



MORNING MANTRA



Daily Derivatives & Market Report

Aug 17, 2021



Indian equity benchmarks ended volatile day in green on Tuesday. After a negative start, markets remained volatile for the most part of the trading session, as traders were worried, amid a private report stating that consumer confidence on financial preparedness for the future has dropped in the last two years with the onset of the coronavirus pandemic, even as the financial awareness and need for insurance has increased. Besides, the microfinance industry's gross loan portfolio (GLP) marginally declined by around 4 per cent to Rs 2,14,528 crore as of June 30 this year, against Rs 2,24,205 crore as of June 20, 2020, according to a report by Sa-Dhan. Sa-Dhan is an RBI recognised self-regulatory organisation for microfinance institutions.

However, in the last hour of the trade, key indices added gains to end higher, as sentiments got a boost with report that Finance Minister Nirmala Sitharaman said that she expects inflation to remain in the prescribed range during the current fiscal. The RBI has been mandated to keep inflation at 4 per cent, with tolerance level of 2 per cent on either side. Adding more optimism, a report stated that investments by private equity and venture capital funds doubled to a record high of \$9.5 billion in July mainly driven by higher investor interest in the e-commerce sector. Private equity (PE) and venture capital (VC) investments stood at \$4.1 billion in the year-ago period.

On the global front, European markets were trading lower as a spike in COVID-19 cases in Asia and elsewhere raised fears of a slowdown in global economic growth. Asian markets settled mostly down on Tuesday, even after Japan's tertiary activity rose for the first time in three months in June. The data from the Ministry of Economy, Trade and Industry showed that the tertiary activity index rose 2.3 percent month-on-month in June, after a 2.9 percent decrease in May. Among the individual components, living and amusement-related services, retail trade, transport and postal activities, medical, health care and welfare, wholesale trade, electricity, gas, heat supply and water, business-related services, goods rental and leasing, information and communications increased in June.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	55792.27	209.69	0.38
NIFTY	16614.60	51.55	0.31
MIDCAP	23061.77	161.60	0.71
SMLCAP	26284.83	78.99	0.30
BSEFMC	13885.76	161.97	1.18
AUTO	22602.02	-8.35	-0.04
POWER	2708.84	14.13	0.52
REALTY	3110.45	-25.44	-0.81
BSE IT	33651.98	766.44	2.33
BANKEX	40846.90	-198.09	-0.48
OIL GAS	15891.85	2.03	0.01
METAL	20975.73	-566.59	-2.63
INDIA VIX	13.41	-0.05	-0.35

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	680	1322	52
BSE	1136	2036	116

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4418	3844	15
NSE CASH	64555	54365	19
NSE F&O	5459691	3518649	55

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	25.46	4.21	1.10
SENSEX	30.32	3.56	0.97

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5522	5255	266
FII	9254	9598	(344)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3059.64	3518.68	(459)
Index Options	432867.38	428240.66	4627
Stock Futures	21671.29	20091.67	1580
Stock Options	27313.45	27392.61	(79)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.68	1.67
BANK NIFTY	0.81	0.93

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.09	92.63	0.51

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.235	6.241	-0.10
USA	1.227	1.257	-2.41

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1783.58	-3.86	-0.22
Silver	23.66	-0.23	-0.97
Crude-Oil	67.06	-0.23	-0.34
Brent-Crude	69.45	-0.07	-0.16

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Aug -21 USD-INR	74.44	0.07	0.09
27 Aug -21 EUR-INR	87.63	0.18	0.20
27 Aug -21 GBP-INR	102.66	-0.03	-0.03
27 Aug -21 JPY- INR	68.12	0.61	0.91

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16615	16446	16530	16580	16664	16713
SENSEX	55792	55209	55501	55678	55969	56146
NIFTY FUTURES	16602	16439	16521	16565	16647	16692
BANK NIFTY	35867	35442	35655	35824	36037	36206
CNX IT	33415	32080	32747	33117	33785	34155
CNX MIDCAP	27598	27213	27406	27520	27712	27827
CNX SMALLCAP	10095	9985	10040	10095	10150	10205
INDIA VIX	13.41	11.43	12.42	13.02	14.01	14.60

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Buy	Buy	Buy
SENSEX	Buy	Buy	Buy
NIFTY FUTURES	Buy	Buy	Buy
BANK NIFTY	Neutral	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 18-08-2021

CADILAHC,CANBK,NATIONALUM,

PNB,SAIL,SUNTV,VEDL

TECHNICAL VIEWS



NIFTY

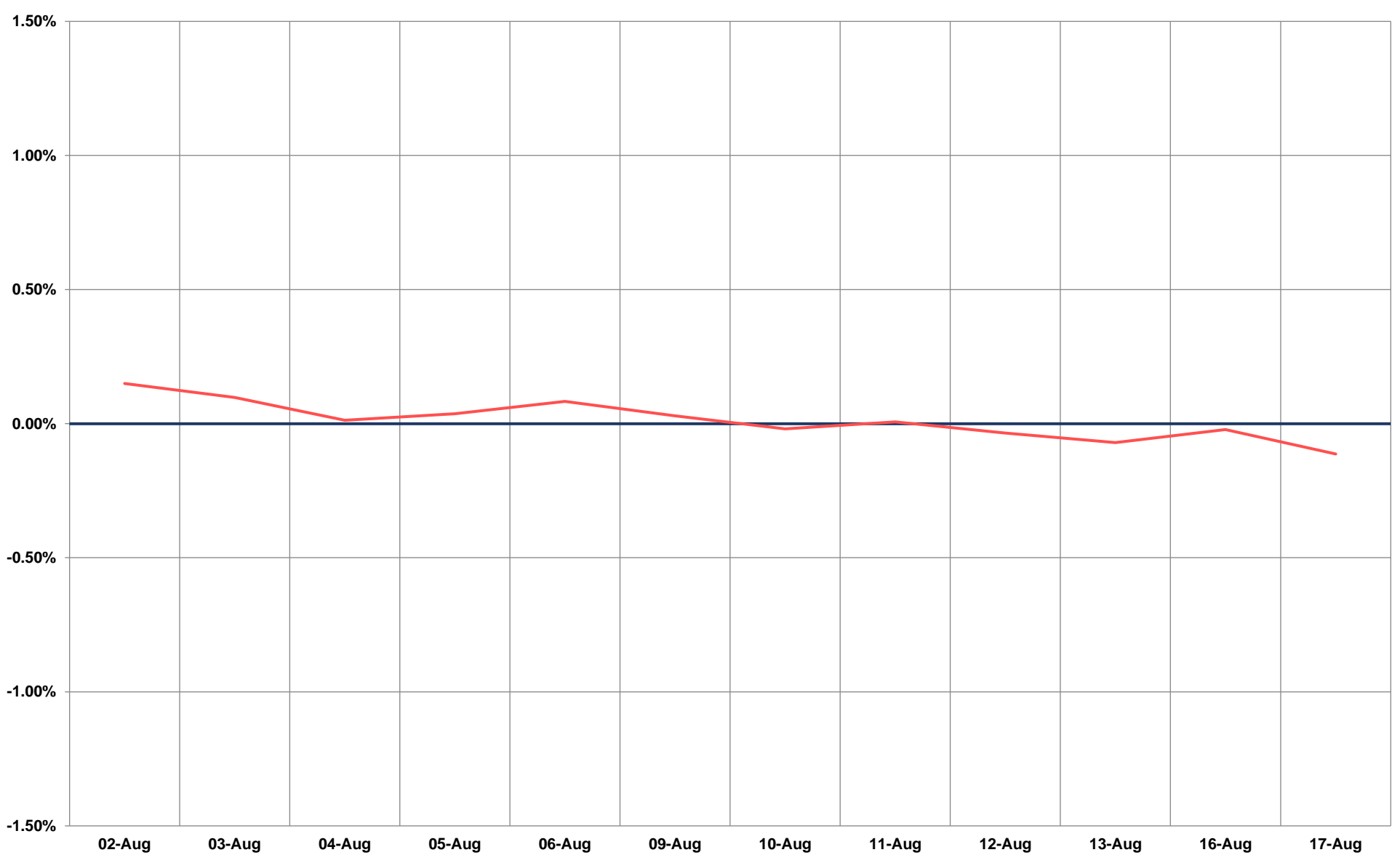
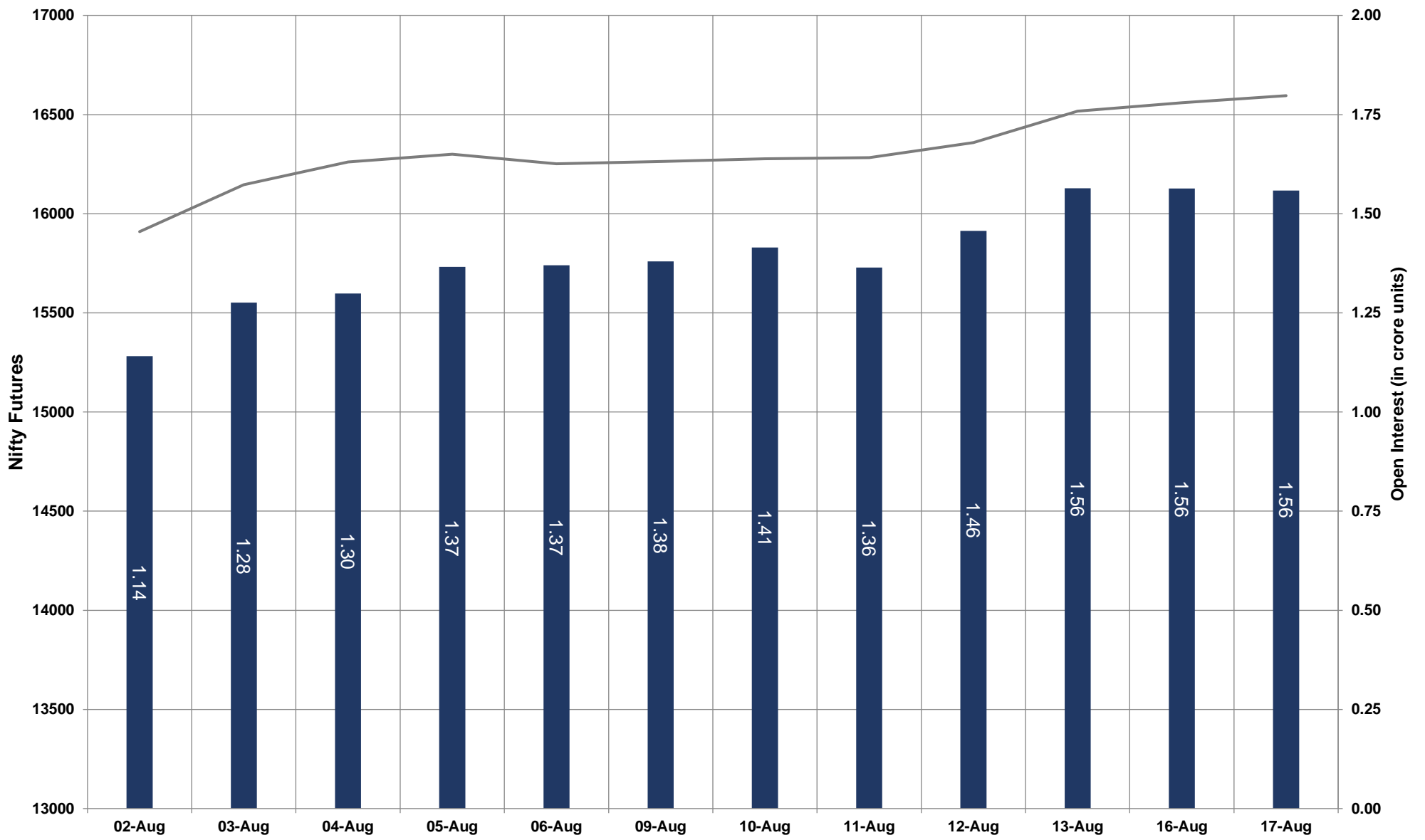


- Nifty Cash = **16,614.60(+0.31%)**
- Resistance levels = **16,690** and **16,790**
- Support levels = **16,520** and **16,440**

TECHNICAL VIEWS



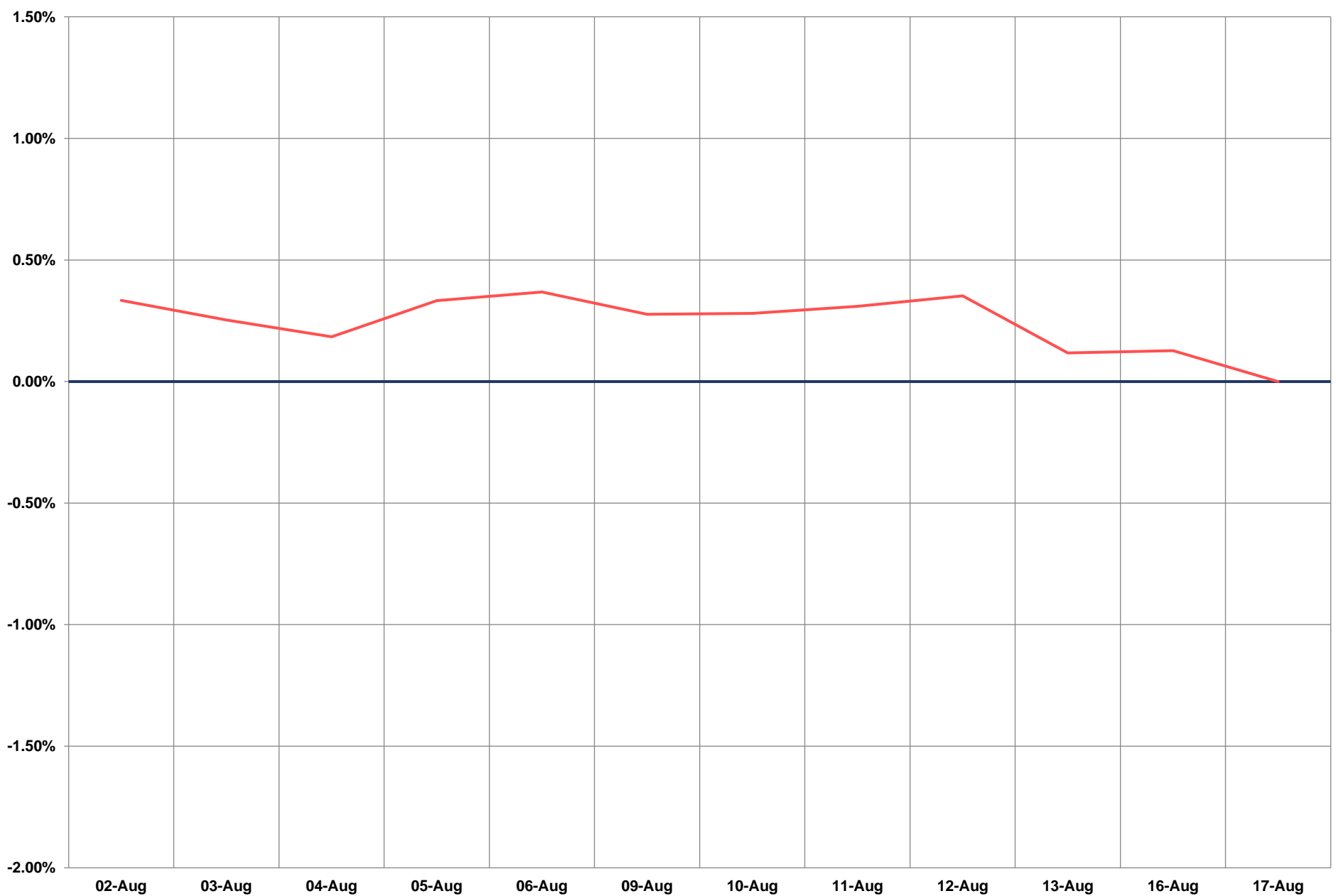
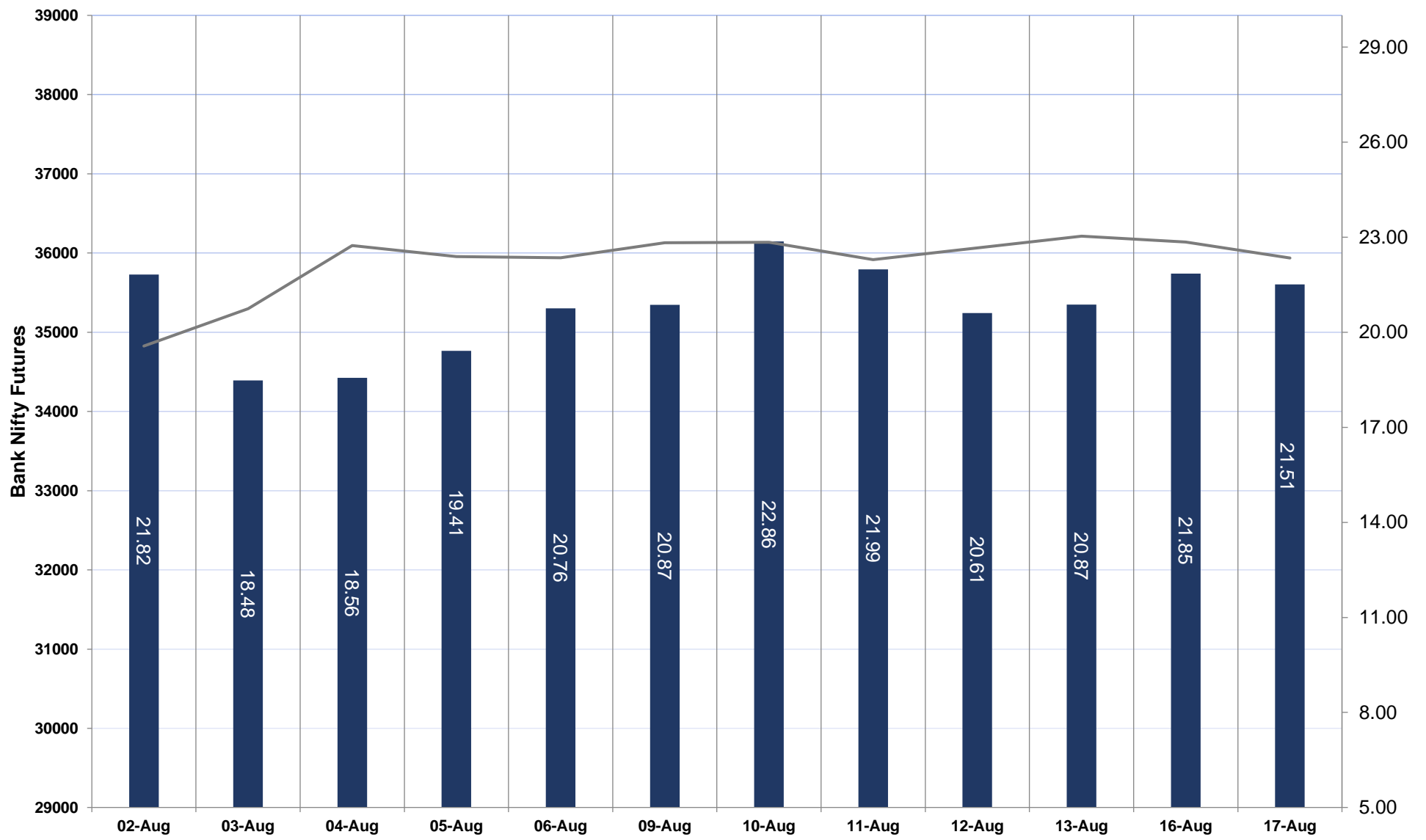
NIFTY FUTURES



TECHNICAL VIEWS



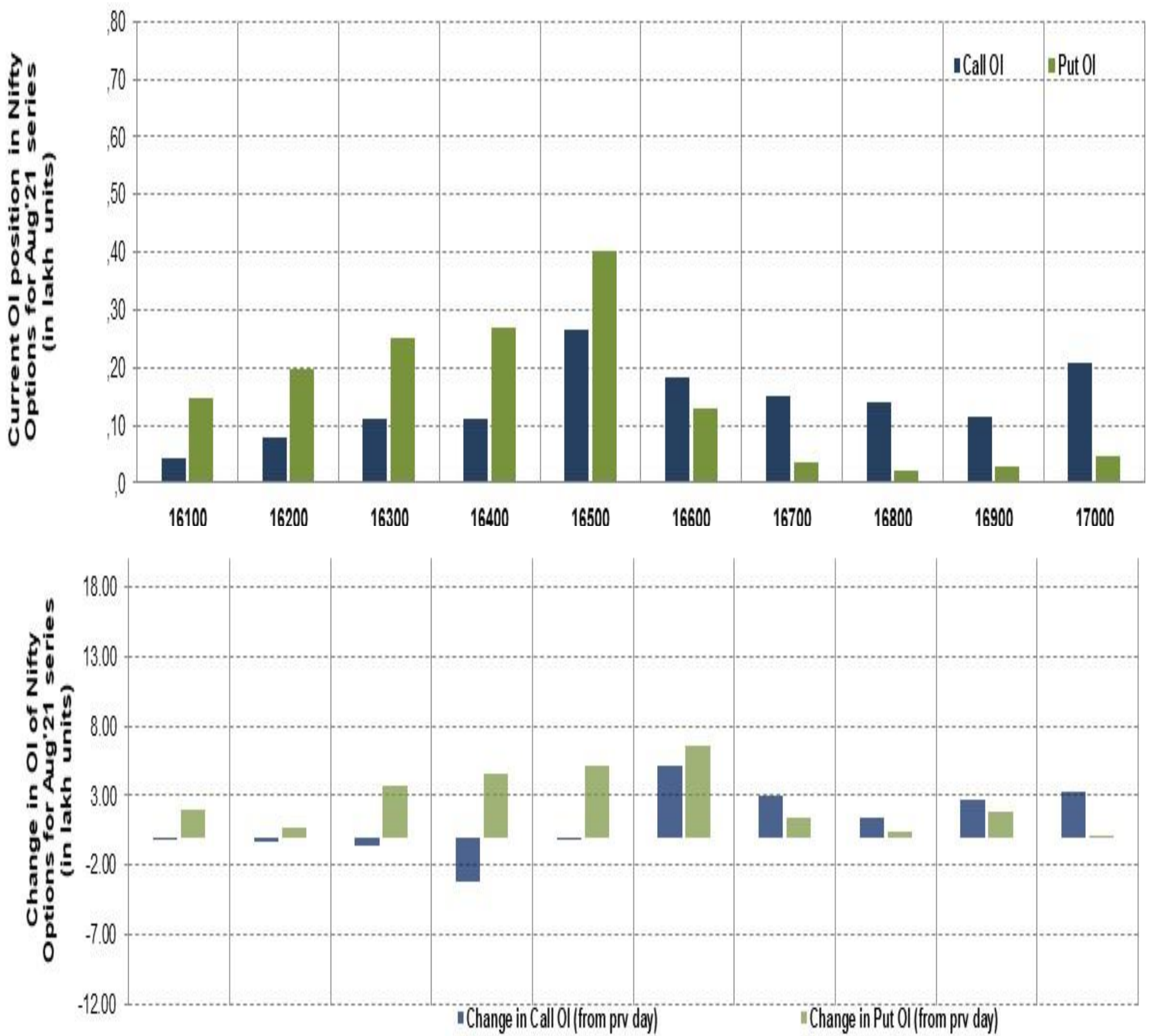
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.01 million** in Open Interests is **Strike Price of 16,500**
- **Most Active Nifty Put** with an addition of **0.51 millions** in Open Interests is **Strike Price of 16,500**
- **Maximum Open Interest** an outstanding was **2.54 millions** for Calls at **Strike Price of 16,500**
- **Maximum Open Interest** an outstanding was **4.01 millions** for Puts at **Strike Price of 16,500**

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