



MORNING MANTRA



Daily Derivatives & Market Report

Aug 26,2021



Indian equity benchmarks ended flat on Thursday. Markets made cautious start of the day, amid report that India recorded a massive spike of 46,307 new Covid-19 cases in the past 24 hours out of which, over 31,000 were from Kerala. The country also witnessed 608 deaths, taking the death toll to 436,396. So far, India has recorded 32,557,677 corona cases in total. But soon, key indices turned positive, as with an aim to boost the start-up ecosystem in the country, the Ministry of Electronics and Information and Technology (MeitY) launched Start-up Accelerators of MeitY for pRoduct Innovation, Development and growth (SAMRIDH).

Adding more comfort among traders, Science and Technology Minister Jitendra Singh said that the government will soon launch a special incentive scheme to support 75 start-ups in areas of telemedicine, digital health and artificial intelligence. However, markets turned volatile in the second half of the trading session, as rating agency Moodys stated that the India's second Coronavirus (Covid-19) wave is increasing asset risks for banks in retail and the SME loan segment. On the global front, Asian markets were trading mixed as the Delta coronavirus variant's spread darkened the regional mood.

On the global front, European markets were trading lower hurt by deteriorating German economic confidence as Covid cases continue to rise ahead of a key meeting of policymakers from the Federal Reserve and other central banks. Asian markets ended mixed note on Thursday, even after Japan's leading index increased in June, as initially estimated. The final data from the Cabinet Office showed that the leading index, which measures the future economic activity, rose to 104.1 in June from 102.6 in May, as estimated. The coincident index increased to 94.5 in June from 92.1 in the previous month. In the initial estimate, the reading was 94.0.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	55916.58	-27.63	-0.05
NIFTY	16638.95	4.30	0.03
MIDCAP	23022.03	74.47	0.32
SMLCAP	26042.95	81.45	0.31
BSEFMC	14309.59	89.76	0.63
AUTO	22025.82	-74.96	-0.34
POWER	2781.39	25.08	0.91
REALTY	3002.47	18.68	0.63
BSE IT	33879.66	-79.70	-0.23
BANKEX	40346.40	22.52	0.06
OIL GAS	16488.62	131.64	0.80
METAL	19553.59	-246.59	-1.25
INDIA VIX	13.54	0.04	0.31

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1005	989	75
BSE	1672	1520	130

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4043	4864	(17)
NSE CASH	53916	53975	(0)
NSE F&O	10007431	6027206	66

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	25.49	4.21	1.08
SENSEX	29.17	3.57	0.97

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6544	5489	1055
FII	6663	8638	(1974)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	6235.45	6443.92	(208)
Index Options	787350.24	785419.32	1931
Stock Futures	26179.10	24181.14	1998
Stock Options	13963.22	13071.68	892

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.20	1.27
BANK NIFTY	1.01	0.94

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.89	92.82	0.07

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.251	6.241	0.16
USA	1.351	1.344	0.51

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1789.00	-2.12	-0.12
Silver	23.73	-0.13	-0.54
Crude-Oil	67.52	-0.84	-1.23
Brent-Crude	71.51	-0.74	-1.02

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Aug -21 USD-INR	74.21	-0.06	-0.08
27 Aug -21 EUR-INR	87.41	0.17	0.20
27 Aug -21 GBP-INR	102.02	0.10	0.10
27 Aug -21 JPY- INR	67.67	-0.11	-0.17

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16637	16561	16599	16641	16679	16722
SENSEX	55949	55714	55831	55972	56090	56230
NIFTY FUTURES	16639	16528	16584	16628	16683	16727
BANK NIFTY	35618	35231	35424	35605	35798	35979
CNX IT	34041	33669	33855	34116	34301	34562
CNX MIDCAP	27416	27191	27303	27436	27548	27681
CNX SMALLCAP	9963	9897	9930	9969	10002	10041
INDIA VIX	13.54	11.19	12.37	13.28	14.46	15.37

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	Buy	Neutral	Sell

SECURITIES BAN IN F&O TRADES FOR 27-08-2021

NIL

TECHNICAL VIEWS



NIFTY

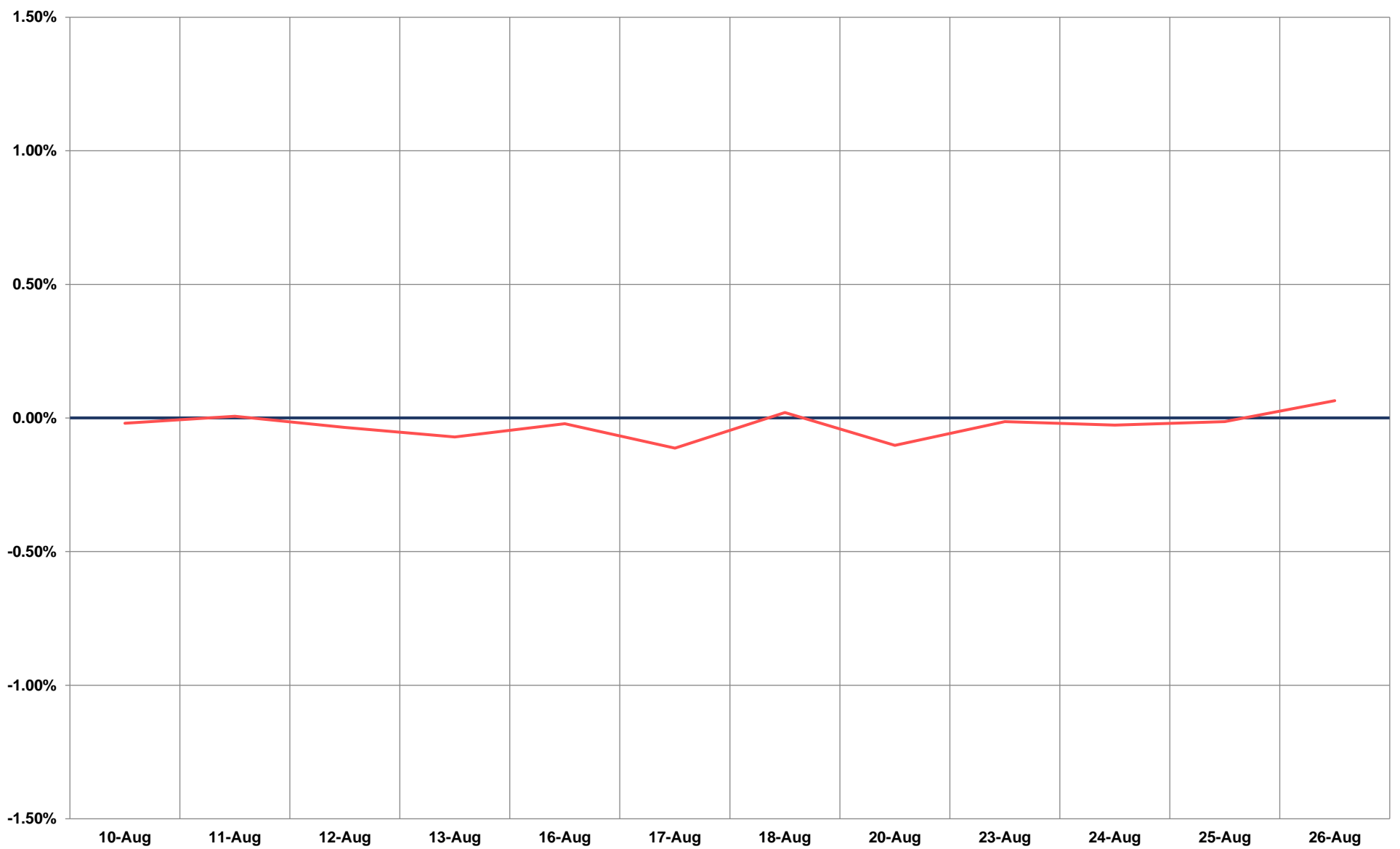
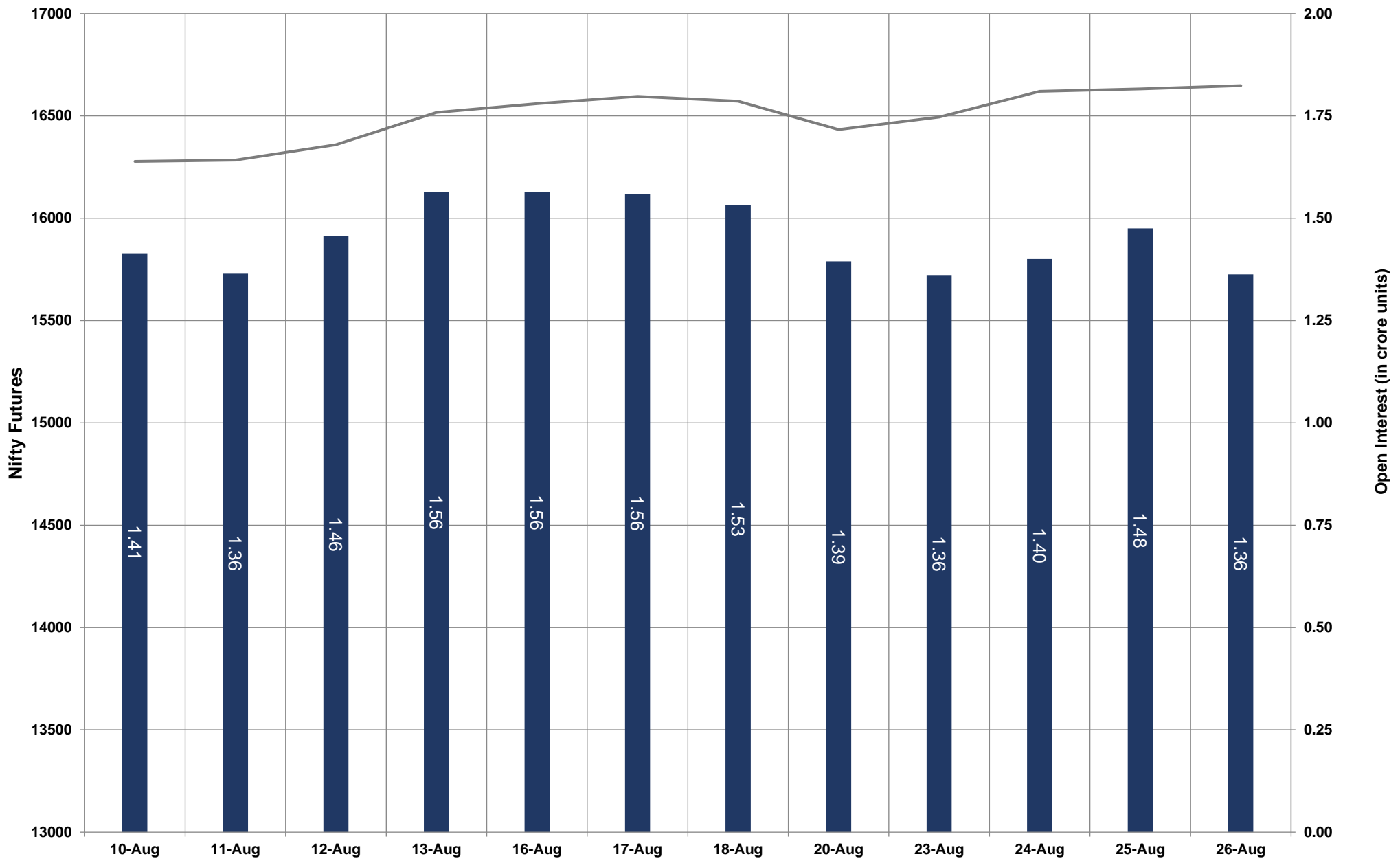


- Nifty Cash = **16,636.90 (+0.01%)**
- Resistance levels = **16,760** and **16,830**
- Support levels = **16,540** and **16,460**

TECHNICAL VIEWS



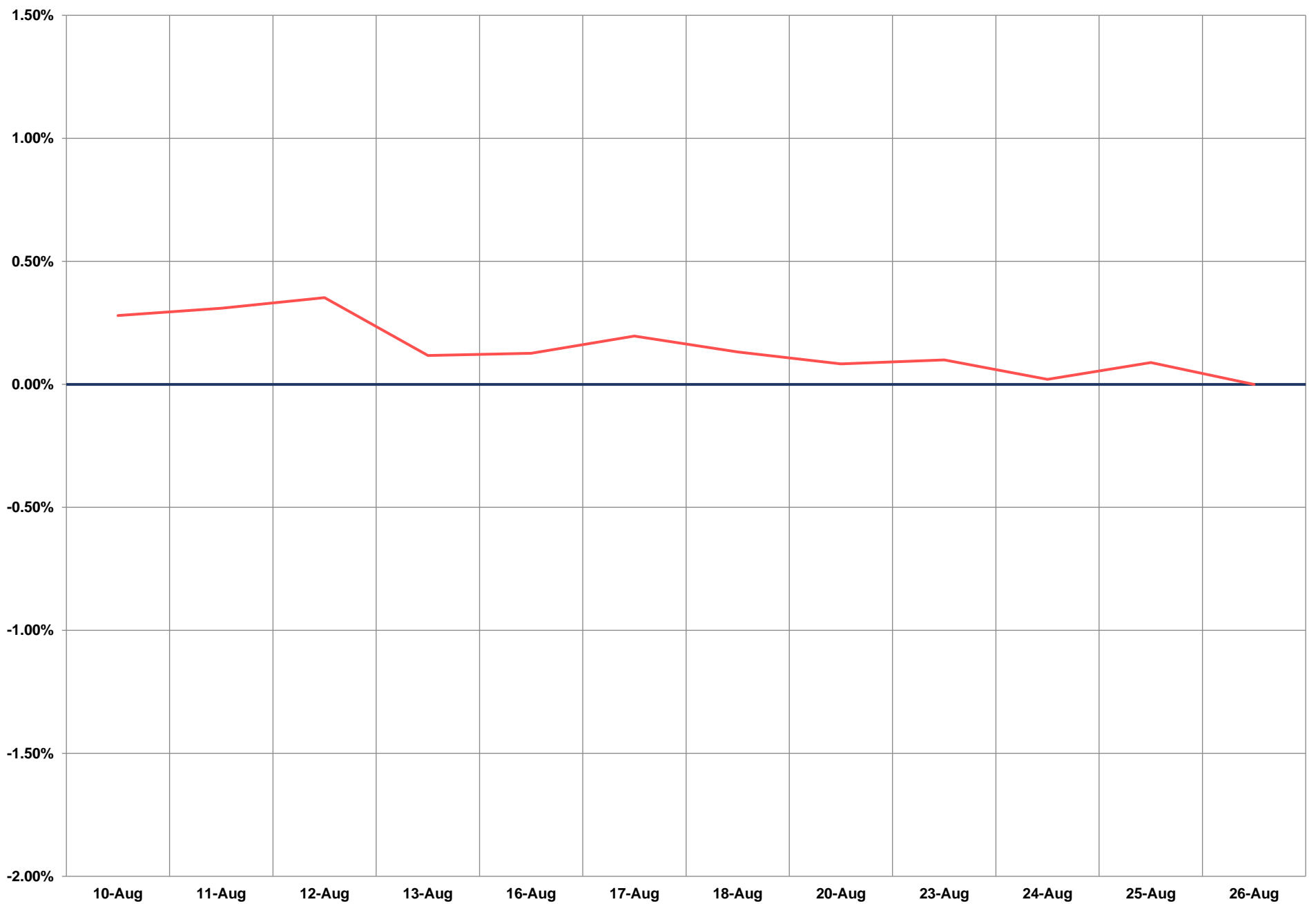
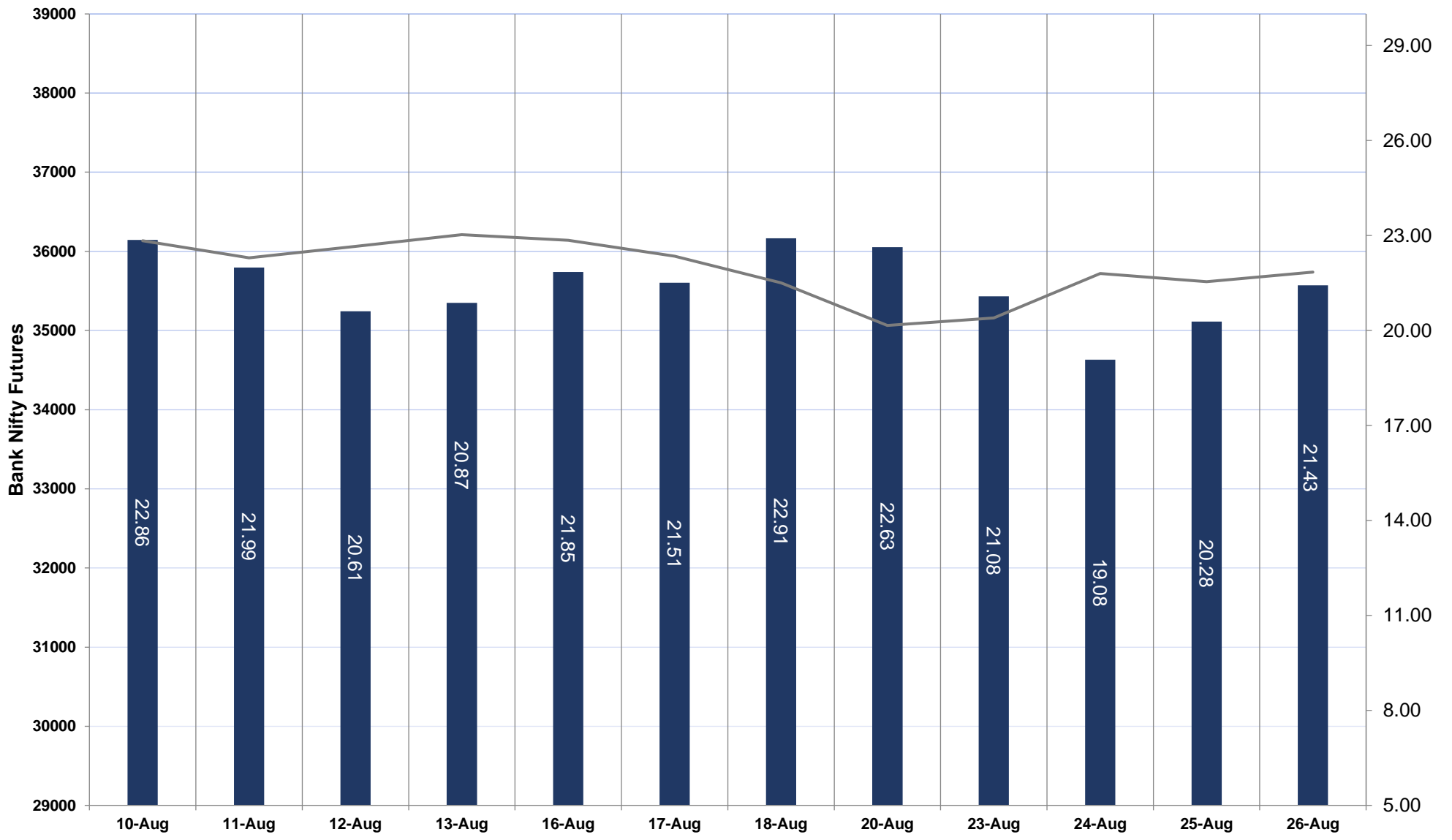
NIFTY FUTURES



TECHNICAL VIEWS



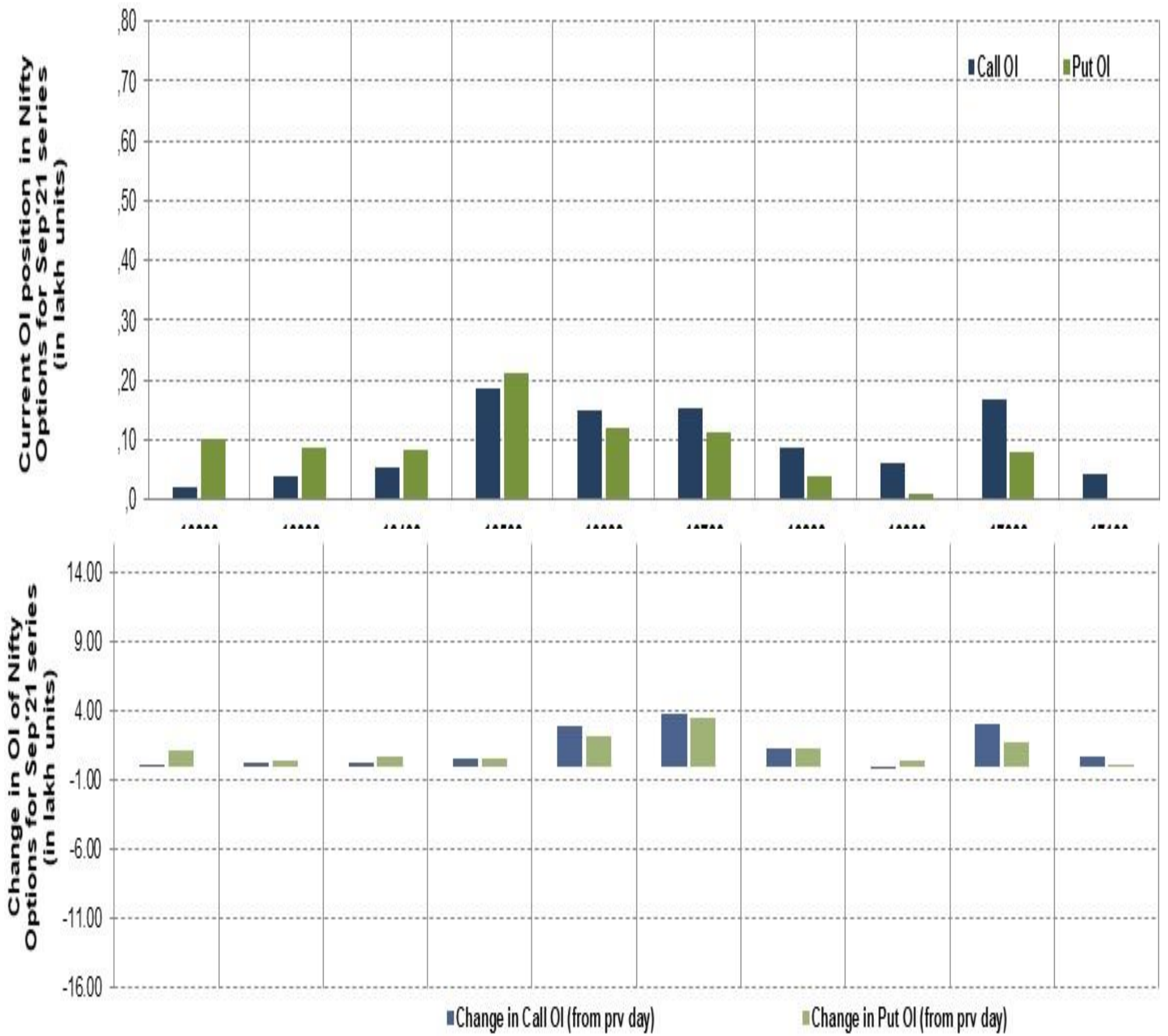
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



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

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