



# MORNING MANTRA



Daily Derivatives & Market Report

Aug 11, 2021



Indian equity benchmarks ended on a flat note on Wednesday. After a positive start, markets soon turned negative, as fresh rupee denominated bond issuances witnessed a sharp decline of 45 per cent to Rs 1.3 lakh crore in Q1 FY2022 on a YoY and a QoQ basis (Rs 2.3 lakh crore each in Q4 FY2021 and Q1 FY2021), according to rating agency ICRA. At the same time, government's gross market borrowings during FY2022 (including back to back loans) is expected to remain at Rs 13.7 lakh crore, similar to the last year.

Markets remained lower for the most part of the trading session but staged recovery in the last hour of the trading session to end flat, after Union Minister of State for Finance Pankaj Chaudhary has said that the Government is taking effective measures to curb inflation especially food inflation keeping in view of the condition of the people suffering from coronavirus pandemic situation in the country. Besides, the Finance Ministry said it has released the fifth monthly instalment of revenue deficit grant of Rs 9,871 crore to 17 states.

On the global front, European markets were trading higher as an upbeat earnings season reinforced optimism about the region's economic recovery. Asian markets ended mostly lower on Wednesday, even after Singapore's gross domestic product expanded 14.7 percent on year in the second quarter of 2021, the Ministry of Trade and Industry said in Wednesday's final report. That exceeded expectations for an increase of 14.2 percent following the upwardly revised 1.5 percent gain in the previous three months (originally 1.3 percent).

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	54525.93	-28.73	-0.05
NIFTY	16282.25	2.15	0.01
MIDCAP	22710.96	-51.09	-0.22
SMLCAP	25849.20	-216.75	-0.83
BSEFMC	13545.39	-31.67	-0.23
AUTO	22728.47	-75.26	-0.33
POWER	2639.76	34.89	1.34
REALTY	3140.05	5.14	0.16
BSE IT	31989.64	-21.49	-0.07
BANKEX	40771.83	-298.19	-0.73
OIL GAS	15630.26	181.02	1.17
METAL	20969.66	711.29	3.51
INDIA VIX	12.71	0.01	0.04

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	653	1358	51
BSE	1028	2184	120

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5892	5024	17
NSE CASH	64031	63433	1
NSE F&O	6381495	4842278	32

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.34	4.24	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	6593	6386	206
FII	7301	7063	238

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	3194.21	4099.43	(905)
Index Options	574463.25	572952.22	1511
Stock Futures	15134.07	14234.90	899
Stock Options	13723.58	13851.74	(128)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.23	1.30
BANK NIFTY	0.73	0.84

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.14	93.05	0.1

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.256	6.233	0.37
USA	1.366	1.342	1.77

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1737.82	10.92	0.62
Silver	23.46	0.12	0.55
Crude-Oil	67.6	-0.69	-1.01
Brent-Crude	69.98	-0.67	-0.95

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Aug -21 USD-INR	74.55	0.04	0.05
27 Aug -21 EUR-INR	87.40	-0.02	-0.03
27 Aug -21 GBP-INR	103.00	-0.27	-0.26
27 Aug -21 JPY- INR	67.39	-0.09	-0.13

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16282	16085	16184	16261	16360	16437
SENSEX	54526	53892	54209	54484	54801	55076
NIFTY FUTURES	16282	16125	16203	16264	16342	16403
BANK NIFTY	35806	35159	35483	35855	36179	36551
CNX IT	31670	31387	31528	31664	31806	31941
CNX MIDCAP	27406	26517	26962	27252	27696	27986
CNX SMALLCAP	10028	9620	9824	9984	10188	10348
INDIA VIX	12.71	9.31	11.01	12.17	13.87	15.03

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

## SECURITIES BAN IN F&O TRADES FOR 12-08-2021

CANBK,IBULHSGFIN,NATIONALUM,PNB,RBLBANK,SUNTV

# TECHNICAL VIEWS



## NIFTY

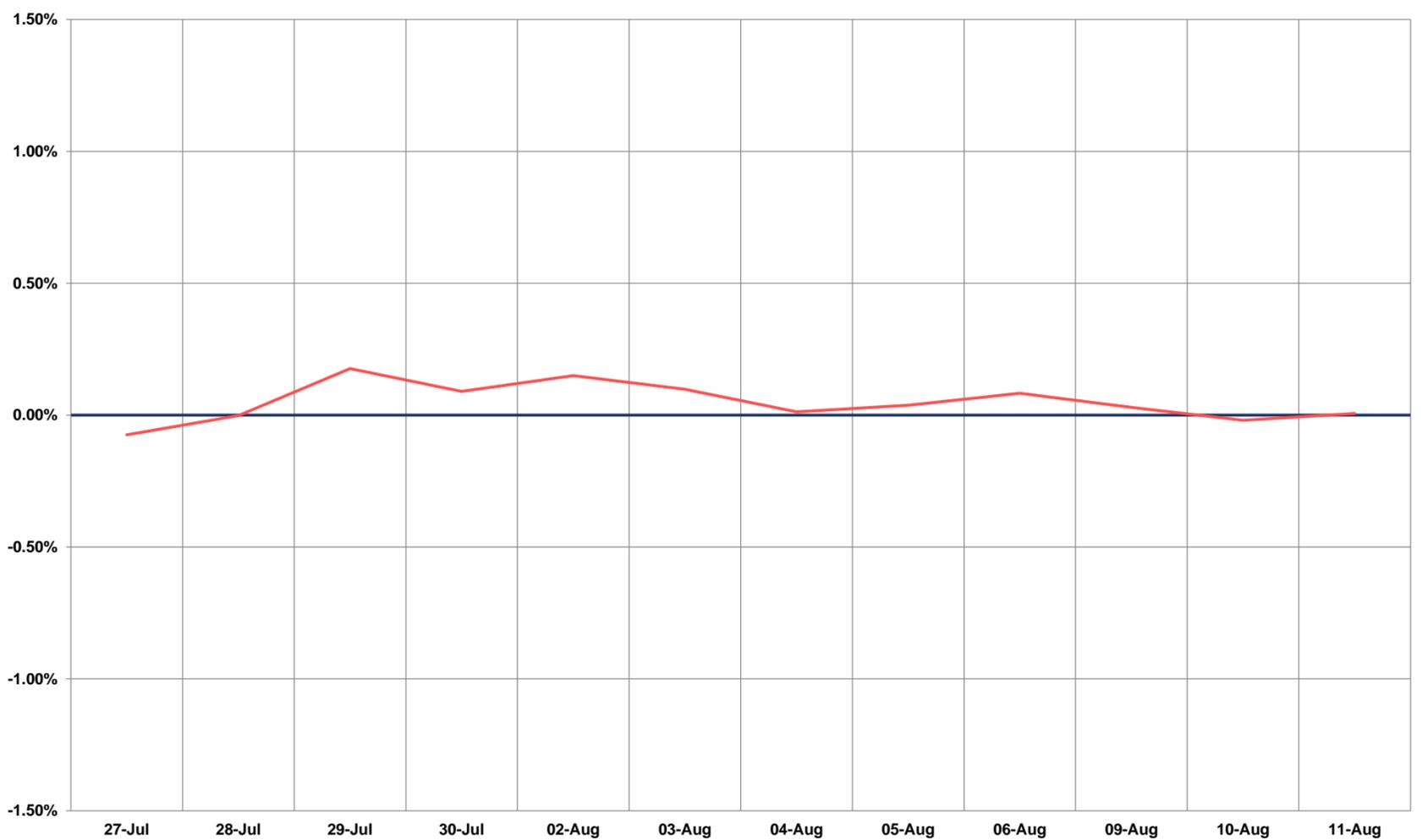
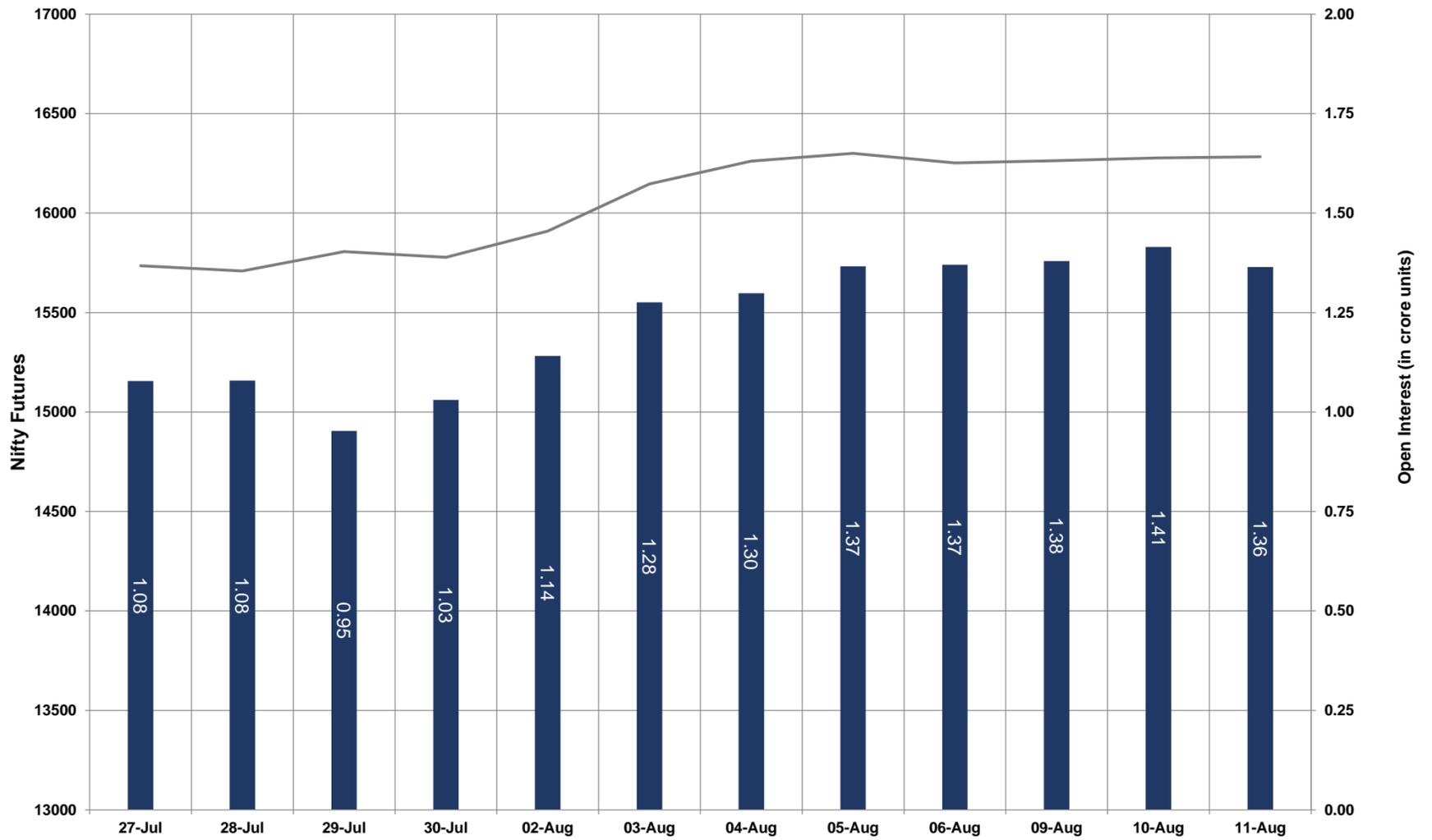


- Nifty Cash = **16,282.25 (+0.01%)**
- Resistance levels = **16,390** and **16,460**
- Support levels = **16,190** and **16110**

# TECHNICAL VIEWS



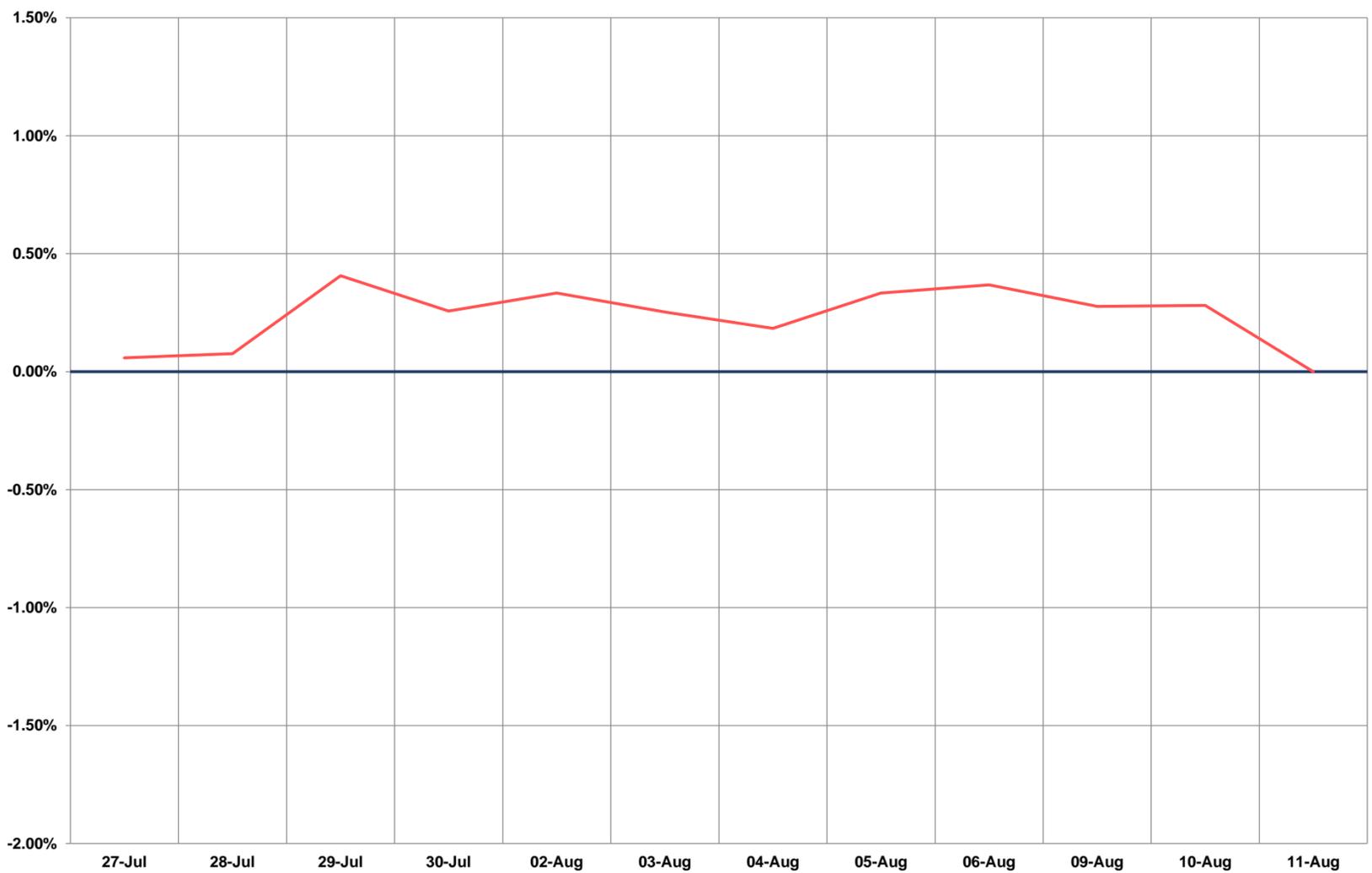
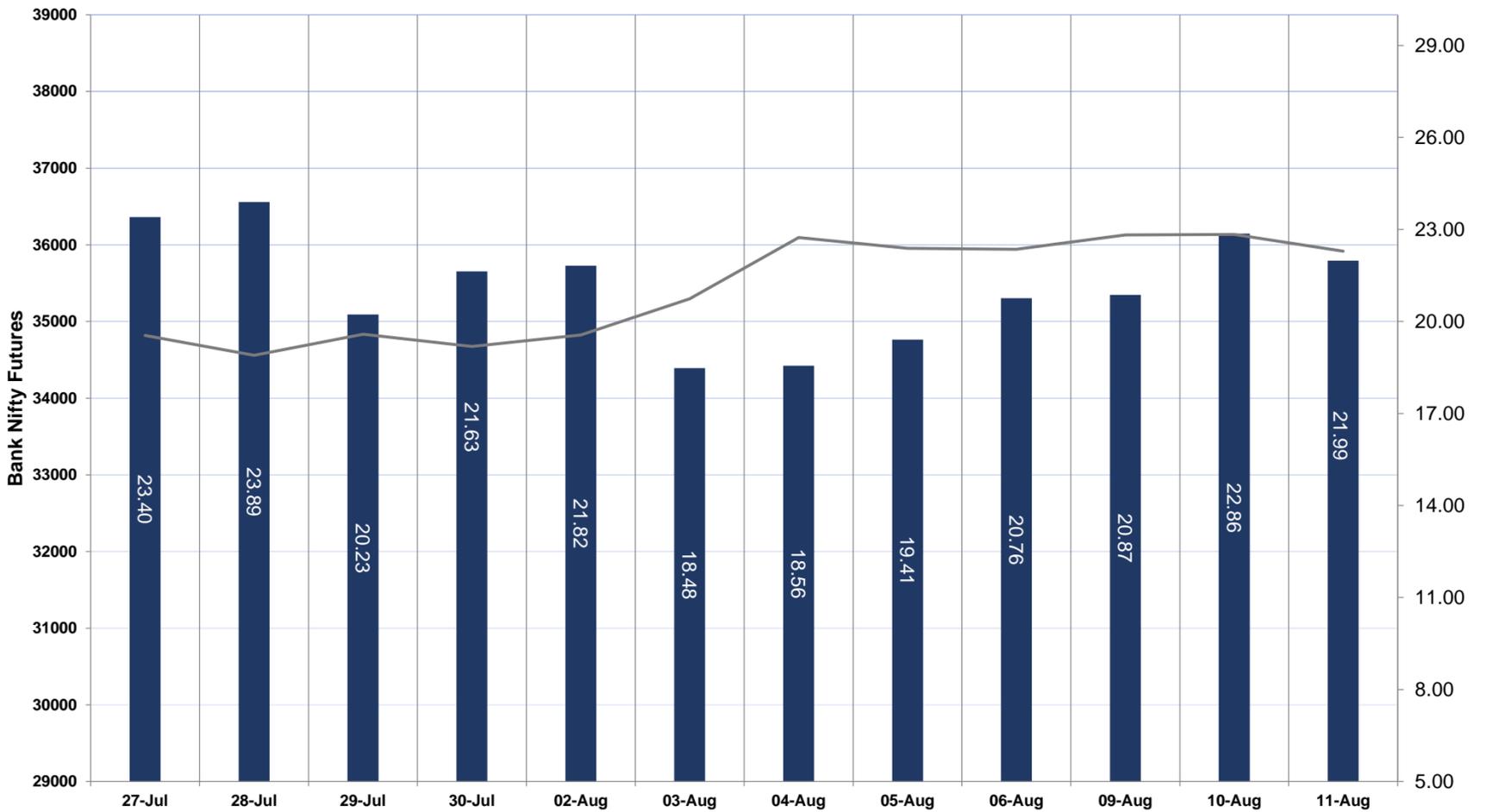
## NIFTY FUTURES



# TECHNICAL VIEWS



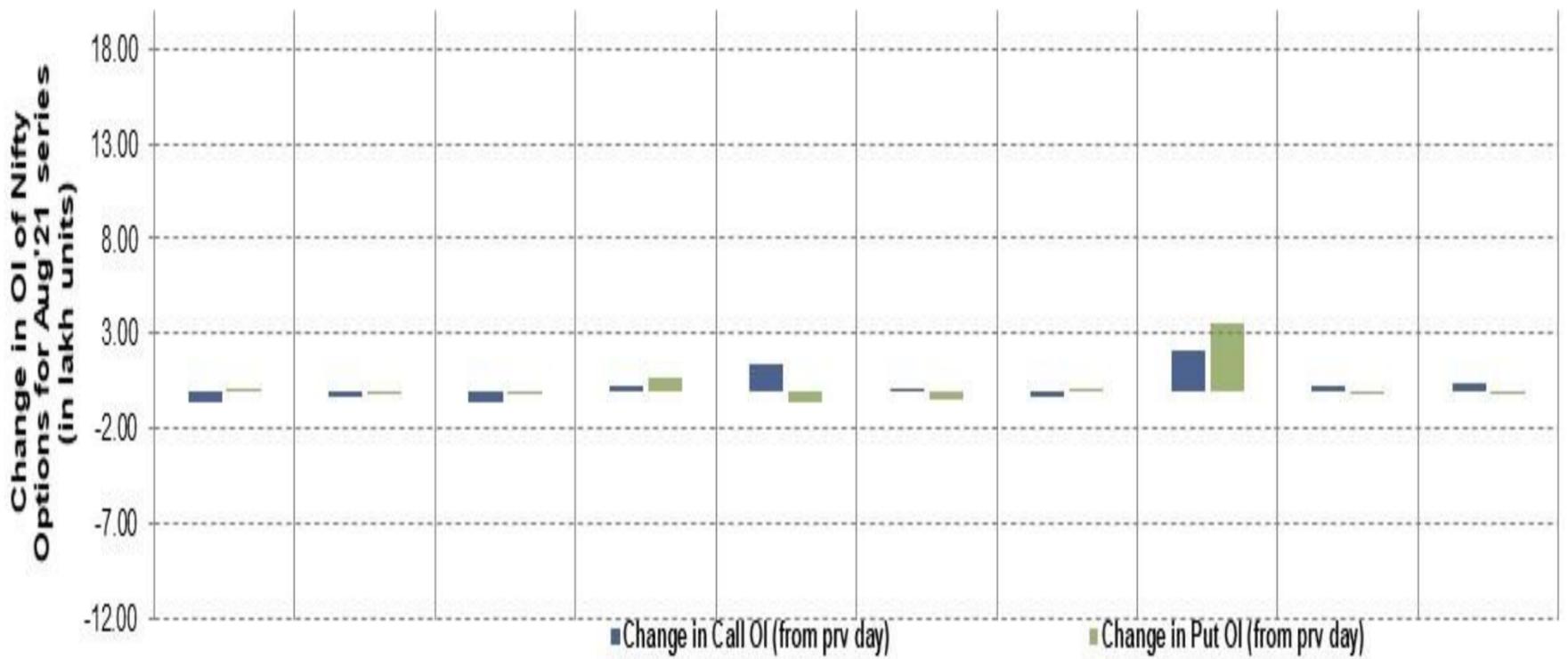
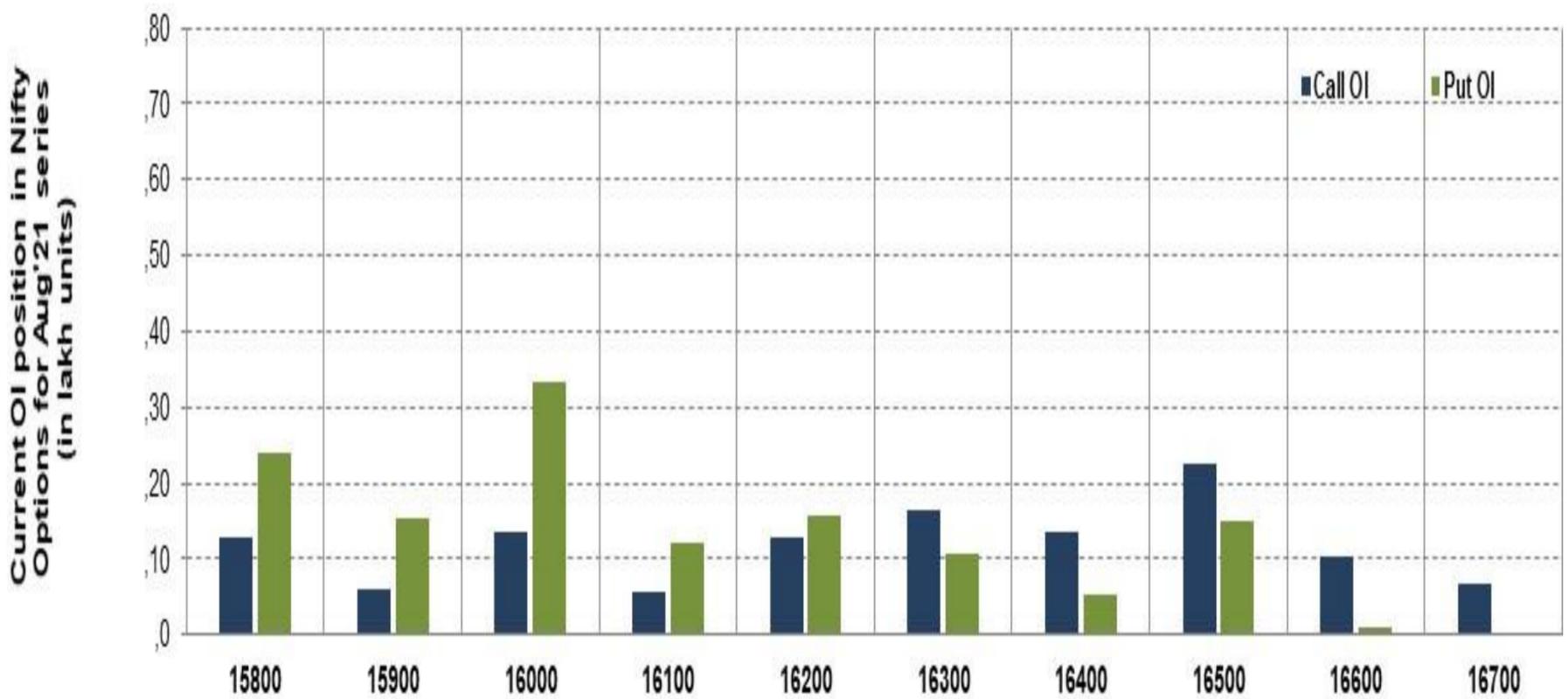
## BANK NIFTY FUTURES



# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.21 million** in Open Interests is **Strike Price of 16,500**
- **Most Active Nifty Put** with a reduction of **0.02 millions** in Open Interests is **Strike Price of 16,000**
- **Maximum Open Interest** an outstanding was **2.24 millions** for Calls at **Strike Price of 16,500**
- **Maximum Open Interest** an outstanding was **3.32 millions** for Puts at **Strike Price of 16,000**

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