



MORNING MANTRA



Daily Derivatives & Market Report

Aug 23, 2021



Indian equity benchmarks ended in green on Monday. The start of the day was on a strong note, as traders took encouragement with a private report that the government said that the country's agri-exports are estimated to grow 15% in FY22, adding that export of products like rice, meat, cereals and dairy items rose 44.3% on-year to \$4.81 billion during April-June 2021. Their exports were \$3.33 billion in the year ago period. Some support also came in as investments in the Indian capital markets through participatory notes (P-notes) rose to Rs 1.02 lakh crore till July-end, making it the highest level in last 40 months.

But soon, key indices came back in green terrain and remained higher till the end of the day, amid reports that foreign portfolio investors (FPI) have pumped in a net Rs 7,245 crore into the Indian capital markets in August so far amid positive sentiments due to an improving macroeconomic environment. Besides, Union Finance Minister Nirmala Sitharaman said the micro, small and medium enterprises (MSMEs) are the backbone of the economy, and the Narendra Modi government has given the sector its rightful place.

Sentiments were upbeat as Crisil Ratings revised the credit quality outlook of India Inc for fiscal 2022 to positive from cautiously optimistic earlier, predicated on a sustained recovery in demand after the blip caused by the second wave of Covid-19 afflictions in the first quarter. The increase in coverage of vaccinations should also mitigate the impact of a third wave if it comes about. Besides, Retirement fund body, Employees' Provident Fund Organisation (EPFO) in its latest 'Provisional Estimate of Net Payroll' data report has showed that India created 1283448 new jobs in the month of June 2021.

On the global front, European markets were trading higher after a bruising selloff last week on global growth worries, while investors awaited a raft of business activity data. Asian markets settled mostly higher on Monday, after the manufacturing sector in Japan continued to expand in August, albeit at a slower rate, the latest survey from Jibun Bank showed on Monday with a manufacturing PMI score of 52.4. That's down from 53.0 in July, although it remains above the boom-or-bust line of 50 that separates expansion from contraction.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	55555.79	226.47	0.41
NIFTY	16496.45	45.95	0.28
MIDCAP	22475.30	-204.57	-0.90
SMLCAP	25358.02	-400.09	-1.55
BSEFMC	14189.34	-40.06	-0.28
AUTO	21899.17	-278.64	-1.26
POWER	2676.79	-8.55	-0.32
REALTY	2955.93	-25.44	-0.85
BSE IT	33811.25	389.13	1.16
BANKEX	39907.30	107.42	0.27
OIL GAS	15836.16	85.91	0.55
METAL	19208.81	-130.63	-0.68
INDIA VIX	13.38	-0.34	-2.39

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	443	1622	63
BSE	747	2508	138

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5746	5198	11
NSE CASH	63553	69635	(9)
NSE F&O	4534430	4128860	10

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	25.28	4.18	1.11
SENSEX	29.01	3.55	0.97

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6438	4985	1453
FII	7990	9354	(1363)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5475.09	5165.51	310
Index Options	387399.10	388375.70	(977)
Stock Futures	46214.76	43491.90	2723
Stock Options	32884.49	32496.75	388

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.15	1.22
BANK NIFTY	0.71	0.69

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.05	93.50	-0.48

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.244	6.234	0.16
USA	1.270	1.260	0.80

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1804.57	24.67	1.39
Silver	23.64	0.67	2.92
Crude-Oil	65.83	3.69	5.94
Brent-Crude	68.86	3.67	5.65

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Aug -21 USD-INR	74.22	-0.19	-0.26
27 Aug -21 EUR-INR	87.04	0.10	0.11
27 Aug -21 GBP-INR	101.56	0.20	0.20
27 Aug -21 JPY- INR	67.44	-0.41	-0.61

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16496	16298	16397	16495	16594	16692
SENSEX	55556	54985	55270	55526	55811	56067
NIFTY FUTURES	16493	16310	16402	16484	16576	16658
BANK NIFTY	35124	34513	34819	35123	35429	35733
CNX IT	33920	33294	33607	33880	34193	34466
CNX MIDCAP	26893	26236	26564	27013	27341	27790
CNX SMALLCAP	9668	9342	9505	9733	9896	10123
INDIA VIX	13.68	11.89	12.79	13.61	14.51	15.33

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Buy	Buy	Buy
SENSEX	Buy	Buy	Buy
NIFTY FUTURES	Buy	Buy	Buy
BANK NIFTY	Neutral	Neutral	Buy
CNX IT	Buy	Buy	Buy
CNX MIDCAP	Sell	Neutral	Buy
CNX SMALLCAP	Sell	Neutral	Buy
INDIA VIX	Buy	Neutral	Sell

SECURITIES BAN IN F&O TRADES FOR 24-08-2021

CANBK,IDEA,NMDC,SUNTV

TECHNICAL VIEWS



NIFTY

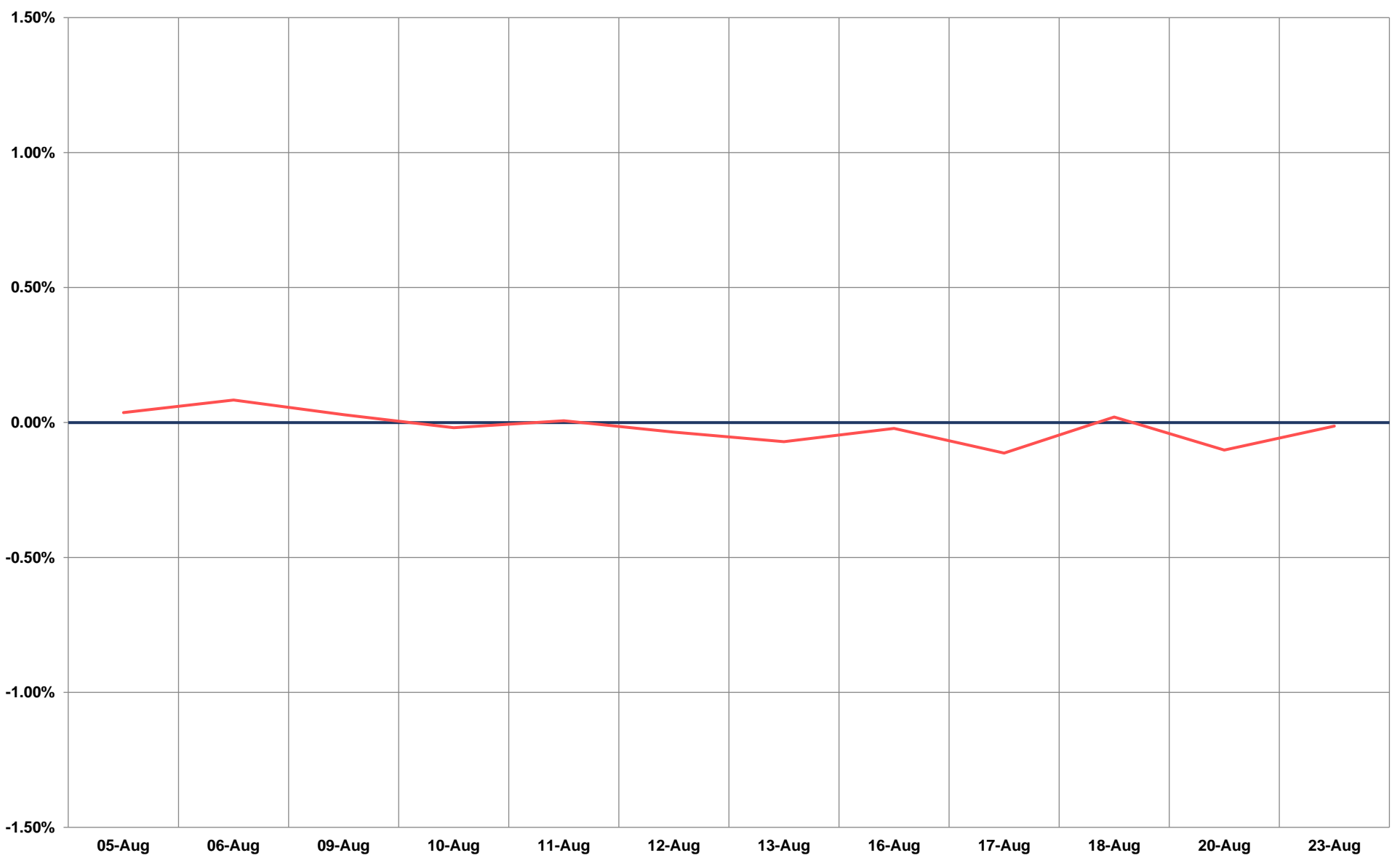
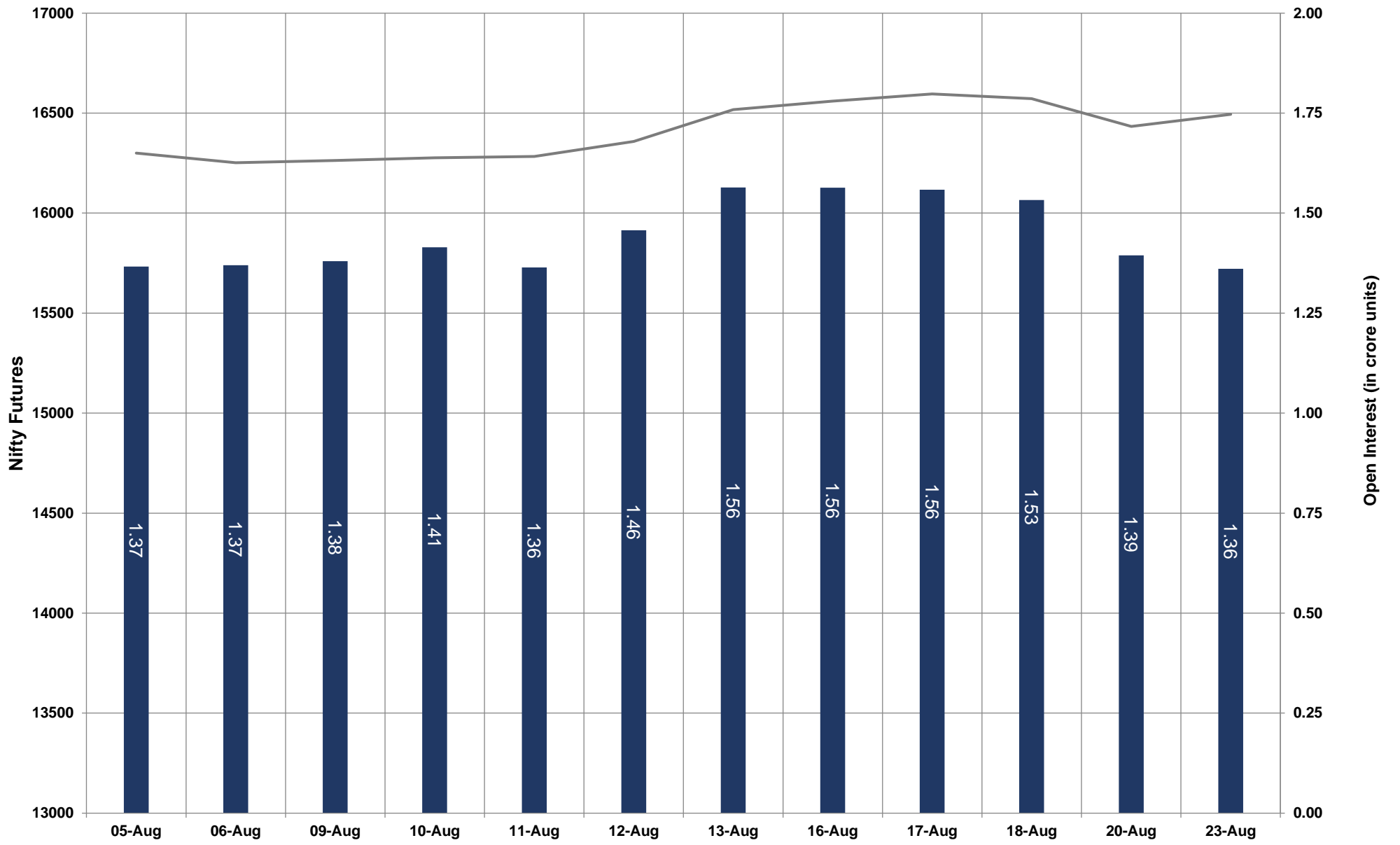


- Nifty Cash = **16,496.45(+0.28%)**
- Resistance levels = **16,580** and **16,670**
- Support levels = **16,380** and **16,240**

TECHNICAL VIEWS



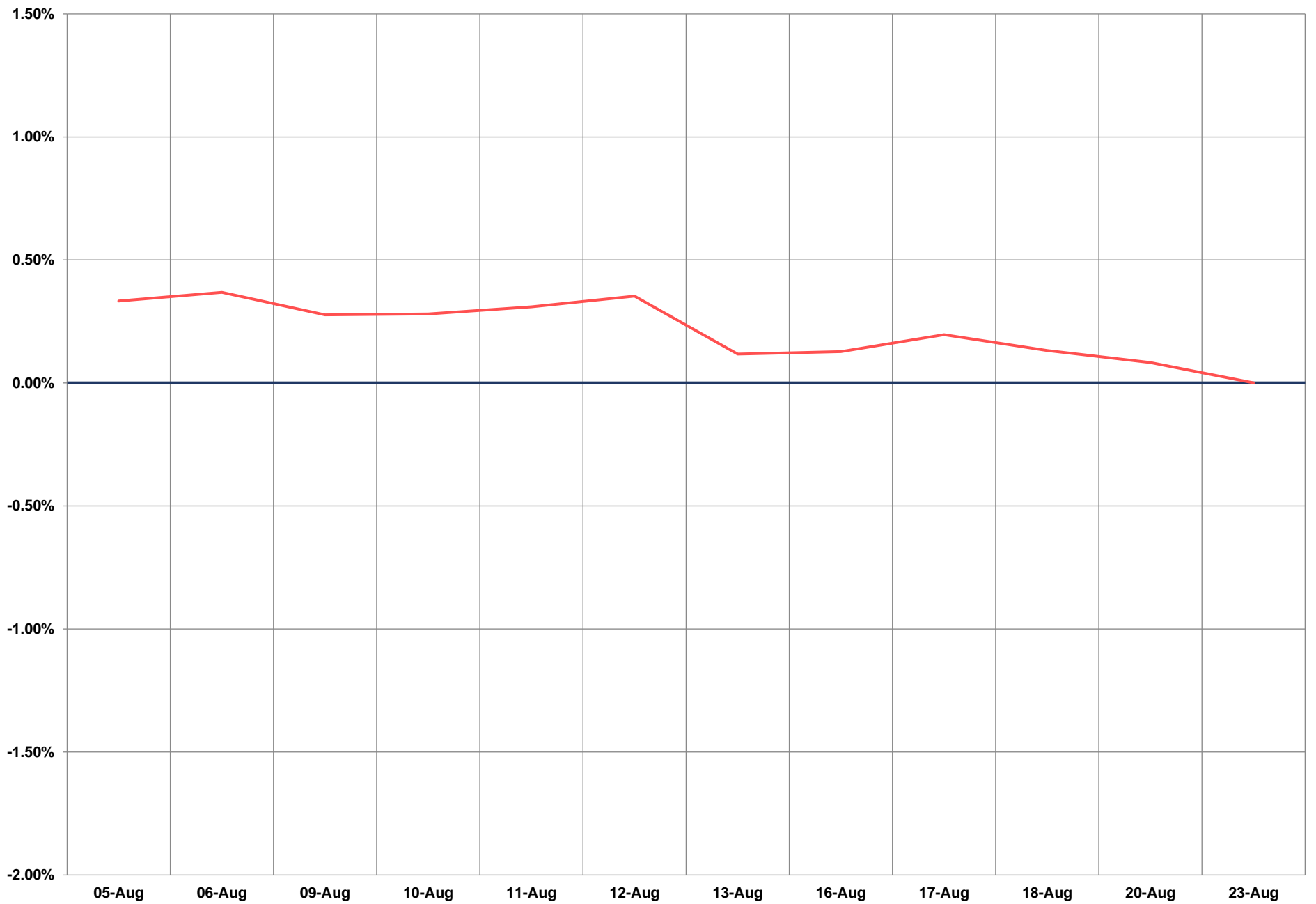
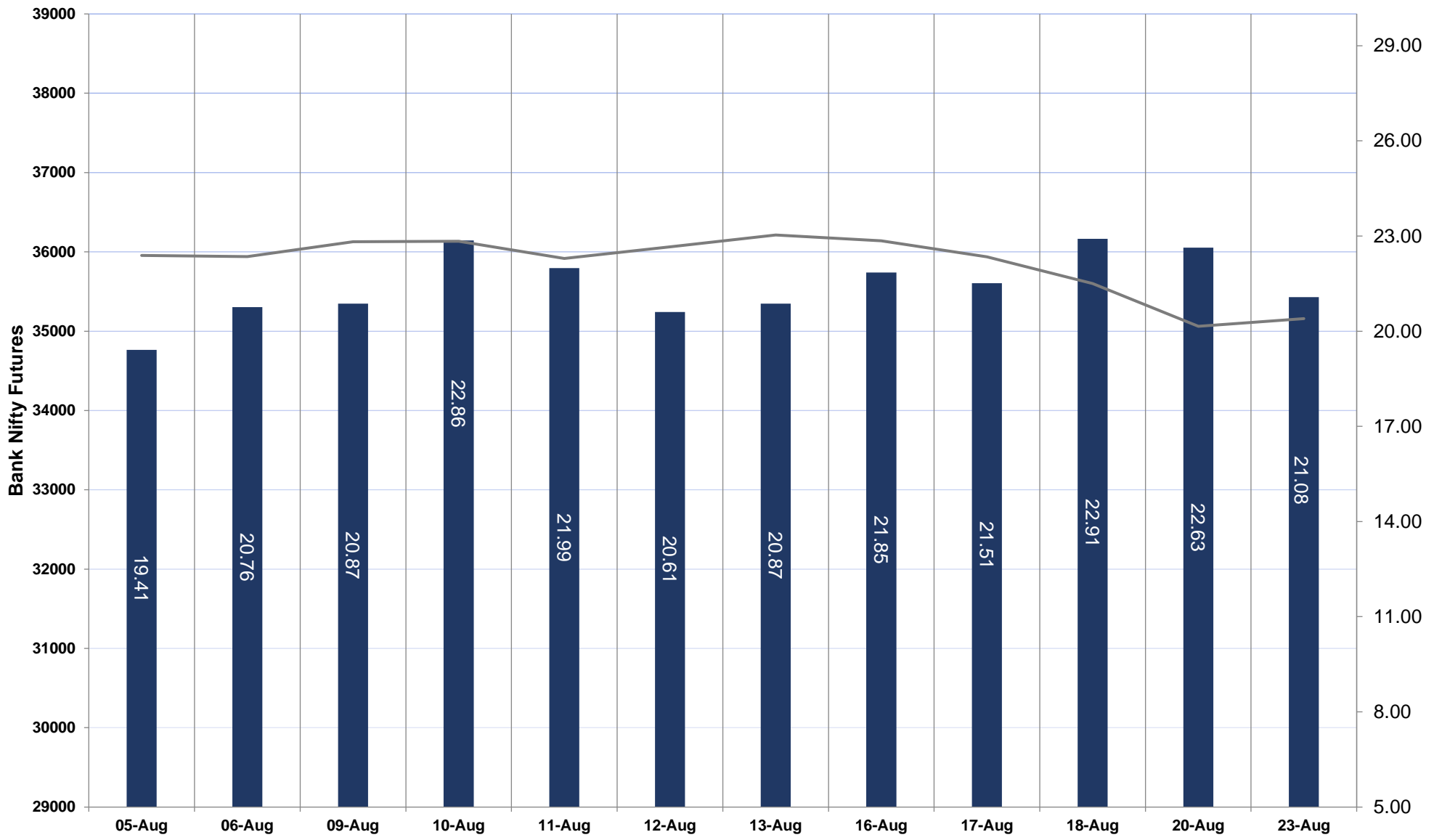
NIFTY FUTURES



TECHNICAL VIEWS



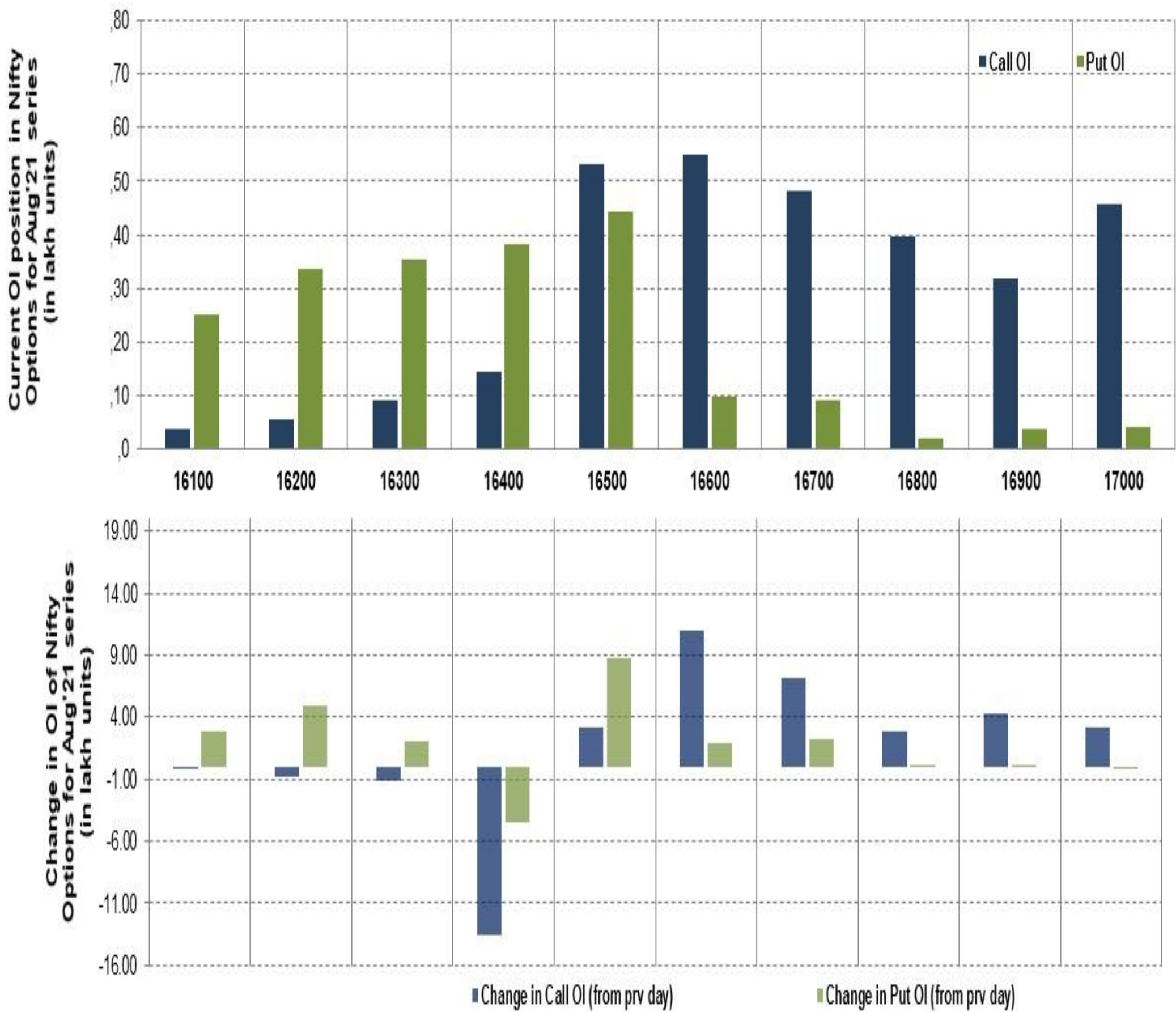
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with An addition of **5.50 million** in Open Interests is **Strike Price of 16,600**
- **Most Active Nifty Put** with an addition of **4.41 millions** in Open Interests is **Strike Price of 16,500**
- **Maximum Open Interest an outstanding** was **1.10 millions** for Calls at **Strike Price of 16,600**
- **Maximum Open Interest an outstanding** was **0.90 millions** for Puts at **Strike Price of 16,500**

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