
BSE IT	33718.21	-462.26	-1.35
BANKEX	41615.78	146.16	0.35
OIL GAS	17176.69	92.73	0.54
METAL	20203.06	-376.69	-1.83
INDIA VIX	14.18	-0.34	-2.34

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	942	1061	45
BSE	1456	1726	148

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4338	6221	(30)
NSE CASH	64416	83175	(23)
NSE F&O	7142960	5563111	28

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.17	4.33	1.05
SENSEX	30.04	3.67	0.94

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5498	6786	(1288)
FII	9384	8718	667

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3693.49	4566.78	(873)
Index Options	527997.75	532773.27	(4776)
Stock Futures	15033.04	15165.91	(133)
Stock Options	18004.50	18200.43	(196)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.17	1.66
BANK NIFTY	0.99	1.11

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.43	92.63	-0.21

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.200	6.215	-0.24
USA	1.321	1.302	1.43

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1814.89	0.45	0.03
Silver	24.23	0.32	1.34
Crude-Oil	67.47	-1.05	-1.53
Brent-Crude	70.78	-0.86	-1.17

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 Sep -21 USD-INR	73.28	0.11	0.15
28 Sep -21 EUR-INR	86.65	-0.04	-0.05
28 Sep -21 GBP-INR	100.84	-0.01	-0.01
28 Sep -21 JPY- INR	66.48	-0.14	-0.22

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17076	16948	17012	17119	17183	17290
SENSEX	57338	56852	57095	57507	57750	58162
NIFTY FUTURES	17086	16987	17037	17133	17182	17278
BANK NIFTY	36574	36176	36375	36686	36886	37197
CNX IT	34111	33566	33838	34309	34581	35052
CNX MIDCAP	28629	28297	28463	28573	28739	28849
CNX SMALLCAP	10298	10181	10239	10285	10343	10389
INDIA VIX	14.18	12.84	13.51	14.57	15.24	16.30

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

SECURITIES BAN IN F&O TRADES FOR 02-09-2021

NIL

TECHNICAL VIEWS



NIFTY

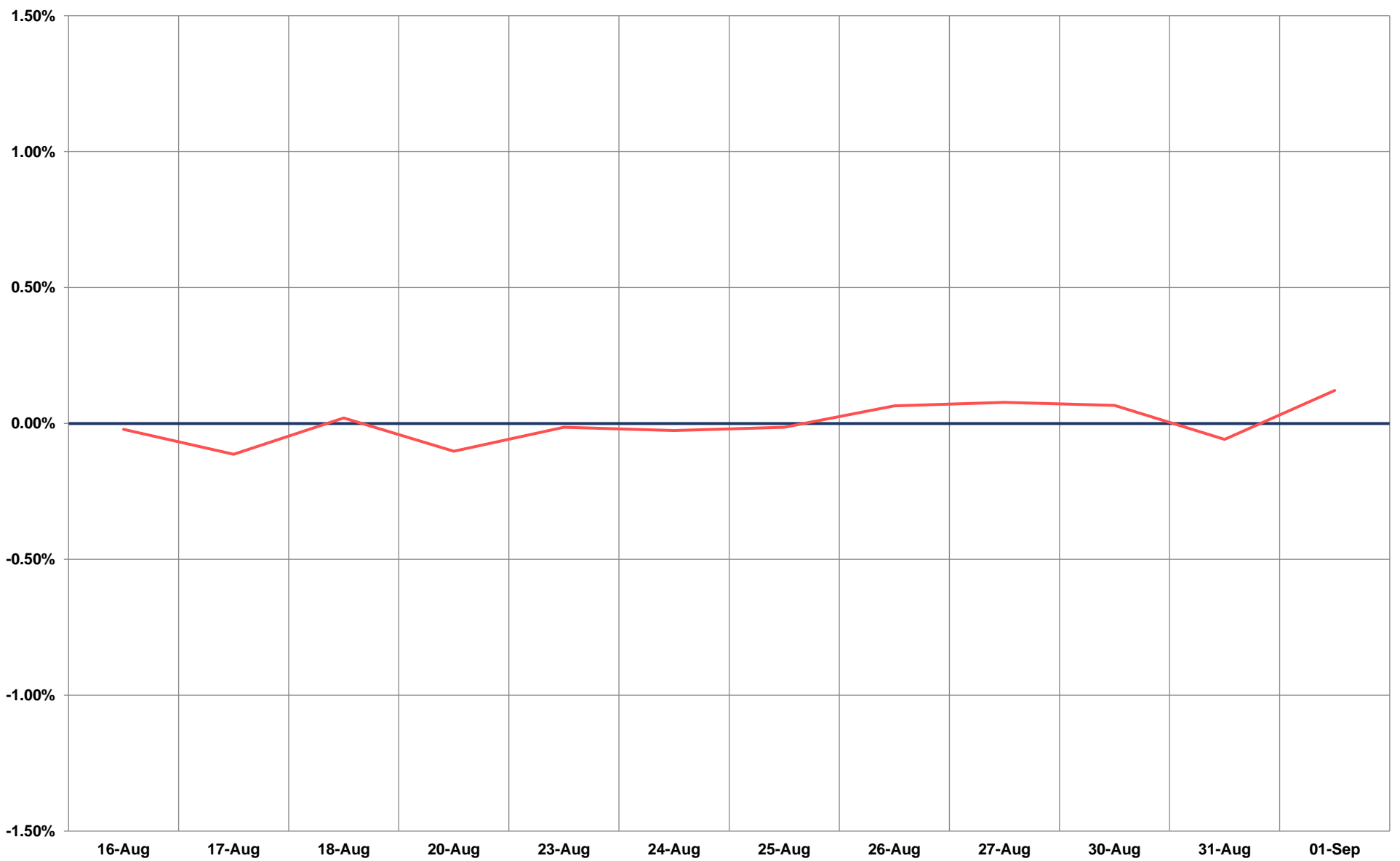
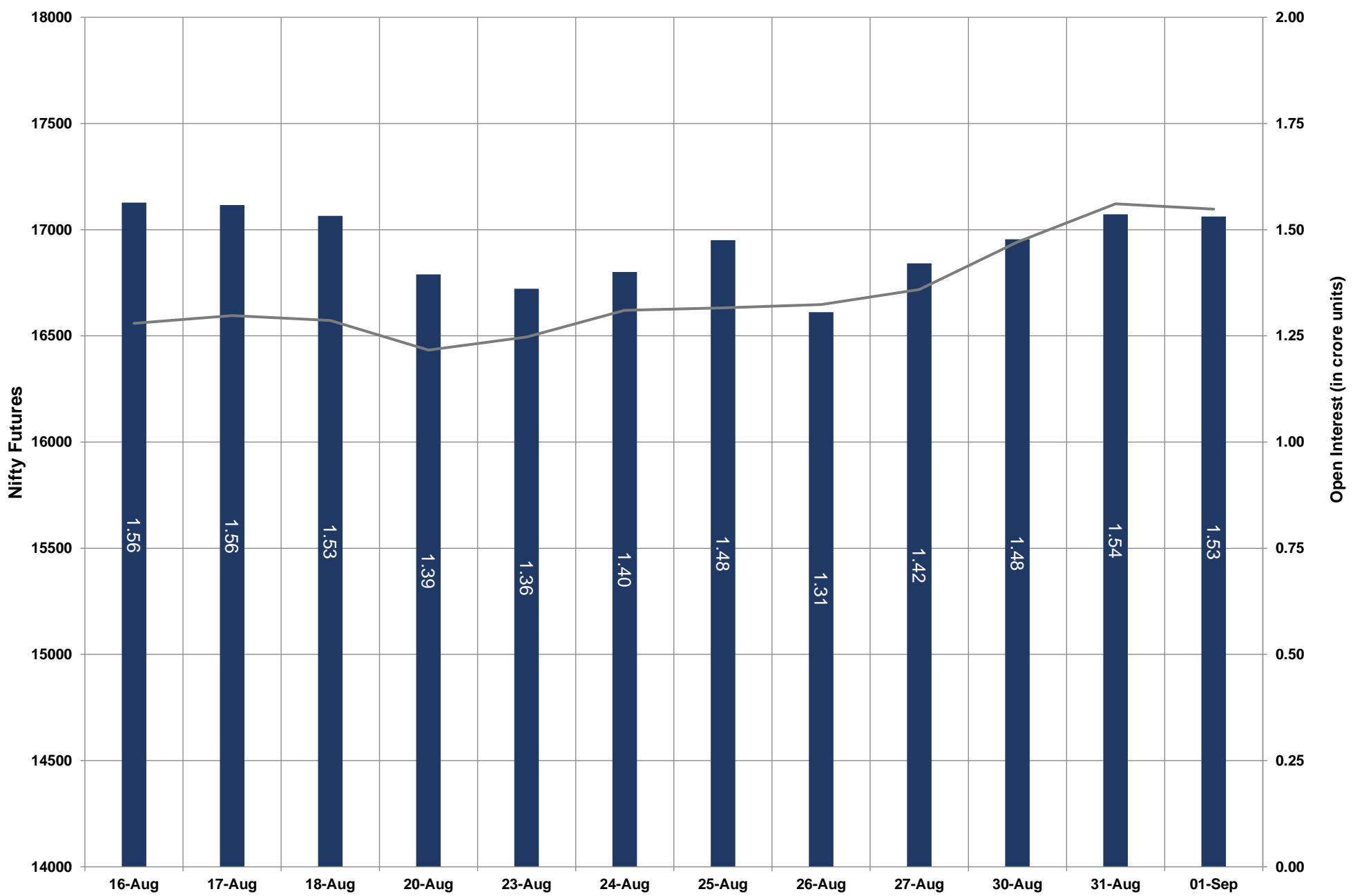


- Nifty Cash = 17076.25 (-0.33%)
- Resistance levels = 17,190 and 17,320
- Support levels = 16,970 and 16,820

TECHNICAL VIEWS



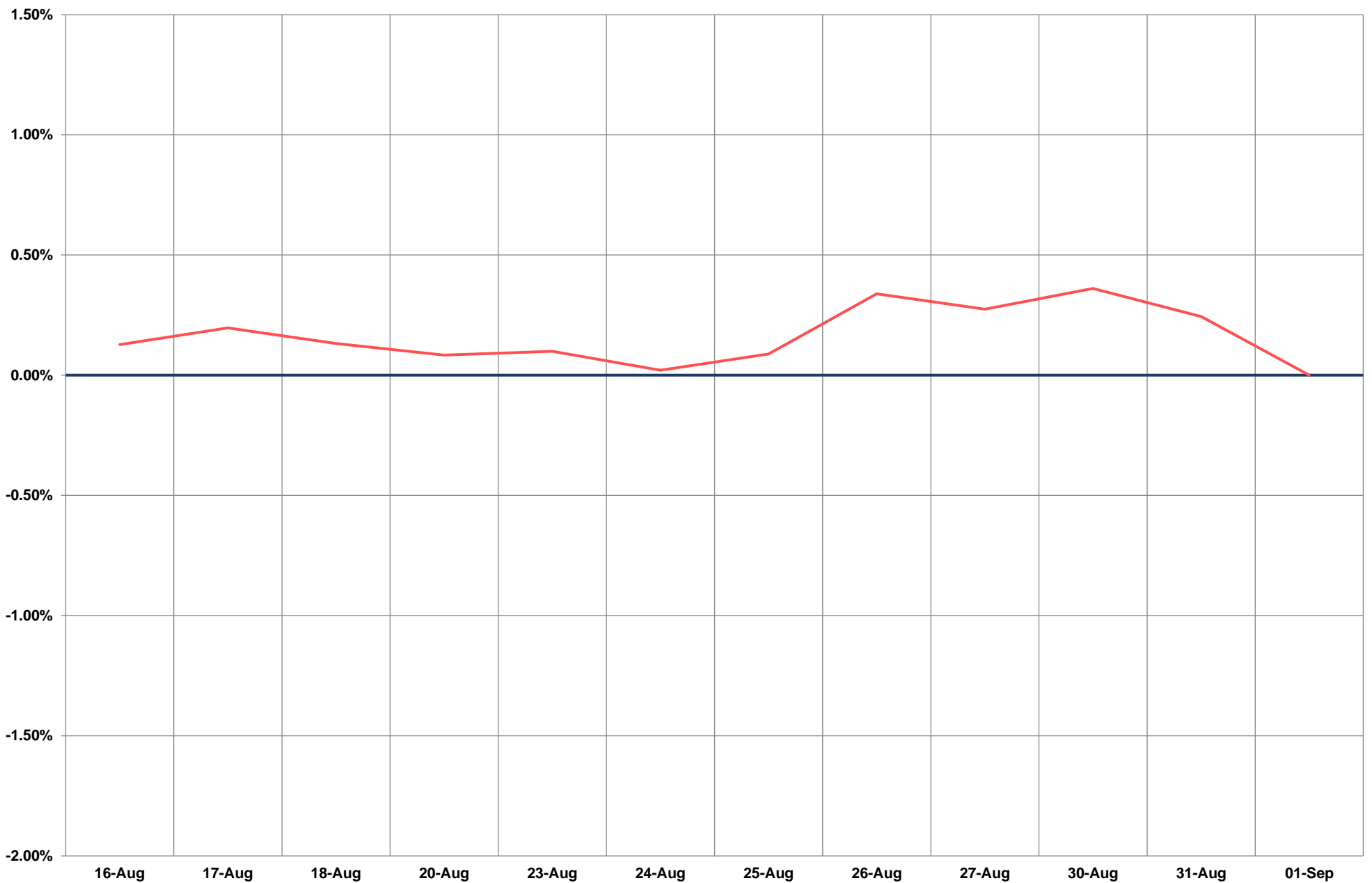
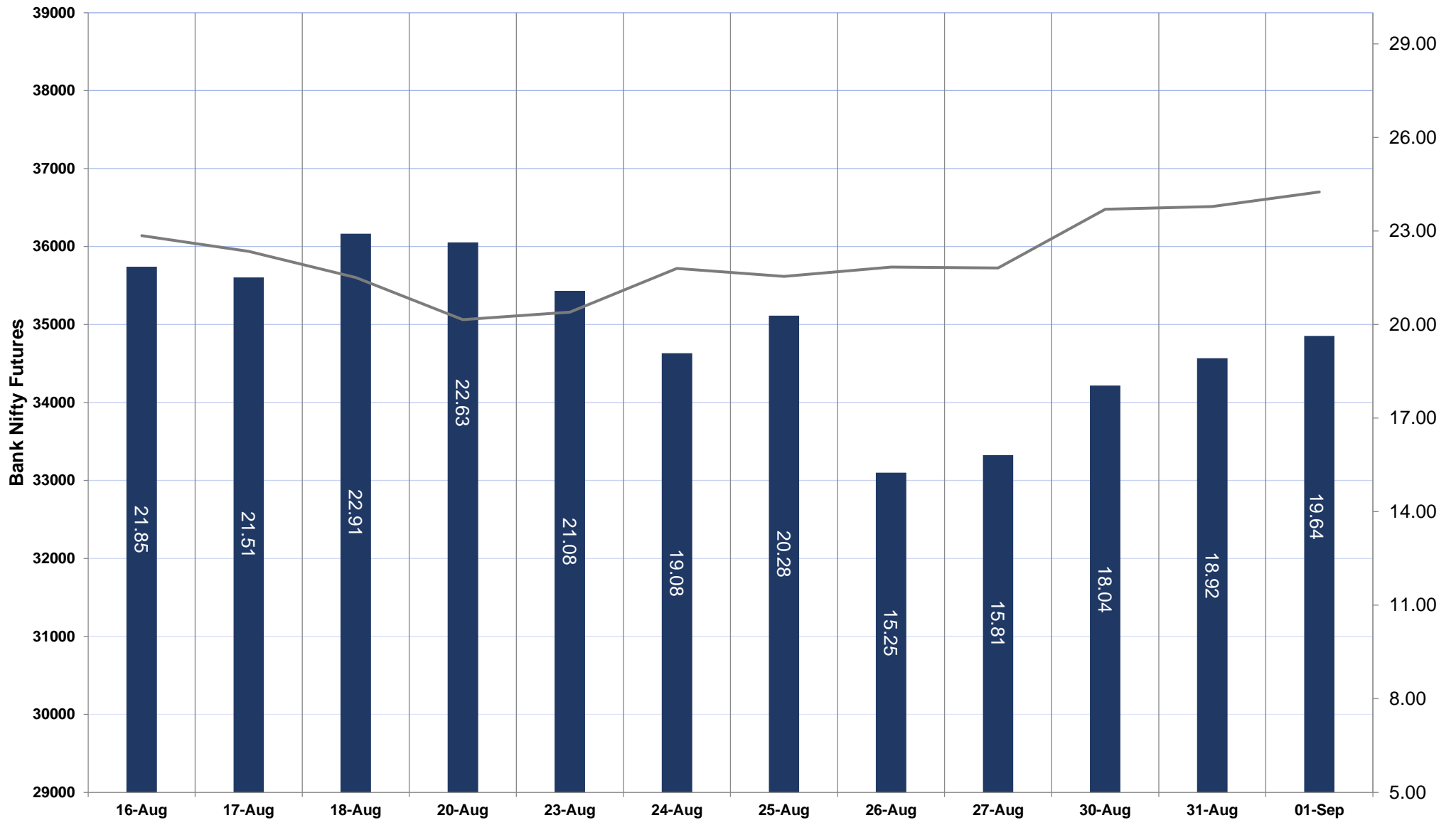
NIFTY FUTURES



TECHNICAL VIEWS



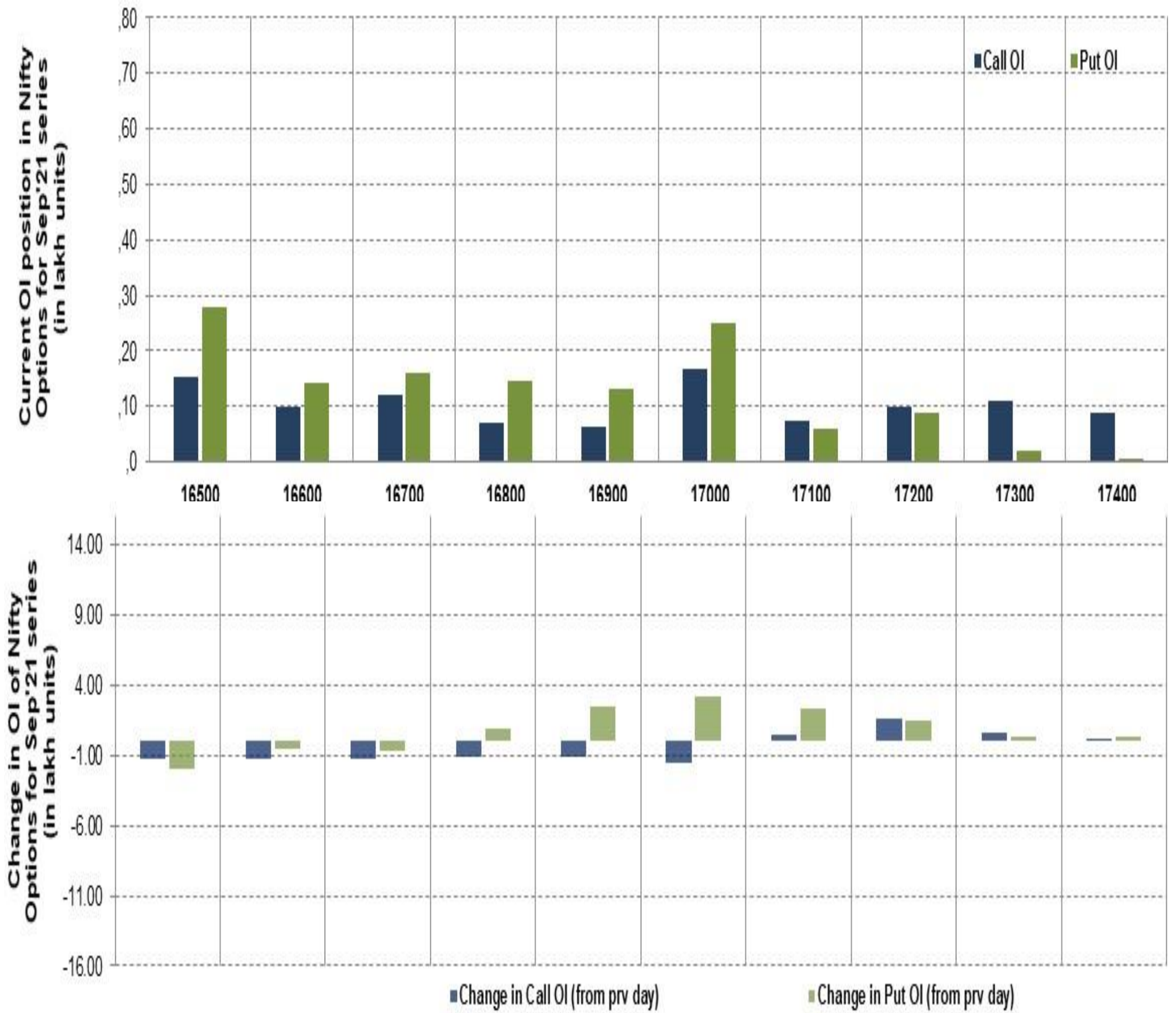
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.16 million** in Open Interests is **Strike Price of 17,000**
- **Most Active Nifty Put** with a reduction of **0.20 millions** in Open Interests is **Strike Price of 16,500**
- **Maximum Open Interest** an outstanding was **1.70 millions** for Calls at **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **2.80 millions** for Puts at **Strike Price of 16,500**

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