



MORNING MANTRA



Daily Derivatives & Market Report

Aug 16,2021



Indian equity benchmarks ended with gains on Monday. After a cautious start, markets remained volatile during morning deals. Traders were cautious as a private report stated that it is highly unlikely that India will become a \$5 trillion economy by 2024-25 due to the slowdown caused by the COVID-19 pandemic. Besides, India recorded 33,221 new Covid-19 cases and 421 deaths in the past 24 hours, taking its tally to 32,225,175 and the death toll to 431,674.

Sentiments remained upbeat as India's annual wholesale price inflation eased to 11.16% in July from the previous month's 12.07%, helped by lower increases in the cost of fuel and food items. A low-base effect also contributed to the WPI inflation in July, since it stood at minus 0.25% in the corresponding month of 2020. Some support also came as RBI data showed country's foreign exchange reserves increased by \$889 million to a lifetime high of \$621.464 billion in the week ended August 6, 2021.

Markets maintained their trade in green till the end of the trading session, as Prime Minister Narendra Modi announced an ambitious Rs 100 lakh crore holistic infrastructure development program 'Gatishakti', which is aimed at boosting employment opportunities and productivity of industries. Besides, leading stock exchange NSE, which helped transform the country's deep-rooted savings tradition into equity culture, has witnessed over 50 lakh new investor registrations in the current fiscal.

On the global front, European markets were trading lower, as weak Chinese economic data pointed to a Covid-induced slowdown while geopolitical turmoil prompted caution. Asian markets settled mostly lower on Monday, even after Japan's gross domestic product expanded an annualized 1.3 percent on year in the second quarter of 2021, the Cabinet Office said in Monday's preliminary report. That beat forecasts for an increase of 0.7 percent following the 3.9 percent contraction in the first quarter.

MARKET SELFIE



MARKET SUMMARY

| Domestic Indices | Close | Points | % Change |
|------------------|----------|---------|----------|
| SENSEX | 55582.58 | 145.29 | 0.26 |
| NIFTY | 16563.05 | 33.95 | 0.21 |
| MIDCAP | 22900.17 | -40.87 | -0.18 |
| SMLCAP | 26205.84 | -149.36 | -0.57 |
| BSEFMC | 13723.79 | 31.72 | 0.23 |
| AUTO | 22610.37 | -170.41 | -0.75 |
| POWER | 2694.71 | -15.96 | -0.59 |
| REALTY | 3135.89 | -11.90 | -0.39 |
| BSE IT | 32885.54 | -66.36 | -0.20 |
| BANKEX | 41044.99 | -106.01 | -0.26 |
| OIL GAS | 15889.82 | 139.12 | 0.88 |
| METAL | 21542.32 | 378.05 | 1.79 |
| INDIA VIX | 13.46 | 0.47 | 3.62 |

ADVANCE - DECLINE

| Index | Advance | Decline | Unchanged |
|-------|---------|---------|-----------|
| NSE | 655 | 1356 | 80 |
| BSE | 1122 | 2180 | 129 |

MARKET TURNOVER (₹ in Crs)

| Segment | Current | Previous | Net % |
|----------|---------|----------|-------|
| BSE CASH | 3844 | 5561 | (31) |
| NSE CASH | 54365 | 61922 | (12) |
| NSE F&O | 3518649 | 3518000 | 0 |

KEY INDICES RATIOS

| INDEX | P/E | P/B | Dividend Yield |
|--------|-------|------|----------------|
| NIFTY | 25.62 | 4.31 | 1.10 |
| SENSEX | 30.27 | 3.55 | 0.97 |

KEY NUMBERS TRACKER



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

| FII-DII* | Buy | Sell | Net |
|----------|------|------|--------|
| DII | 5203 | 4697 | 506 |
| FII | 4272 | 5360 | (1088) |

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

| FII | Buy | Sell | Net |
|---------------|-----------|-----------|-------|
| Index Futures | 2117.21 | 2449.54 | (332) |
| Index Options | 298507.56 | 297733.09 | 774 |
| Stock Futures | 13475.78 | 13211.51 | 264 |
| Stock Options | 20817.22 | 21172.98 | (356) |

PUT-CALL RATIO

| Index | Current | Previous |
|------------|---------|----------|
| NIFTY | 1.67 | 1.73 |
| BANK NIFTY | 0.93 | 1.01 |

DOLLAR INDEX

| Dollar Index | Current | Previous | % Change |
|--------------|---------|----------|----------|
| DXY | 92.56 | 92.53 | 0.02 |

10-YEARS G-SEC YIELD

| Country | Current | Previous | % Change |
|---------|---------|----------|----------|
| INDIA | 6.241 | 6.241 | 0.00 |
| USA | 1.280 | 1.297 | -1.30 |

KEY COMMODITIES TRACKER (in \$)

| Commodity | Current | Change Points | % Change |
|-------------|---------|---------------|----------|
| Gold | 1787.25 | 9.36 | 0.54 |
| Silver | 23.78 | 0.07 | 0.30 |
| Crude-Oil | 66.88 | -1.56 | -2.28 |
| Brent-Crude | 69.15 | -1.42 | -2.03 |

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 | 16563 | 16436 | 16499 | 16544 | 16608 | 16653 |
| SENSEX | 55583 | 55115 | 55349 | 55515 | 55749 | 55915 |
| NIFTY FUTURES | 16551 | 16407 | 16479 | 16534 | 16605 | 16660 |
| BANK NIFTY | 36095 | 35900 | 35997 | 36129 | 36227 | 36359 |
| CNX IT | 32578 | 32173 | 32376 | 32641 | 32843 | 33108 |
| CNX MIDCAP | 27507 | 27361 | 27434 | 27548 | 27621 | 27734 |
| CNX SMALLCAP | 10120 | 10038 | 10079 | 10143 | 10184 | 10249 |
| INDIA VIX | 13.46 | 10.55 | 12.01 | 12.83 | 14.29 | 15.11 |

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 17-08-2021

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TECHNICAL VIEWS



NIFTY

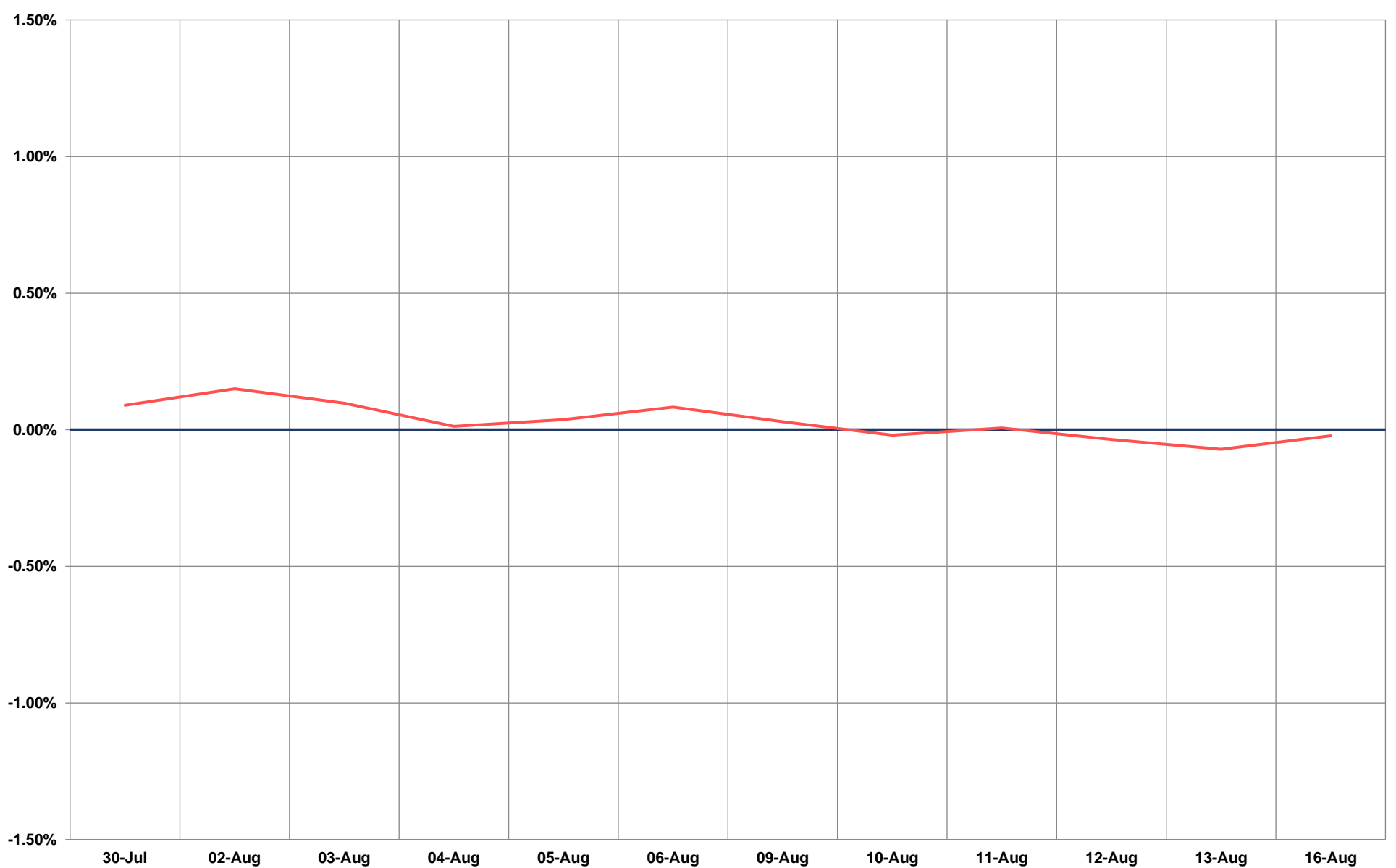
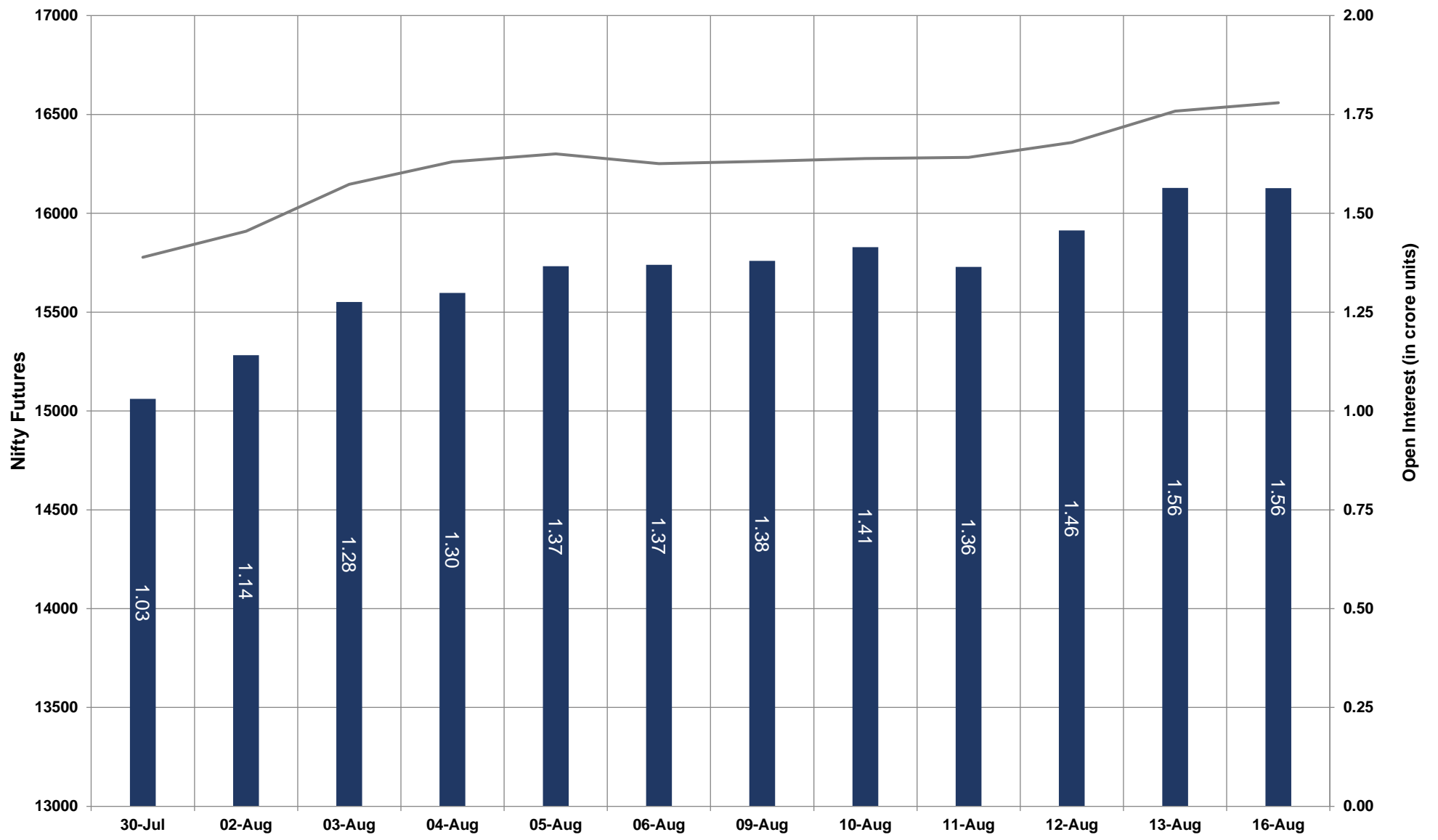


- Nifty Cash = **16,563.05 (+0.21%)**
- Resistance levels = **16,630** and **16,770**
- Support levels = **16,470** and **16,360**

TECHNICAL VIEWS



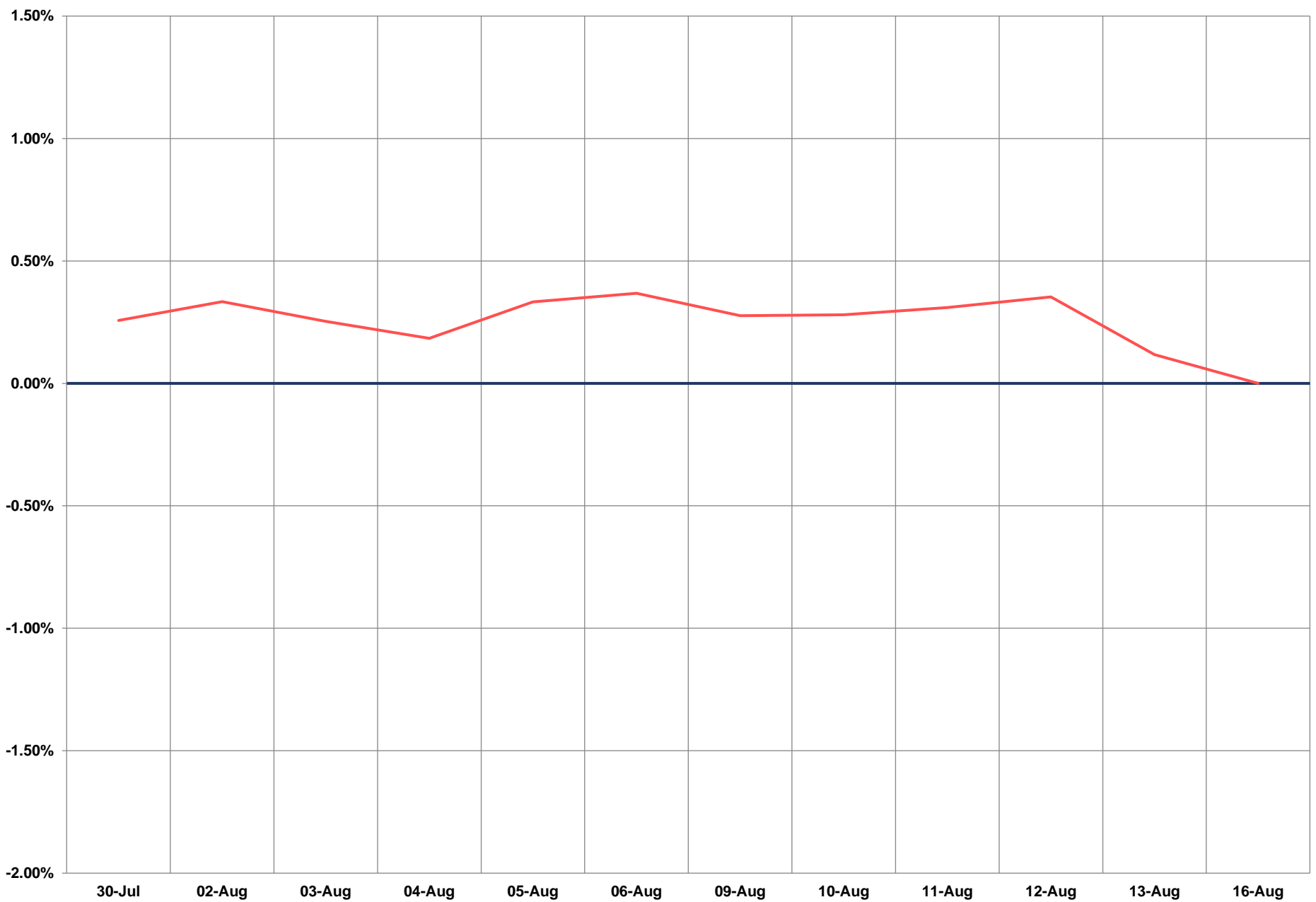
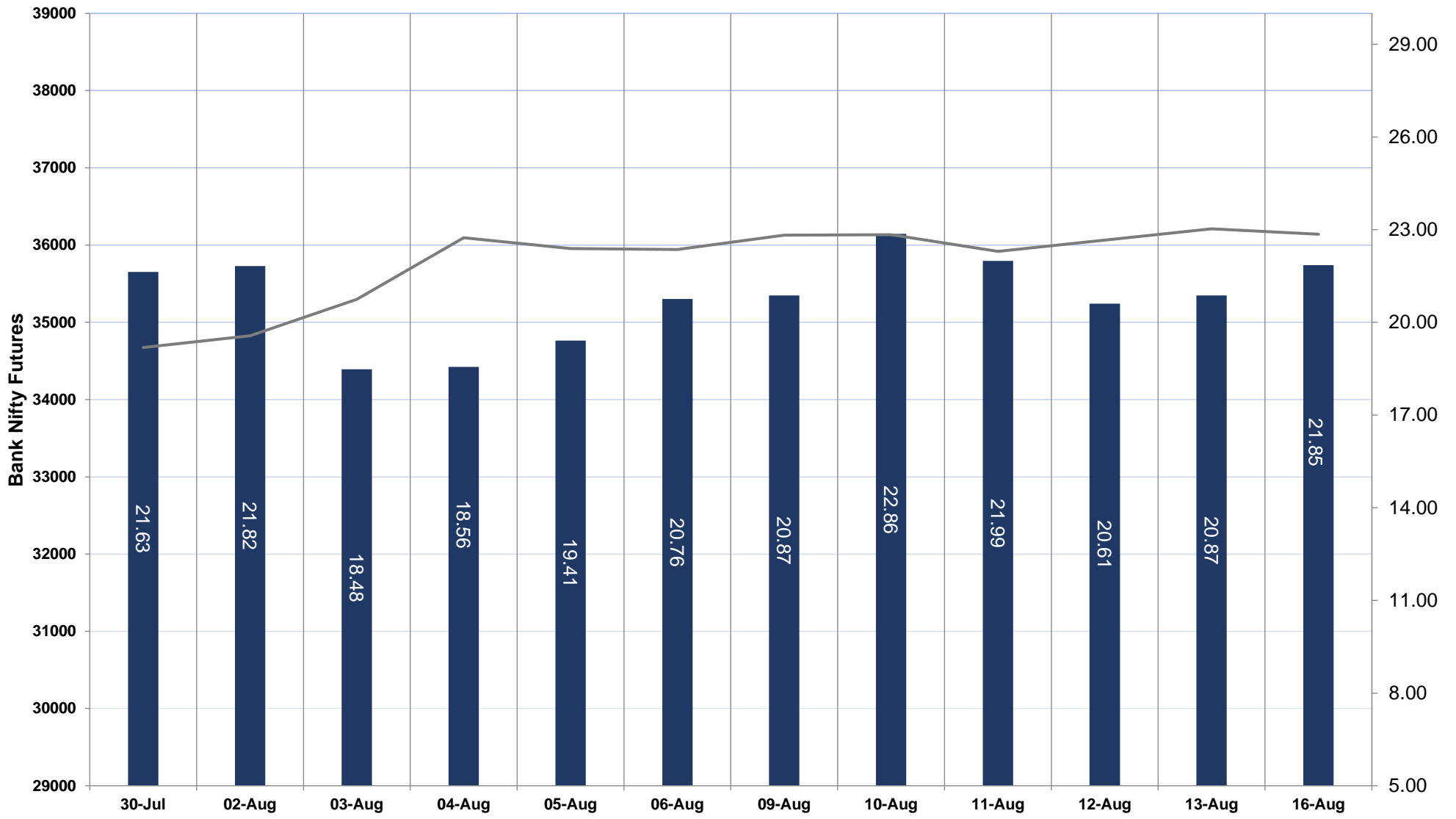
NIFTY FUTURES



TECHNICAL VIEWS



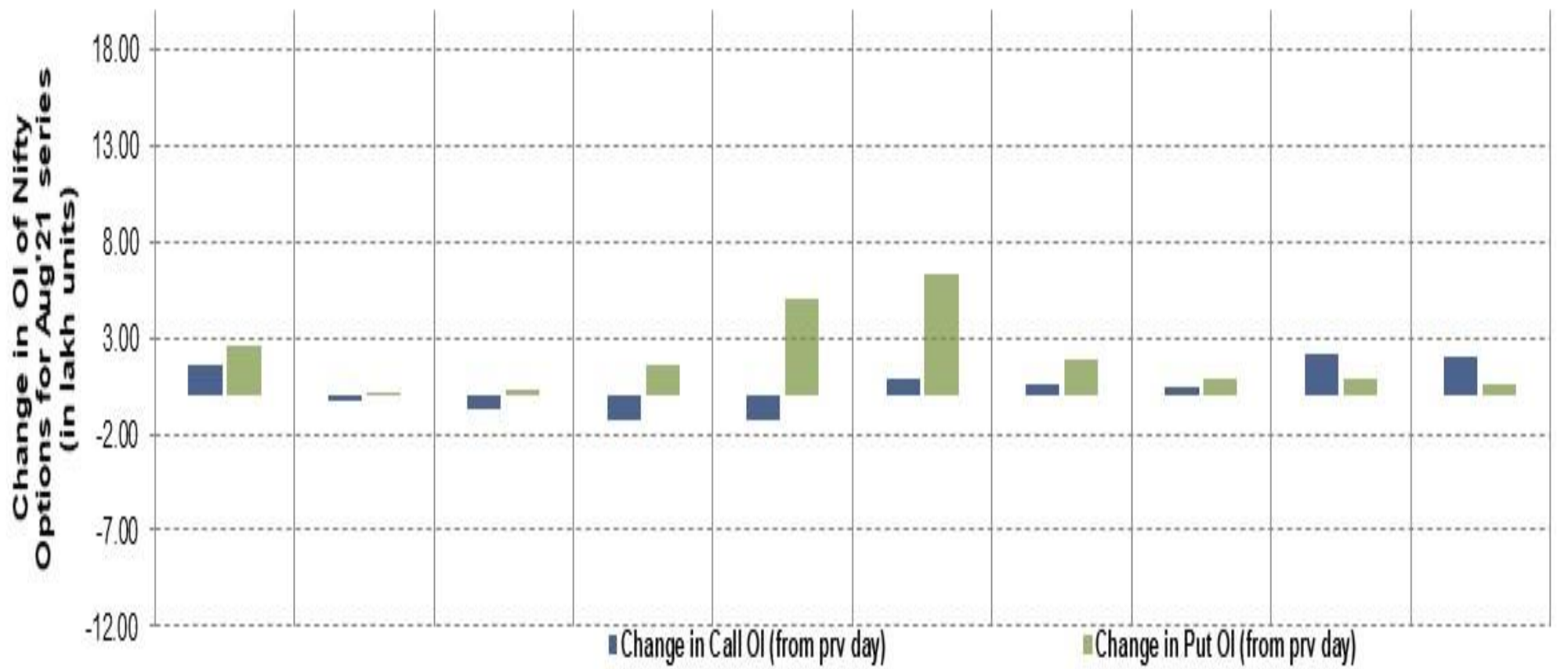
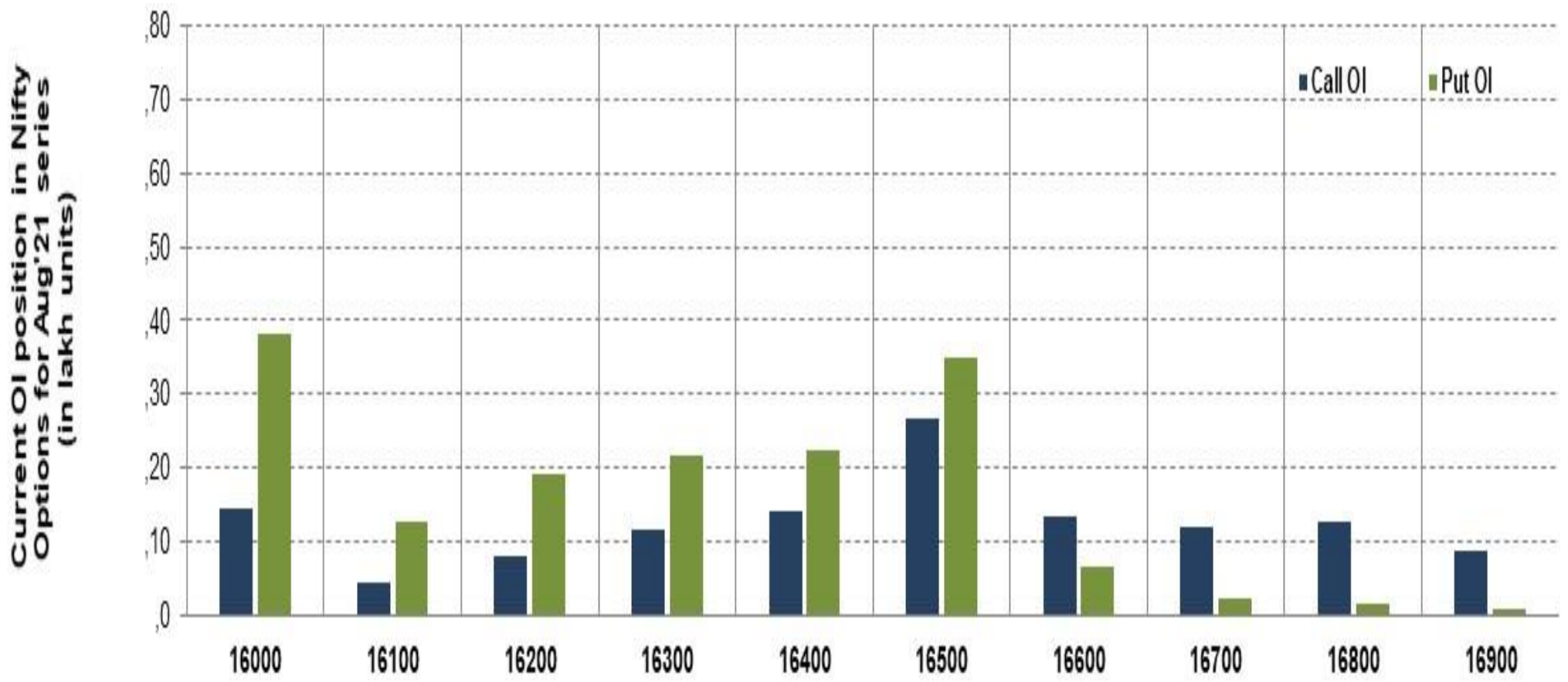
BANK NIFTY FUTURES



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 an addition of **0.26 millions** in Open Interests is **Strike Price of 16,000**
- **Maximum Open Interest** an outstanding was **2.65 millions** for Calls at **Strike Price of 16,500**
- **Maximum Open Interest** an outstanding was **3.82 millions** for Puts at **Strike Price of 16,000**

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