



MORNING MANTRA



Daily Derivatives & Market Report

Aug 10,2021



Indian equity benchmarks managed to end higher on Tuesday. After a positive start, markets remained higher for the most part of the trading session, taking support with the Centre for Monitoring Indian Economy (CMIE) data showing that India witnessed an addition of 16 million jobs in July mainly in the agriculture and construction sectors. Adding more optimism, the Finance Ministry said a Bill to end retrospective taxes imposed on indirect transfer of Indian assets will encourage companies to invest in India and help the country become a \$5-trillion economy.

In the second half of the trading session, markets turned negative but came back in green to end higher. Traders took support after country's exports rose by 50.45 percent to \$7.41 billion during August 1-7, on account of healthy growth in the shipments of engineering goods, gems and jewellery as well as petroleum products. Sentiments remained positive as the Reserve Bank issued draft guidelines to further liberalise regulatory framework governing overseas investments with a view to promote ease of doing business. The RBI has placed on its website two documents -- draft Foreign Exchange Management (Non-debt Instruments - Overseas Investment) Rules, 2021 and draft Foreign Exchange Management (Overseas Investment) Regulations, 2021.

On the global front, European markets were trading mostly in green as investors backed the region's recovery from coronavirus lockdowns and awaited the release of US inflation data. Asian market ended mostly higher on Tuesday, after Taiwan's exports rose more than expected in July. The figures from the Ministry of Finance revealed that exports increased 34.7 percent year-on-year in July, after a 35.1 percent rise in June. Exports of parts of electronic product, information, communication and audio-video products, base metals and articles of base metal, plastics and rubber and articles thereof, and machinery increased in July.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	54554.66	151.81	0.28
NIFTY	16280.10	21.85	0.13
MIDCAP	22762.05	-194.54	-0.85
SMLCAP	26065.95	-545.72	-2.05
BSEFMC	13577.06	-89.27	-0.65
AUTO	22803.73	-133.17	-0.58
POWER	2604.87	-45.39	-1.71
REALTY	3134.91	-59.14	-1.85
BSE IT	32011.13	210.57	0.66
BANKEX	41070.02	76.51	0.19
OIL GAS	15449.24	-115.45	-0.74
METAL	20258.37	-566.49	-2.72
INDIA VIX	12.70	0.10	0.75

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	351	1675	41
BSE	709	2559	106

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5024	5992	(16)
NSE CASH	63433	57397	11
NSE F&O	4842278	4145176	17

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.35	4.24	1.13
SENSEX	29.90	3.48	1.00

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6338	5649	689
FII	6674	6853	(179)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3728.01	4015.82	(288)
Index Options	416409.83	417193.79	(784)
Stock Futures	13980.66	13510.77	470
Stock Options	16366.62	16426.67	(60)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.30	1.35
BANK NIFTY	0.84	0.97

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.11	92.94	0.18

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.233	6.221	0.19
USA	1.330	1.317	1.02

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1722.18	-9.47	-0.56
Silver	23.24	-0.17	-0.74
Crude-Oil	67.29	0.90	1.35
Brent-Crude	69.78	0.73	1.06

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Aug -21 USD-INR	74.50	0.08	0.10
27 Aug -21 EUR-INR	87.42	-0.17	-0.19
27 Aug -21 GBP-INR	103.25	-0.07	-0.06
27 Aug -21 JPY- INR	67.47	-0.15	-0.23

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16280	16124	16202	16281	16359	16438
SENSEX	54555	54077	54316	54548	54787	55019
NIFTY FUTURES	16270	16130	16200	16280	16350	16429
BANK NIFTY	36034	35654	35844	36081	36271	36507
CNX IT	31713	31271	31492	31652	31874	32034
CNX MIDCAP	27439	26840	27140	27525	27824	28209
CNX SMALLCAP	10097	9760	9928	10147	10316	10535
INDIA VIX	12.70	8.83	10.76	11.92	13.85	15.01

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 11-08-2021

CANBK,IBULHSGFIN,NATIONALUM,PNB,RBLBANK,SAIL,SUNTV

TECHNICAL VIEWS



NIFTY

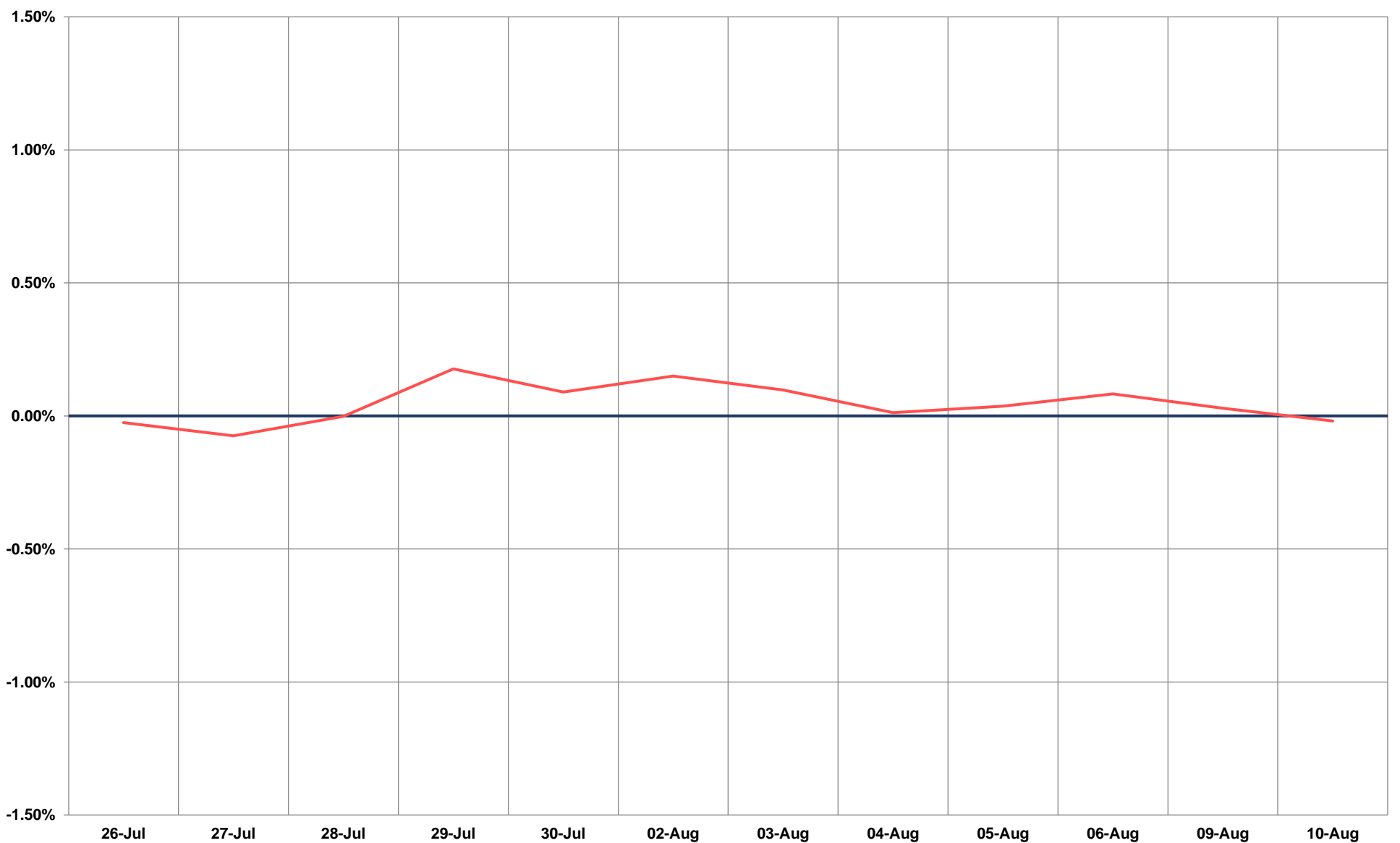
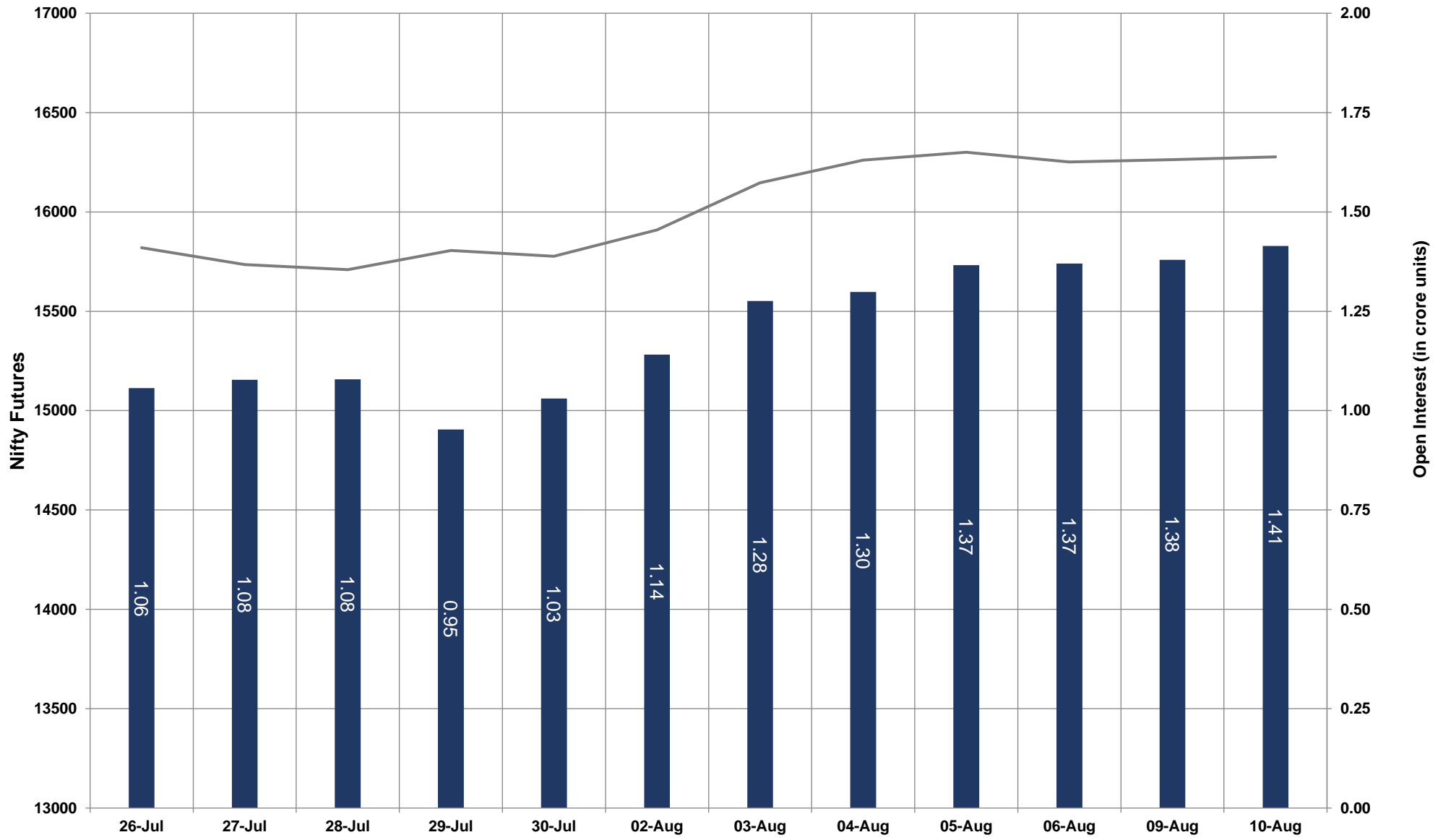


- Nifty Cash = **16,280.10 (+0.13%)**
- Resistance levels = **16,390** and **16,460**
- Support levels = **16,190** and **16110**

TECHNICAL VIEWS



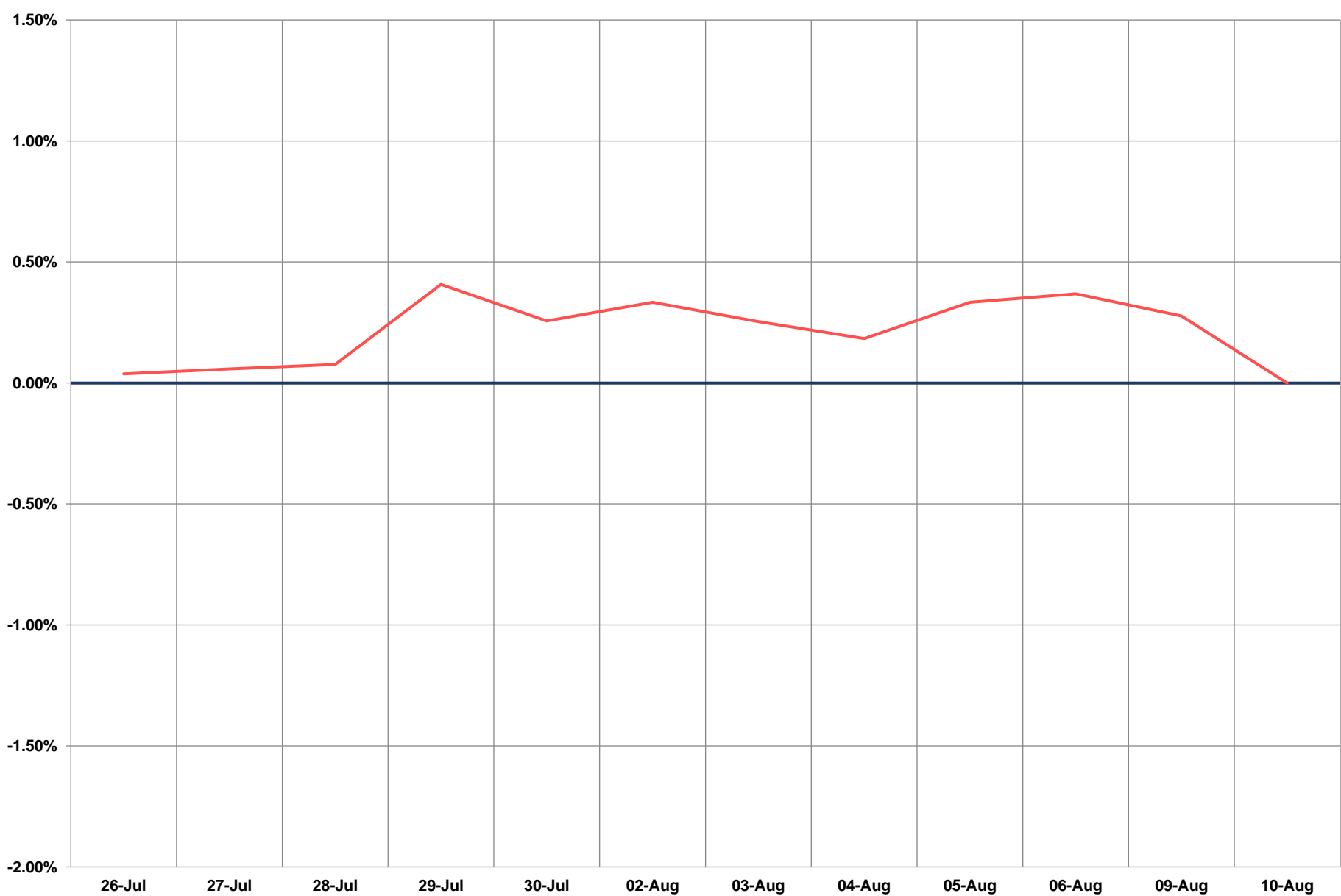
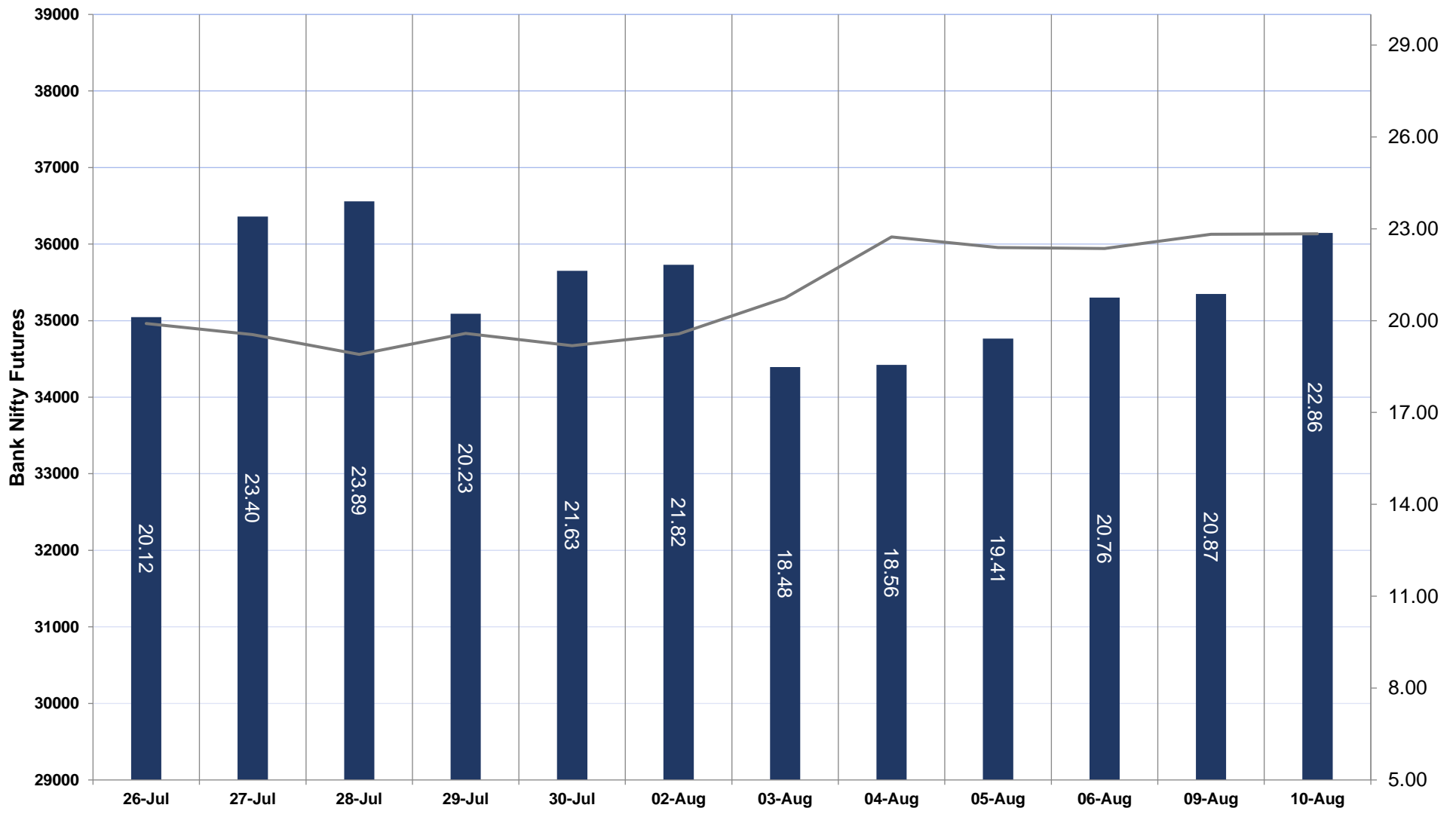
NIFTY FUTURES



TECHNICAL VIEWS



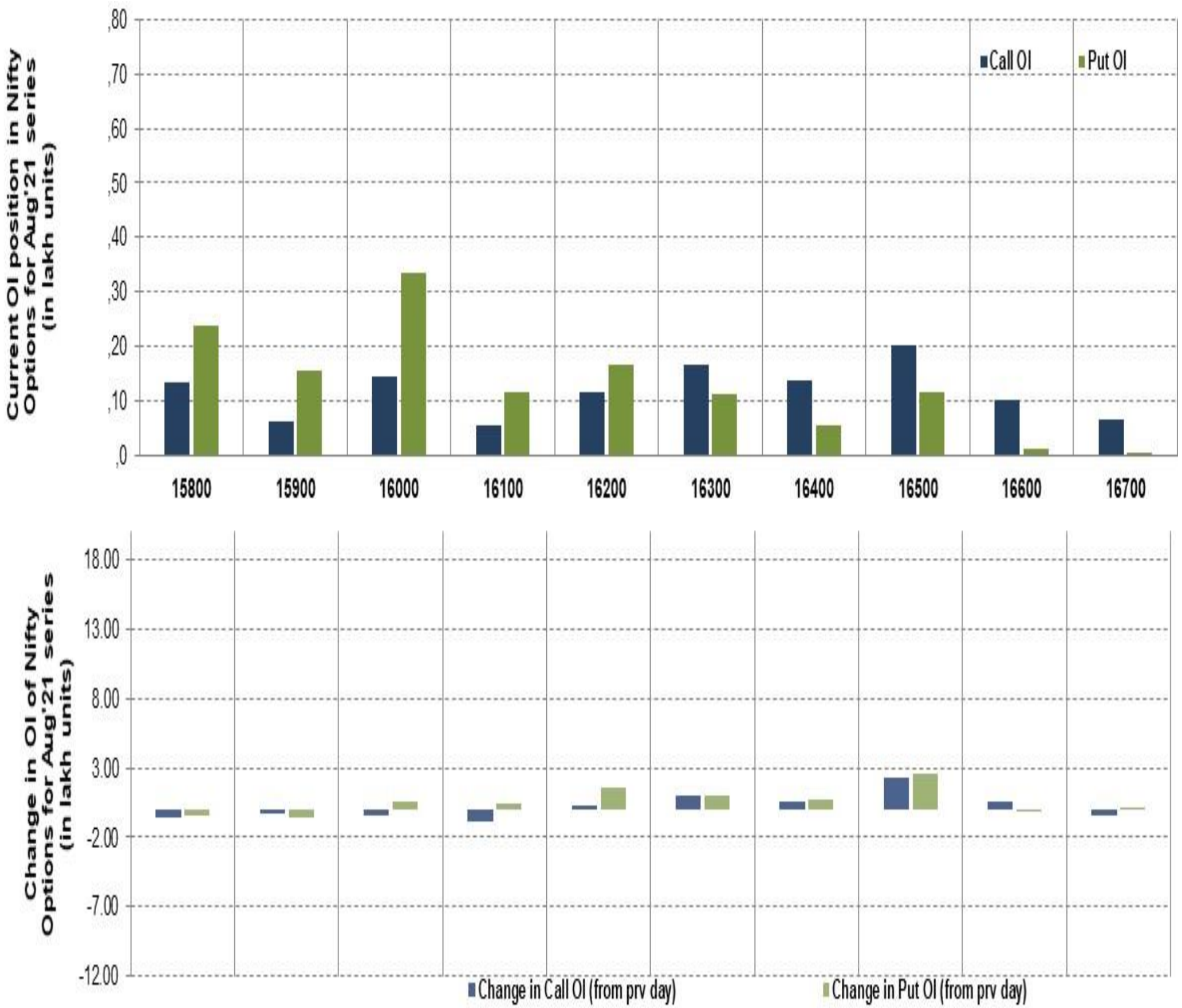
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.23 million** in Open Interests is **Strike Price of 16,500**
- **Most Active Nifty Put** with an addition of **0.05 millions** in Open Interests is **Strike Price of 16,000**
- **Maximum Open Interest** an outstanding was **2.03 millions** for Calls at **Strike Price of 16,500**
- **Maximum Open Interest** an outstanding was **3.33 millions** for Puts at **Strike Price of 16,000**

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