



MORNING MANTRA



Daily Derivatives & Market Report

Aug 20, 2021



Indian equity benchmarks ended lower on Friday. The start of the day was on a negative note, as the mood on the street remained cautious with the labour ministry's statement that retail inflation for farm workers and rural labourers rise marginally to 3.92 per cent and 4.09 per cent in July, as compared to the previous month. The numbers in June had stood at 3.83 per cent and 4 per cent, respectively. Sentiments were fragile as US Federal Reserve could rein in vast stimulus measures this year, coupled with the rapid spread of the coronavirus Delta variant, signs of faltering Chinese economic growth, and the Taliban's takeover of Afghanistan.

Traders overlooked rating agency ICRA's report that India's Gross domestic product (GDP) growth is estimated to come at the deceptively high level of 20 percent and the gross value added (GVA) will register a growth of 17 percent for the April-June 2021 quarter (Q1FY22) but is far below the same in the pre-COVID times. The street also ignored report stating that Finance Minister Nirmala Sitharaman will launch an ambitious Ubharte Sitaare Fund for export-oriented firms and startups. The fund has been set up by Exim Bank and SIDBI.

On the global front, European markets were trading lower as retail sales data coming out of the UK showed that the road to economic recovery will not be an easy one. Asian markets ended mostly lower on Friday, after China maintained its benchmark loan prime rates, as widely expected, on Friday. The one-year loan prime rate was maintained at 3.85 percent and the five-year loan prime rate at 4.65 percent. The one-year and five-year loan prime rates were last lowered in April 2020. The one-year loan prime rate was cut by 20 basis points and five-year rate by 10 basis points in April 2020.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	55329.32	-300.17	-0.54
NIFTY	16450.50	-118.35	-0.71
MIDCAP	22679.87	-441.90	-1.91
SMLCAP	25758.11	-479.77	-1.83
BSEFMC	14229.40	310.21	2.23
AUTO	22177.81	-377.81	-1.68
POWER	2685.34	-23.67	-0.87
REALTY	2981.37	-108.17	-3.50
BSE IT	33422.12	-147.59	-0.44
BANKEX	39799.88	-655.43	-1.62
OIL GAS	15750.25	-179.20	-1.12
METAL	19339.44	-1434.23	-6.90
INDIA VIX	14.02	1.11	8.64

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	394	1637	45
BSE	736	2470	125

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5198	6161	(16)
NSE CASH	69635	58766	18
NSE F&O	4128860	11385875	(64)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	25.21	4.16	1.11
SENSEX	28.83	3.53	0.98

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6527	6408	119
FII	10277	12564	(2287)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5646.94	6559.47	(913)
Index Options	391105.93	382687.44	8418
Stock Futures	23332.04	22787.73	544
Stock Options	32414.06	32458.54	(44)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.22	1.30
BANK NIFTY	0.69	0.65

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.46	93.57	-0.12

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.237	6.228	0.14
USA	1.235	1.242	-0.56

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1780.02	0.95	0.05
Silver	22.97	-0.24	-1.04
Crude-Oil	61.88	-1.62	-2.55
Brent-Crude	65.00	-1.45	-2.18

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Aug -21 USD-INR	74.40	0.08	0.11
27 Aug -21 EUR-INR	86.92	-0.18	-0.21
27 Aug -21 GBP-INR	101.33	-0.91	-0.89
27 Aug -21 JPY- INR	67.83	0.13	0.19

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16451	16312	16381	16445	16515	16579
SENSEX	55329	54766	55048	55295	55577	55825
NIFTY FUTURES	16420	16260	16340	16422	16502	16584
BANK NIFTY	35034	34709	34871	35089	35251	35469
CNX IT	33351	32615	32983	33318	33686	34020
CNX MIDCAP	27125	26695	26910	27266	27481	27837
CNX SMALLCAP	9851	9696	9773	9902	9980	10109
INDIA VIX	14.02	11.71	12.86	13.50	14.65	15.29

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Neutral	Buy	Buy
SENSEX	Neutral	Buy	Buy
NIFTY FUTURES	Neutral	Buy	Buy
BANK NIFTY	Neutral	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 23-08-2021

CANBK,NATIONALUM,NMDC,PNB,SUNTV,VEDL

TECHNICAL VIEWS



NIFTY

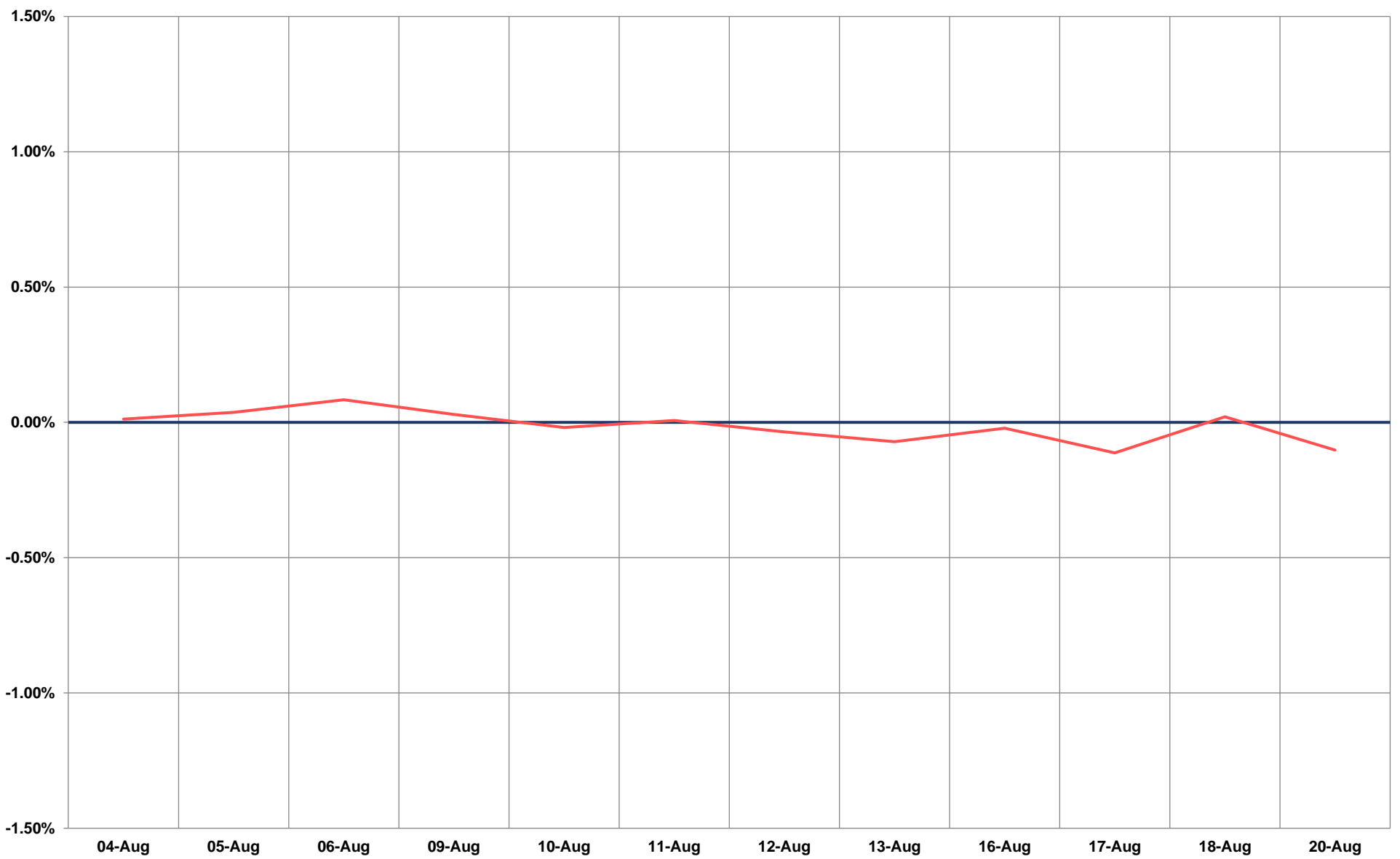
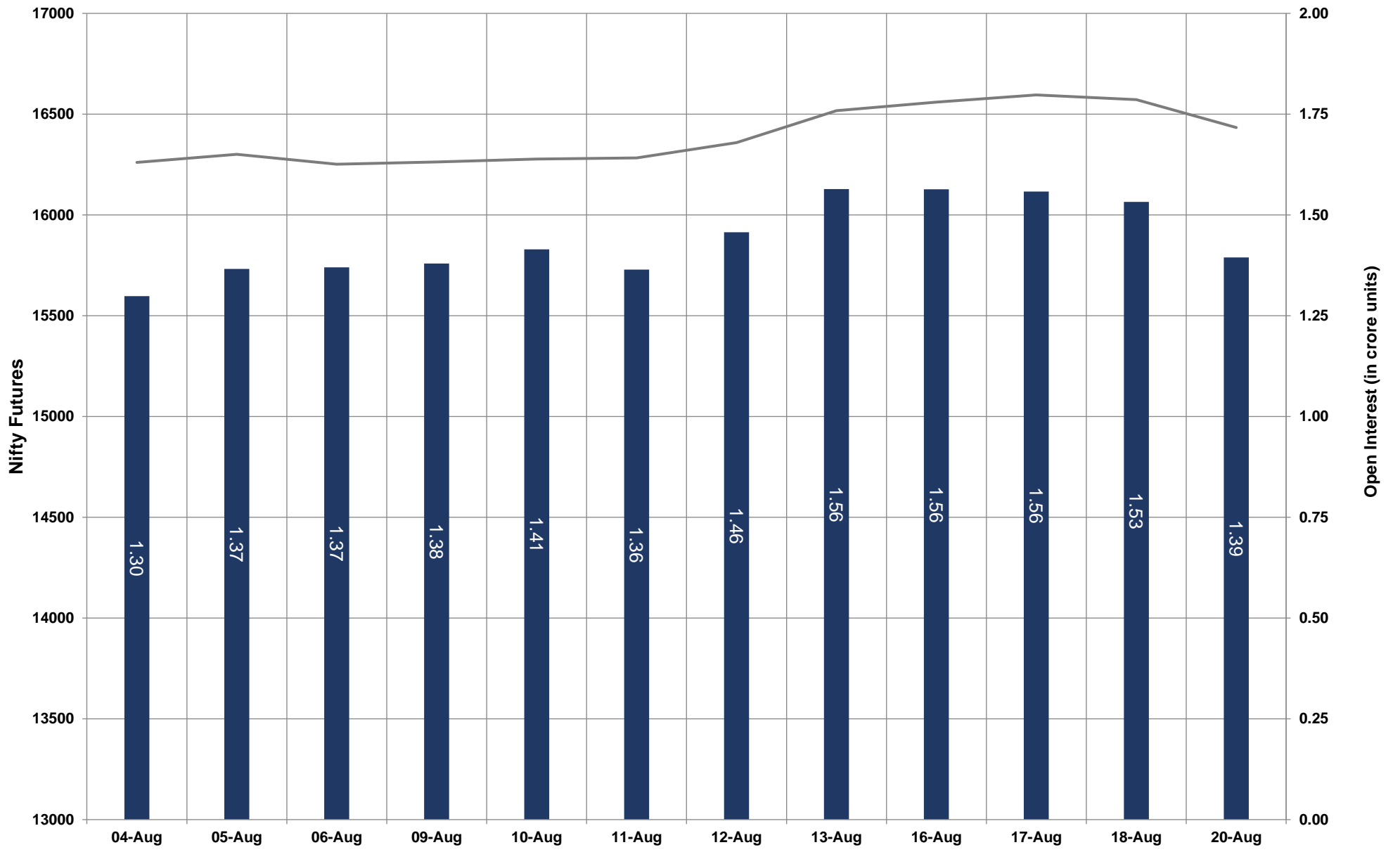


- Nifty Cash = **16,450.50(-0.71%)**
- Resistance levels = **16,540** and **16,670**
- Support levels = **16,330** and **16,240**

TECHNICAL VIEWS



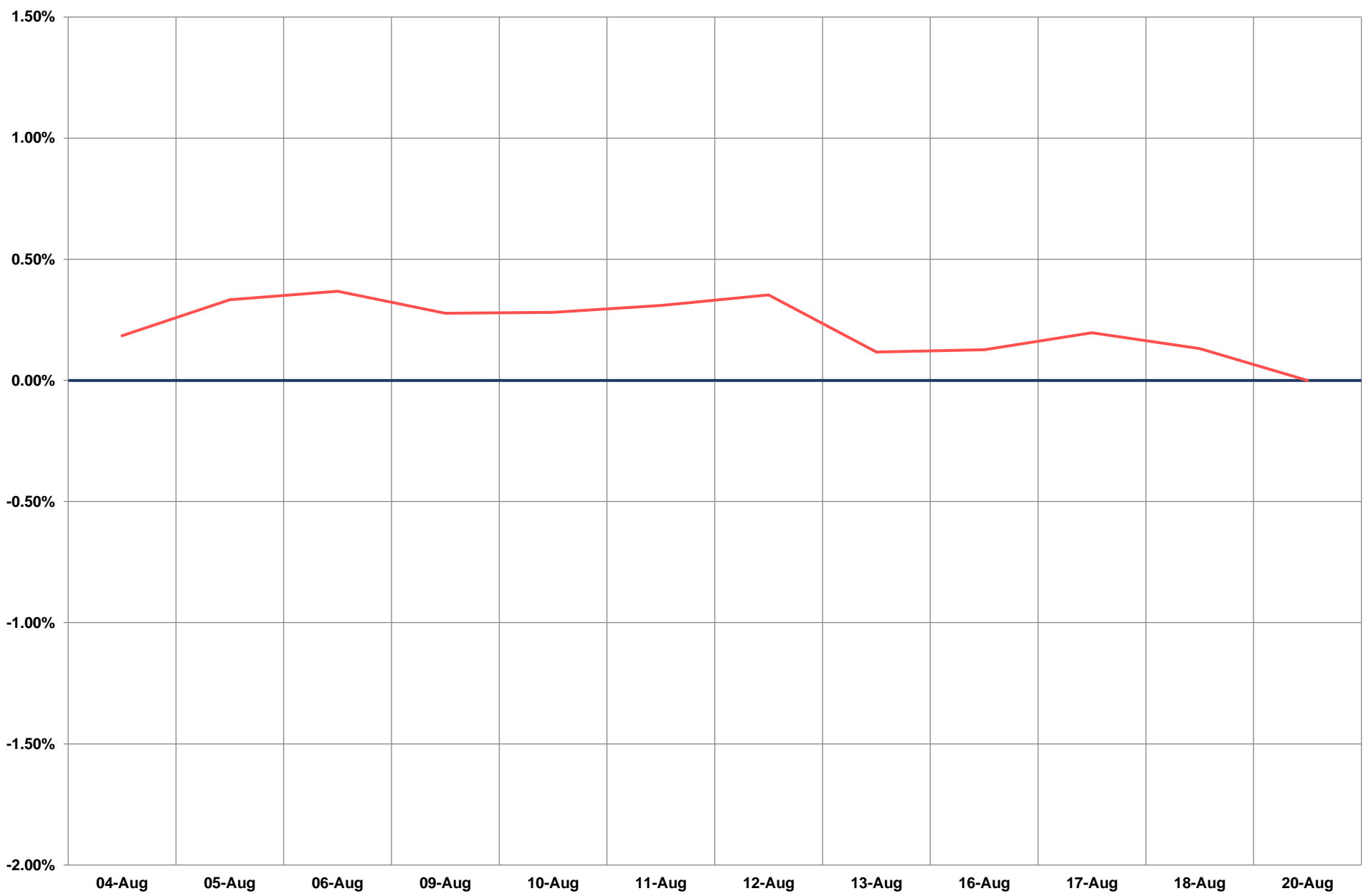
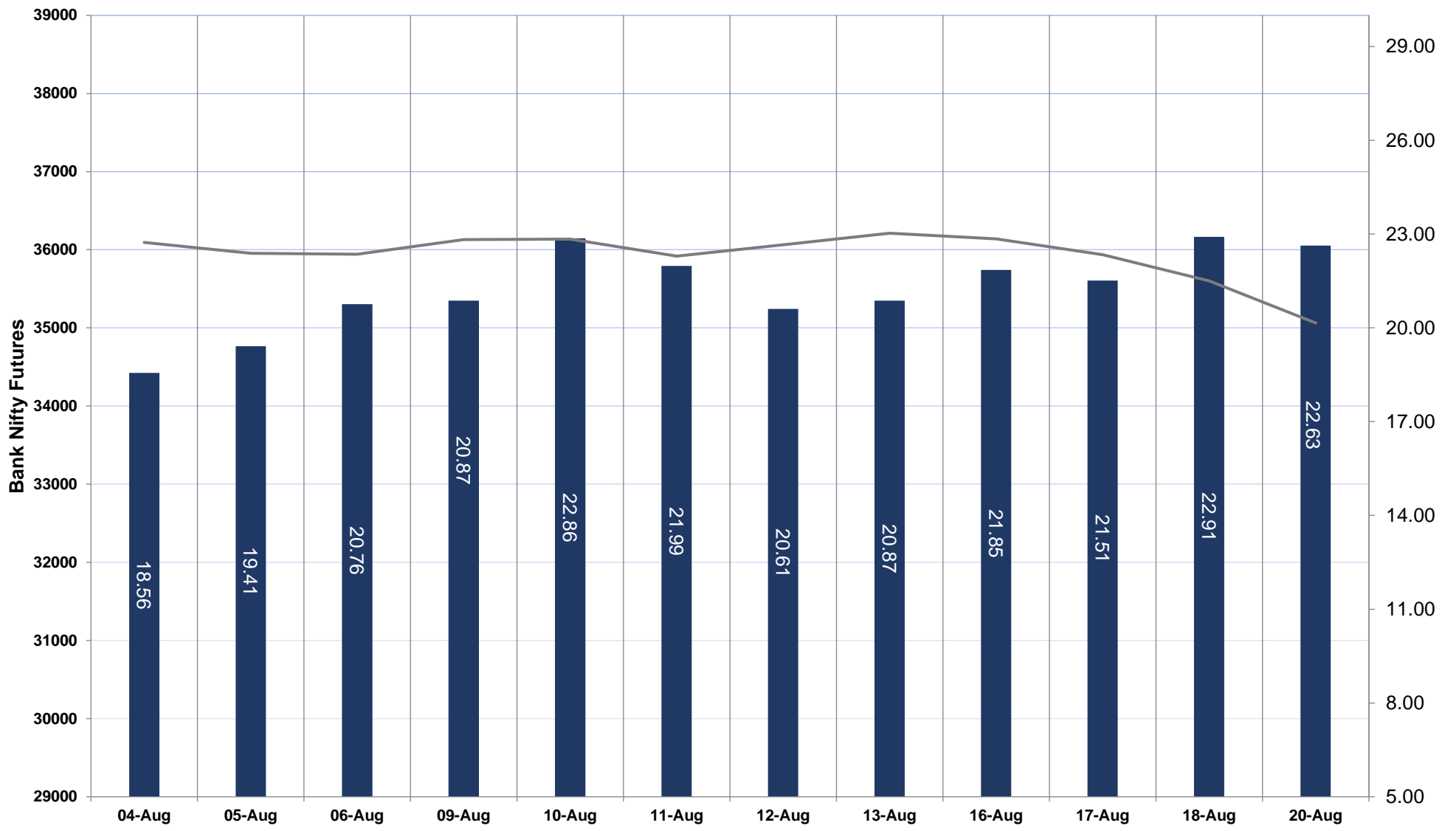
NIFTY FUTURES



TECHNICAL VIEWS



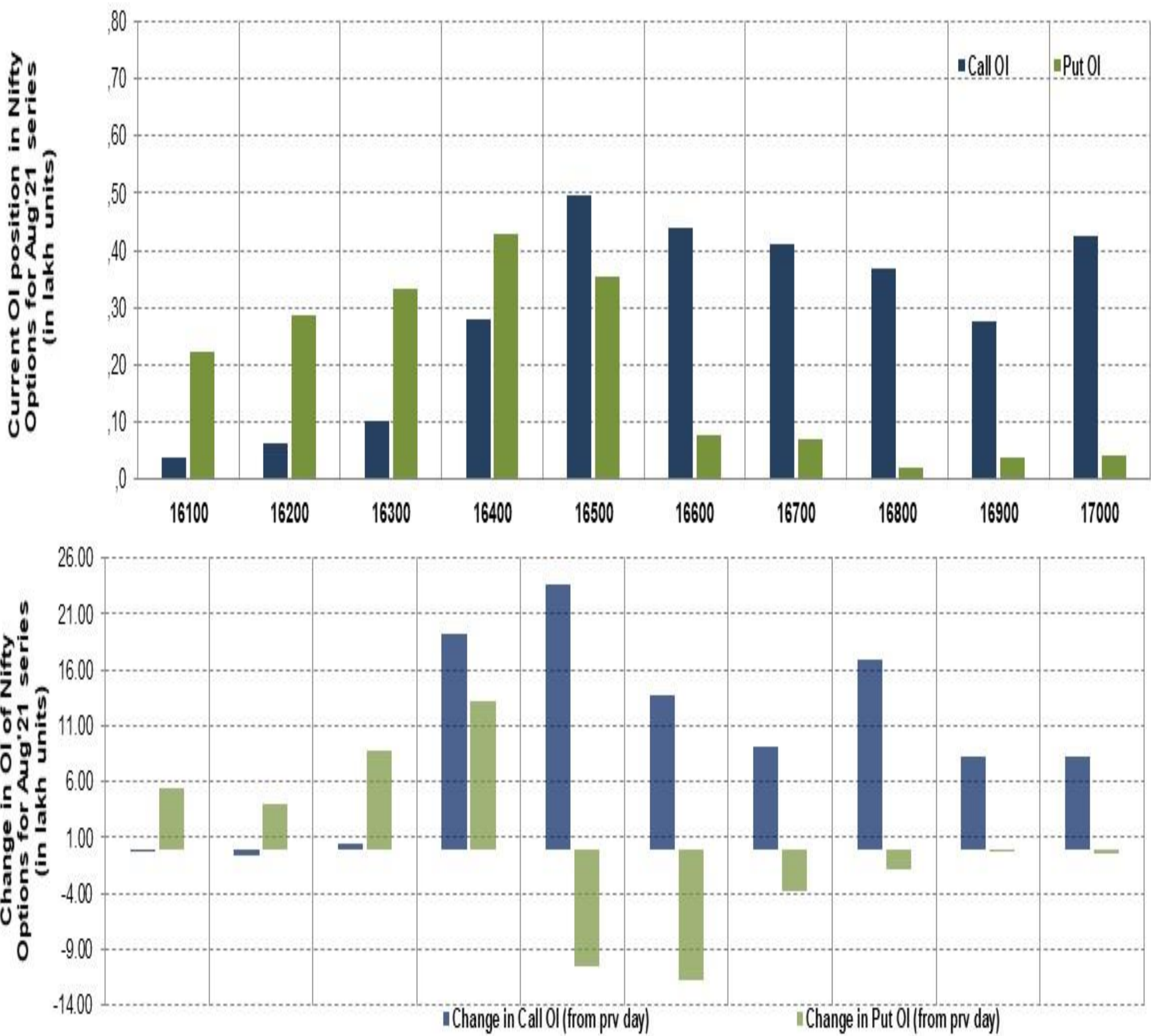
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with An addition of **2.40 million** in Open Interests is **Strike Price of 16,500**
- **Most Active Nifty Put** with an addition of **1.32 millions** in Open Interests is **Strike Price of 16,400**
- **Maximum Open Interest** an outstanding was **5.00 millions** for Calls at **Strike Price of 16,500**
- **Maximum Open Interest** an outstanding was **4.30 millions** for Puts at **Strike Price of 16,400**

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