



# MORNING MANTRA



Daily Derivatives & Market Report

Aug 18,2021



Indian equity benchmarks ended in red terrain on Wednesday. After a positive start, markets remained higher during the first half of the trading session, as RBI article said the economy is gaining traction with gradual pick up in manufacturing activity and moderation in contraction of services, spurred by comfortable liquidity conditions. Some support also came in as the government announced the much-awaited guidelines and tax refund rates for the export boosting scheme Remission of Duties and Taxes on Export Products (RoDTEP) for 8,555 export items. Adding optimism, Union Road Transport and Highways Minister Nitin Gadkari said that the National Automobile Scrapage Policy will accelerate economic growth and boost employment generation in the country.

Gains got trimmed, after traders' association CAIT said that the change of regime in Afghanistan and the uncertainty over future will hit the bilateral trade between the country and India. The Confederation of All India Traders (CAIT) also cautioned domestic exporters and sought the Centre's intervention in preventing losses to the business community. Sentiment on the street weakened, as CMIE's latest data showed that unemployment rate in urban India has been on the rise since the beginning of the current month. From 8.03% for the week ended August 1, it jumped to 9.96% in the next week and further to an eight-week high of 10.23% for the week ended August 15. At a time when the rural joblessness is hovering between 6-7% since July - it touched 7.01% for the week ended August 15, the spike in urban unemployment rate to double-digit reflects the continued labour market stress in the non-agricultural sectors.

On the global front, European markets were trading lower, making muted moves following a larger-than-expected drop in consumer price index figures in the UK. Asian markets settled higher on Wednesday, after Japan posted a merchandise trade surplus of 441 billion yen in July, the Ministry of Finance said on Wednesday. That exceeded expectations for a surplus of 202.3 billion yen following the upwardly revised 384 billion yen surplus in June (originally 383.2 billion yen). Exports were up 37.0 percent on year to 7.356 trillion yen - shy of expectations for an increase of 39 percent and down from 48.6 percent in the previous month.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	55629.49	-162.78	-0.29
NIFTY	16568.85	-45.75	-0.28
MIDCAP	23121.77	60.00	0.26
SMLCAP	26237.88	-46.95	-0.18
BSEFMC	13919.19	33.43	0.24
AUTO	22555.62	-46.40	-0.21
POWER	2709.01	0.17	0.01
REALTY	3089.54	-20.91	-0.67
BSE IT	33569.71	-82.27	-0.24
BANKEX	40455.31	-391.59	-0.96
OIL GAS	15929.45	37.60	0.24
METAL	20773.67	-202.06	-0.96
INDIA VIX	12.90	-0.51	-3.82

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	689	1325	53
BSE	1068	2123	104

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6161	4418	39
NSE CASH	58766	64555	(9)
NSE F&O	11385875	5459691	109

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	25.39	4.19	1.10
SENSEX	30.24	3.55	0.97

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	4726	5456	(729)
FII	9558	10153	(595)

Note: FPI & DII Figures are provisional

## FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4316.84	4358.24	(41)
Index Options	947834.49	953835.67	(6001)
Stock Futures	17082.84	16080.38	1002
Stock Options	24297.15	24440.28	(143)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.30	1.68
BANK NIFTY	0.65	0.81

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.21	0.09	0.09

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.228	6.234	-0.10
USA	1.277	1.258	1.49

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1782.25	-3.90	-0.21
Silver	23.44	-0.22	-0.94
Crude-Oil	66.00	-0.59	-0.89
Brent-Crude	68.60	-0.44	-0.68

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Aug -21 USD-INR	74.33	-0.11	-0.15
27 Aug -21 EUR-INR	87.10	-0.55	-0.63
27 Aug -21 GBP-INR	102.24	-0.44	-0.43
27 Aug -21 JPY- INR	67.70	-0.41	-0.60

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16569	16436	16503	16602	16669	16768
SENSEX	55629	55150	55390	55754	55994	563580
NIFTY FUTURES	16560	16457	16509	16599	16650	16740
BANK NIFTY	35555	34928	35241	35745	36058	36562
CNX IT	33449	32947	33198	33519	33770	34091
CNX MIDCAP	27677	27511	27594	27695	27778	27879
CNX SMALLCAP	10069	9963	10016	10081	10134	10200
INDIA VIX	12.90	10.19	11.54	12.48	13.83	14.77

## 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	Buy	Buy	Buy
CNX SMALLCAP	Neutral	Neutral	Buy
INDIA VIX	Sell	Neutral	Sell

## SECURITIES BAN IN F&O TRADES FOR 20-08-2021

CADILAHC,CANBK,NATIONALUM,

PNB,SAIL,SUNTV,VEDL

# TECHNICAL VIEWS



## NIFTY

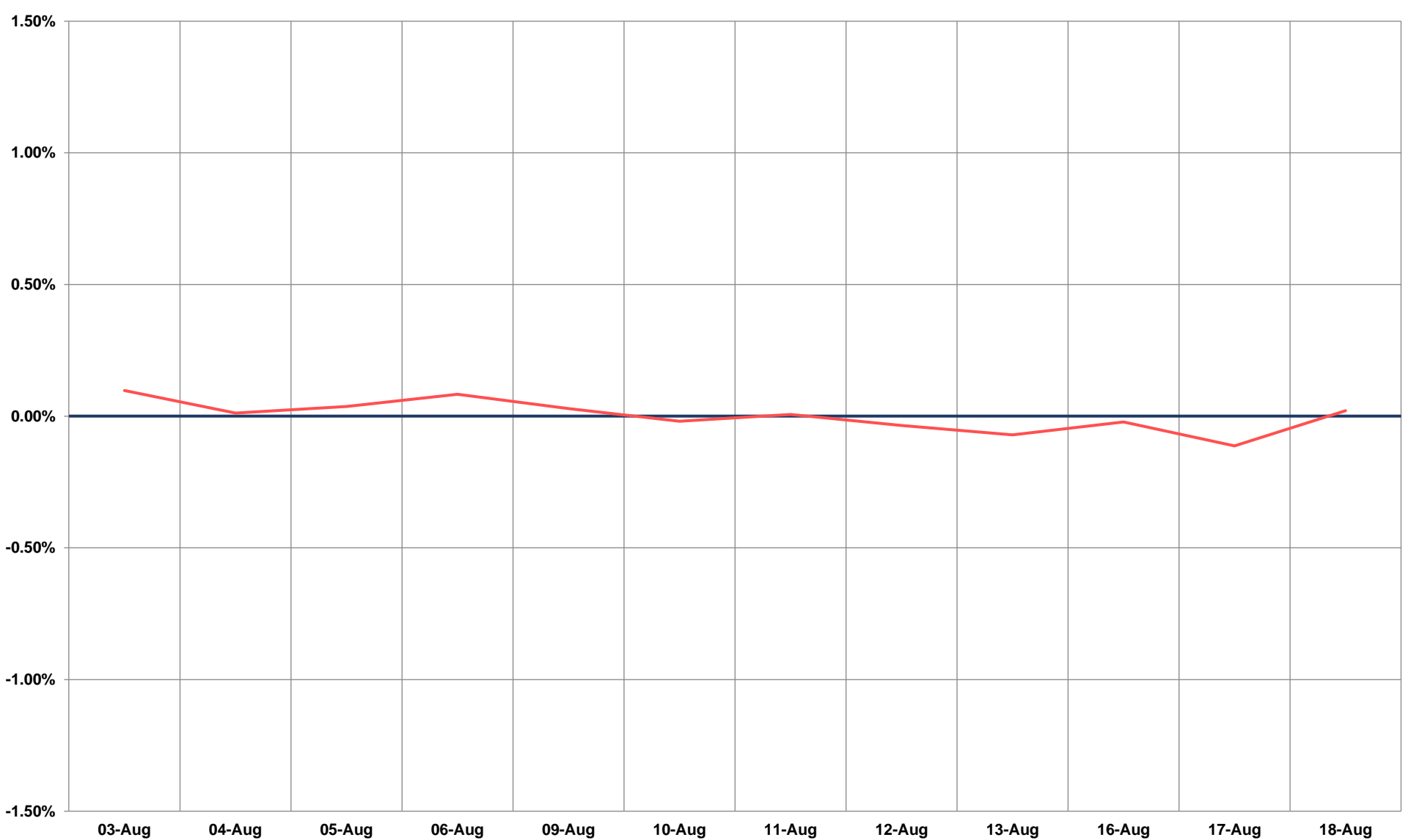
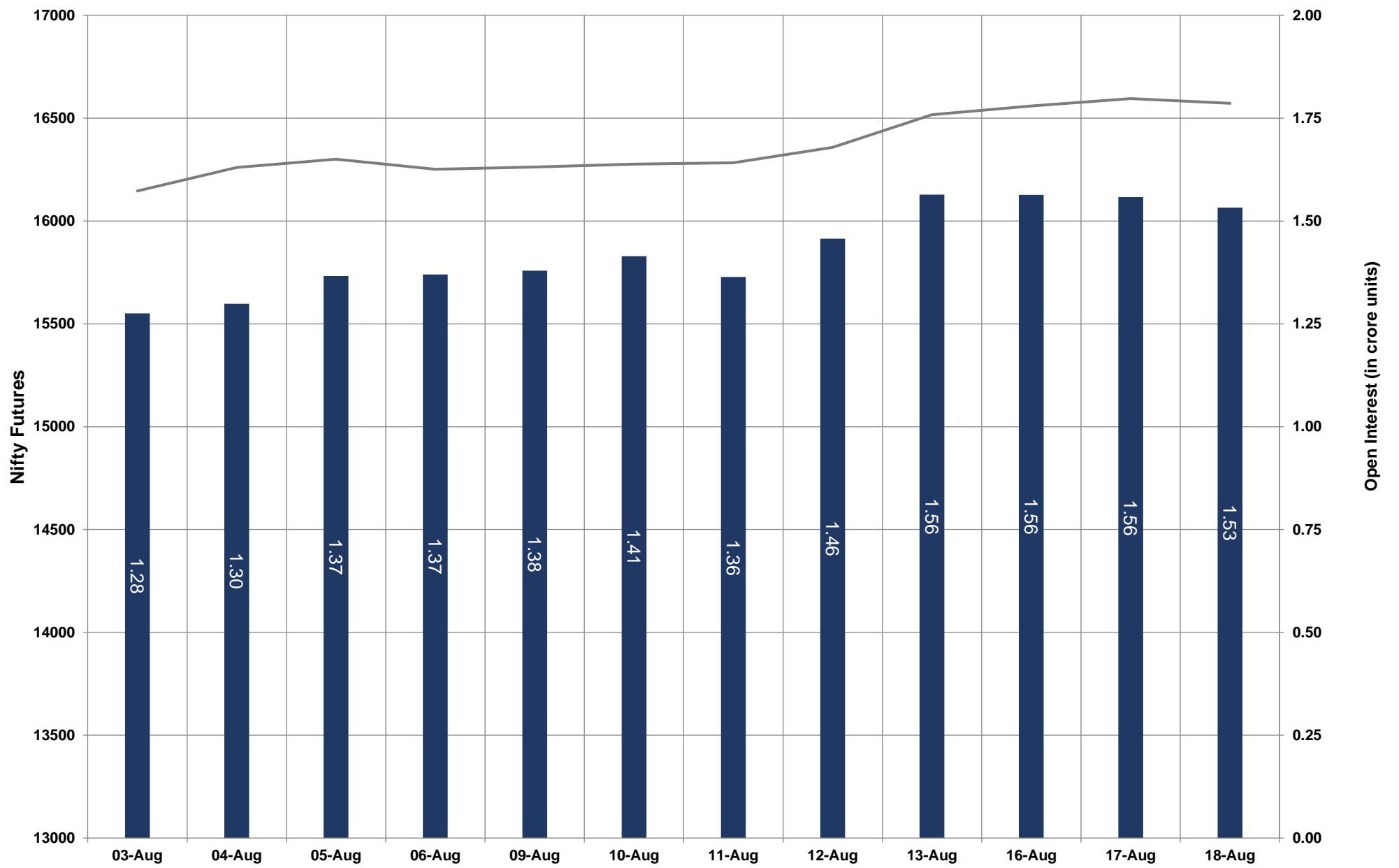


- Nifty Cash = **16,568.85(-0.28%)**
- Resistance levels = **16,630** and **16,720**
- Support levels = **16,490** and **16,370**

# TECHNICAL VIEWS



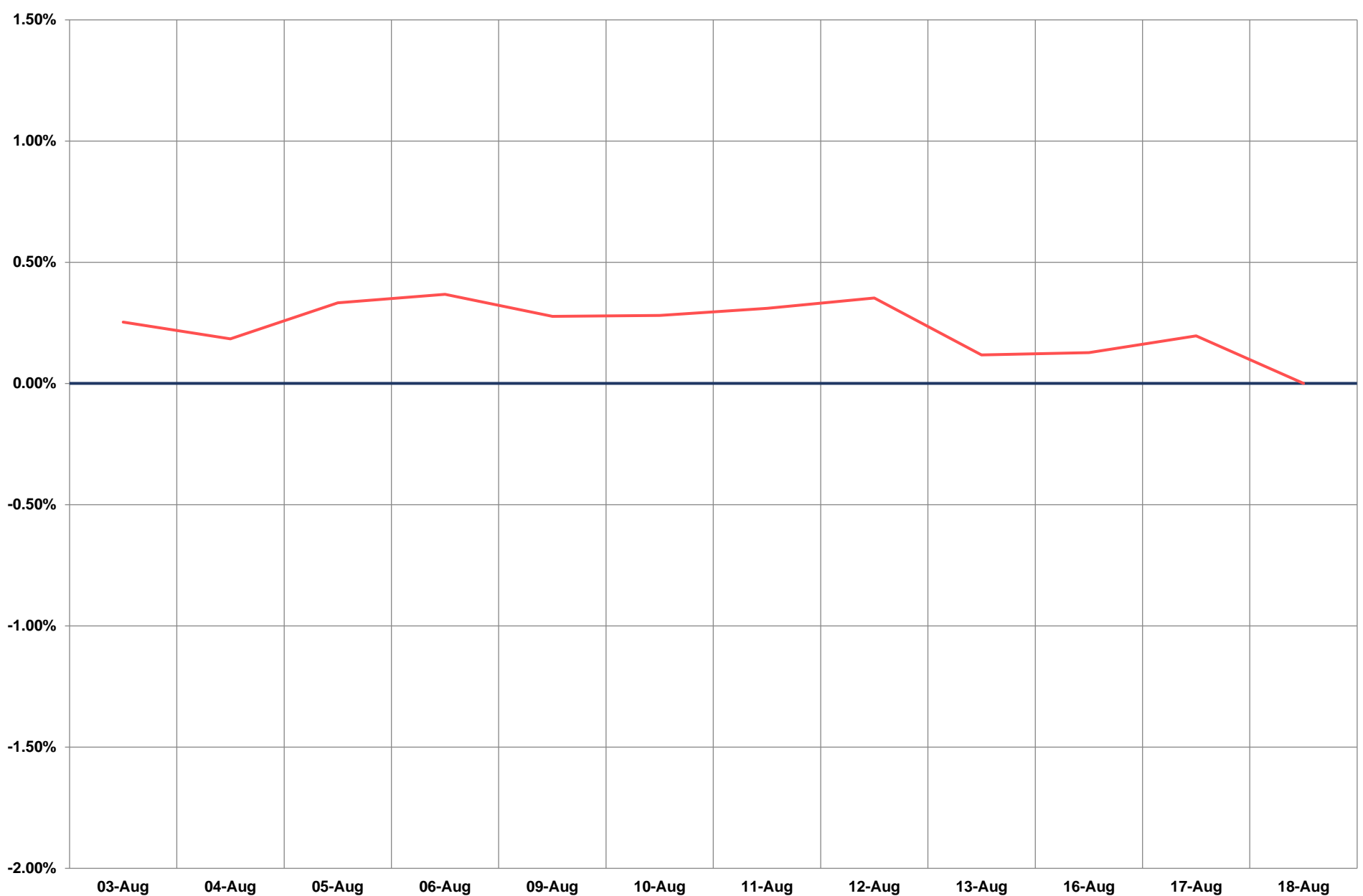
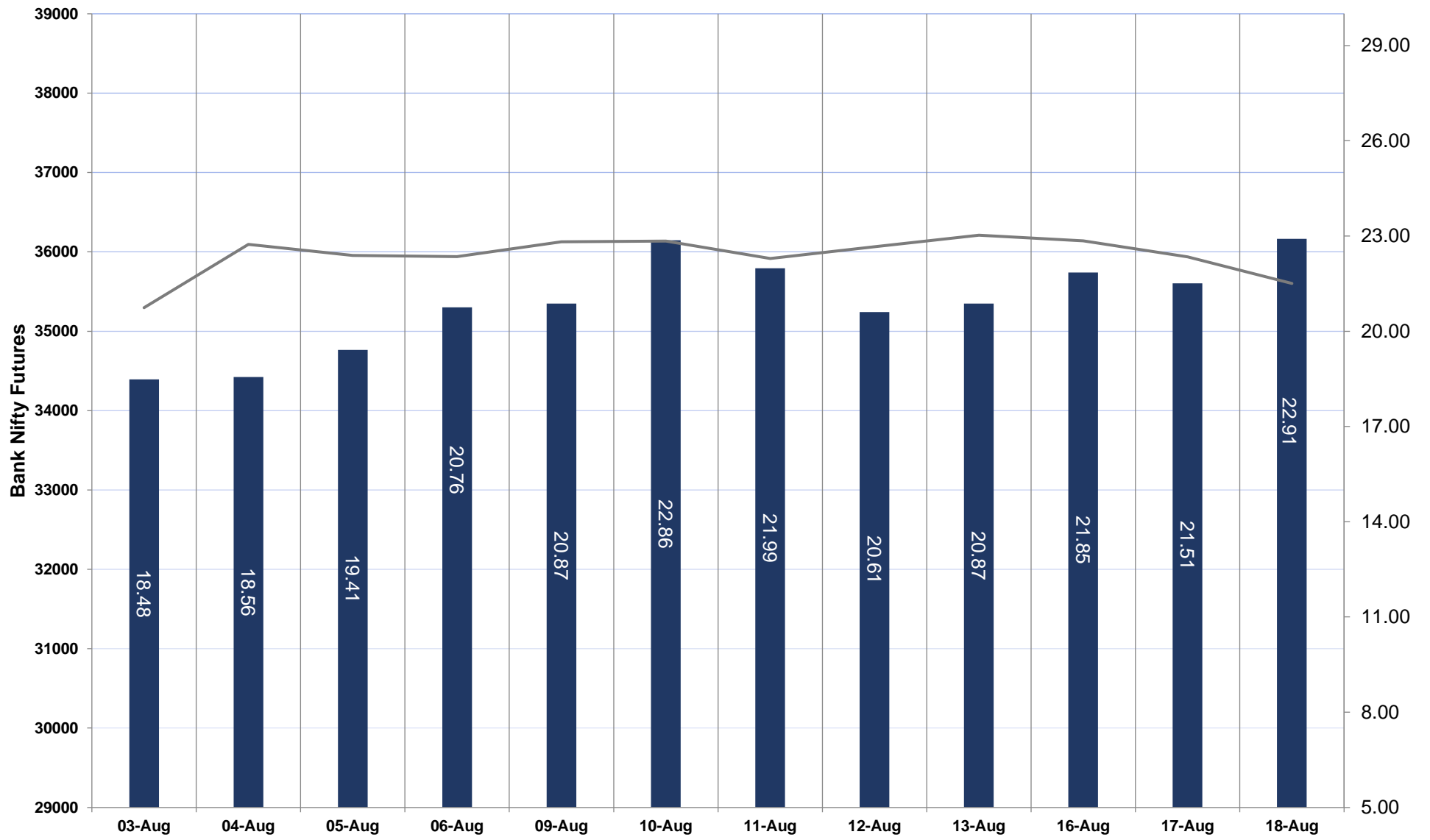
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

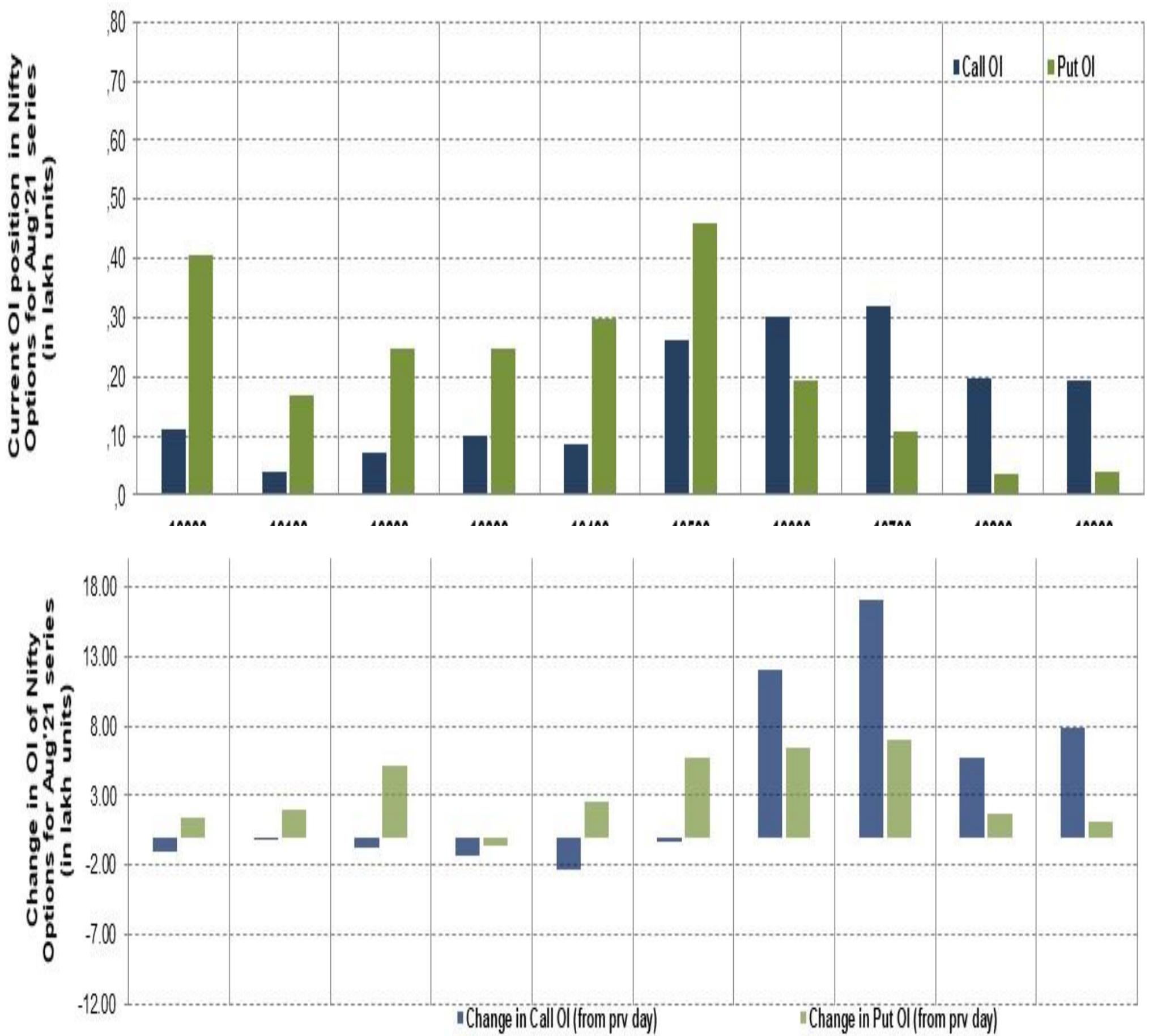




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with An addition of **1.70 million** in Open Interests is **Strike Price of 16,700**
- **Most Active Nifty Put** with an addition of **0.60 millions** in Open Interests is **Strike Price of 16,500**
- **Maximum Open Interest** an outstanding was **3.20 millions** for Calls at **Strike Price of 16,7 00**
- **Maximum Open Interest** an outstanding was **4.60 millions** for Puts at **Strike Price of 16,500**

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