



MORNING MANTRA



Daily Derivatives & Market Report

Aug 25, 2021



Indian equity benchmarks ended flat on Wednesday's trading session. The start of the day was on a positive note, as positive comments by the World Health Organisation (WHO) chief scientist on the Covid-19 situation in India result in a relief rally on the bourses. He said coronavirus in India may be entering some kind of stage of endemicity where there is low or moderate level of transmission going on. Some support came in as Minister of State of Commerce and Industry Anupriya Patel said India is likely to record exports worth \$46 billion to the ASEAN region. She noted that as one of the largest destinations for Indian exports, the Association of South East Asian Nations will be an important region for India in meeting the global export target of \$400 billion in financial year 2021-22.

Domestic sentiments were positive, amid reports that stakeholders' interest is growing in non-financial performance of businesses and there is a deep realization that sustainability issues have a clear correlation with business outcomes and the ability of companies to create long-term value. However, in afternoon deals, key indices turned volatile and finally ended the trading day on a flat note. Gains got trimmed in the markets, as the Asian Development Bank (ADB) said that the coronavirus pandemic may have pushed as many as 80 million people in developing Asia into extreme poverty last year, threatening to derail progress on global goals to tackle poverty and hunger by 2030.

On the global front, European markets were trading higher with gains in travel stocks offsetting weak German business sentiment data, while global markets were range-bound ahead of a policy update from the U.S. Federal Reserve later this week. Asian markets ended mostly higher on Wednesday, even after business sentiment in South Korea ebbed in August, the latest survey from the Bank of Korea showed on Wednesday with a business confidence index score of 95.0 - down from 97.0 in July. The outlook for the following month rose by 4 points to 96. In the non-manufacturing sector, the BSI on business conditions for August was 81, up 2 points from the previous month. The outlook for the following month also rose by 3 points to 81.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	55944.21	-14.77	-0.03
NIFTY	16634.65	10.05	0.06
MIDCAP	22947.56	131.21	0.58
SMLCAP	25961.50	174.54	0.68
BSEFMC	14219.83	75.60	0.53
AUTO	22100.78	-10.73	-0.05
POWER	2756.31	34.53	1.27
REALTY	2983.79	-22.29	-0.74
BSE IT	33959.36	274.11	0.81
BANKEX	40323.88	-161.01	-0.40
OIL GAS	16356.98	206.36	1.28
METAL	19800.18	60.81	0.31
INDIA VIX	13.50	0.31	2.37

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1261	718	80
BSE	1963	1240	107

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4864	4254	14
NSE CASH	53975	61160	(12)
NSE F&O	6027206	5114351	18

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	25.49	4.21	1.10
SENSEX	29.16	3.57	0.97

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	4878	5029	(151)
FII	6701	7773	(1072)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	6587.22	6509.20	78
Index Options	516539.17	514198.46	2341
Stock Futures	29793.34	28975.29	818
Stock Options	22909.52	22793.72	116

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.27	1.39
BANK NIFTY	0.94	1.18

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.99	92.89	0.10

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.244	6.250	-0.10
USA	1.309	1.290	1.45

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1785.91	-15.82	-0.87
Silver	23.70	-0.11	-0.47
Crude-Oil	67.38	-0.16	-0.24
Brent-Crude	71.18	0.13	0.18

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Aug -21 USD-INR	74.28	0.05	0.07
27 Aug -21 EUR-INR	87.21	0.01	0.01
27 Aug -21 GBP-INR	101.88	0.02	0.02
27 Aug -21 JPY- INR	67.59	-0.08	-0.11

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16635	16560	16597	16655	16692	16750
SENSEX	55944	55716	55830	56014	56128	56312
NIFTY FUTURES	16635	16556	16595	16655	16694	16753
BANK NIFTY	35586	35255	35421	35665	35831	36076
CNX IT	34084	33447	33765	34083	34401	34718
CNX MIDCAP	27363	27151	27257	27376	27483	27602
CNX SMALLCAP	9939	9877	9908	9941	9972	10004
INDIA VIX	13.50	11.53	12.52	13.24	14.23	14.95

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	Neutral	Neutral	Buy
INDIA VIX	Neutral	Neutral	Sell

SECURITIES BAN IN F&O TRADES FOR 26-08-2021

IDEA,NATIONALUM,NMDC,SAIL

TECHNICAL VIEWS



NIFTY

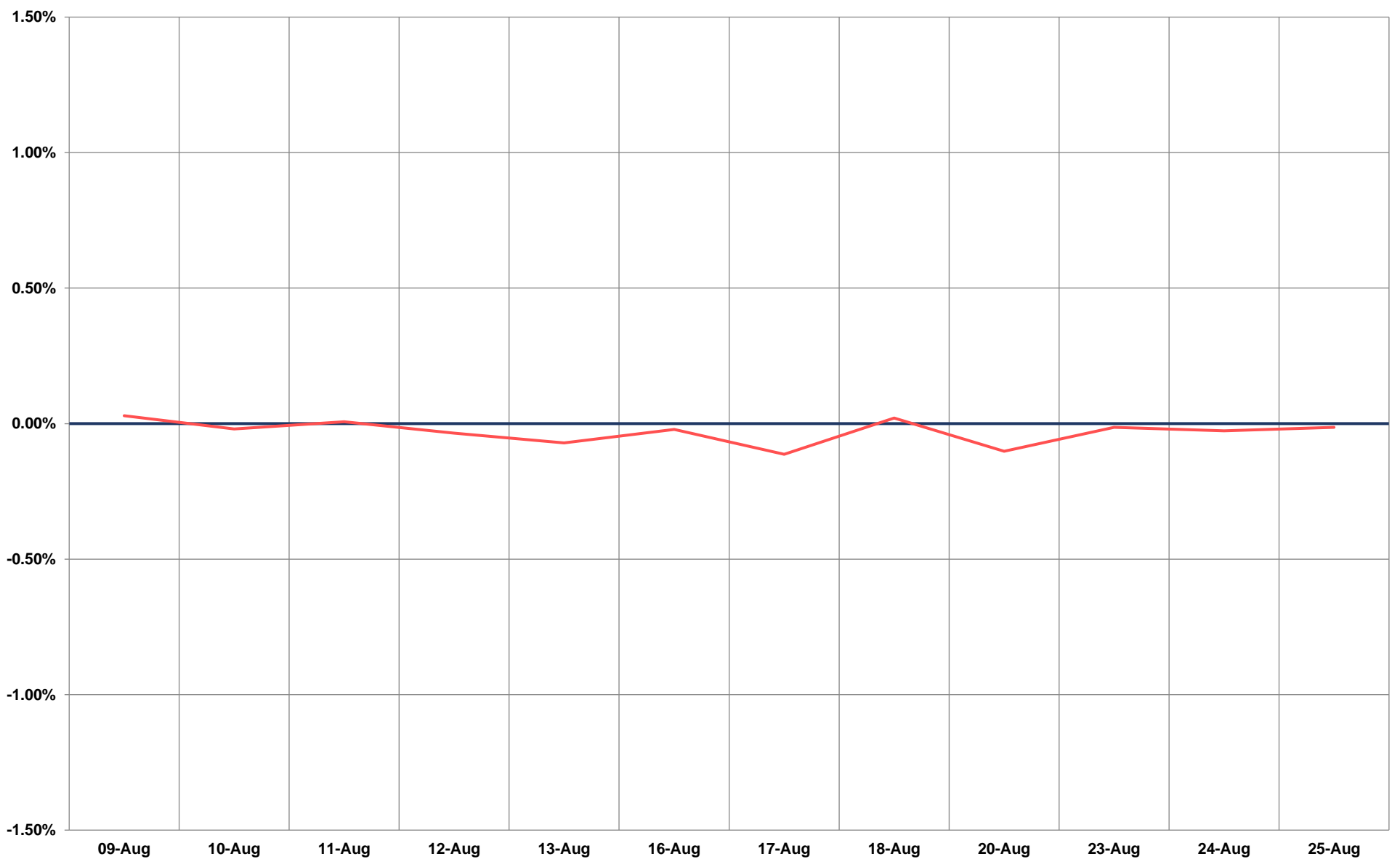
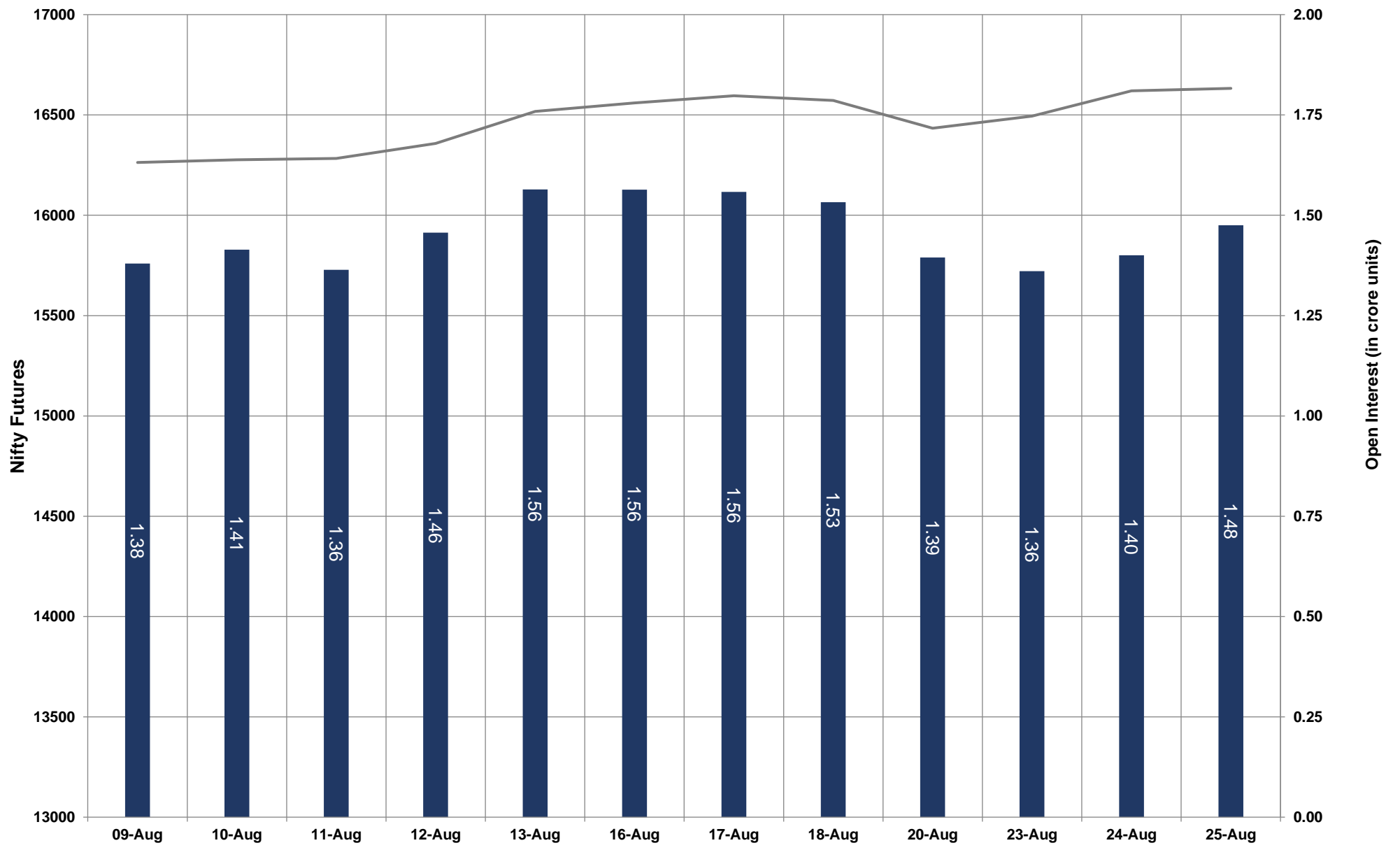


- Nifty Cash = **16,634.65(+0.06%)**
- Resistance levels = **16,760** and **16,830**
- Support levels = **16,570** and **16,490**

TECHNICAL VIEWS



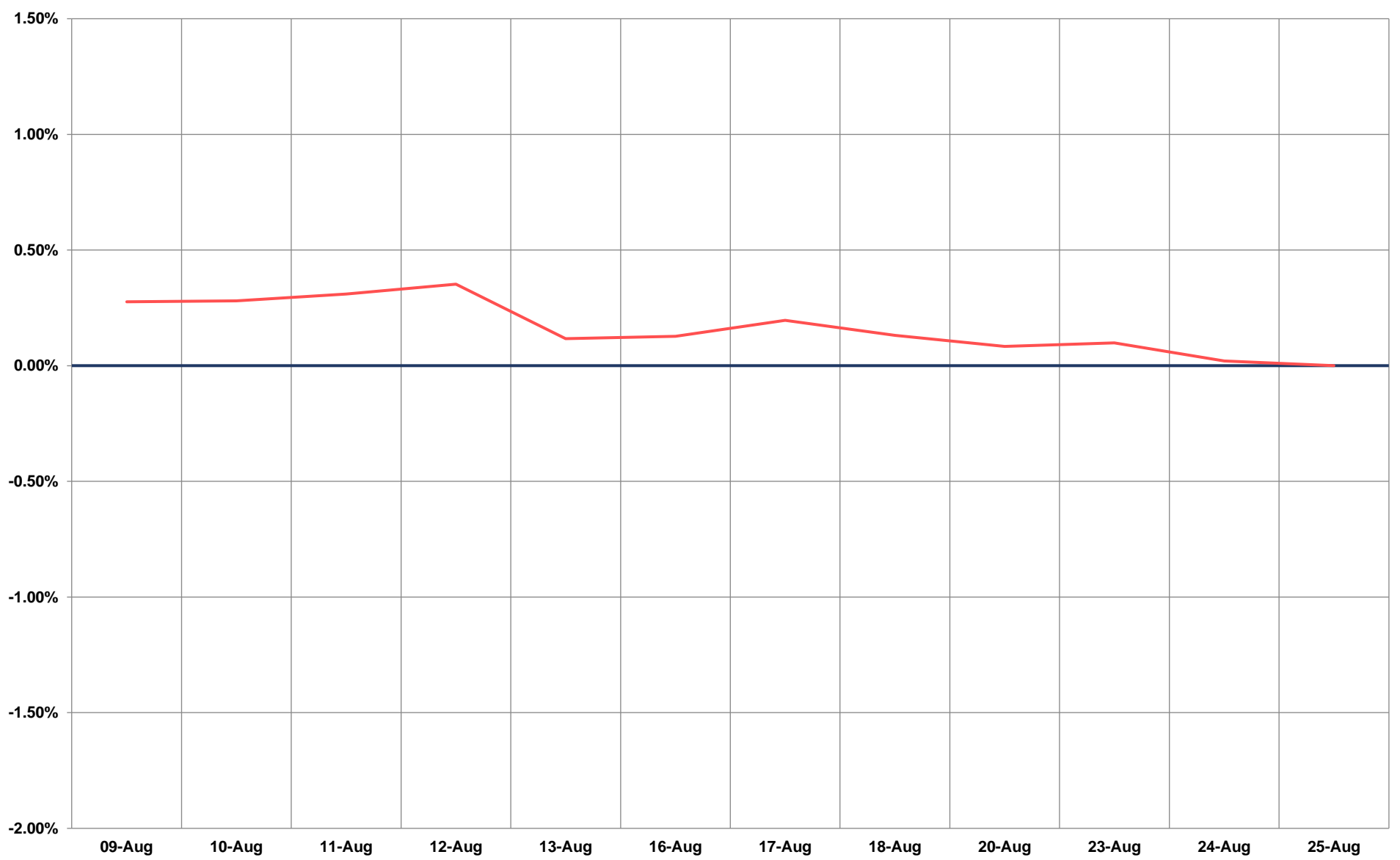
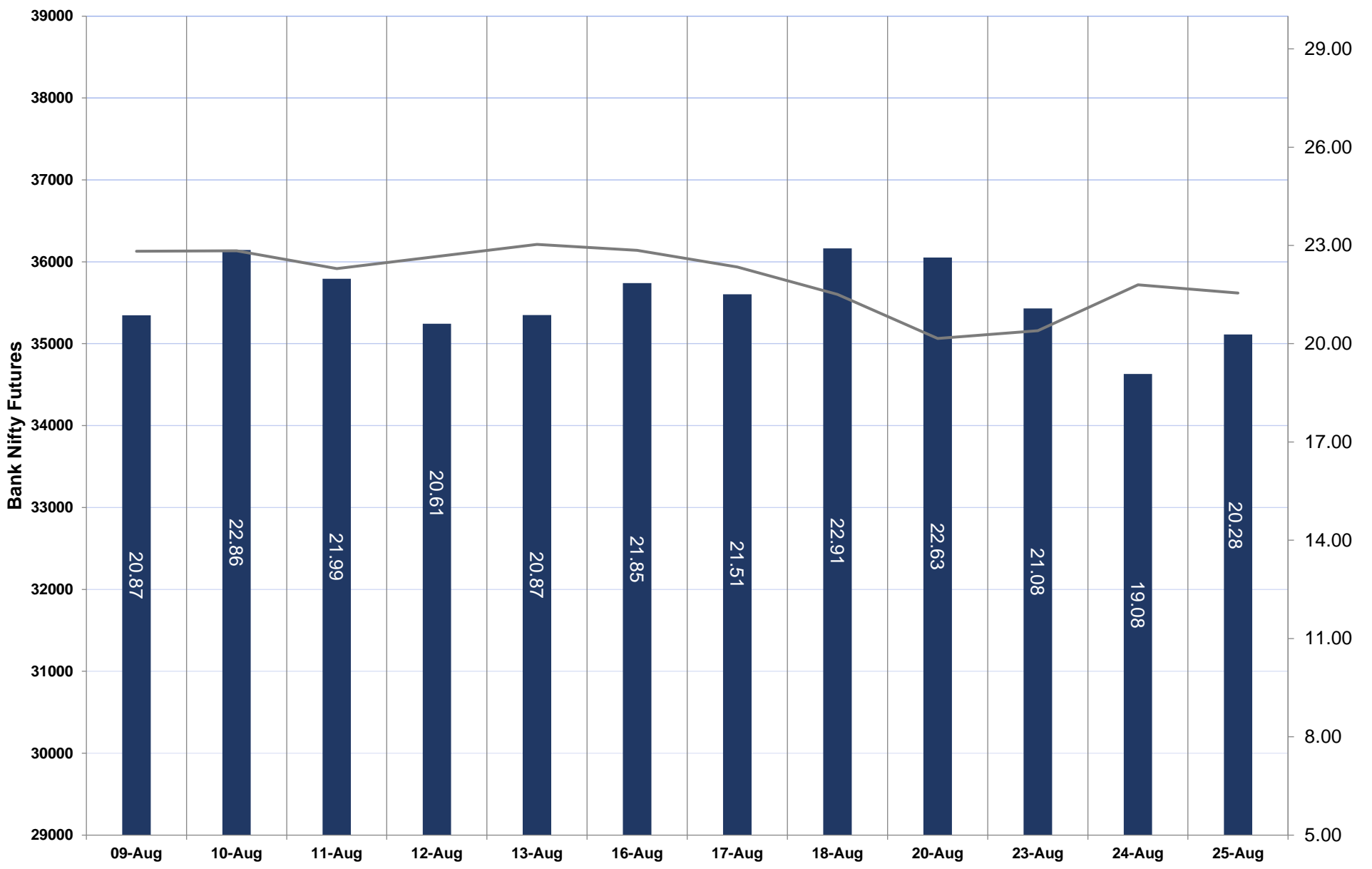
NIFTY FUTURES



TECHNICAL VIEWS



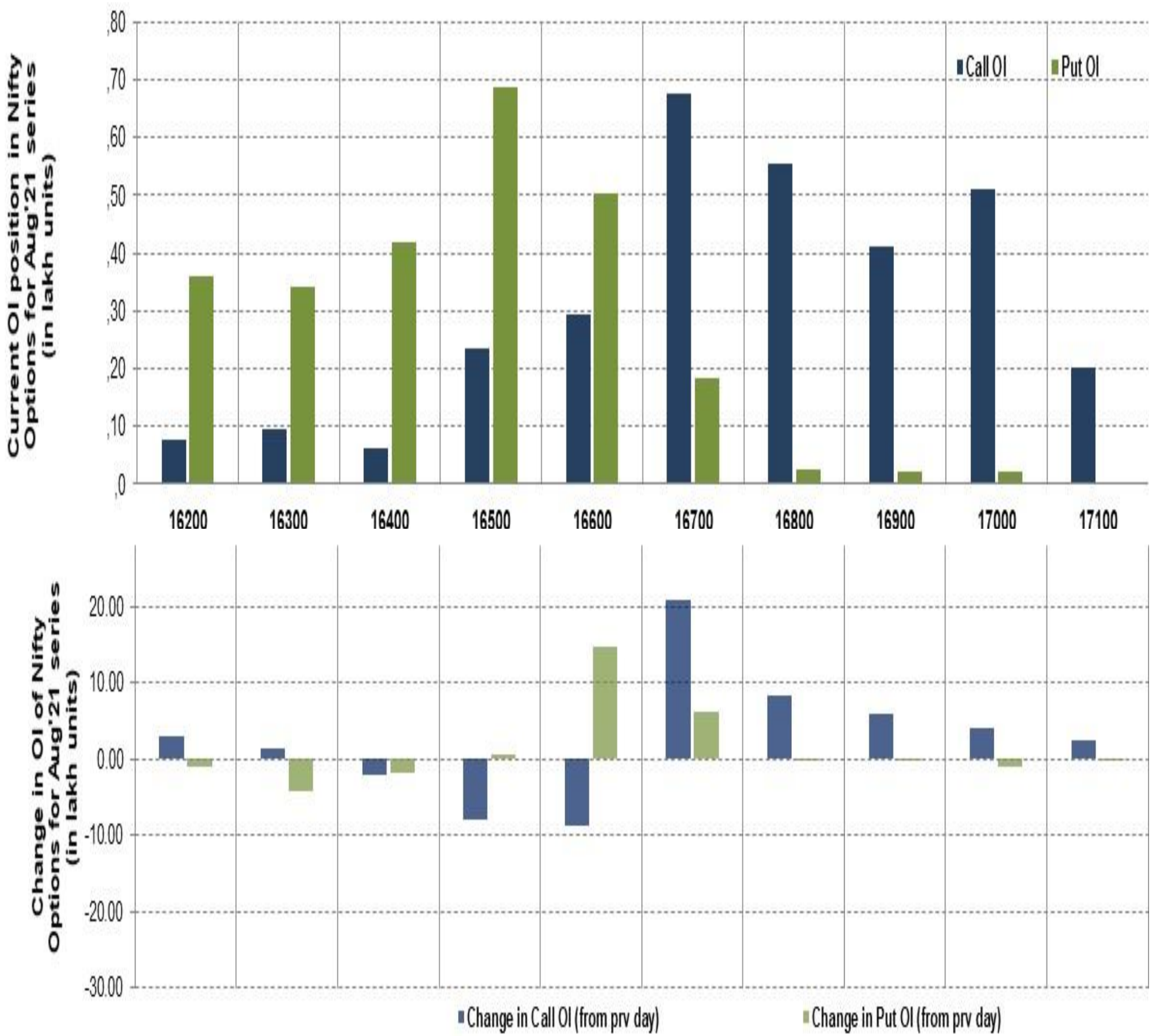
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with An addition of **2.10 million** in Open Interests is **Strike Price of 16,800**
- **Most Active Nifty Put** with an addition of **0.05 millions** in Open Interests is **Strike Price of 16,500**
- **Maximum Open Interest** an outstanding was **6.80 millions** for Calls at **Strike Price of 16,800**
- **Maximum Open Interest** an outstanding was **6.90 millions** for Puts at **Strike Price of 16,500**

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