



MORNING MANTRA



Daily Derivatives & Market Report

Aug 09, 2021



Indian equity benchmarks ended volatile day in green on Monday. After a positive start, markets remained higher for the most part of the trading session. Sentiments got a boost as referring to Prime Minister Narendra Modi's target of \$400 billion in exports this year, the Confederation of Indian Industry (CII) called it attainable, given the current global situation of post-pandemic economic recovery and rising competitiveness of Indian goods. More optimism came in as easing more Covid-19 restrictions, Maharashtra Chief Minister Uddhav Thackeray said Mumbai's local trains will be open from August 15 to fully vaccinated people 14 days after their second jab.

Sentiments were positive, after the Ministry of Health said that more than 51.66 crore vaccine doses have been provided to states and union territories so far, through all sources and a further 55,52,070 doses are in the pipeline. Out of the 51.66 crore doses, over 2.29 crore balance and unutilised Covid-19 vaccine doses are still available with the states and union territories and private hospitals to be administered, the ministry said. Besides, to develop and strengthen the corporate bond segment, regulator Securities and Exchange Board of India (Sebi) is contemplating the creation of a set of 'market makers'.

On the global front, European markets were trading lower as a fall in commodity prices weighed on UK's blue-chip index, while other regional indexes stayed near their recent highs with earnings season winding down. Asian markets ended mixed on Monday, after consumer prices in China were up 1.0 percent on year in July, the National Bureau of Statistics said. That exceeded expectations for an increase of 0.8 percent and was down from 1.1 percent in June. On a monthly basis, consumer prices rose 0.3 percent - again topping forecasts for 0.2 percent following the 0.4 percent contraction in the previous month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	54402.85	125.13	0.23
NIFTY	16258.25	20.05	0.12
MIDCAP	22956.59	-248.13	-1.07
SMLCAP	26611.67	-194.30	-0.72
BSEFMC	13666.33	-17.39	-0.13
AUTO	22936.90	-41.48	-0.18
POWER	2650.26	-21.84	-0.82
REALTY	3194.05	-25.15	-0.78
BSE IT	31800.56	123.01	0.39
BANKEX	40993.51	262.25	0.64
OIL GAS	15564.69	-197.62	-1.25
METAL	20824.86	-325.55	-1.54
INDIA VIX	12.60	-0.01	-0.06

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	675	1366	70
BSE	1243	2100	133

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5992	4790	25
NSE CASH	57397	63774	(10)
NSE F&O	4145176	3142137	32

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.53	4.25	1.13
SENSEX	29.88	3.47	1.00

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	4658	5374	(716)
FII	6241	6029	212

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3697.65	3440.28	257
Index Options	349841.84	354431.74	(4590)
Stock Futures	12007.33	12441.92	(435)
Stock Options	14220.00	14405.53	(186)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.35	1.40
BANK NIFTY	0.97	0.87

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.85	92.82	0.03

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.221	6.234	-0.21
USA	1.282	1.288	-0.49

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1738.30	-20.90	-1.19
Silver	23.63	-0.63	-2.60
Crude-Oil	65.68	-2.60	-3.81
Brent-Crude	68.28	-2.42	-3.42

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Aug -21 USD-INR	74.42	0.12	0.17
27 Aug -21 EUR-INR	87.63	-0.14	-0.16
27 Aug -21 GBP-INR	103.32	-0.02	-0.02
27 Aug -21 JPY- INR	67.64	-0.03	-0.05

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16258	16111	16185	16253	16326	16394
SENSEX	54403	53910	54157	54371	54617	54831
NIFTY FUTURES	16264	16114	16189	16257	16332	16400
BANK NIFTY	36029	35386	35708	35934	36255	36481
CNX IT	31441	31123	31282	31484	31643	31844
CNX MIDCAP	27743	27349	27546	27789	27986	28229
CNX SMALLCAP	10335	10176	10256	10360	10439	10544
INDIA VIX	12.61	11.50	12.05	12.58	13.13	13.66

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

SECURITIES BAN IN F&O TRADES FOR 10-08-2021

CANBK,IBULHSGFIN,NATIONALUM,RBLBANK,SAIL,SUNTV

TECHNICAL VIEWS



NIFTY

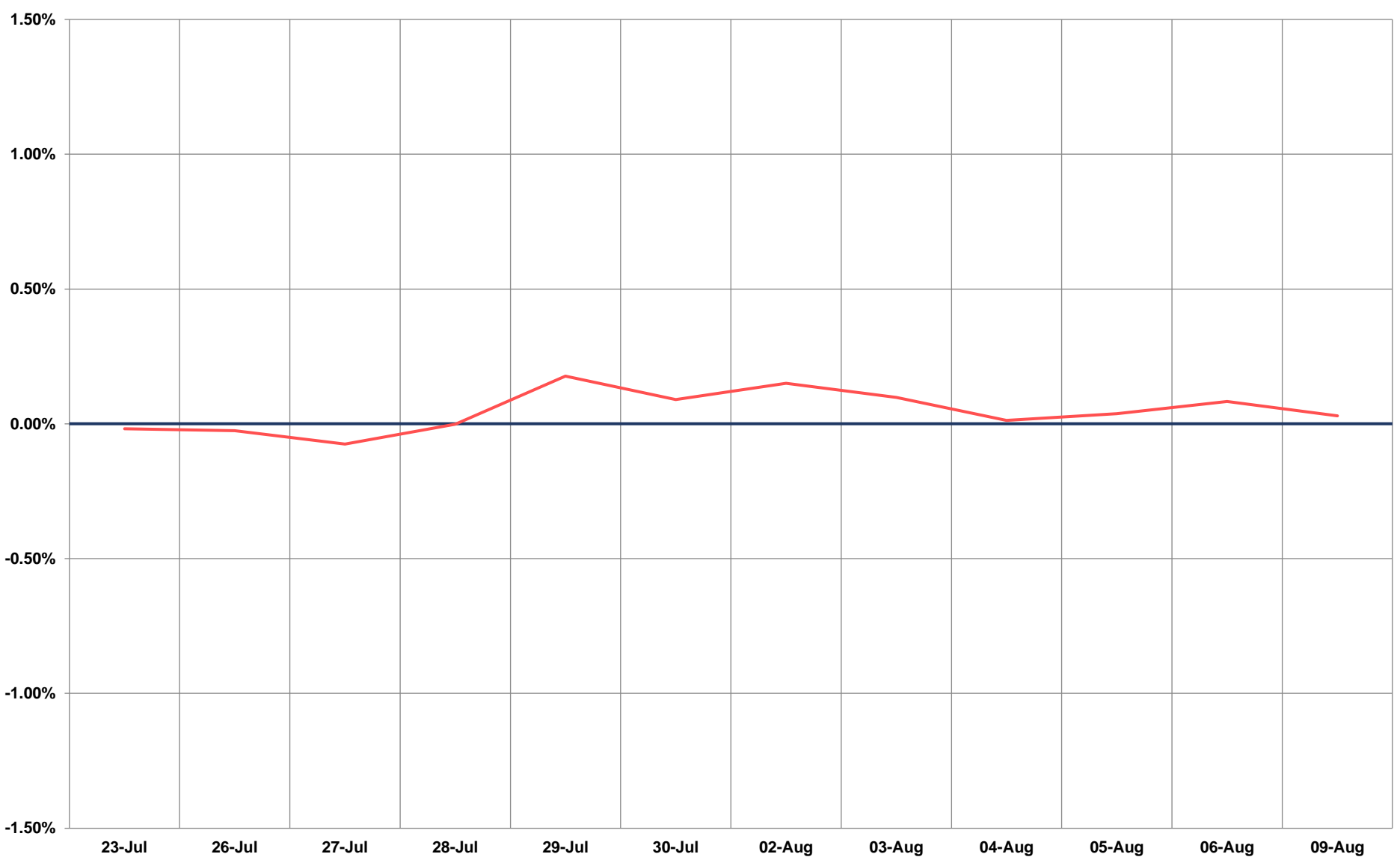
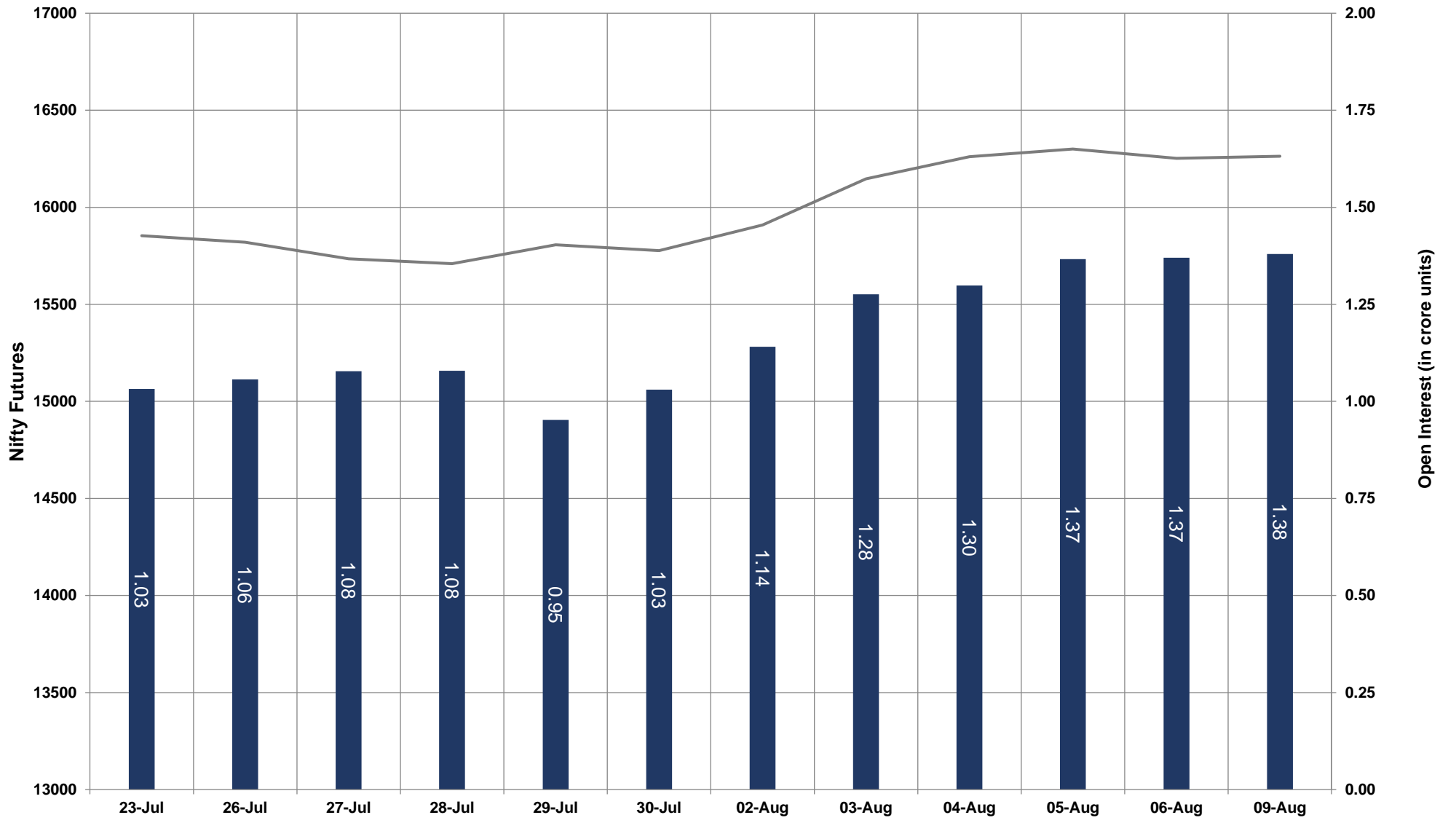


- Nifty Cash = **16,258.25 (+0.12%)**
- Resistance levels = **16,390** and **16,460**
- Support levels = **16,160** and **16,090**

TECHNICAL VIEWS



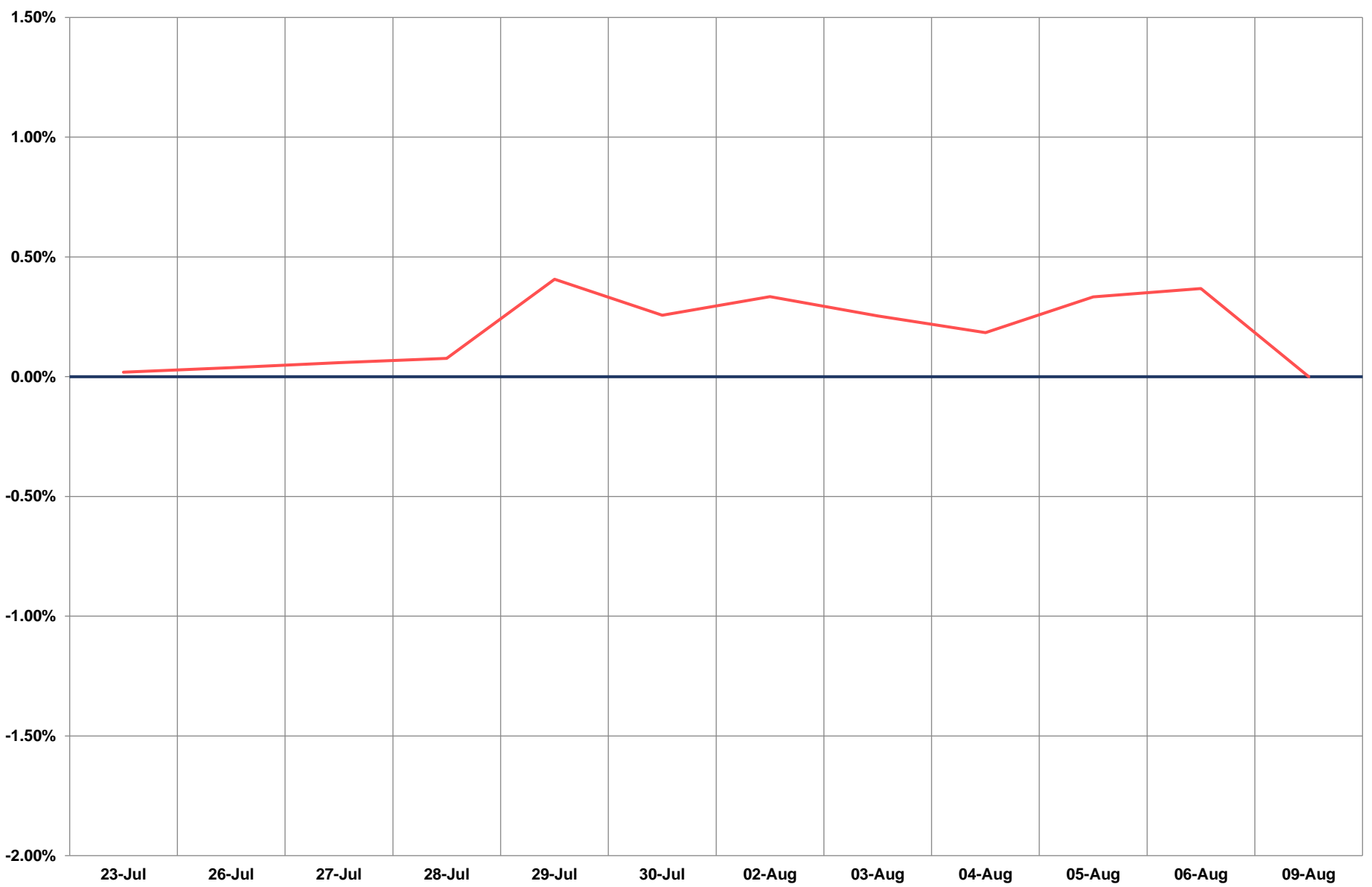
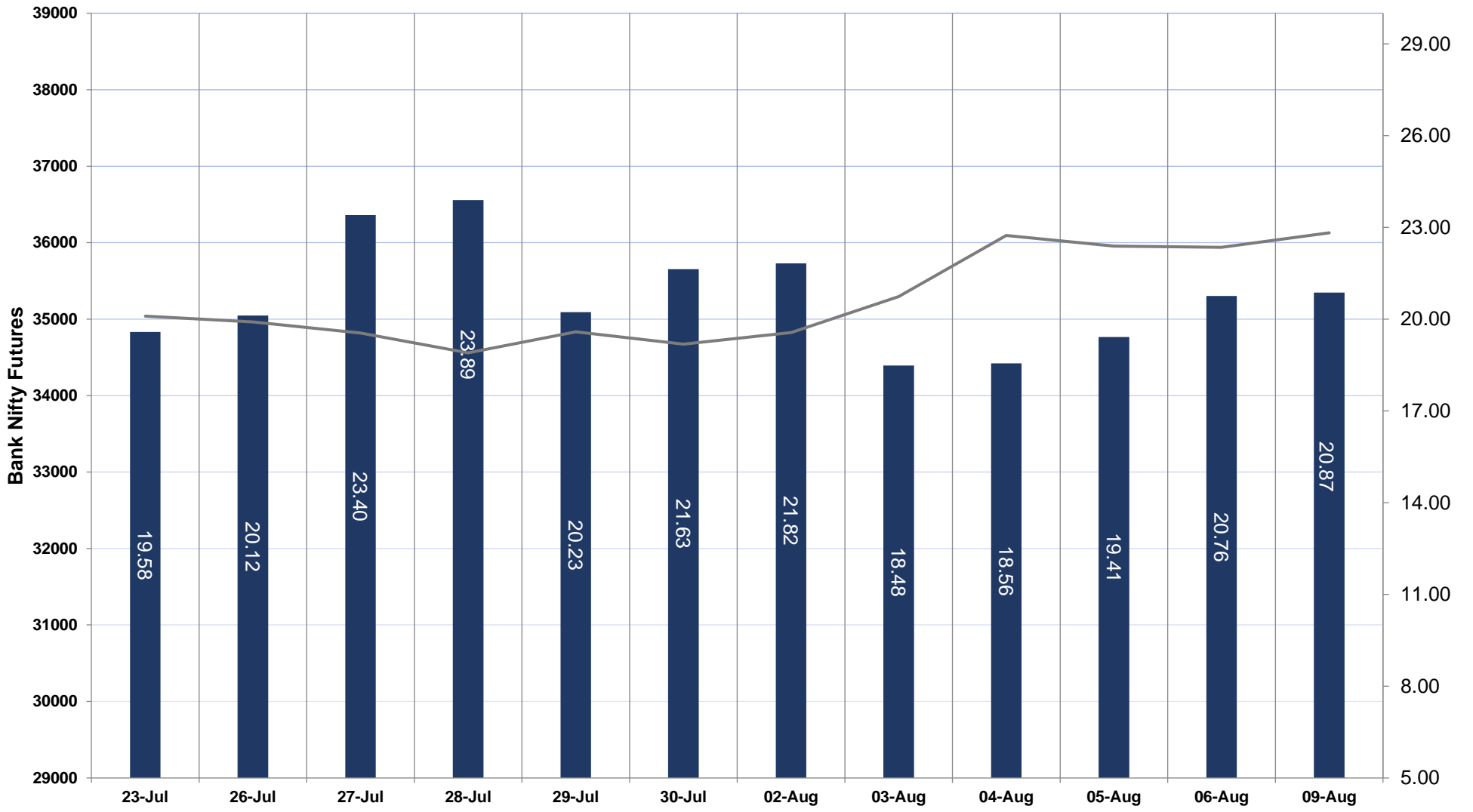
NIFTY FUTURES



TECHNICAL VIEWS



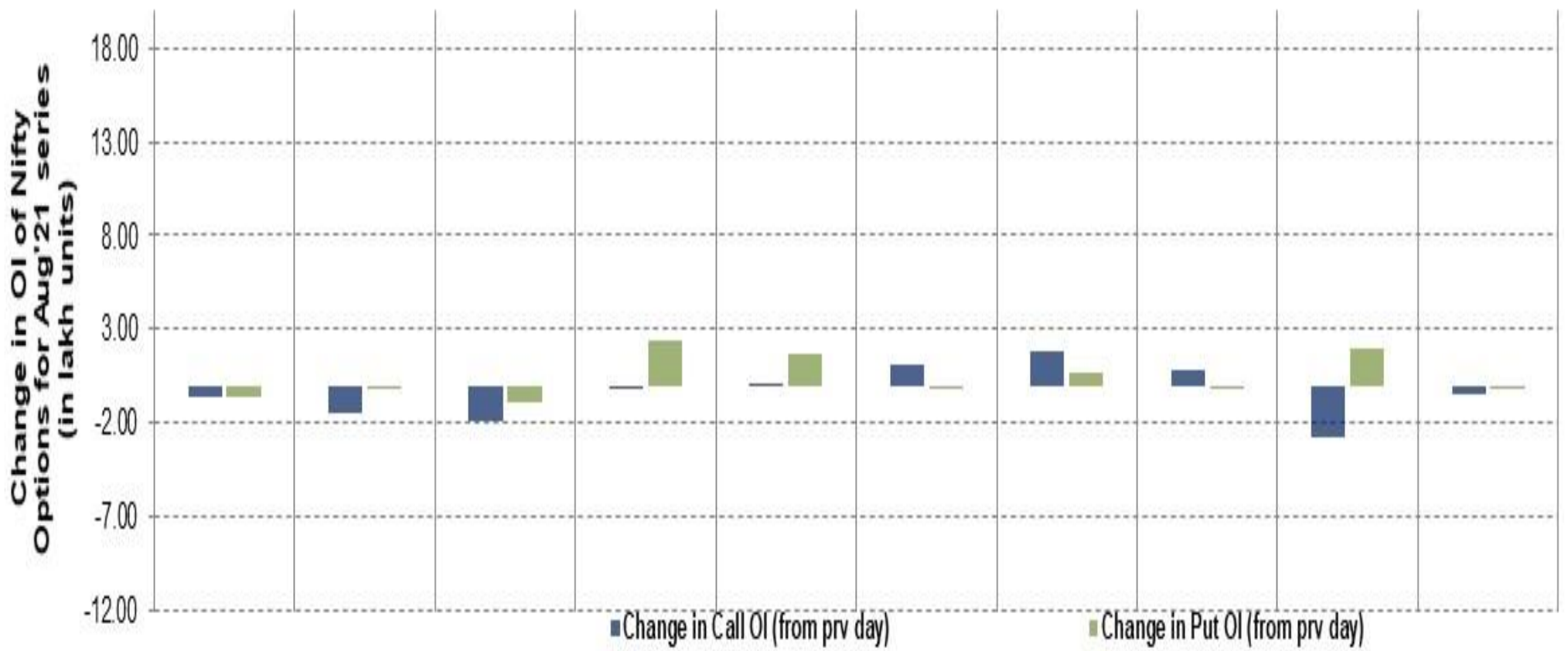
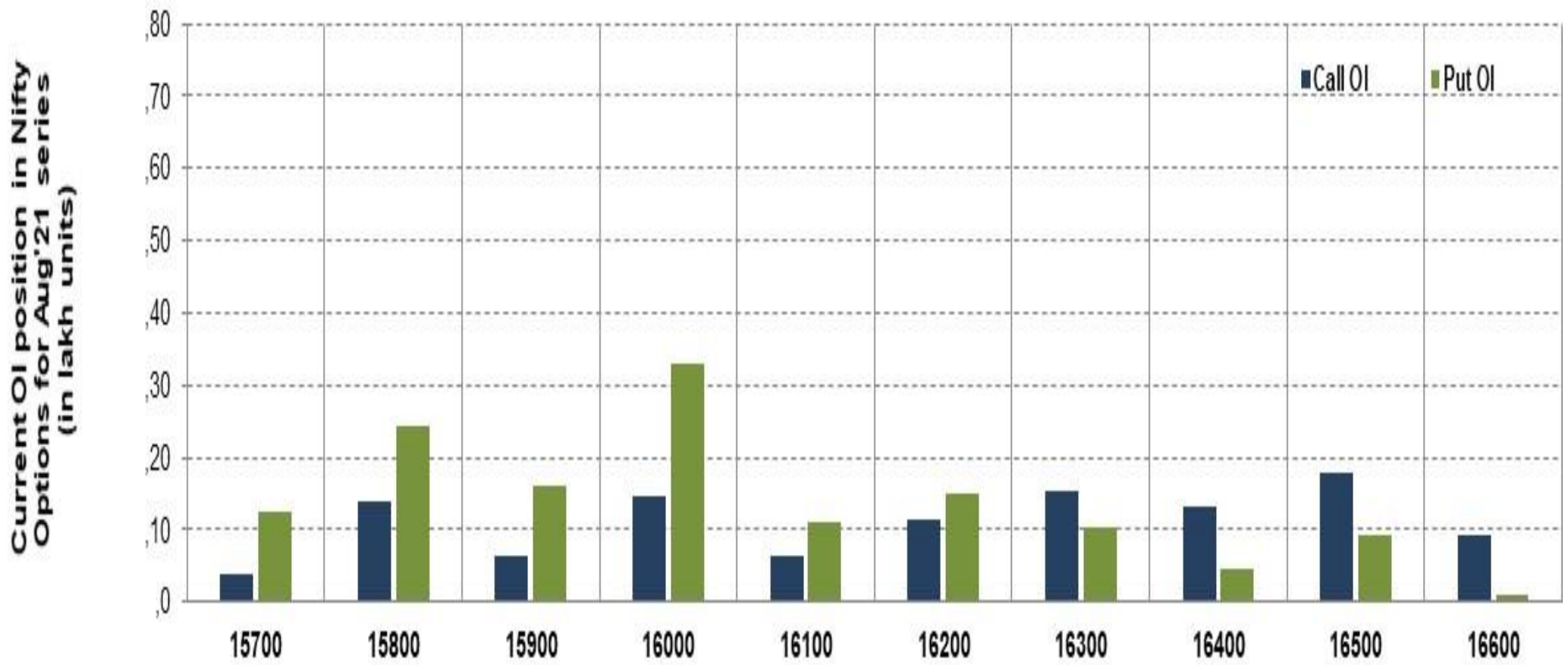
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.30 million** in Open Interests is **Strike Price of 16,500**
- **Most Active Nifty Put** with an addition of **0.24 millions** in Open Interests is **Strike Price of 16,000**
- **Maximum Open Interest** an outstanding was **1.80 millions** for Calls at **Strike Price of 16,500**
- **Maximum Open Interest** an outstanding was **3.30 millions** for Puts at **Strike Price of 16,000**

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