



MORNING MANTRA



Daily Derivatives & Market Report

Aug 24, 2021



Indian equity benchmarks ended on a strong note on Tuesday. Markets made a positive start of the day, as Commerce and Industry Minister Piyush Goyal said foreign direct investments into the country is on the rise, jumping to \$12.1 billion in May this year. He also said the government is working on a mission mode to achieve exports target of \$400 billion in 2021-22. Adding more optimism, Icria Ratings' report stated that with the easing of COVID-19-related restrictions by the states, the roots of the economic recovery deepened in July 2021. The report said the unlocking in the country has manifested itself in improving performance across various high frequency industrial and service sector indicators, mobility and toll collections in July 2021. Some support also came with IT industry body Nasscom's statement that India has the potential to become the world's second-largest cloud talent hub with the combined effort of government bodies, education and skilling organisations and technology providers.

Indices cut gains in early deals but soon gained momentum to remain higher till the end of the session. Sentiments remained positive as Finance Minister Nirmala Sitharaman announced a Rs 6 lakh crore National Monetisation Pipeline (NMP) that will look to unlock value in infrastructure assets across sectors ranging from power to road and railways. She also said the asset monetisation does not involve selling of land and it is about monetising brownfield assets.

On the global front, European markets were trading higher after a full US approval of a COVID-19 vaccine boosted Wall Street to record highs, while latest data showed a stronger-than-expected economic recovery in Germany. Asian markets ended mostly higher on Tuesday, even after consumer confidence in South Korea dipped slightly in August, according to the latest survey from the Bank of Korea's sentiment index, which came in with a score of 102.5 down from 103.2 in July. Consumer sentiment regarding current living standards and their future outlook were unchanged at 91 and 96, respectively.

MARKET SELFIE



MARKET SUMMARY

| Domestic Indices | Close | Points | % Change |
|------------------|----------|---------|----------|
| SENSEX | 55958.98 | 403.19 | 0.73 |
| NIFTY | 16624.60 | 128.15 | 0.78 |
| MIDCAP | 22816.35 | 341.05 | 1.52 |
| SMLCAP | 25786.96 | 428.94 | 1.69 |
| BSEFMC | 14144.23 | -45.11 | -0.32 |
| AUTO | 22111.51 | 212.34 | 0.97 |
| POWER | 2721.78 | 44.99 | 1.68 |
| REALTY | 3006.08 | 50.15 | 1.70 |
| BSE IT | 33685.25 | -126.00 | -0.37 |
| BANKEX | 40484.89 | 577.59 | 1.45 |
| OIL GAS | 16150.62 | 314.46 | 1.99 |
| METAL | 19739.37 | 530.56 | 2.76 |
| INDIA VIX | 13.19 | -0.49 | -3.62 |

ADVANCE - DECLINE

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

MARKET TURNOVER (₹ in Crs)

| Segment | Current | Previous | Net % |
|----------|---------|----------|-------|
| BSE CASH | 4254 | 5746 | (26) |
| NSE CASH | 61160 | 63553 | (4) |
| NSE F&O | 5114351 | 4534430 | 13 |

KEY INDICES RATIOS

| INDEX | P/E | P/B | Dividend Yield |
|--------|-------|------|----------------|
| NIFTY | 25.47 | 4.21 | 1.10 |
| SENSEX | 29.24 | 3.58 | 0.96 |

KEY NUMBERS TRACKER



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

| FII-DII* | Buy | Sell | Net |
|----------|------|------|--------|
| DII | 7418 | 5038 | 2380 |
| FII | 7372 | 9017 | (1645) |

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

| FII | Buy | Sell | Net |
|---------------|-----------|-----------|--------|
| Index Futures | 7760.40 | 6657.41 | 1103 |
| Index Options | 410728.75 | 415853.49 | (5125) |
| Stock Futures | 51091.49 | 48691.35 | 2400 |
| Stock Options | 32066.65 | 31464.51 | 602 |

PUT-CALL RATIO

| Index | Current | Previous |
|------------|---------|----------|
| NIFTY | 1.39 | 1.15 |
| BANK NIFTY | 1.18 | 0.71 |

DOLLAR INDEX

| Dollar Index | Current | Previous | % Change |
|--------------|---------|----------|----------|
| DXY | 92.97 | 92.96 | 0.01 |

10-YEARS G-SEC YIELD

| Country | Current | Previous | % Change |
|---------|---------|----------|----------|
| INDIA | 6.251 | 6.243 | 0.13 |
| USA | 1.265 | 1.255 | 0.80 |

KEY COMMODITIES TRACKER (in \$)

| Commodity | Current | Change Points | % Change |
|-------------|---------|---------------|----------|
| Gold | 1806.50 | 1.73 | 0.10 |
| Silver | 23.86 | 0.26 | 1.09 |
| Crude-Oil | 67.24 | 1.60 | 2.44 |
| Brent-Crude | 70.66 | 1.91 | 2.78 |

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

| Expiry | Close | Change Points | % Change |
|---------------------|--------|---------------|----------|
| 27 Aug -21 USD-INR | 74.21 | -0.02 | -0.02 |
| 27 Aug -21 EUR-INR | 87.18 | 0.10 | 0.11 |
| 27 Aug -21 GBP-INR | 101.85 | 0.31 | 0.31 |
| 27 Aug -21 JPY- INR | 67.65 | 0.21 | 0.32 |

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

| Index | Close | S2 | S1 | Pivot | R1 | R2 |
|---------------|-------|-------|-------|-------|-------|-------|
| NIFTY | 16625 | 16437 | 16531 | 16589 | 16683 | 16741 |
| SENSEX | 55959 | 55353 | 55656 | 55840 | 56143 | 56326 |
| NIFTY FUTURES | 16616 | 16437 | 16526 | 16585 | 16675 | 16733 |
| BANK NIFTY | 35712 | 34801 | 35256 | 35526 | 35982 | 36251 |
| CNX IT | 33838 | 33284 | 33561 | 33912 | 34189 | 34540 |
| CNX MIDCAP | 27277 | 26841 | 27059 | 27178 | 27395 | 27514 |
| CNX SMALLCAP | 9862 | 9579 | 9720 | 9798 | 9939 | 10017 |
| INDIA VIX | 13.19 | 12.19 | 12.69 | 13.60 | 14.10 | 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 | Neutral | Buy |
| CNX IT | Buy | Buy | Buy |
| CNX MIDCAP | Neutral | Neutral | Buy |
| CNX SMALLCAP | Sell | Neutral | Buy |
| INDIA VIX | Neutral | Neutral | Sell |

SECURITIES BAN IN F&O TRADES FOR 25-08-2021

CANBK,IDEA,NMDC,SAIL

TECHNICAL VIEWS



NIFTY

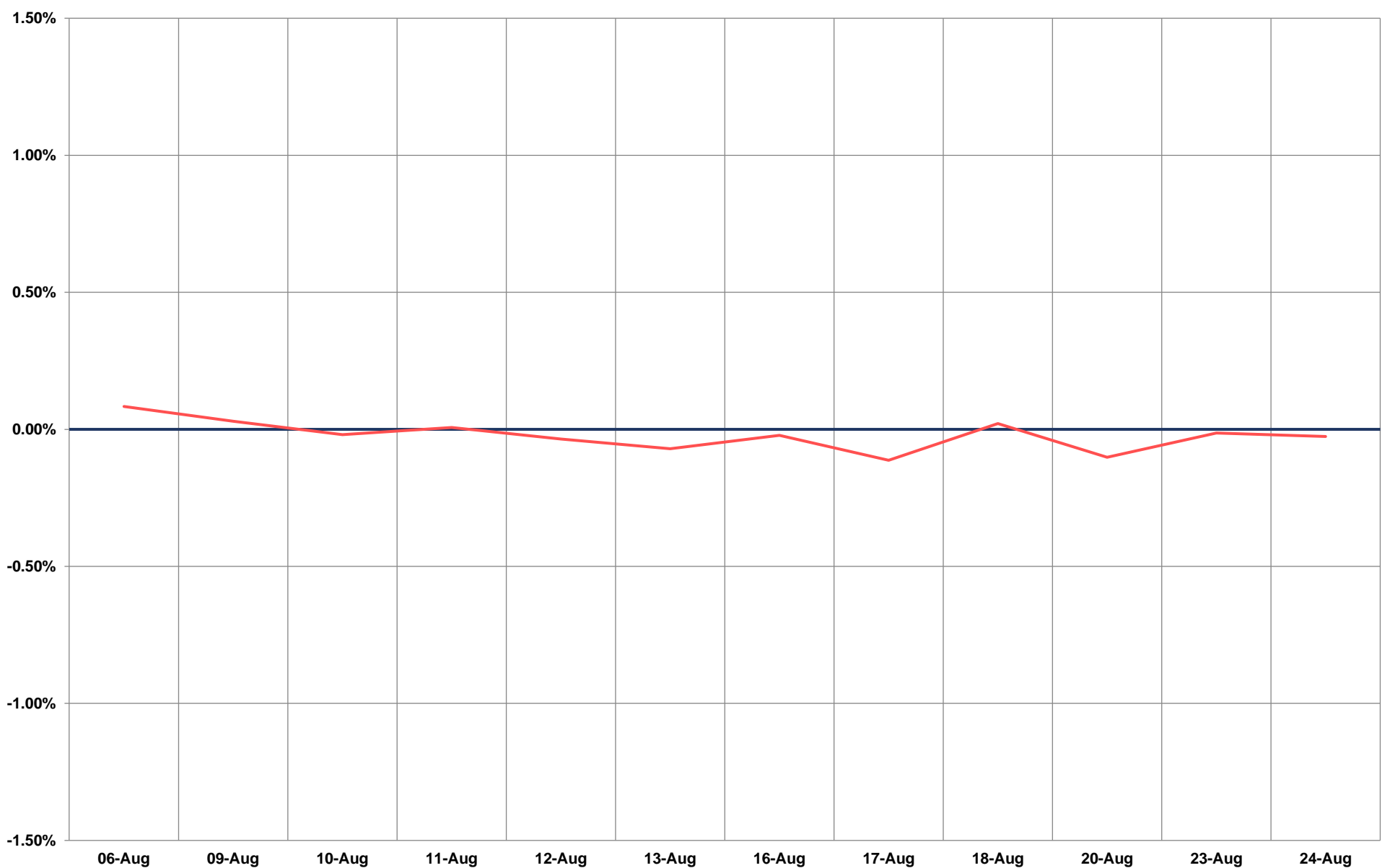
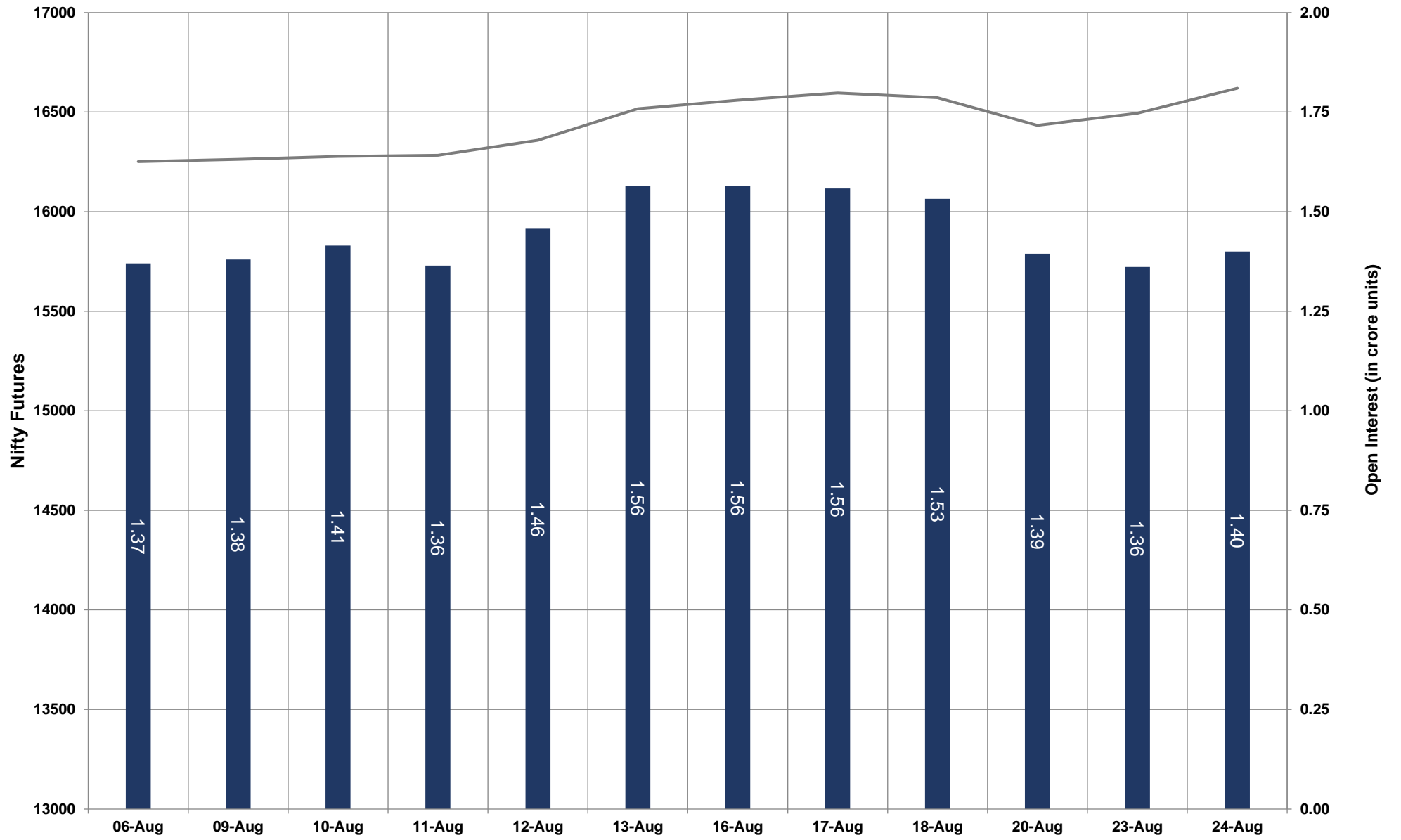


- Nifty Cash = **16,624.60(+0.78%)**
- Resistance levels = **16,710** and **16,830**
- Support levels = **16,570** and **16,490**

TECHNICAL VIEWS



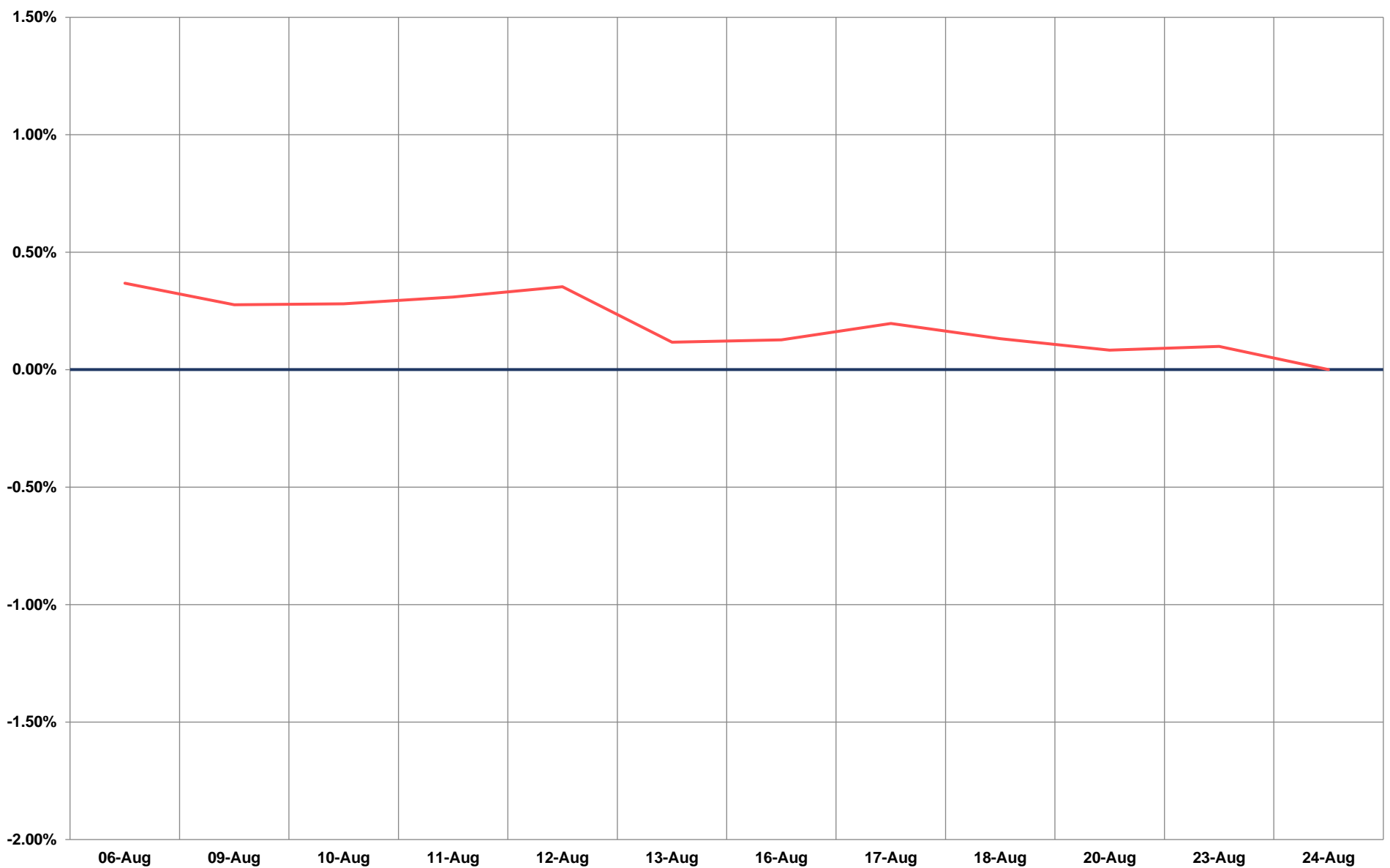
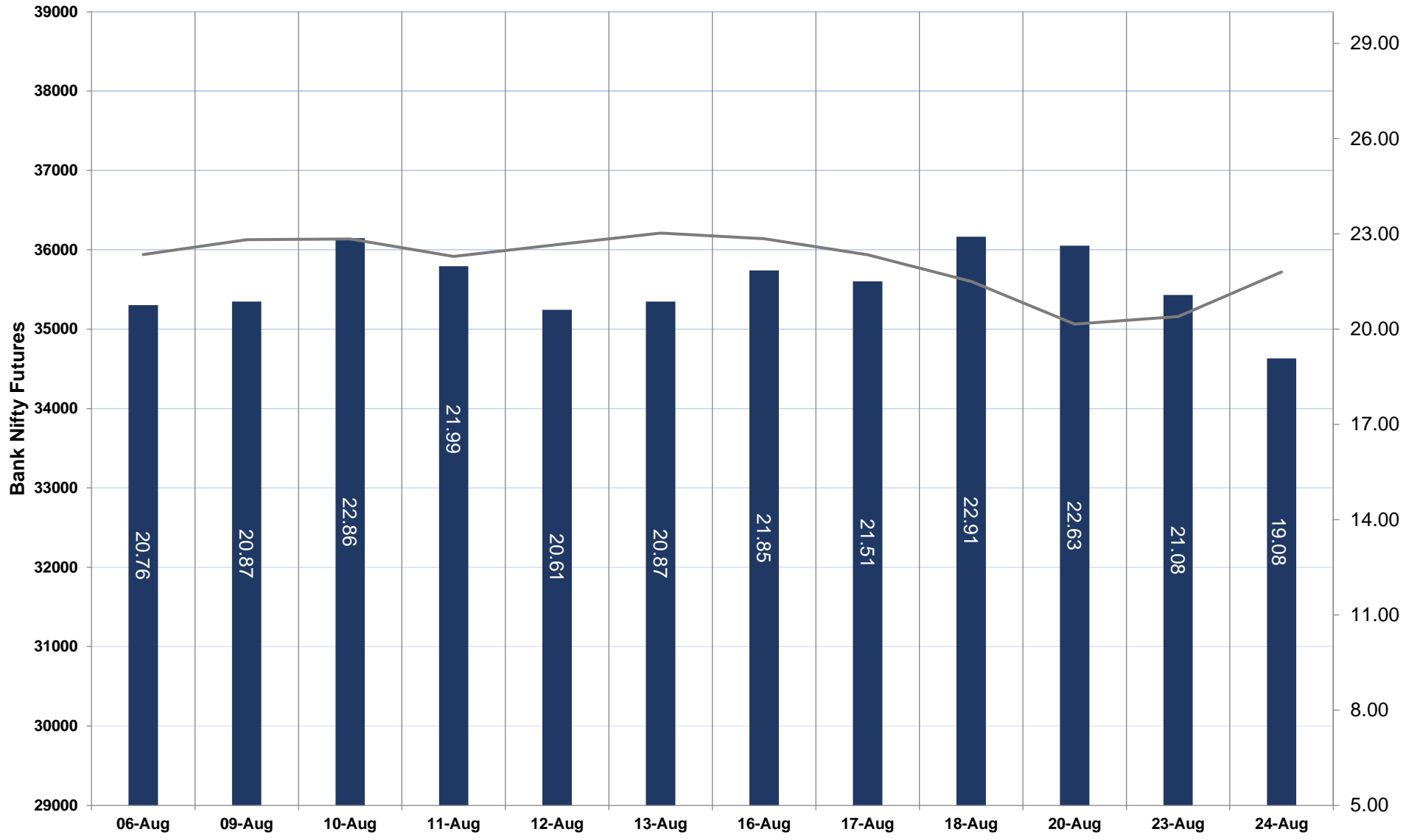
NIFTY FUTURES



TECHNICAL VIEWS



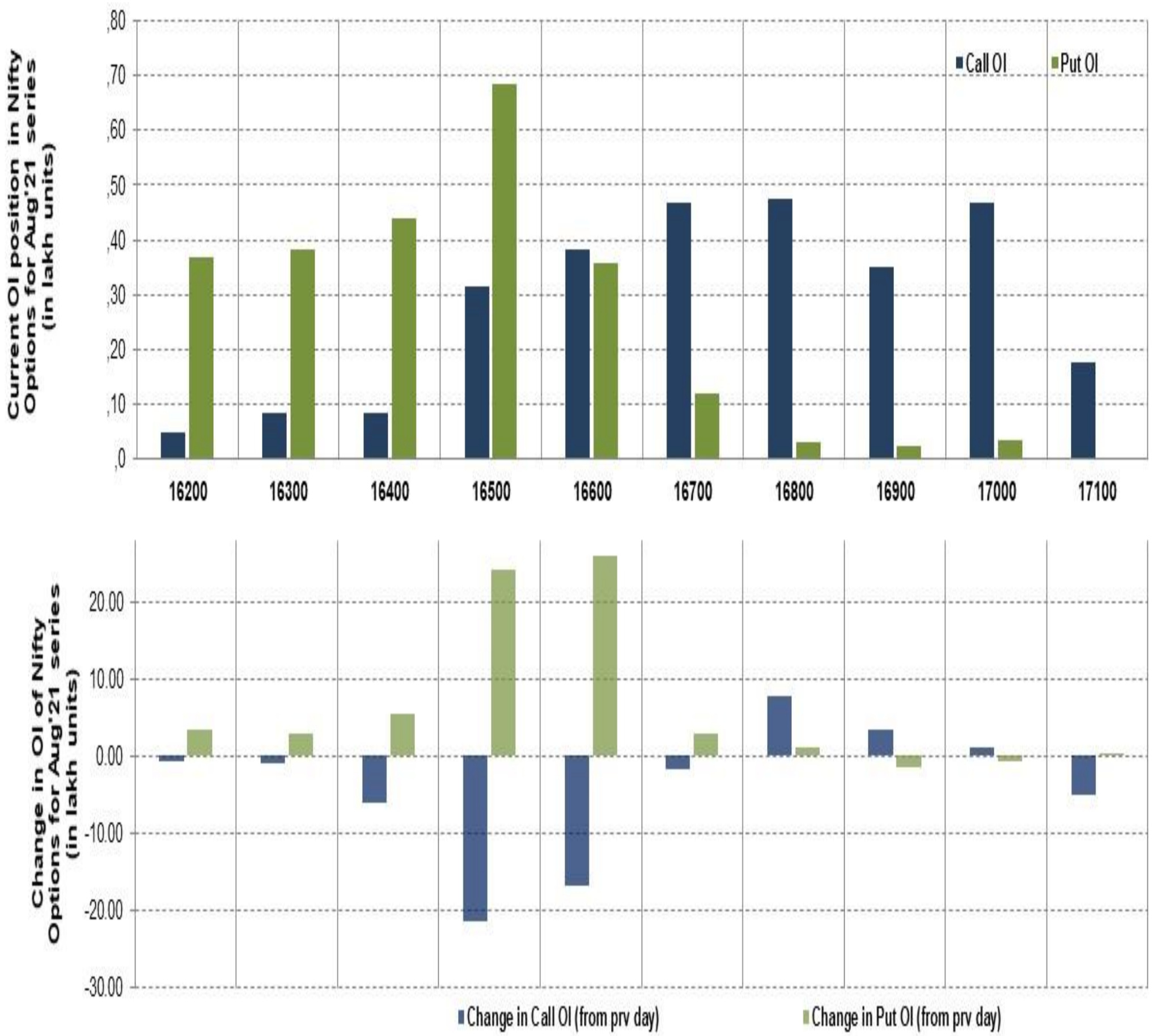
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with An addition of **0.80 million** in Open Interests is **Strike Price of 16,800**
- **Most Active Nifty Put** with an addition of **2.42 millions** in Open Interests is **Strike Price of 16,500**
- **Maximum Open Interest** an outstanding was **4.74 millions** for Calls at **Strike Price of 16,800**
- **Maximum Open Interest** an outstanding was **6.83 millions** for Puts at **Strike Price of 16,500**

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