



MORNING MANTRA



Daily Derivatives & Market Report

Sep 07, 2021



Indian equity benchmarks ended volatile session in red terrain on Tuesday. After a cautious start, markets remained volatile during the day, as India reported 31,222 new cases of Covid-19 and 290 deaths from the disease in 24 hours. Some cautiousness came in as a private report projected a real gross value added (GVA) growth of 7 to 8 per cent year-on-year in the second quarter of current fiscal year versus 20.1 per cent growth in 1Q FY22. It said estimates suggest some moderation in economic activity index (EAI)-GVA growth in July, largely on account of weaker fiscal spending.

Key indices traded in green during afternoon deals, amid RBI data report that sales of 1,647 listed private manufacturing companies recorded 'extraordinarily high' growth of 75 per cent in the first quarter of FY'22 mainly due to a very low base in the pandemic-hit year-ago period. But, in the last hour of the trade, markets failed to hold gains and ended in red. Traders took note of a private report that industries have raised red flags over fresh notices being issued denying input tax credit (ITC), alleging wrongful claims, in turn leading to hardships for businesses.

On the global front, European markets were trading lower as investors awaited updates on when European and other central banks might wound down their stimulus. Asian markets ended mostly higher on Tuesday, after China's exports grew more than expected in August. The data from the General Administration of Customs revealed that exports advanced 25.6 percent year-on-year in August, bigger than the forecast of 17.1 percent and July's 19.3 percent increase. Imports increased 33.1 percent annually after rising 28.1 percent in July.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58279.48	-17.43	-0.03
NIFTY	17362.10	-15.70	-0.09
MIDCAP	24368.83	-57.09	-0.23
SMLCAP	27350.03	-116.63	-0.42
BSEFMC	14829.68	45.59	0.31
AUTO	22765.25	-31.59	-0.14
POWER	2956.24	-26.58	-0.89
REALTY	3346.59	-76.53	-2.24
BSE IT	34487.10	-433.43	-1.24
BANKEX	41495.72	-211.42	-0.51
OIL GAS	17252.88	-183.54	-1.05
METAL	20569.27	-97.50	-0.47
INDIA VIX	14.89	-0.21	-1.39

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	685	1301	87
BSE	1283	1898	137

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4958	3965	25
NSE CASH	57838	56398	3
NSE F&O	5464790	3502350	56

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.60	4.39	1.03
SENSEX	30.26	3.71	0.93

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5160	5297	(137)
FII	6640	6786	(145)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4316.03	3883.08	433
Index Options	362079.02	360114.38	1965
Stock Futures	12476.54	13567.58	(1091)
Stock Options	18279.95	18309.58	(30)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.20	1.30
BANK NIFTY	0.70	0.67

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.30	92.03	0.29

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.195	6.173	0.36
USA	1.366	1.322	3.36

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1810.37	-13.24	-0.73
Silver	24.26	-0.41	-1.68
Crude-Oil	68.53	-0.40	-0.58
Brent-Crude	71.93	-0.29	-0.40

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 Sep -21 USD-INR	73.56	0.33	0.46
28 Sep -21 EUR-INR	87.34	0.41	0.47
28 Sep -21 GBP-INR	101.51	0.14	0.14
28 Sep -21 JPY- INR	66.92	0.23	0.35

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17362	17212	17287	17362	17437	17511
SENSEX	58279	57731	58005	58279	58553	58827
NIFTY FUTURES	17369	17223	17296	17373	17446	17523
BANK NIFTY	36469	35902	36185	36436	36719	36969
CNX IT	34951	34472	34712	35147	35386	35821
CNX MIDCAP	29105	28666	28886	29085	29304	29503
CNX SMALLCAP	10551	10405	10478	10549	10622	10693
INDIA VIX	14.89	14.25	14.57	14.90	15.22	15.55

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 08-09-2021

IBULHSGFIN, NATIONALUM

TECHNICAL VIEWS



NIFTY

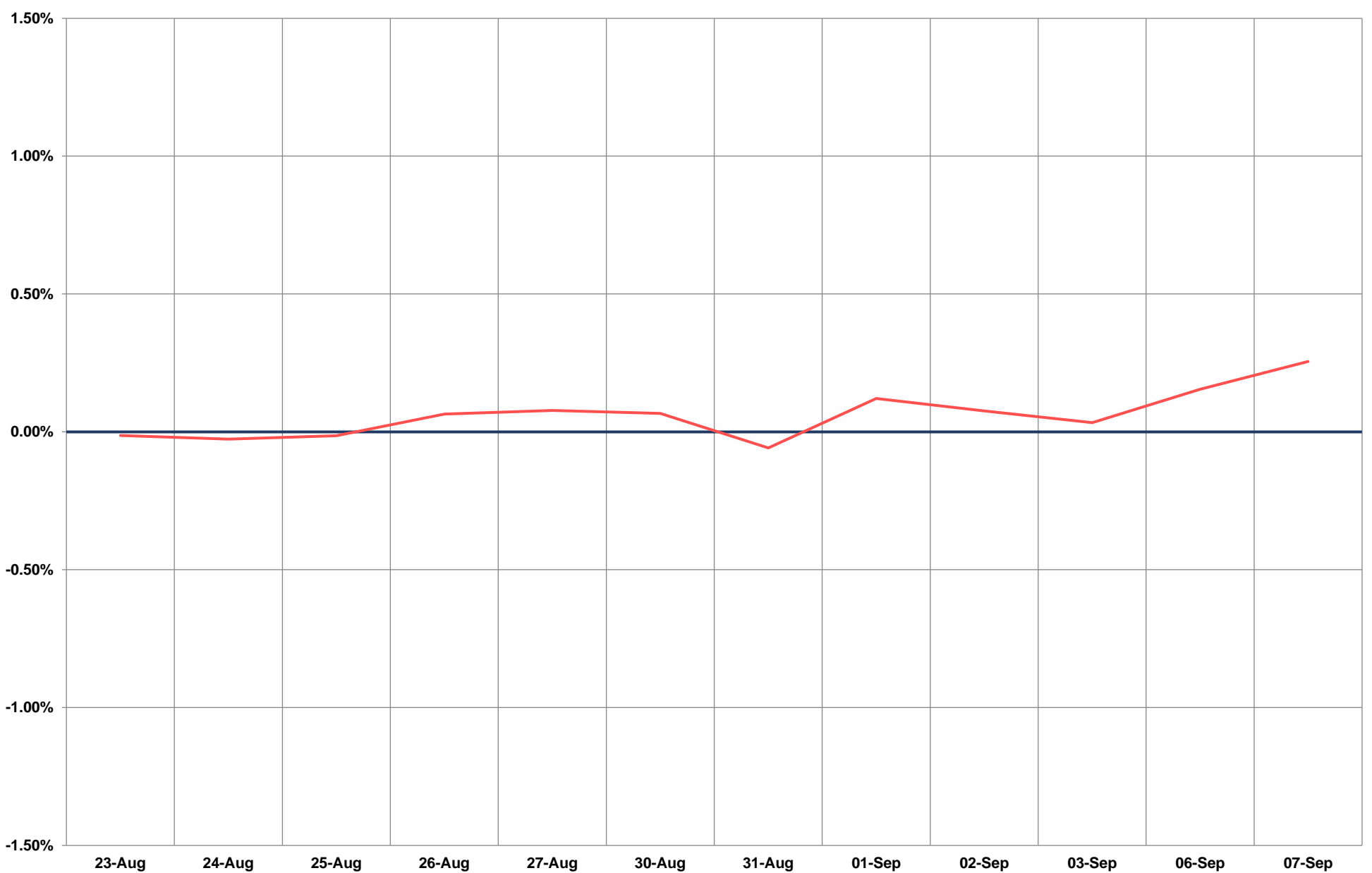
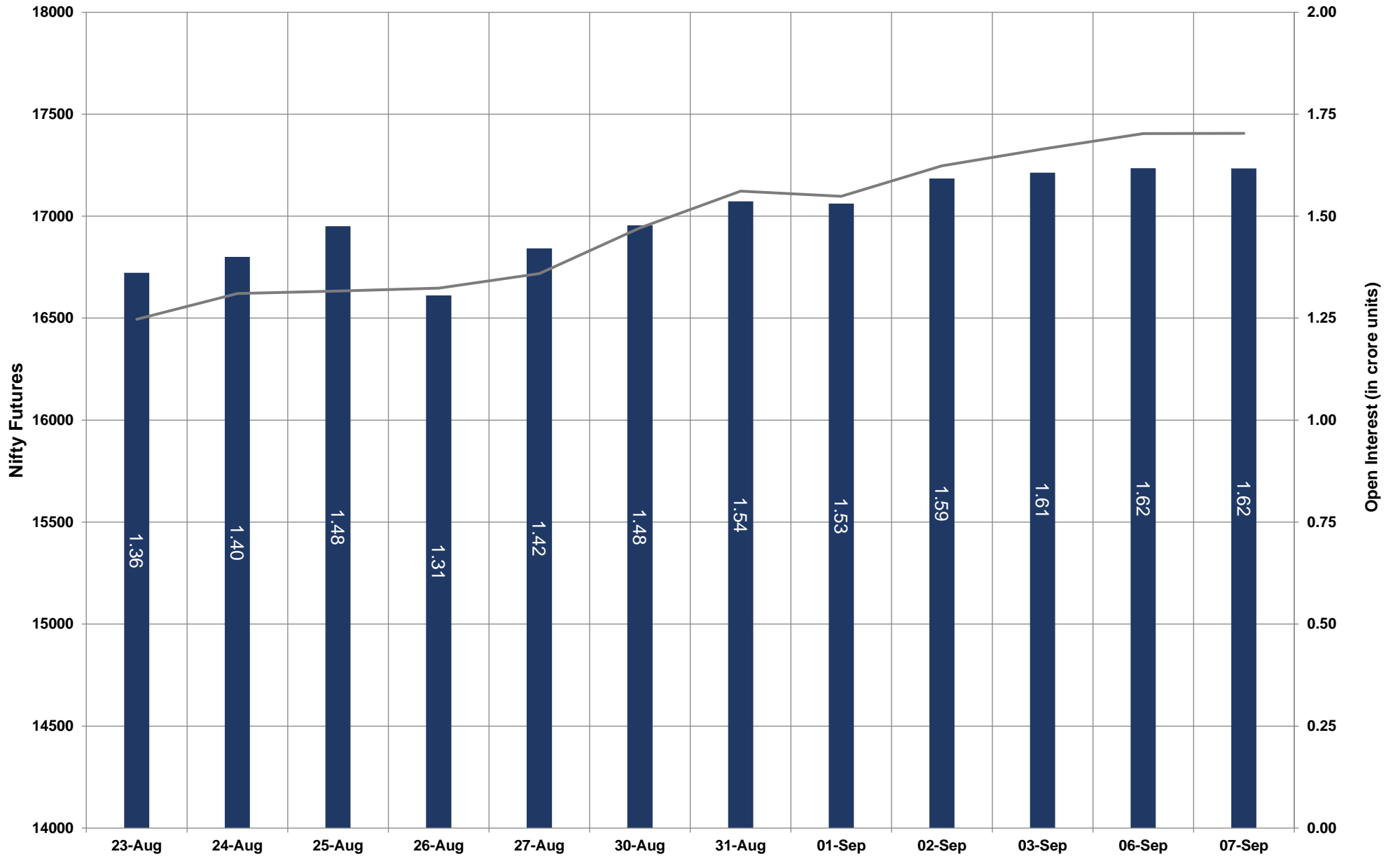


- Nifty Cash = 17,362.10 (-0.09%)
- Resistance levels = 17,460 and 17,520
- Support levels = 17,280 and 17,160

TECHNICAL VIEWS



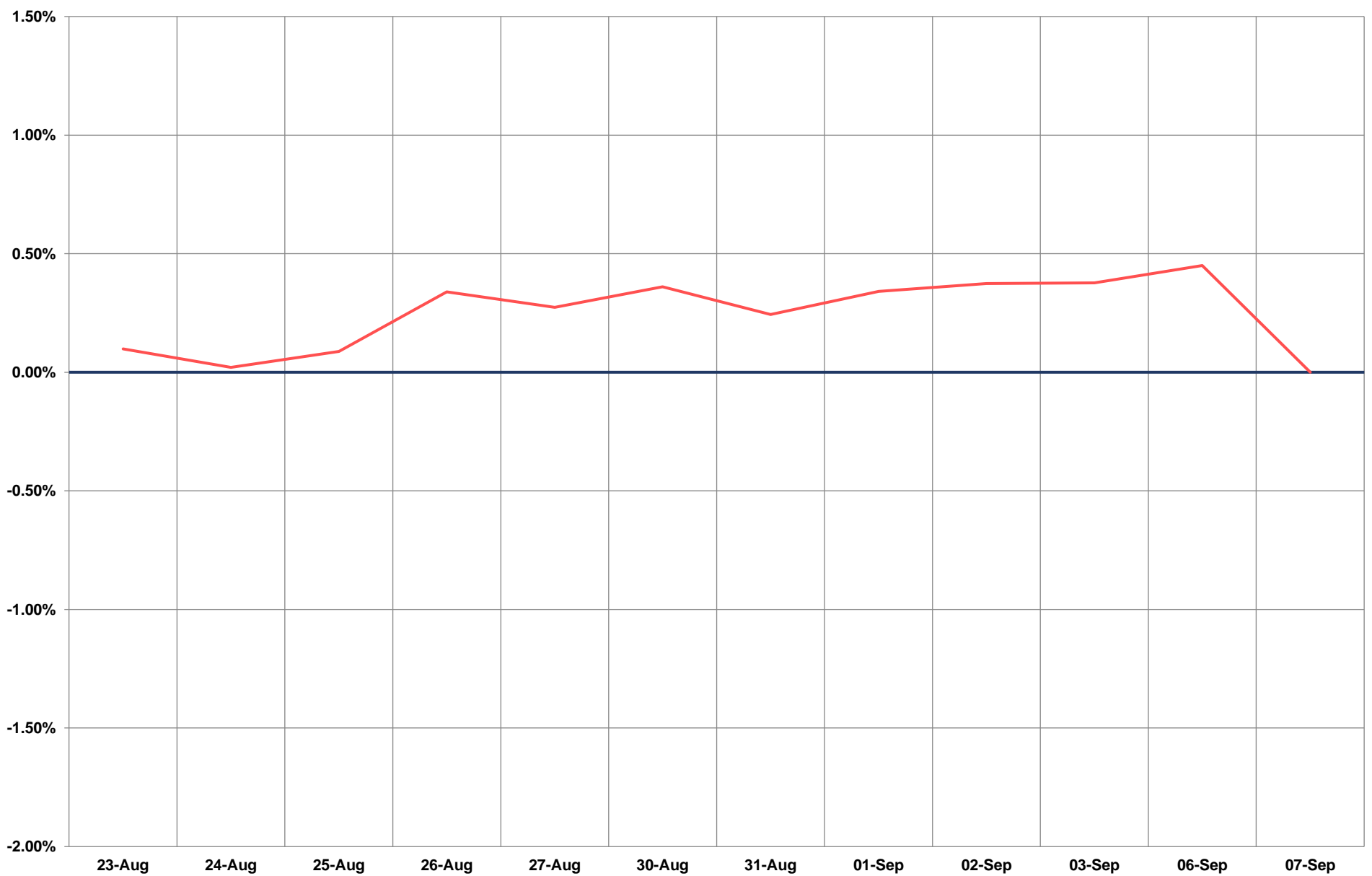
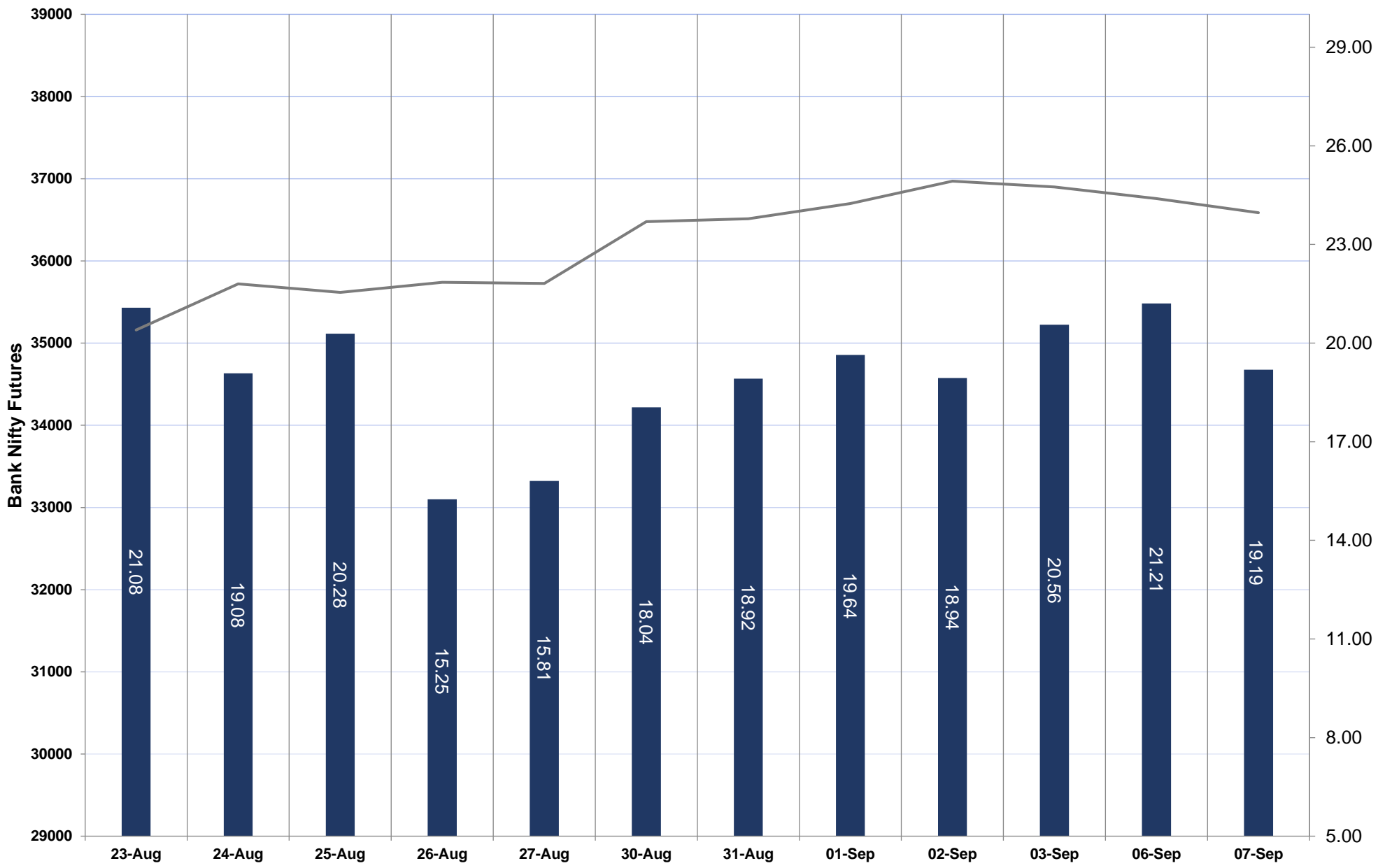
NIFTY FUTURES



TECHNICAL VIEWS



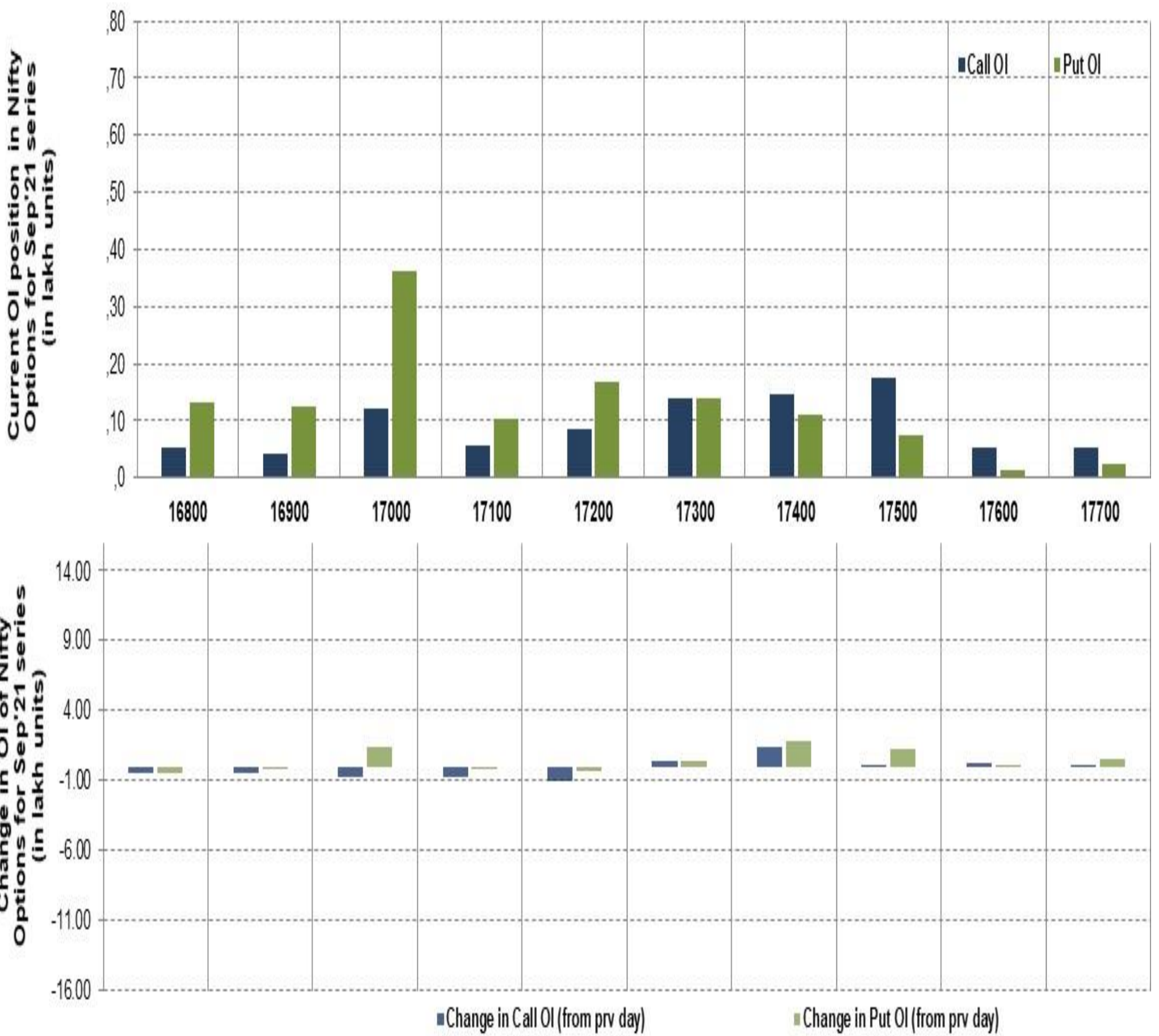
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.01 million** in Open Interests is **Strike Price of 17,500**
- **Most Active Nifty Put** with an addition of **0.14 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest an outstanding** was **1.75 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **3.60 millions** for Puts at **Strike Price of 17,000**

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