



MORNING MANTRA



Daily Derivatives & Market Report

Aug 12, 2021



Indian equity benchmarks ended higher with notable gains on Thursday. Markets made positive start, as Commerce Secretary BVR Subrahmanyam said the country's merchandise exports are expected to touch \$1 trillion by 2027-28 and the government has laid down a road map, including district as an export hub scheme, to achieve that number. Some support came as days after the Centre withdrew the retrospective tax amendments that led to international arbitration, Revenue Secretary Tarun Bajaj said it was the government's policy to provide a stable and predictable tax regime.

Markets added more gains in the second half of the trading session to end on strong note. Traders remained positive, as Department of Investment and Public Asset Management Secretary Tuhin Kanta Pandey said that disinvestment of public sector companies is back on track after the COVID-induced setbacks, and DIPAM is aiming to conclude a host of transactions by March-end. Besides, Federation of Hotel and Restaurant Associations of India said it has urged the finance ministry to notify the loan guarantee scheme for COVID affected sectors.

On the global front, European markets were trading mostly in green as strong earnings from a clutch of insurers and M&A activity in UK helped offset a decline in miners. Asian markets ended mostly lower on Thursday, after producer prices in Japan were up 5.6 percent on year in July, the Bank of Japan said on Thursday - well above expectations for 5.0 percent, which would have been unchanged from the June reading. On a monthly basis, producer prices spiked 1.1 percent - again well above estimates for 0.5 percent and up from 0.6 percent in the previous month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	54843.98	318.05	0.58
NIFTY	16364.40	82.15	0.50
MIDCAP	22954.94	243.98	1.07
SMLCAP	26357.96	508.76	1.97
BSEFMC	13598.61	53.22	0.39
AUTO	22762.31	33.84	0.15
POWER	2707.49	67.73	2.57
REALTY	3172.99	32.94	1.05
BSE IT	32450.79	461.15	1.44
BANKEX	40923.55	151.72	0.37
OIL GAS	15675.92	45.66	0.29
METAL	21034.49	64.83	0.31
INDIA VIX	12.37	-0.34	-2.67

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1598	413	49
BSE	2314	898	114

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4337	5892	(26)
NSE CASH	56097	64031	(12)
NSE F&O	9519296	6381495	49

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.25	4.26	1.14
SENSEX	30.12	3.50	0.99

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5590	5283	308
FII	5690	5902	(212)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2929.01	2040.42	889
Index Options	758429.19	754156.60	4273
Stock Futures	12526.10	11951.25	575
Stock Options	13894.16	13910.56	(16)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.55	1.23
BANK NIFTY	0.94	0.73

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.99	92.92	0.08

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.227	6.236	-0.14
USA	1.356	1.359	-0.25

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1746.53	-5.81	-0.33
Silver	23.13	-0.39	-1.70
Crude-Oil	69.19	-0.06	-0.09
Brent-Crude	71.39	-0.04	-0.06

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Aug -21 USD-INR	74.35	-0.20	-0.26
27 Aug -21 EUR-INR	87.37	-0.03	-0.04
27 Aug -21 GBP-INR	103.01	-0.01	-0.01
27 Aug -21 JPY- INR	67.36	-0.01	-0.01

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16364	16254	16309	16342	16398	16431
SENSEX	54844	54414	54629	54752	54967	55089
NIFTY FUTURES	16365	16259	16312	16341	16393	16422
BANK NIFTY	35937	35584	35761	35879	36056	36175
CNX IT	32245	31445	31845	32067	32468	32690
CNX MIDCAP	27684	27351	27518	27614	27780	27877
CNX SMALLCAP	10240	10005	10123	10190	10308	10375
INDIA VIX	12.37	10.72	11.55	12.18	13.01	13.64

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 13-08-2021

CANBK,IBULHSGFIN,PNB,RBLBANK,SUNTV

TECHNICAL VIEWS



NIFTY

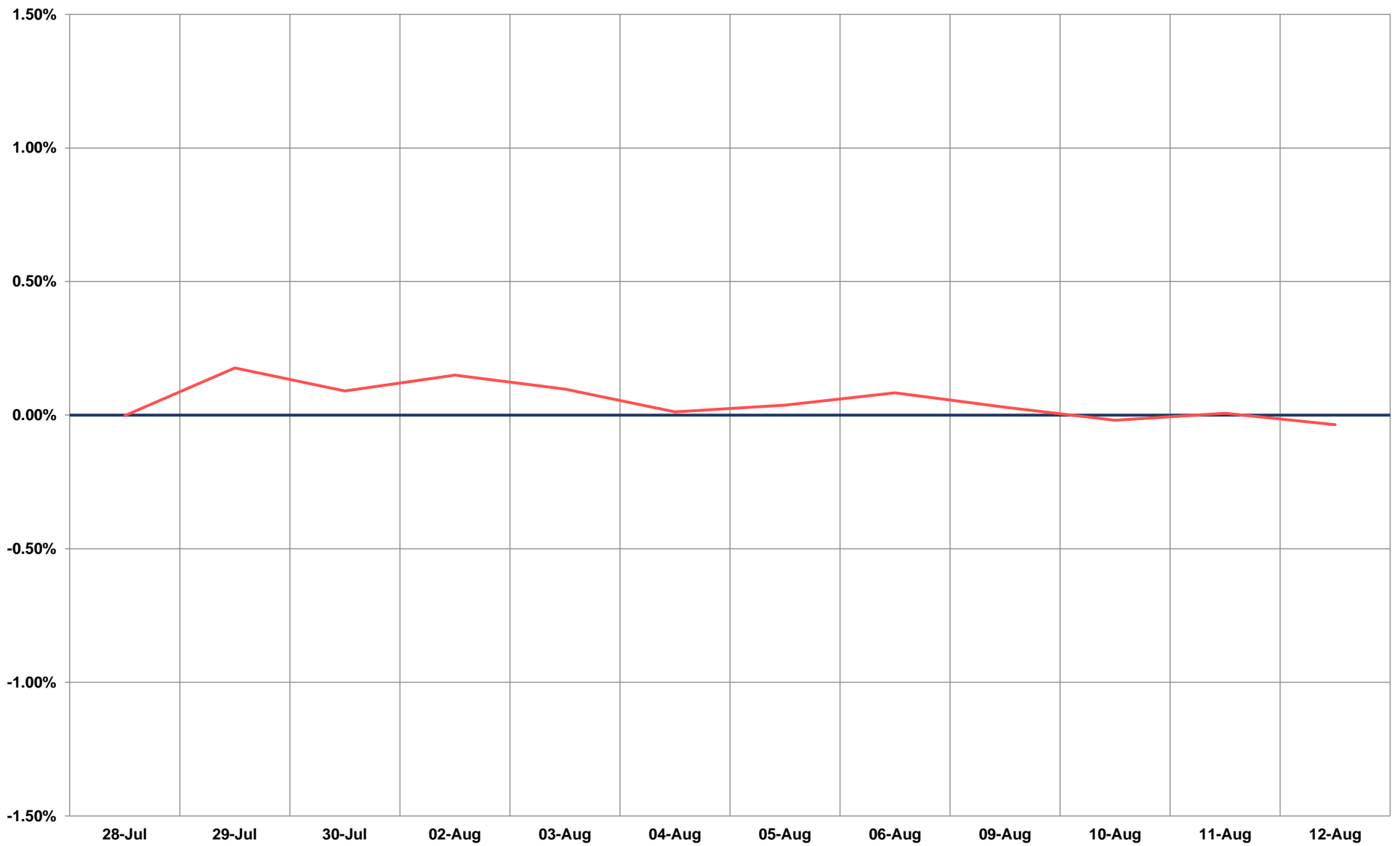
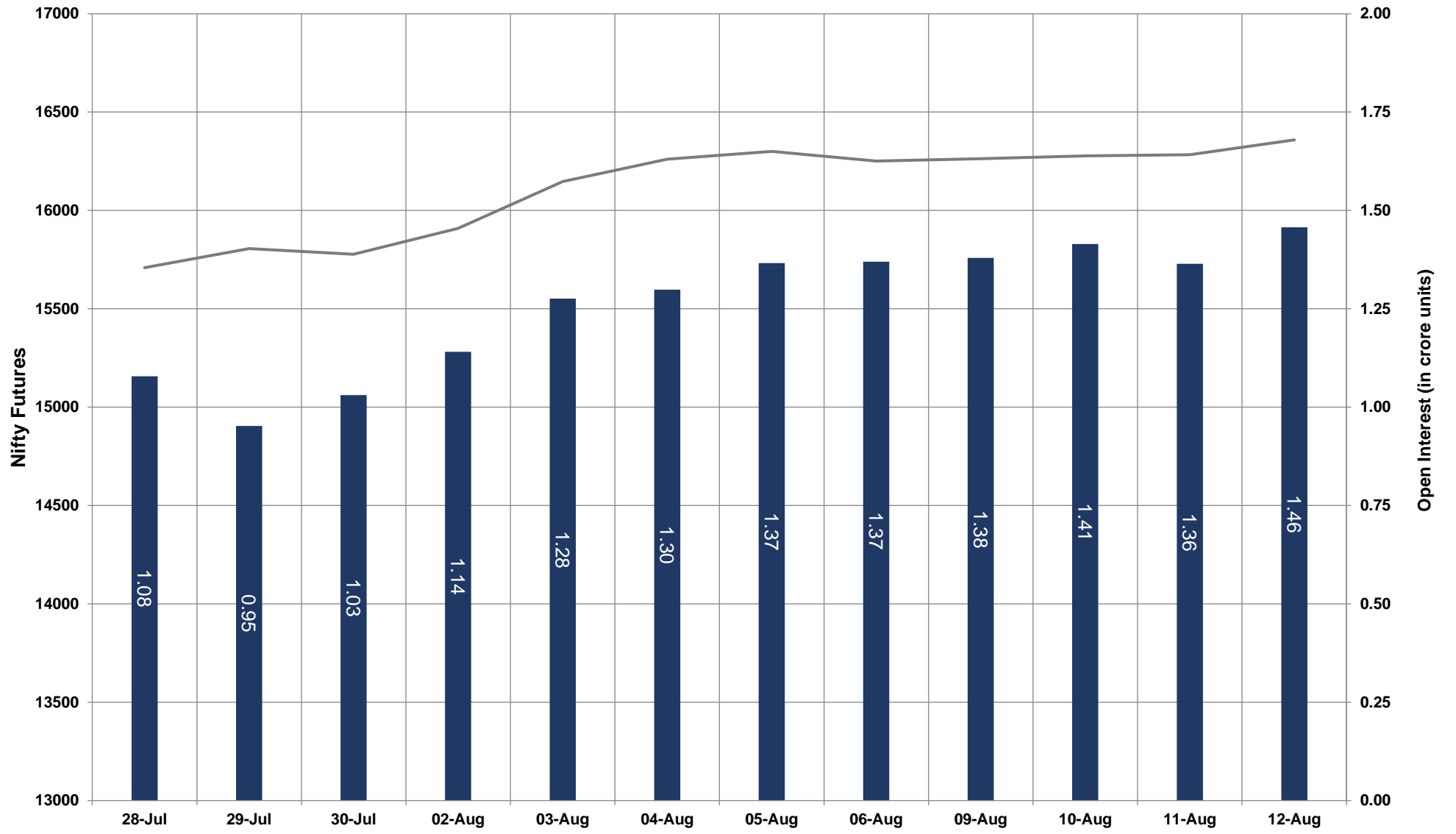


- Nifty Cash = **16,364.40 (+0.50%)**
- Resistance levels = **16,490** and **16,550**
- Support levels = **16,276** and **16,190**

TECHNICAL VIEWS



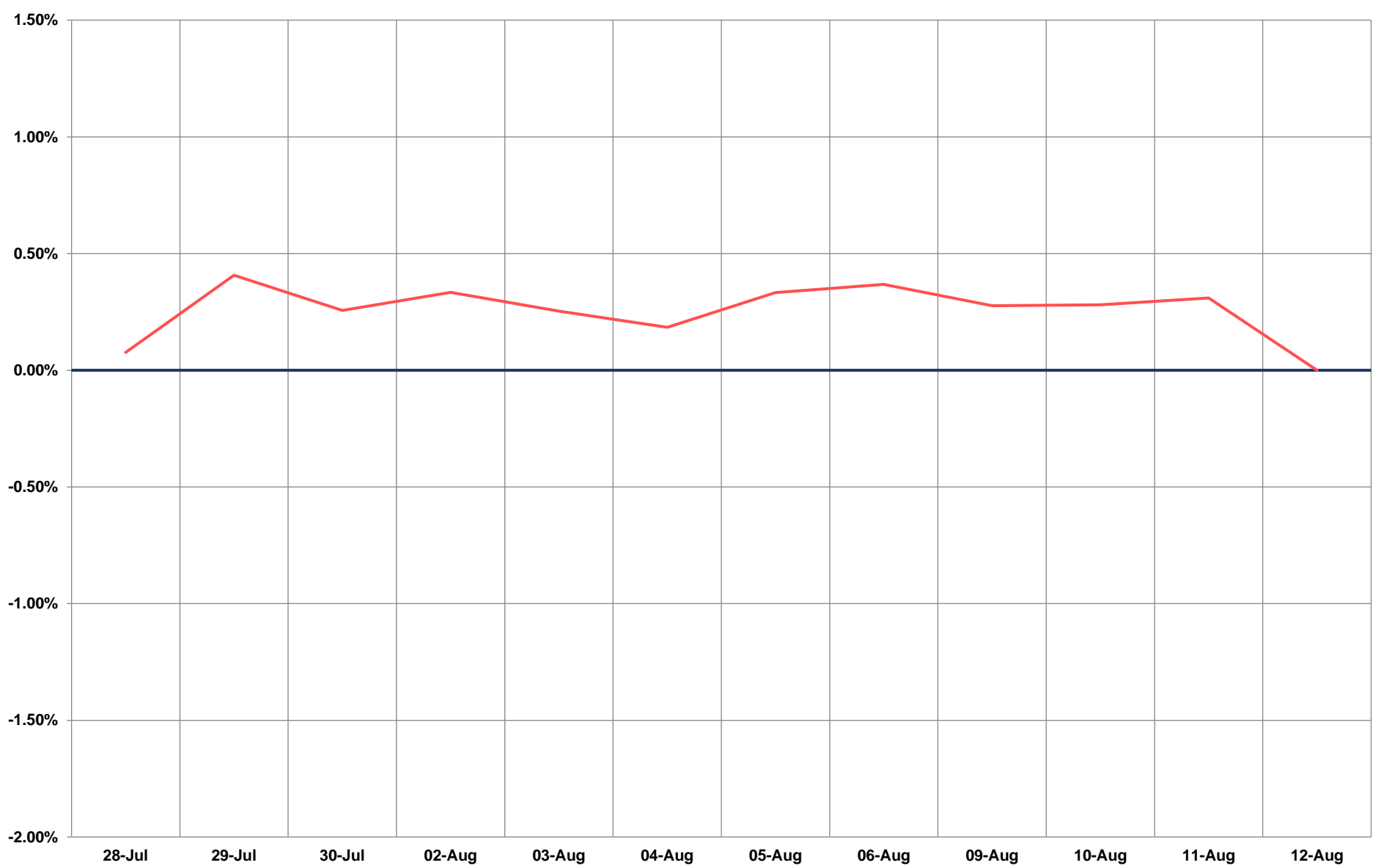
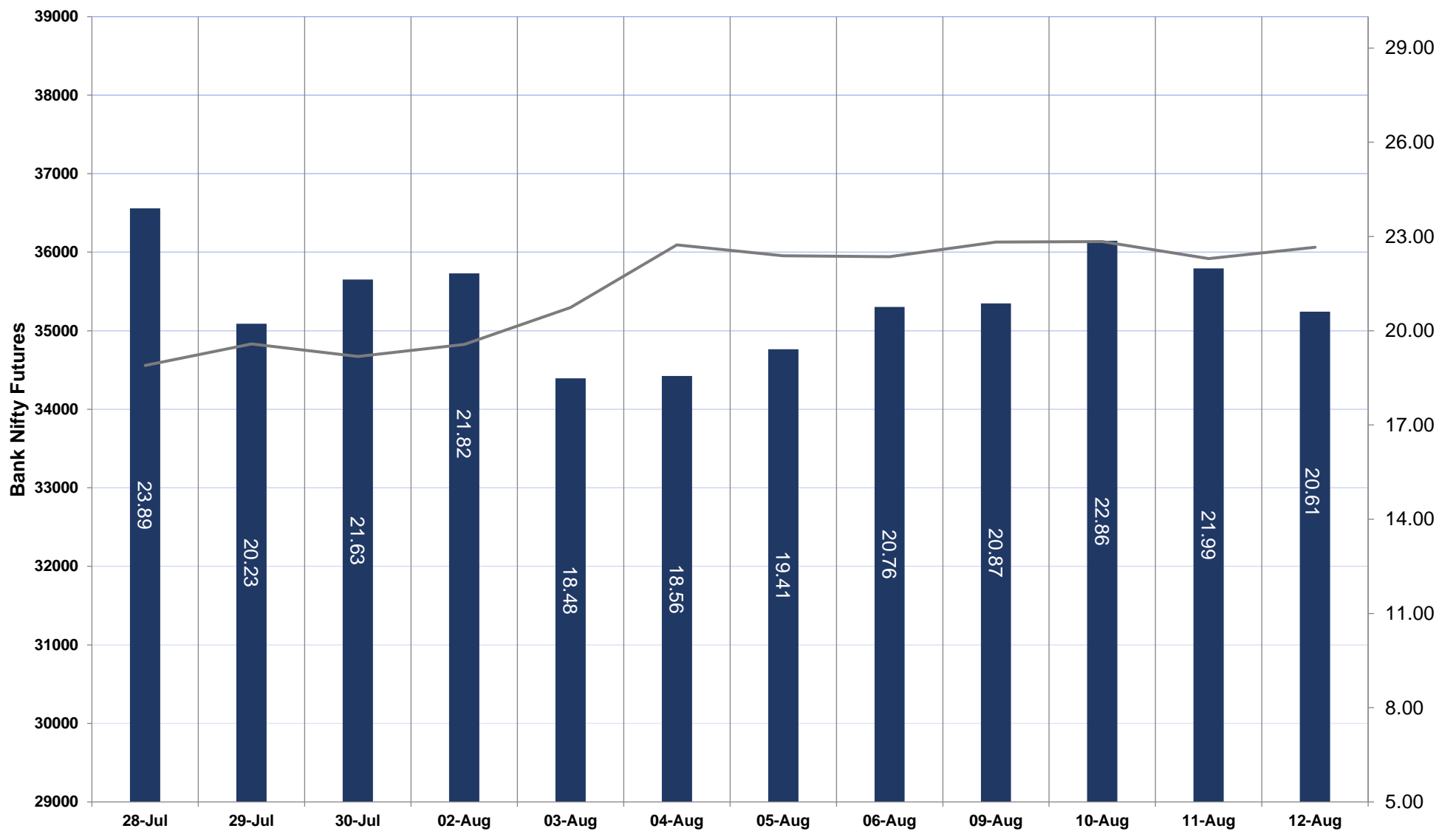
NIFTY FUTURES



TECHNICAL VIEWS



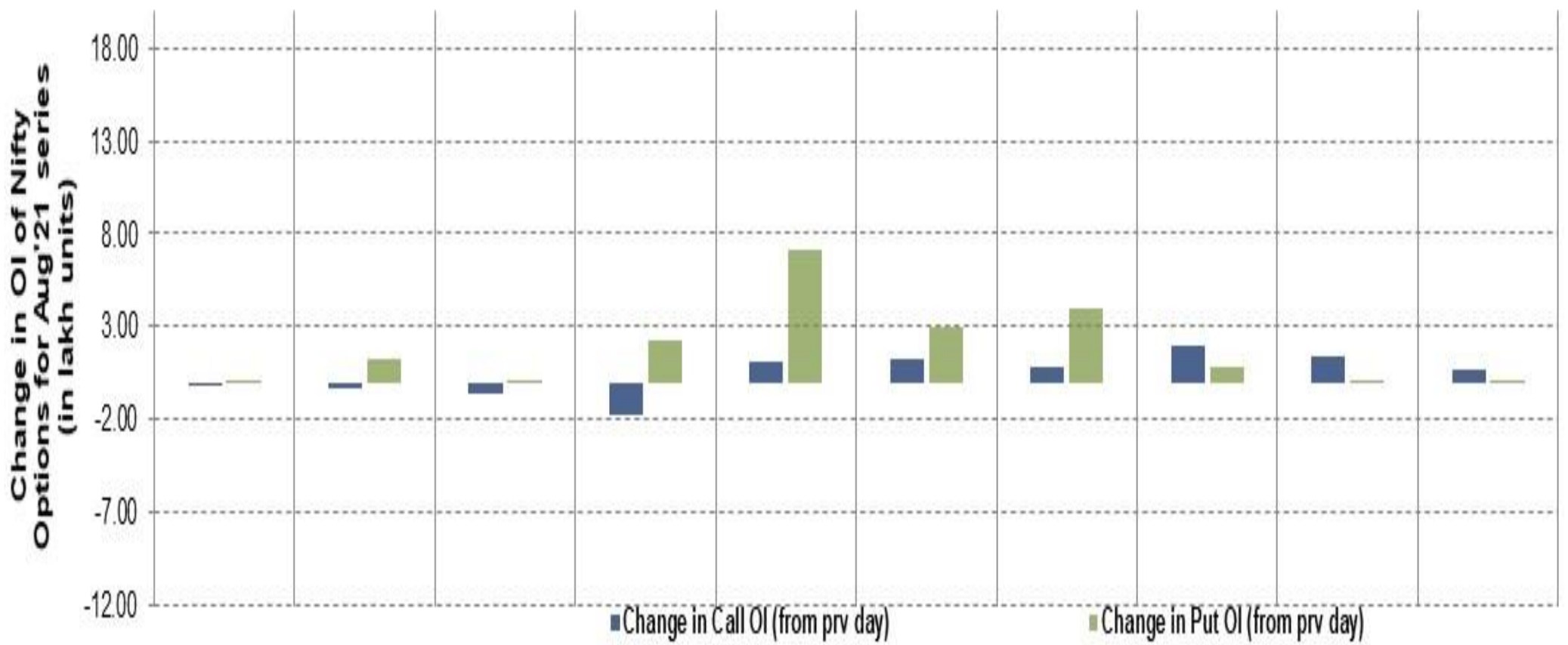
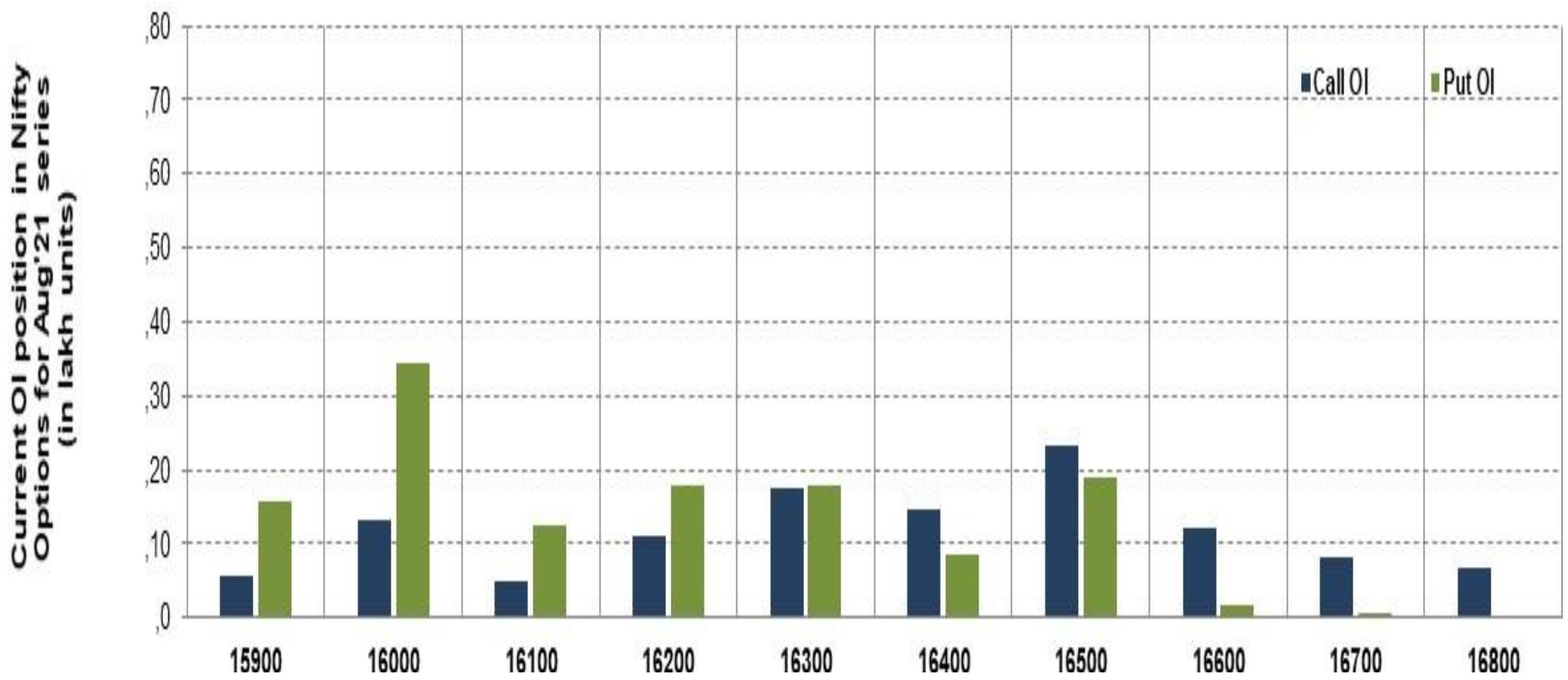
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.10 million** in Open Interests is **Strike Price of 16,500**
- **Most Active Nifty Put** with a reduction of **0.13 millions** in Open Interests is **Strike Price of 16,000**
- **Maximum Open Interest** an outstanding was **2.32 millions** for Calls at **Strike Price of 16,500**
- **Maximum Open Interest** an outstanding was **3.45 millions** for Puts at **Strike Price of 16,000**

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