



# MORNING MANTRA



Daily Derivatives & Market Report

Aug 13,2021



Indian equity benchmarks ended at record closing highs on Friday. The start of the day was on a positive note, as promising inflation and industrial production data aided the sentiments in the markets. Industrial output for the month of June rose 13.6 per cent, in a sign that the low base effect of the last year is waning, mainly due to a low-base effect and good performance by manufacturing, mining and power sectors but the output remained below the pre-pandemic level. Also, retail price inflation rate fell to a three-month low of 5.59 per cent in July from 6.26 per cent the previous month, due to a slower price rise in food items, particularly vegetables.

In the second half of the trading session, markets added more gains to end on a strong note. Traders remained positive, as Commerce and Industry Minister Piyush Goyal assured the industry that the government will protect its interests in free trade agreements (FTAs) and these pacts would be finalised after holding detailed discussions with all the stakeholders. Besides, recognising the role of innovations to strengthen India's response to COVID-19 crisis and preparedness for emerging healthcare needs, the National Health Authority has signed an MoU with the Indian Institute of Technology Delhi.

On the global front, European markets were trading higher on optimism over a strong earnings season and steady recovery from the pandemic-led economic downturn. Asian markets ended mostly lower on Friday, even after Malaysia's economy recovered at a faster-than-expected pace in the second quarter. The data published by the Department of Statistics showed that gross domestic product grew 16.1 percent year-on-year in the second quarter, reversing a 0.5 percent drop in the first quarter.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	55437.29	593.31	1.08
NIFTY	16529.10	164.70	1.01
MIDCAP	22941.04	-13.09	-0.06
SMLCAP	26335.20	-2.76	-0.01
BSEFMC	13692.07	93.46	0.69
AUTO	22780.78	18.47	0.08
POWER	2710.67	3.18	0.12
REALTY	3147.79	-25.20	-0.79
BSE IT	32951.90	501.11	1.54
BANKEX	41151.00	227.45	0.56
OIL GAS	15750.70	74.78	0.48
METAL	21164.27	129.78	0.62
INDIA VIX	12.99	0.62	4.99

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	941	1054	58
BSE	1536	1687	117

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5561	4337	28
NSE CASH	61922	56097	10
NSE F&O	3518000	9519296	(63)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.51	4.30	1.10
SENSEX	30.13	3.54	0.97

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6105	5955	150
FII	8016	7197	820

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	1.73	1.55
BANK NIFTY	1.01	0.94

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.52	93.03	-0.55

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.243	6.226	0.27
USA	1.342	1.367	-1.82

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1777.91	24.52	1.40
Silver	23.71	0.51	-0.55
Crude-Oil	68.03	-1.06	-1.53
Brent-Crude	70.25	-1.06	-1.49

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Aug -21 USD-INR	74.38	0.02	0.03
27 Aug -21 EUR-INR	87.48	0.12	0.14
27 Aug -21 GBP-INR	102.74	-0.28	-0.27
27 Aug -21 JPY- INR	64.55	0.17	0.26

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16529	16316	16422	16483	16590	16650
SENSEX	55437	54695	55066	55277	55648	55859
NIFTY FUTURES	16518	16296	16407	16471	16582	16646
BANK NIFTY	36169	35817	35993	36113	36289	36409
CNX IT	32679	32031	32355	32588	32912	33146
CNX MIDCAP	27600	27432	27516	27647	27731	27862
CNX SMALLCAP	10200	10111	10155	10228	10272	10344
INDIA VIX	12.99	10.75	11.87	12.52	13.64	14.28

## 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	Neutral	Buy
INDIA VIX	Neutral	Neutral	Sell

## SECURITIES BAN IN F&O TRADES FOR 16-08-2021

CADILAHC,CANBK,IBULHSGFIN,NATIONALUM,

PNB,RBLBANK,SAIL,SUNTV

# TECHNICAL VIEWS



## NIFTY

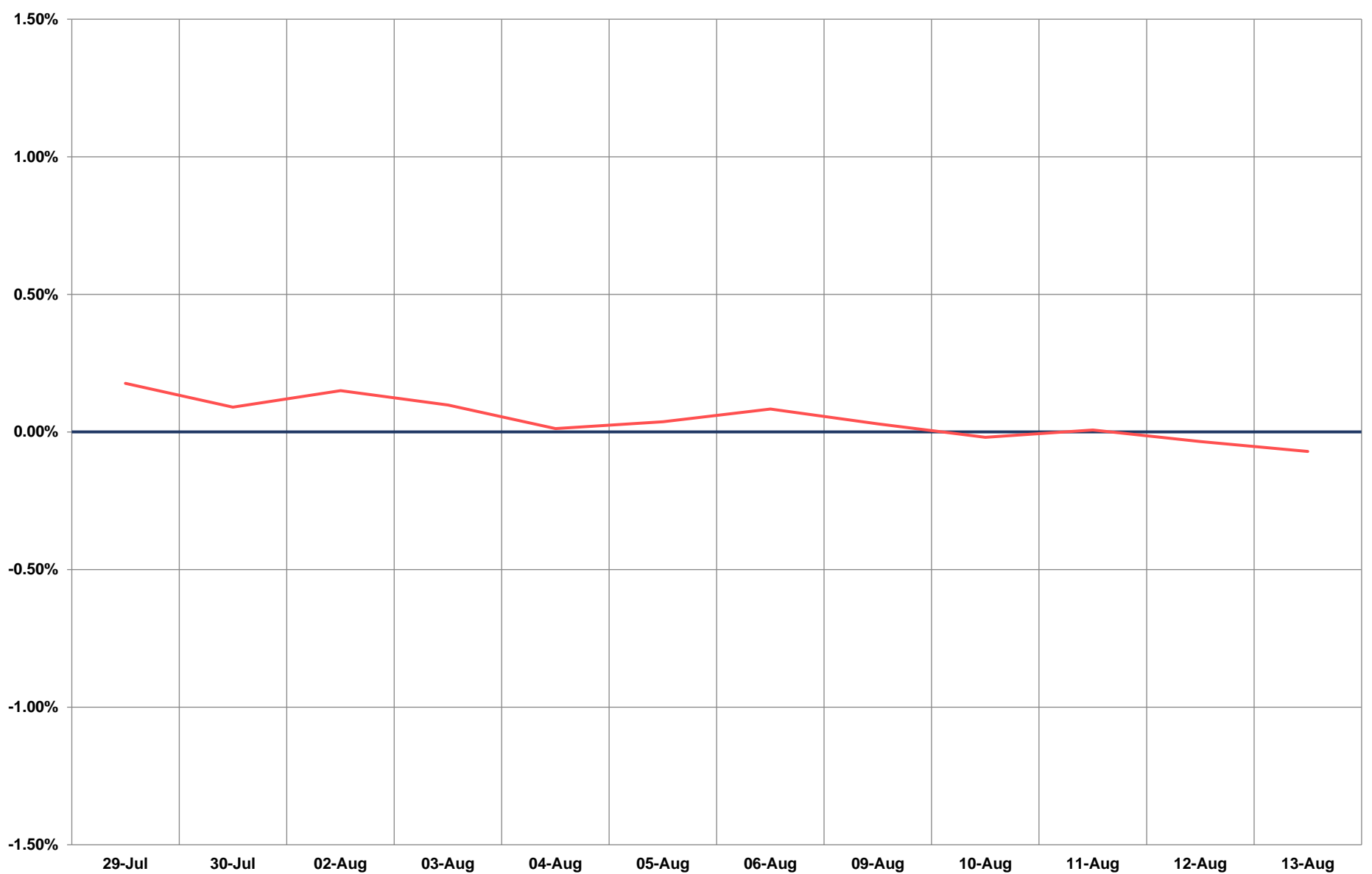
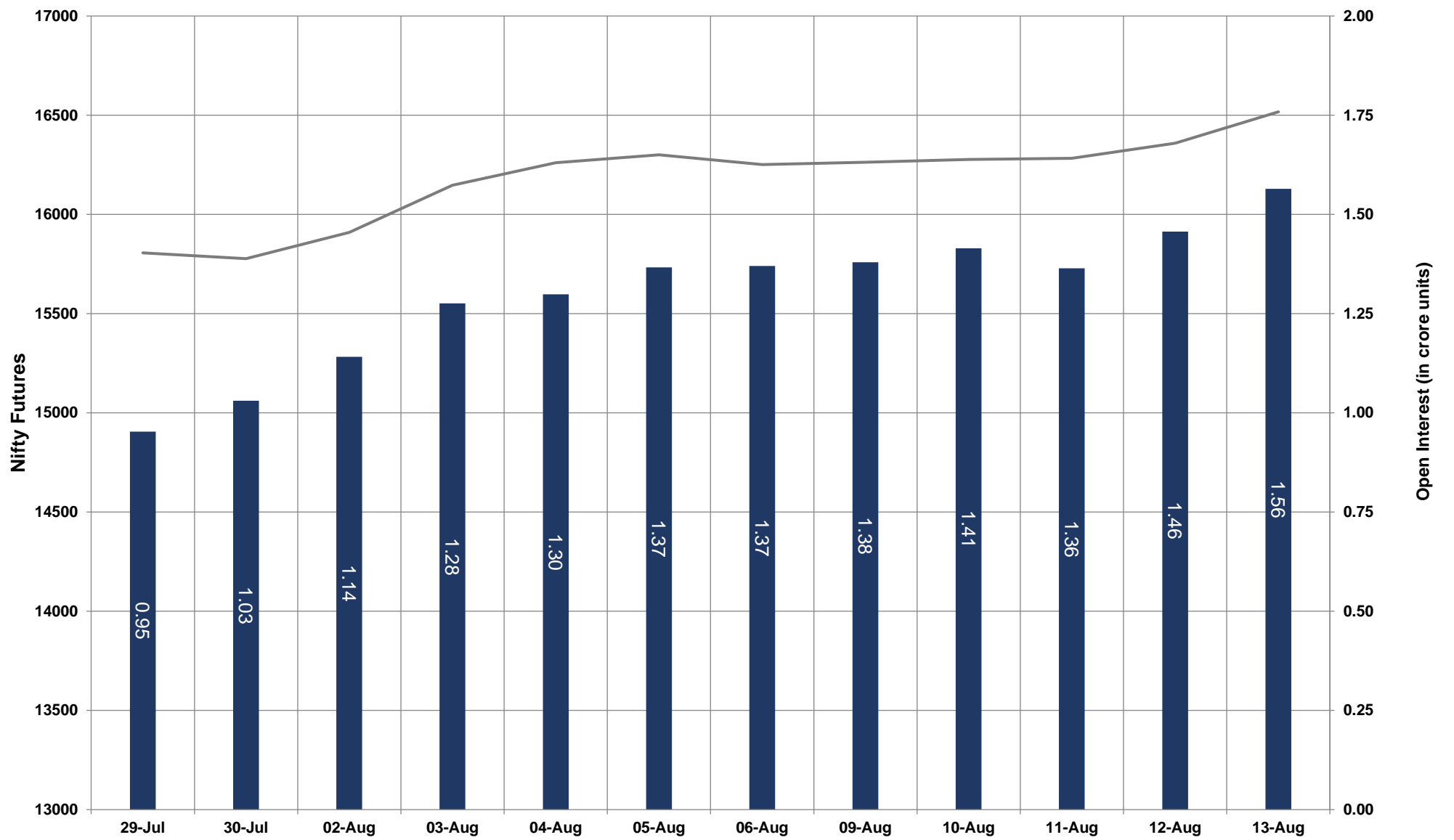


- Nifty Cash = **16,529.10 (+1.01%)**
- Resistance levels = **16,610** and **16,680**
- Support levels = **16,420** and **16,330**

# TECHNICAL VIEWS



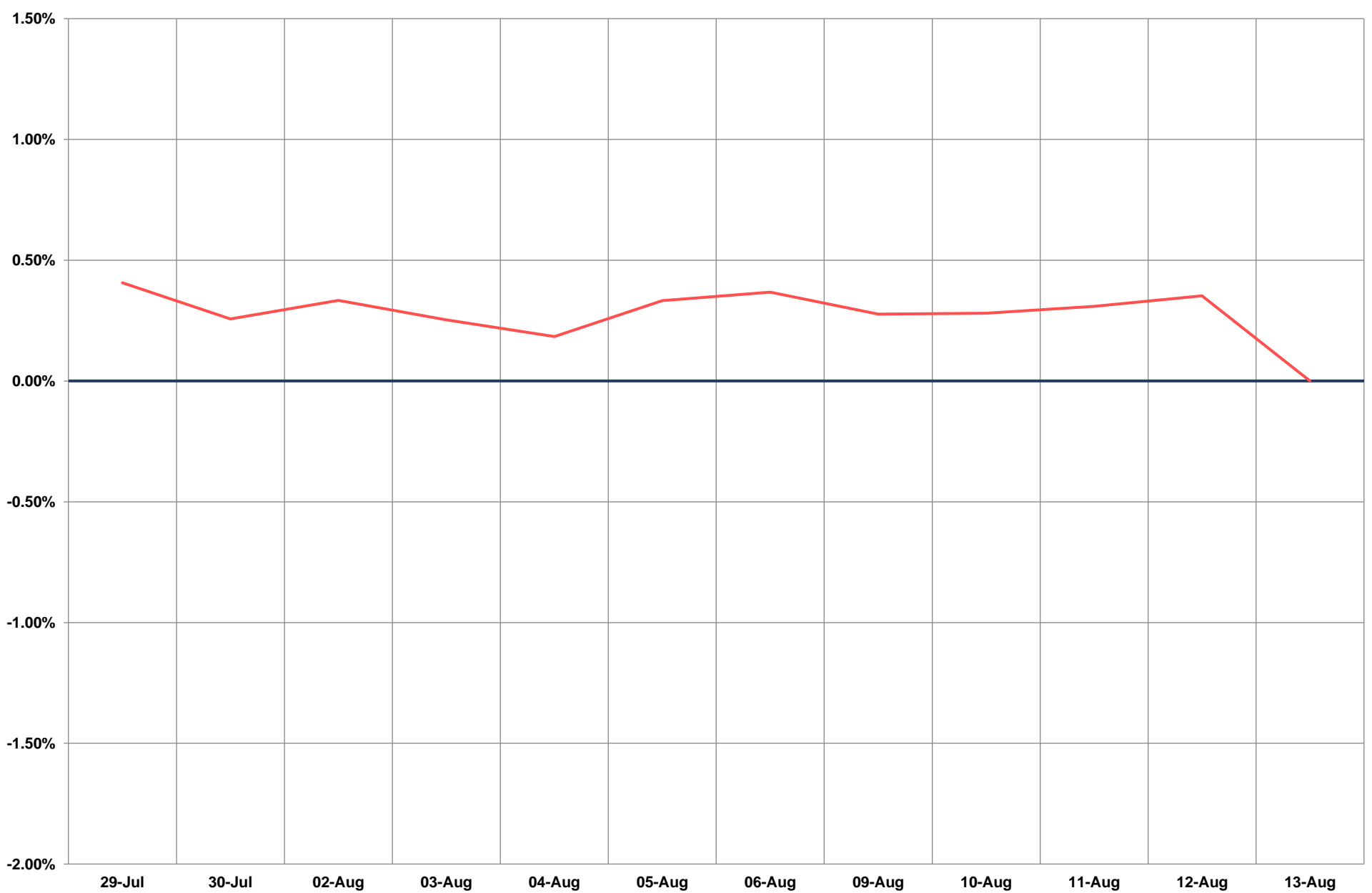
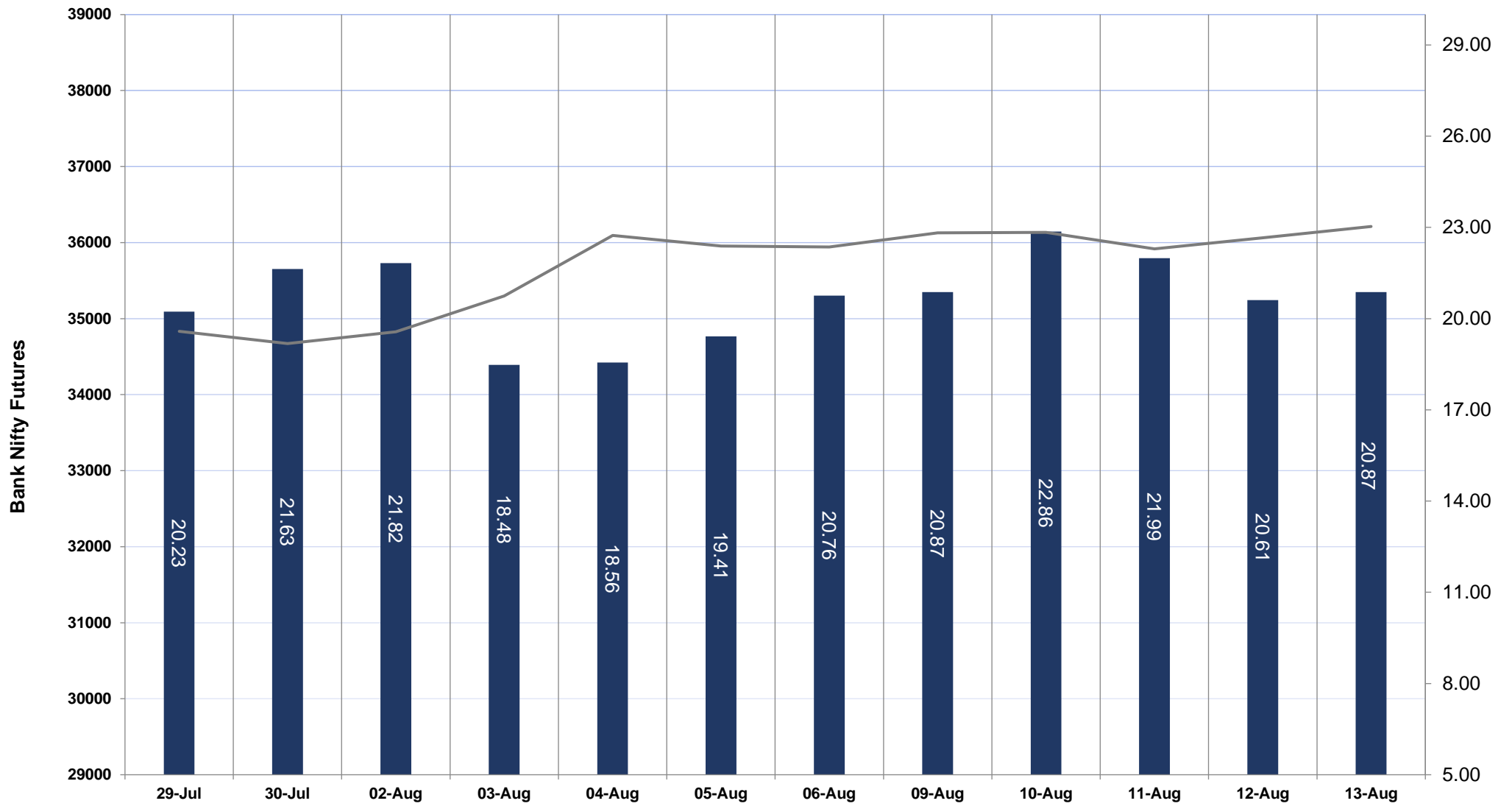
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

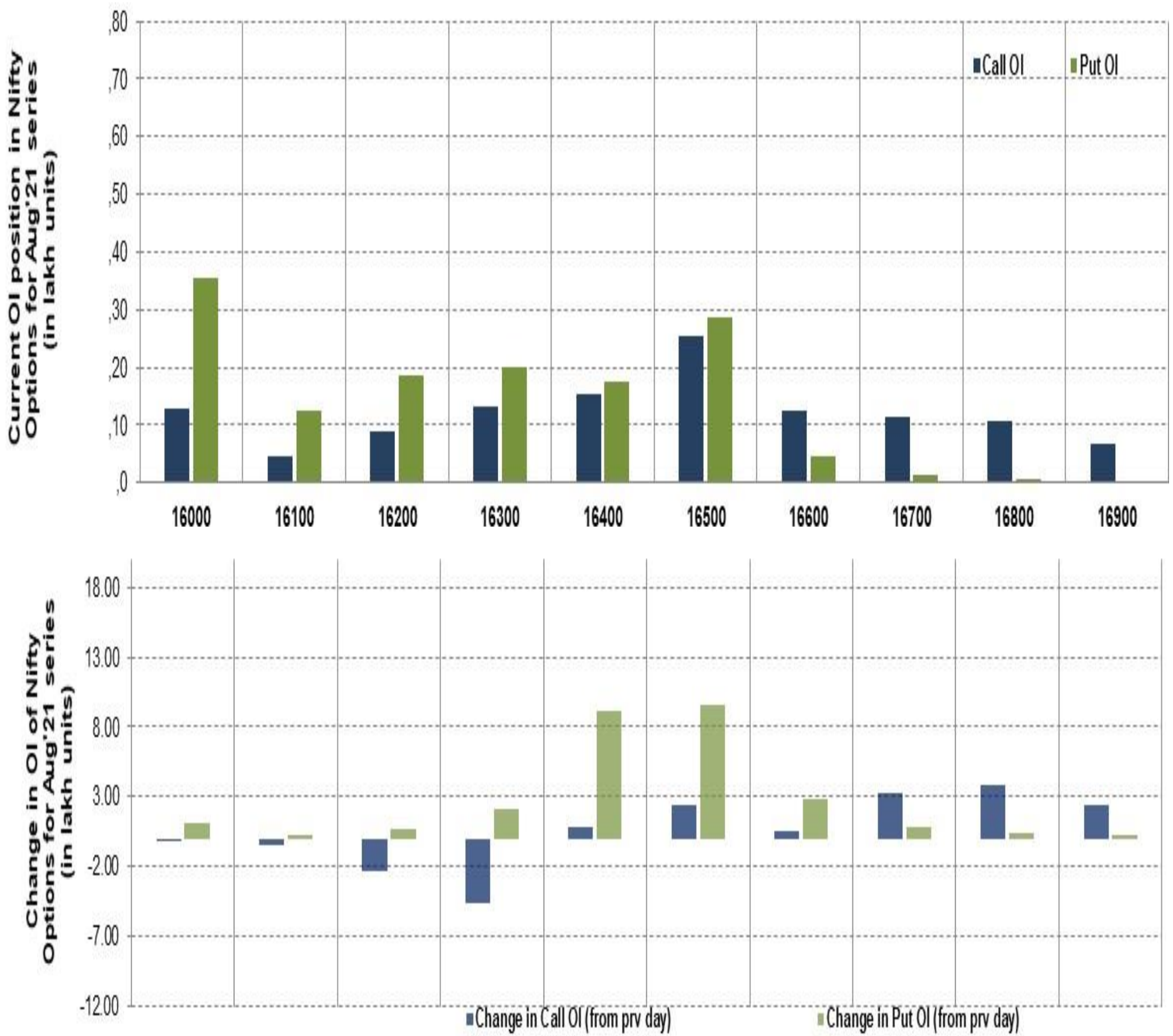




# TECHNICAL VIEWS



## 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 **0.11 millions** in Open Interests is **Strike Price of 16,000**
- **Maximum Open Interest** an outstanding was **2.60 millions** for Calls at **Strike Price of 16,500**
- **Maximum Open Interest** an outstanding was **3.60 millions** for Puts at **Strike Price of 16,000**

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