



# MORNING MANTRA



Daily Derivatives & Market Report

Sep 03, 2021



Indian equity benchmarks ended at fresh record closing highs on Friday's trading session. After a positive start of the trading day, key indices traded in green terrain, as the commerce ministry's provisional data showed that India's exports jumped 45.17 per cent to \$33.14 billion in August as against \$22.83 billion in the same month last year. Adding optimism, Reserve Bank of India's deputy governor M Rajeshwar Rao said the account aggregator ecosystem in the country is in a nascent stage and there is a need for its orderly growth.

But, markets managed to trade in green for the most part of the trading session and added more gains in the last hour of the trade to end on a higher note, as traders got relief, after India's services sector expanded in August at the fastest pace in one-and-a-half years amid strong inflows of new work and improved demand conditions. The seasonally adjusted India Services Business Activity Index rose from 45.4 in July to 56.7 in August, as the reopening of several establishments and increased consumer footfall boosted sales.

Some support also came after the Ministry of Health and Family Welfare said that more than 4.36 crore balance and unutilised COVID-19 vaccine doses are still available with the states and union territories to be administered. Over 65 crore vaccine doses have been provided to states and union territories so far through all sources and a further 1,20,95,700 doses are in the pipeline. Also, foreign institutional investors (FIIs) stood as net buyers in the capital market as they purchased shares worth Rs 348.52 crore on Thursday, as per provisional exchange data.

On the global front, European markets were trading mostly in green as investors await the release of key U.S. employment data, which could influence future Federal Reserve monetary policy. Asian markets ended mostly higher on Friday, even after China's service sector signaled a renewed fall in business activity in August as rising coronavirus infection at home and abroad weighed on operations and demand. The survey results from IHS Markit showed that the Caixin services Purchasing Managers' Index fell to 46.7 in August from 54.9 in July. A reading below 50 indicates contraction in the sector.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58129.95	277.41	0.48
NIFTY	17323.60	89.45	0.52
MIDCAP	24382.19	84.68	0.35
SMLCAP	27305.31	110.19	0.41
BSEFMC	14806.59	-31.91	-0.22
AUTO	22676.78	174.64	0.78
POWER	2998.36	10.32	0.35
REALTY	3324.53	30.95	0.94
BSE IT	34409.91	173.03	0.51
BANKEX	41882.05	-66.85	-0.16
OIL GAS	17552.01	386.53	2.25
METAL	20617.15	258.52	1.27
INDIA VIX	14.54	0.30	2.11

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1024	956	86
BSE	1668	1532	138

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4800	5128	(6)
NSE CASH	63806	61707	3
NSE F&O	3952681	10449213	(62)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.54	4.38	1.03
SENSEX	30.35	3.71	0.93

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6398	5729	669
FII	7492	6724	769

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	3686.93	4429.35	(742)
Index Options	242744.41	244170.21	(1426)
Stock Futures	13886.57	14479.33	(593)
Stock Options	17624.57	17768.71	(144)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.35	1.32
BANK NIFTY	0.80	1.17

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.12	-0.11	-0.12

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.156	6.171	-0.24
USA	1.295	1.294	0.11

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1826.57	17.12	0.95
Silver	24.68	0.79	3.31
Crude-Oil	69.14	-0.85	-1.21
Brent-Crude	72.48	-0.55	-0.75

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 Sep -21 USD-INR	73.18	-0.02	-0.03
28 Sep -21 EUR-INR	86.95	0.16	0.19
28 Sep -21 GBP-INR	101.26	0.27	0.27
28 Sep -21 JPY- INR	66.61	0.01	0.02

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17324	17164	17244	17292	17372	17420
SENSEX	58130	57599	57864	58030	58295	58460
NIFTY FUTURES	17332	17164	17248	17295	17379	17427
BANK NIFTY	36761	36245	36503	36821	37080	37398
CNX IT	34891	34286	34589	34793	35096	35300
CNX MIDCAP	29060	28770	28915	29032	29178	29295
CNX SMALLCAP	10447	10386	10416	10448	10478	10510
INDIA VIX	14.54	13.19	13.87	14.25	14.93	15.31

## 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 06-09-2021

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# TECHNICAL VIEWS



## NIFTY

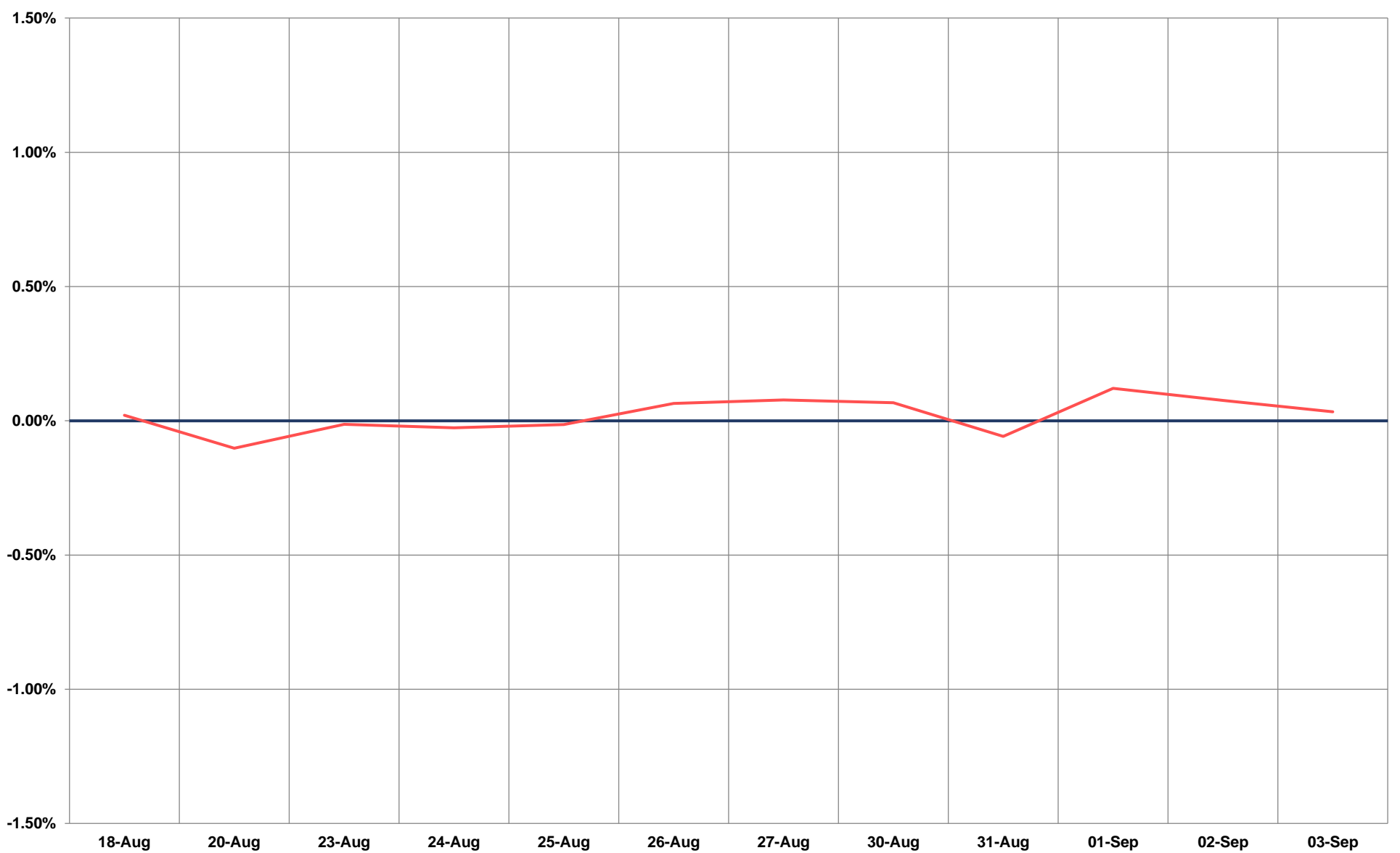
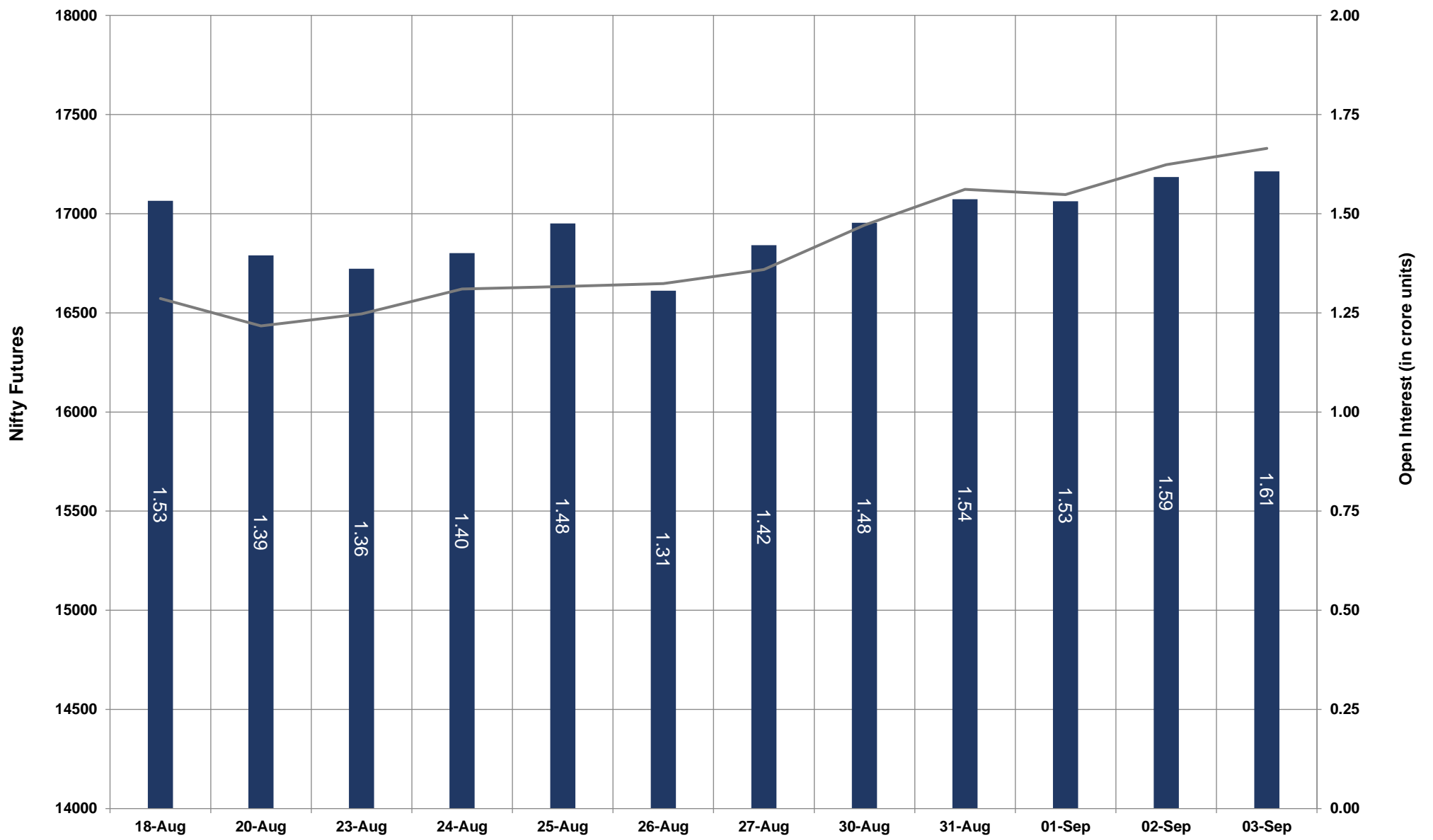


- Nifty Cash = 17,323.60 (+0.52%)
- Resistance levels = 17,390 and 17,490
- Support levels = 17,220 and 17,170

# TECHNICAL VIEWS



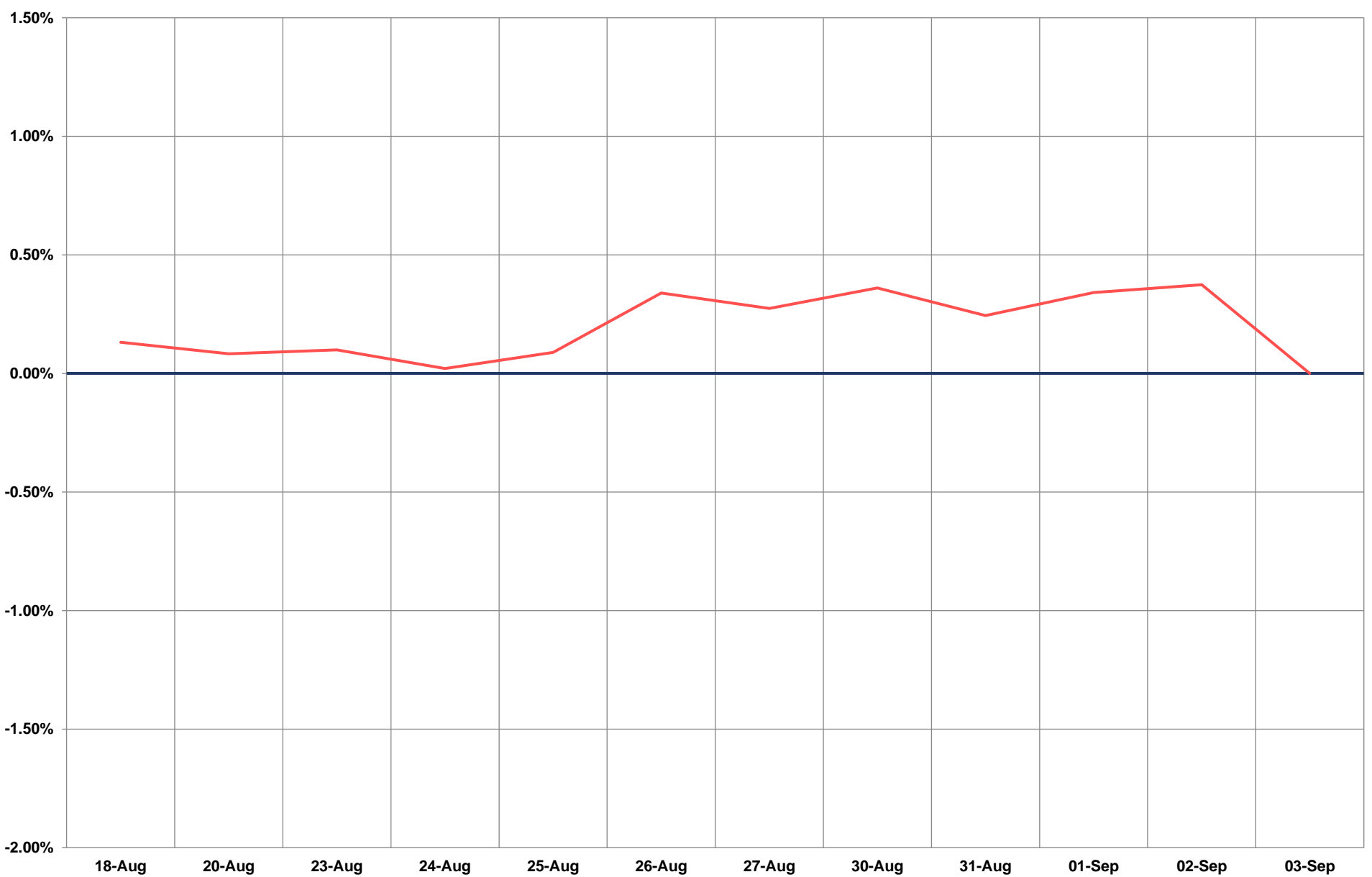
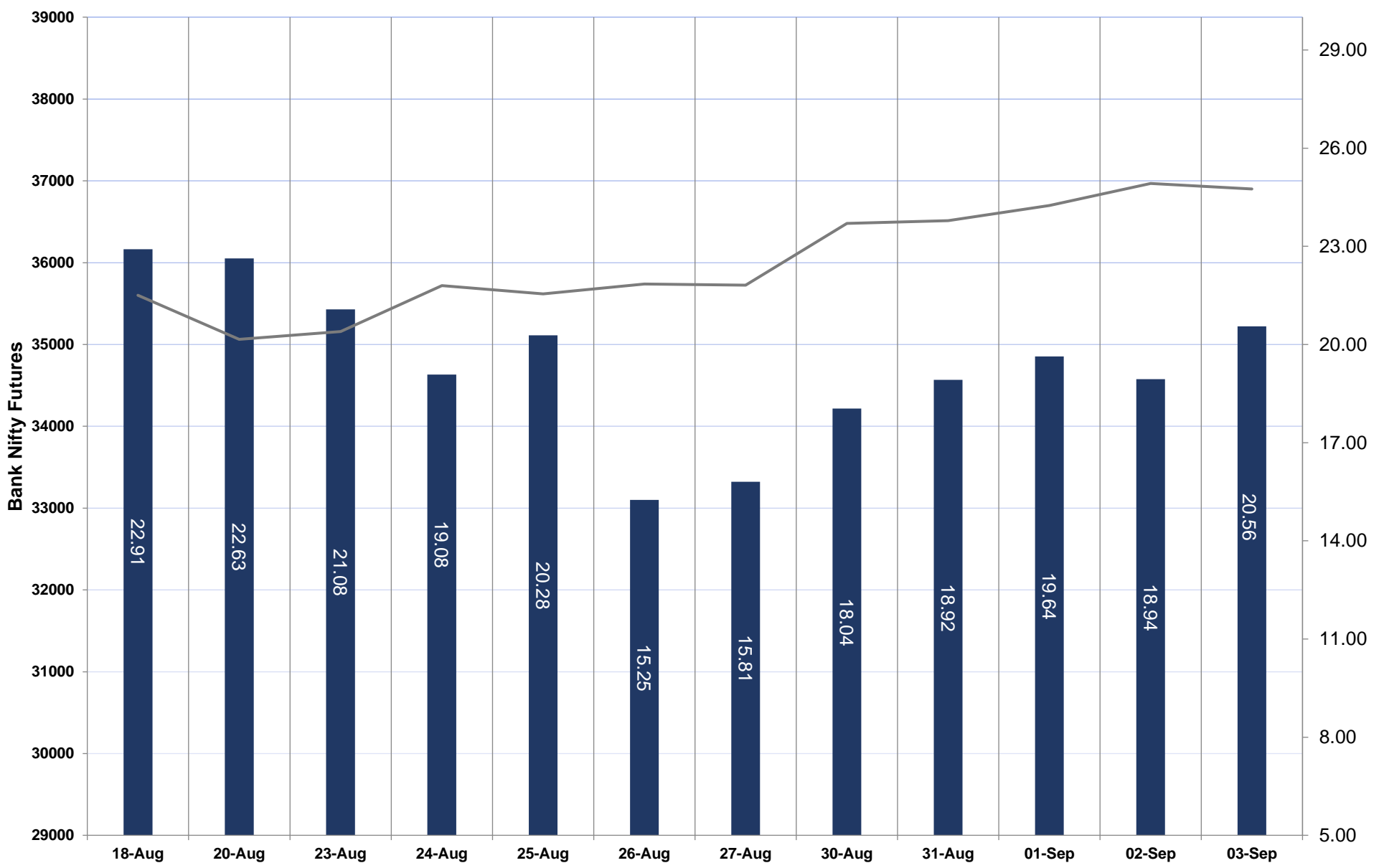
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

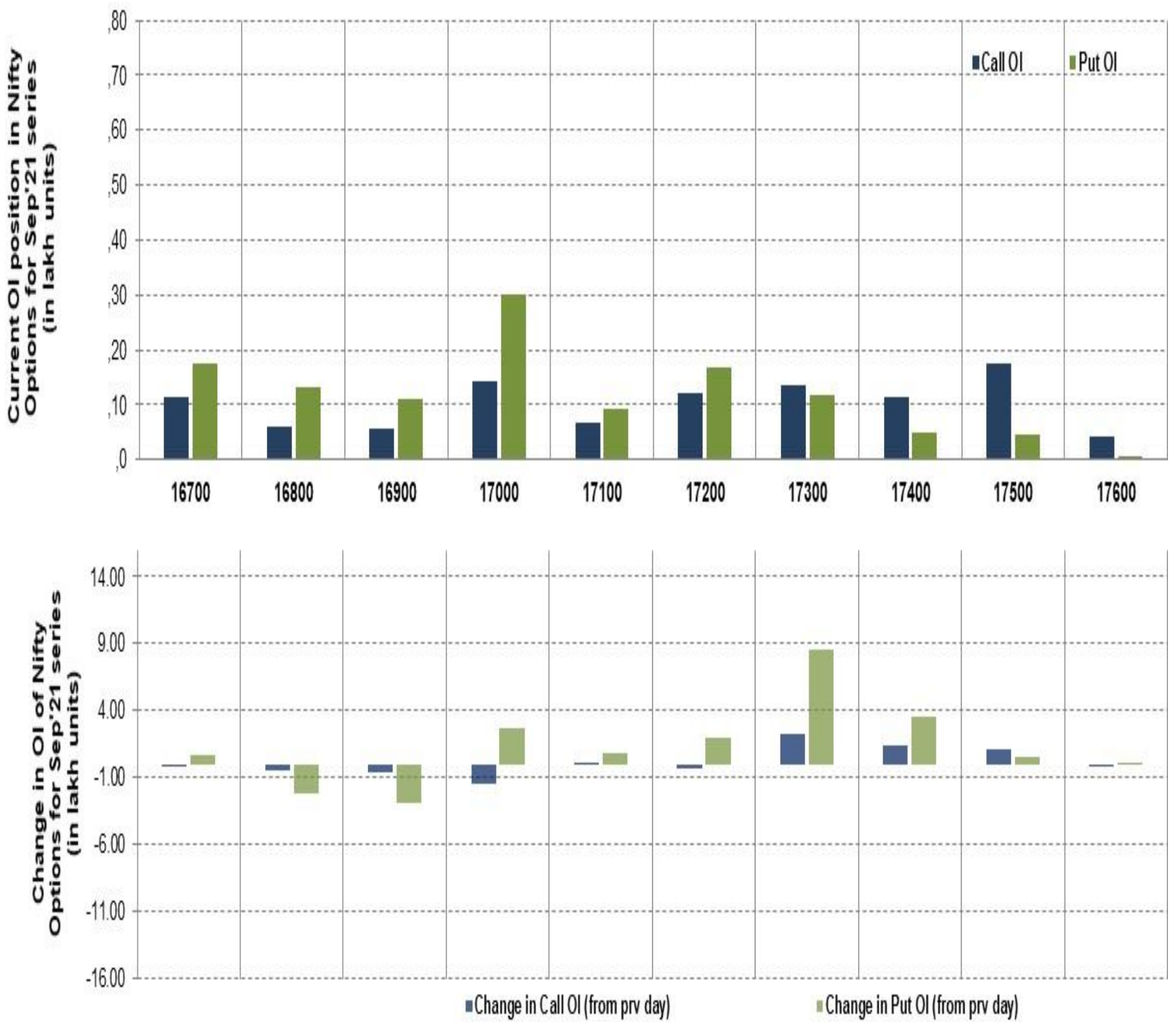




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.14 million** in Open Interests is **Strike Price of 17,500**
- **Most Active Nifty Put** with an addition of **0.30 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest an outstanding** was **1.74 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **3.00 millions** for Puts at **Strike Price of 17,000**

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