



MORNING MANTRA



Daily Derivatives & Market Report

Aug 27, 2021



Indian equity benchmarks ended higher on Friday. After cautious start, markets traded in red during early deals, amid uncertainty about U.S. monetary policy and geopolitical tensions over Afghanistan. Adding pessimism, India recorded a spike of 44,558 new Covid-19 cases in the past 24 hours out of which, over 31,000 were from Kerala. But soon, markets turned positive, as traders took some support with private report stating that hiring activity witnessed an overall 4 per cent sequential growth in July and the uptick was mainly spread across metros. It said compared to June, July 2021 saw a notable overall monthly growth of 4 per cent in hiring across all metros.

Key indices remained higher for the most part of the trading session and finally ended the day in green terrain. Domestic sentiments remained positive, as Reserve Bank extended the scheme for encouraging deployment of Point of Sale (PoS) infrastructure to street vendors covered under the PM SVANidhi programme in tier 1 and 2 centres. Some support also came after IT industry body Nasscom said that the new rules for operating drones in the country will usher in new growth opportunities and enable startups and SMEs to create innovative use cases and applications in various sectors like e-commerce, mining and emergency response.

On the global front, European markets were trading mostly in green ahead of U.S. Federal Reserve chair Jerome Powell's speech that could offer hints on the timeline for slowing of its bond purchases programme. Asian markets ended mixed on Friday, after Hong Kong's merchandise exports grew at a softer pace in July. The data from the Census and Statistics Department showed that exports rose 26.9 percent year-on-year in July, after a 33.0 percent increase in June. Imports gained 26.1 percent annually in July, after a 31.9 percent increase in the previous month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	56124.72	175.62	0.31
NIFTY	16705.20	68.30	0.41
MIDCAP	23255.39	240.09	1.04
SMLCAP	26284.15	241.61	0.93
BSEFMC	14346.38	46.11	0.32
AUTO	22071.80	48.85	0.22
POWER	2821.94	40.54	1.46
REALTY	3017.23	21.20	0.71
BSE IT	33954.04	47.62	0.14
BANKEX	40478.86	96.83	0.24
OIL GAS	16563.75	88.96	0.54
METAL	19811.74	280.83	1.44
INDIA VIX	13.40	-0.14	-1.03

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1214	778	85
BSE	1866	1336	136

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4622	4043	14
NSE CASH	53524	53916	(1)
NSE F&O	2892274	10007431	(71)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	25.60	4.23	1.08
SENSEX	29.41	3.60	0.96

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6055	4409	1646
FII	7266	8044	(779)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3539.56	3124.28	415
Index Options	230643.58	230579.45	64
Stock Futures	13347.44	11430.73	1917
Stock Options	13106.69	13383.69	(277)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.40	1.20
BANK NIFTY	0.99	1.01

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.68	93.06	-0.41

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.254	6.251	0.04
USA	1.310	1.312	-0.12

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1816.01	22.54	1.26
Silver	23.98	0.39	1.65
Crude-Oil	68.55	1.13	1.68
Brent-Crude	72.75	1.68	2.36

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 Sep -21 USD-INR	73.86	-0.57	-0.77
28 Sep -21 EUR-INR	86.96	-0.73	-0.93
28 Sep -21 GBP-INR	101.38	-0.94	-0.92
28 Sep -21 JPY- INR	67.13	-0.54	-0.79

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16705	16508	16607	16664	16763	16821
SENSEX	56125	55484	55804	55996	56317	56509
NIFTY FUTURES	16714	16517	16616	16673	16772	16829
BANK NIFTY	35628	35203	35415	35572	35784	35940
CNX IT	34310	33573	33942	34167	34535	34761
CNX MIDCAP	27706	27218	27462	27611	27855	28004
CNX SMALLCAP	10040	9897	9968	10009	10081	10122
INDIA VIX	13.40	12.55	12.97	13.37	13.79	14.19

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Buy	Buy	Buy
SENSEX	Buy	Buy	Buy
NIFTY FUTURES	Buy	Buy	Buy
BANK NIFTY	Buy	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 30-08-2021

NIL

TECHNICAL VIEWS



NIFTY

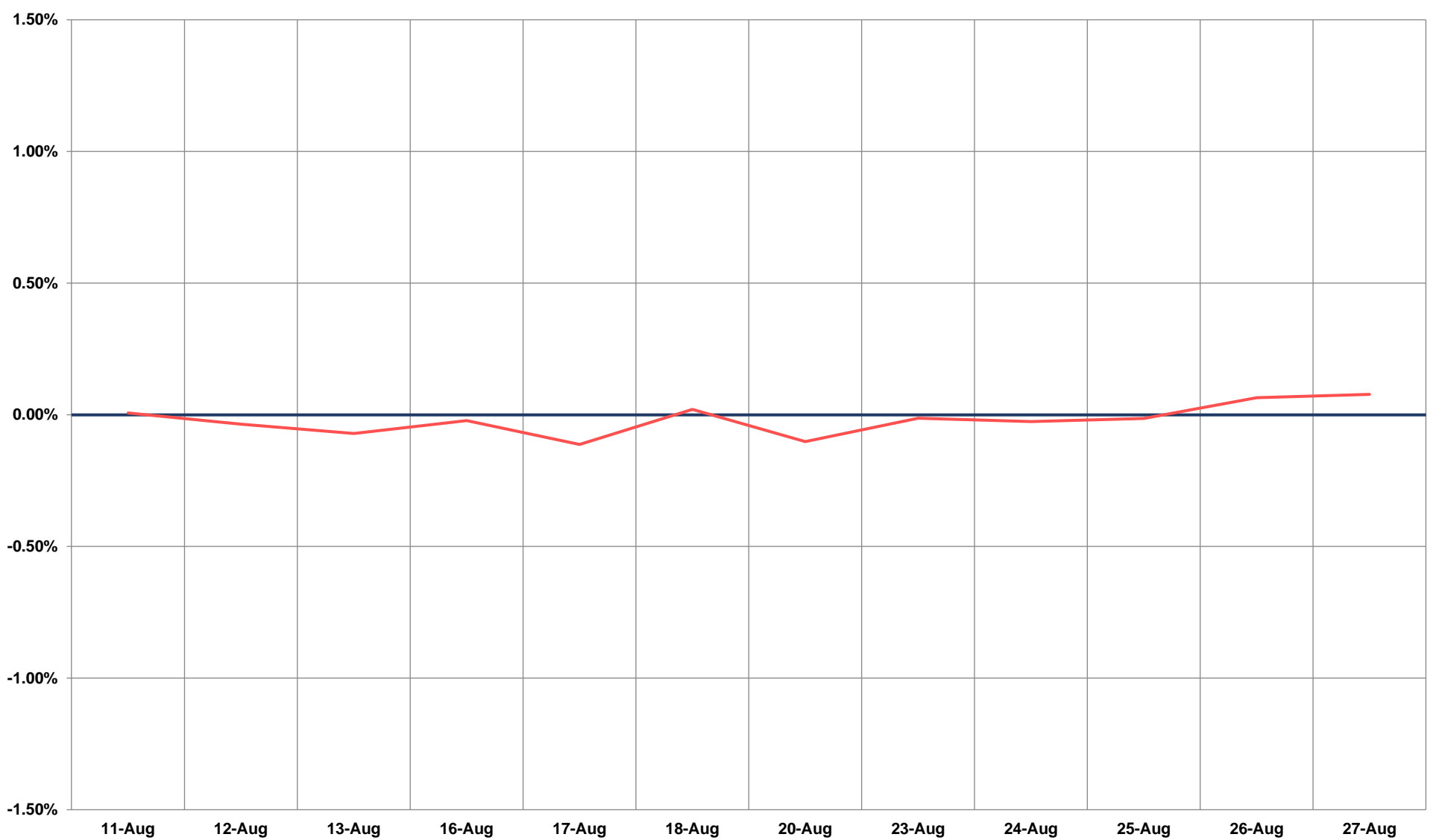
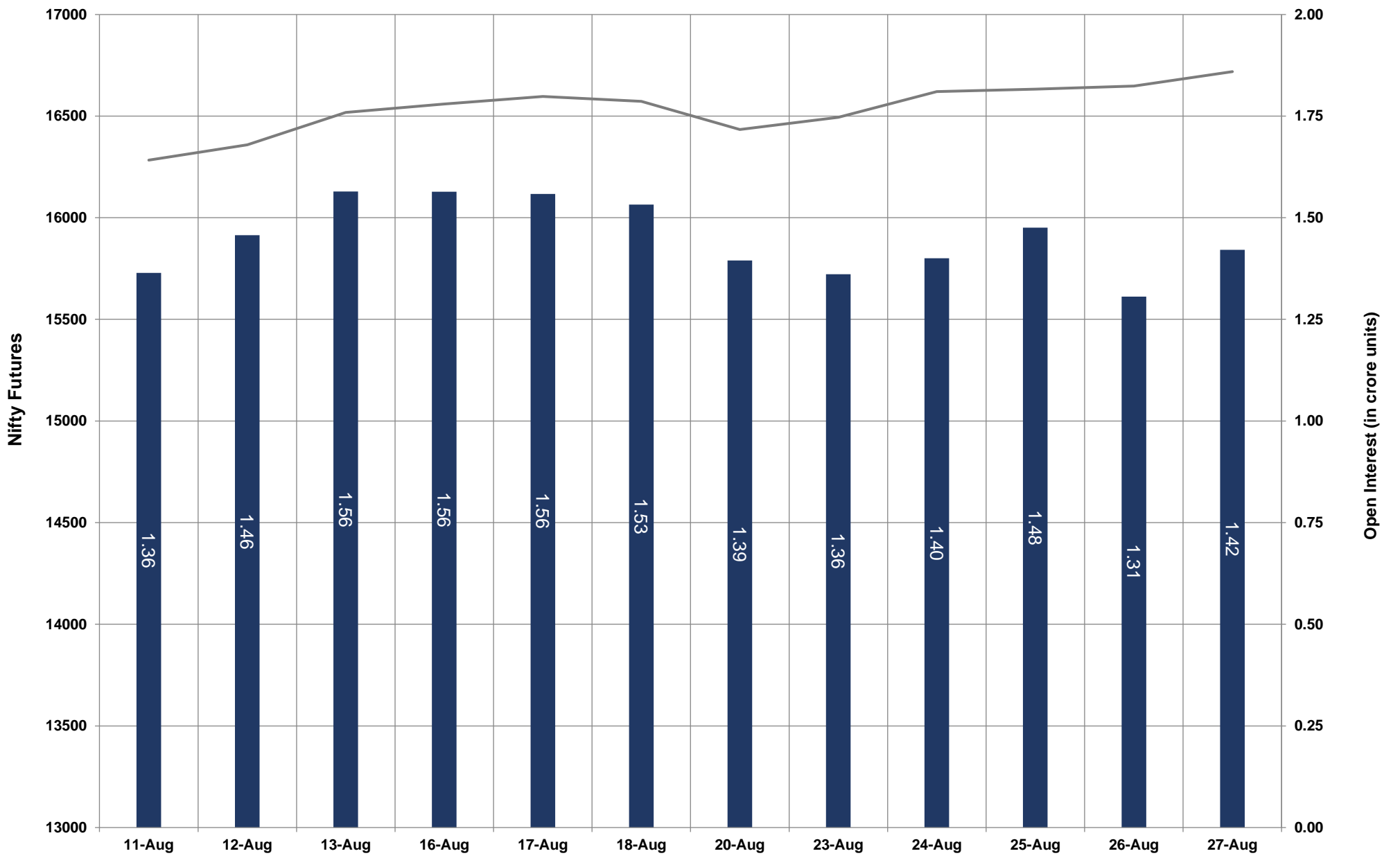


- Nifty Cash = **16,705.20 (+0.41%)**
- Resistance levels = **16,790** and **16,860**
- Support levels = **16,650** and **16,580**

TECHNICAL VIEWS



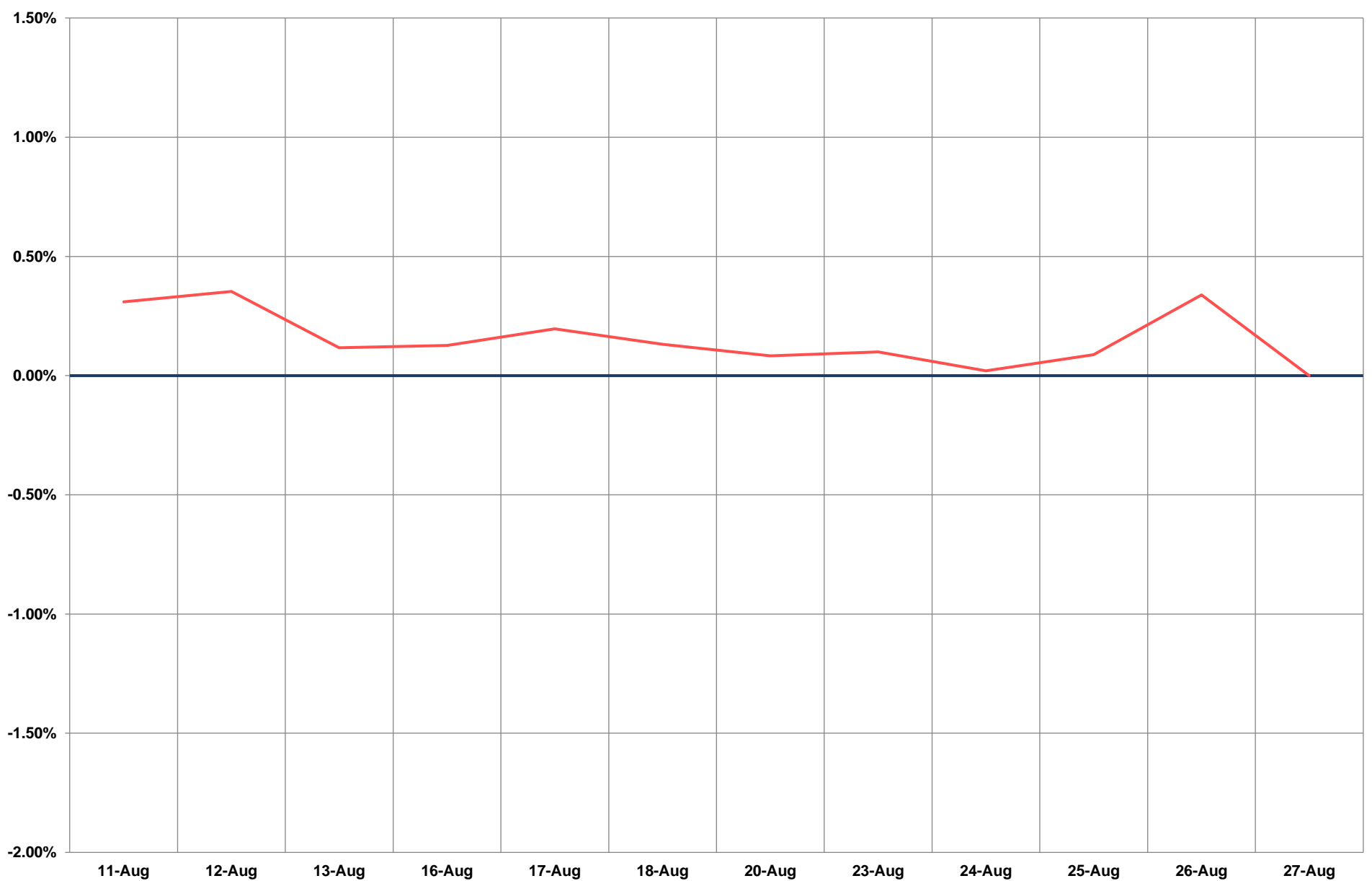
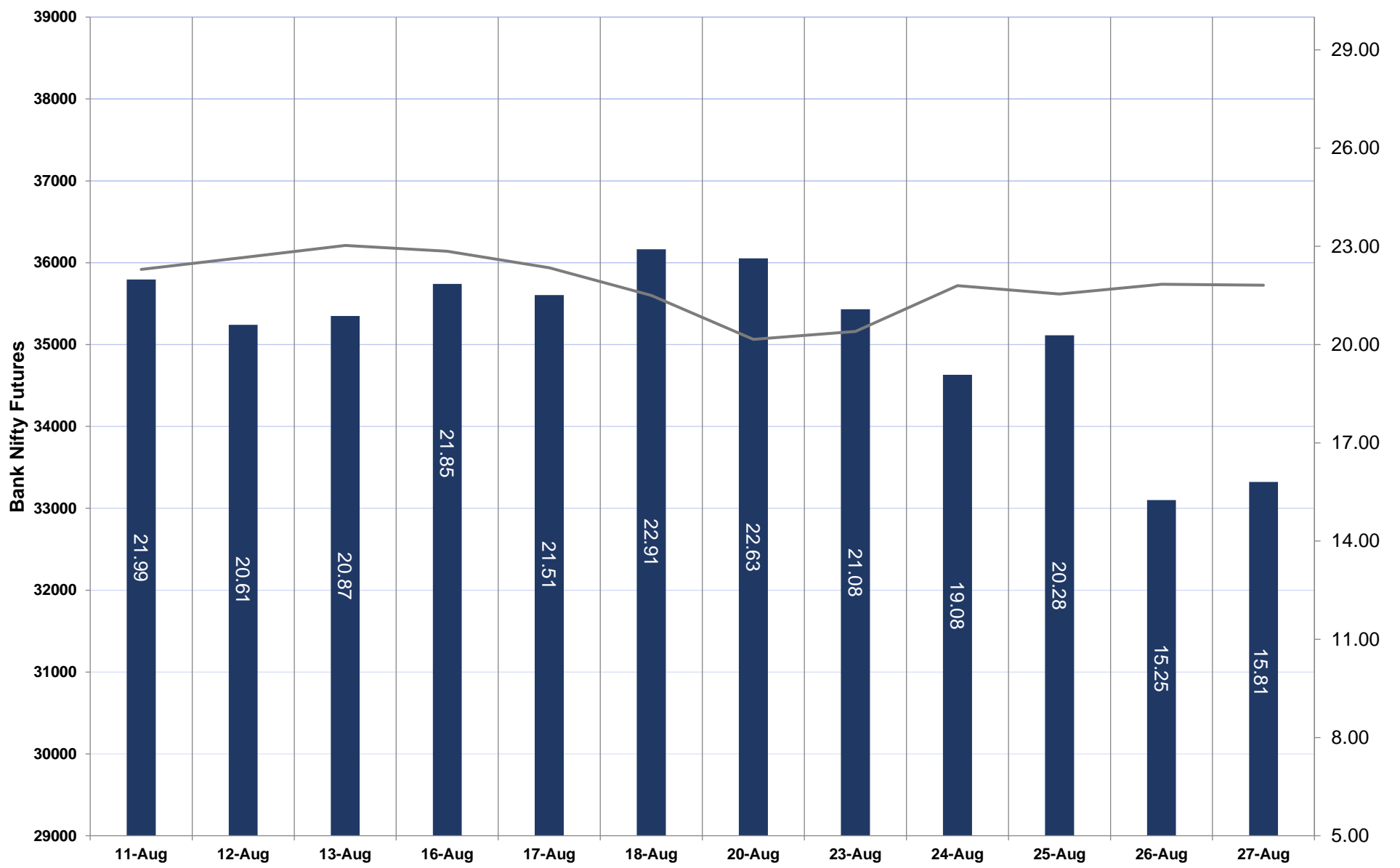
NIFTY FUTURES



TECHNICAL VIEWS



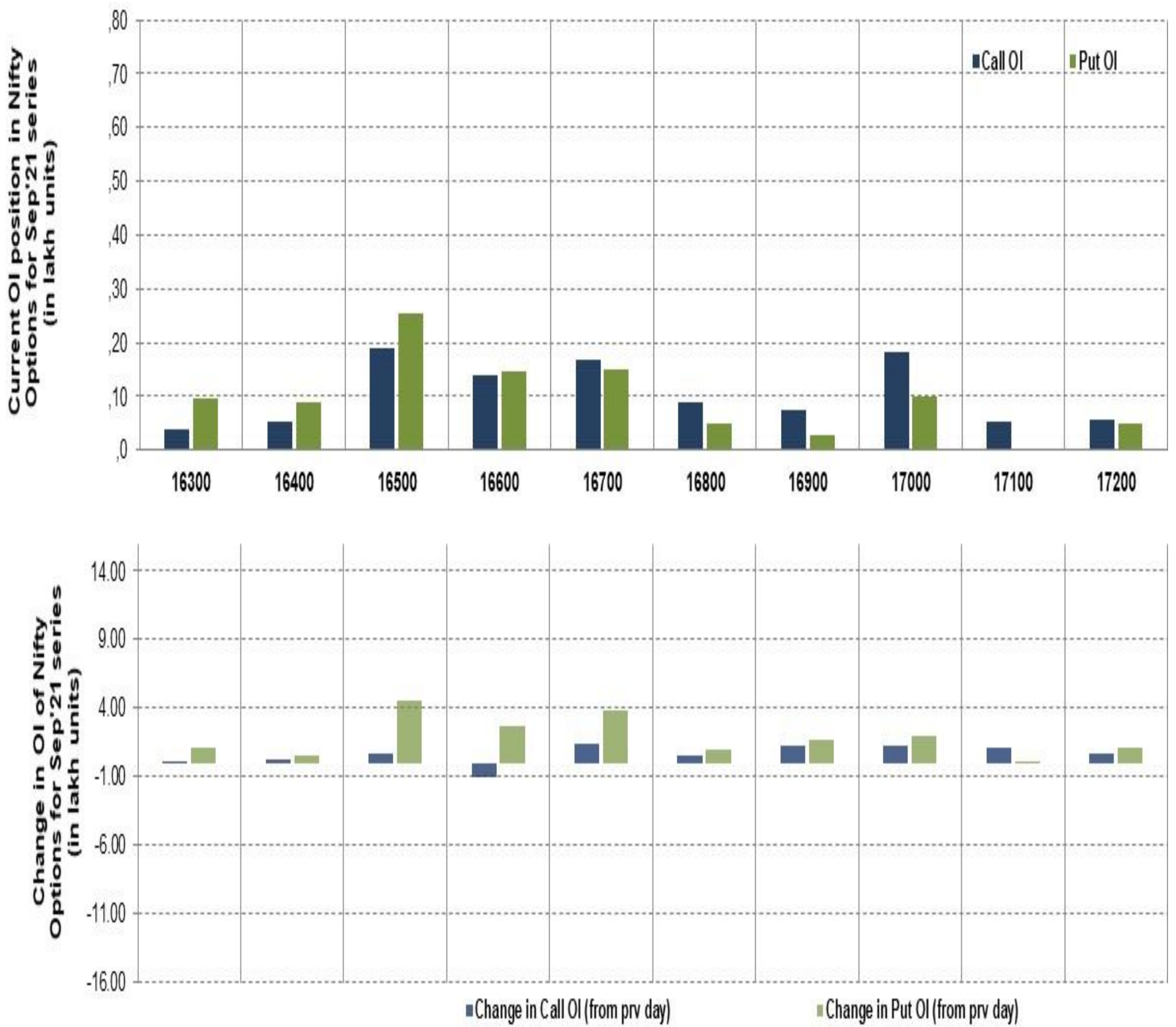
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with An addition of **0.06 million** in Open Interests is **Strike Price of 16,500**
- **Most Active Nifty Put** with an addition of **0.45 millions** in Open Interests is **Strike Price of 16,500**
- **Maximum Open Interest an outstanding** was **1.91 millions** for Calls at **Strike Price of 16,500**
- **Maximum Open Interest an outstanding** was **2.55 millions** for Puts at **Strike Price of 16,500**

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