



MORNING MANTRA



Daily Derivatives & Market Report

Aug 02,2021



Indian equity benchmarks ended with notable gains on Monday. Markets made a strong start of the day, as the goods and services tax (GST) collection recovered to a three-month high in July, exceeding the Rs 1.1 trillion-mark, as economic activity resumed after most states eased Covid-19 restrictions. Adding more optimism, the government data showed that the output of eight core sectors grew 8.9 per cent in June, mainly due to a low base effect and uptick in production of natural gas, steel, coal and electricity.

Markets remained higher for the whole trading session, taking support with commerce Minister Piyush Goyal's statement that India and the US are 'natural partners' and services trade will play a critical role in ever-expanding business ties. The minister also said that the services sector holds a lot of promise in aiding India's economic recovery in the post Covid period. Traders remained optimistic after India's unemployment rate fell to a four-month low of 6.95% in July, staging a near-complete recovery in all parameters of the labour markets, which were hit by the second wave of the pandemic. The labour participation rate, unemployment rate and employment rate have all bounced back to close to their March 2021 levels.

On the global front, European markets were trading higher with rising to a new record on earnings updates and easing concern about China's regulatory crackdown. Asian markets ended mostly higher on Monday, after the manufacturing sector in China continued to expand in July, albeit at a slower pace, the latest survey from Caixin showed on Monday with a manufacturing PMI score of 50.3. That's down from 51.3 in June, although it remains above the boom-or-bust line of 50 that separates expansion from contraction.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	52950.63	363.79	0.69
NIFTY	15885.15	122.10	0.77
MIDCAP	23330.77	243.55	1.05
SMLCAP	27072.06	285.44	1.07
BSEFMC	13531.76	50.78	0.38
AUTO	22783.73	294.52	1.31
POWER	2627.47	10.95	0.42
REALTY	3337.97	155.46	4.88
BSE IT	31196.54	350.00	1.13
BANKEX	39359.44	169.33	0.43
OIL GAS	15727.44	285.70	1.85
METAL	21030.28	18.66	0.09
INDIA VIX	12.80	0.00	-0.02

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1331	713	69
BSE	2140	1197	165

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5074	5980	(15)
NSE CASH	66945	76983	(13)
NSE F&O	2858026	2884874	(1)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.21	4.15	1.17
SENSEX	30.69	3.39	1.03

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6478	4972	1506
FII	6551	8091	(1540)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3128.48	3122.56	6
Index Options	197379.65	192871.13	4509
Stock Futures	12894.70	11984.64	910
Stock Options	10477.97	10663.32	(185)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.25	1.09
BANK NIFTY	0.76	0.80

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	91.99	92.09	-0.11

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.197	6.204	-0.11
USA	1.227	1.239	-0.95

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1811.52	-0.43	-0.03
Silver	25.43	0.01	0.05
Crude-Oil	73.08	-0.87	-1.18
Brent-Crude	74.63	-0.77	-1.01

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Aug -21 USD-INR	74.56	-0.04	-0.05
27 Aug -21 EUR-INR	88.64	-0.13	-0.15
27 Aug -21 GBP-INR	103.65	-0.49	-0.47
27 Aug -21 JPY- INR	68.03	-0.002	-0.004

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15885	15813	15849	15871	15907	15929
SENSEX	52914	52731	52841	52914	53024	53097
NIFTY FUTURES	15910	15813	15861	15890	15939	15967
BANK NIFTY	34710	34447	34578	34720	34852	34994
CNX IT	30803	30442	30623	30727	30908	31013
CNX MIDCAP	28250	27865	28058	28166	28359	28467
CNX SMALLCAP	10617	10554	10586	10610	10642	10667
INDIA VIX	12.80	10.90	11.85	12.47	13.42	14.04

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	Buy	Buy	Buy
INDIA VIX	Sell	Sell	Sell

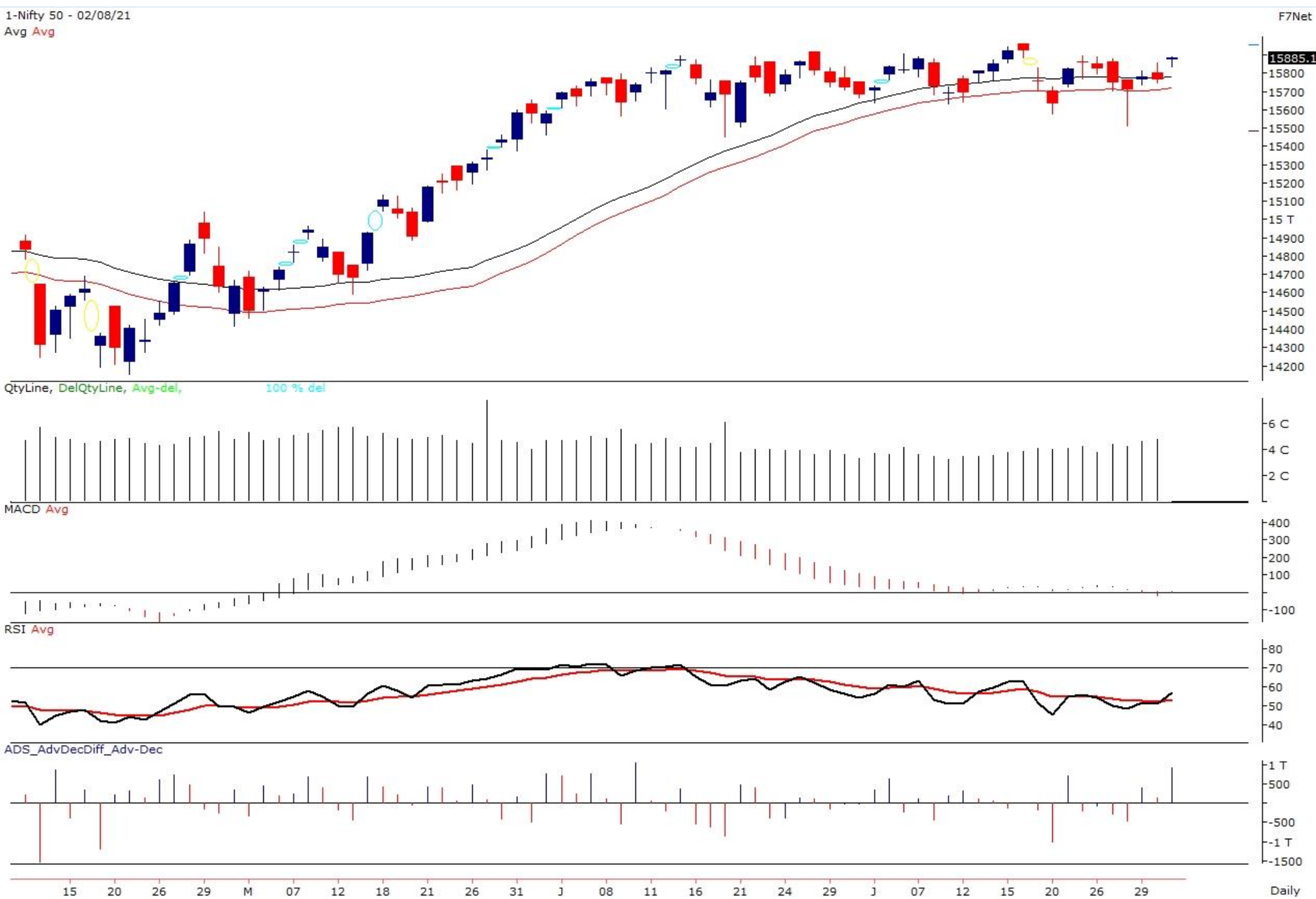
SECURITIES BAN IN F&O TRADES FOR 03-08-2021

SUNTV

TECHNICAL VIEWS



NIFTY

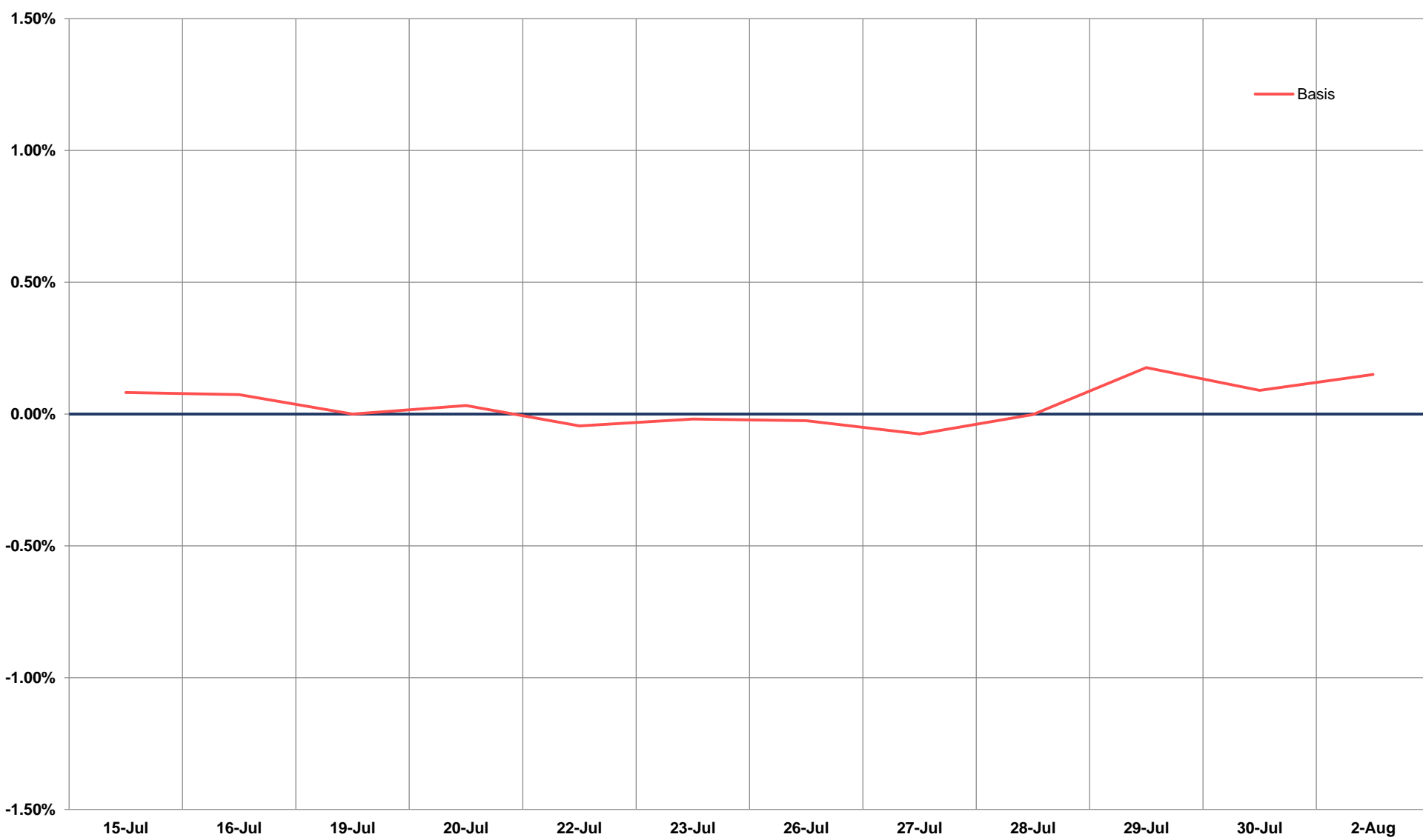
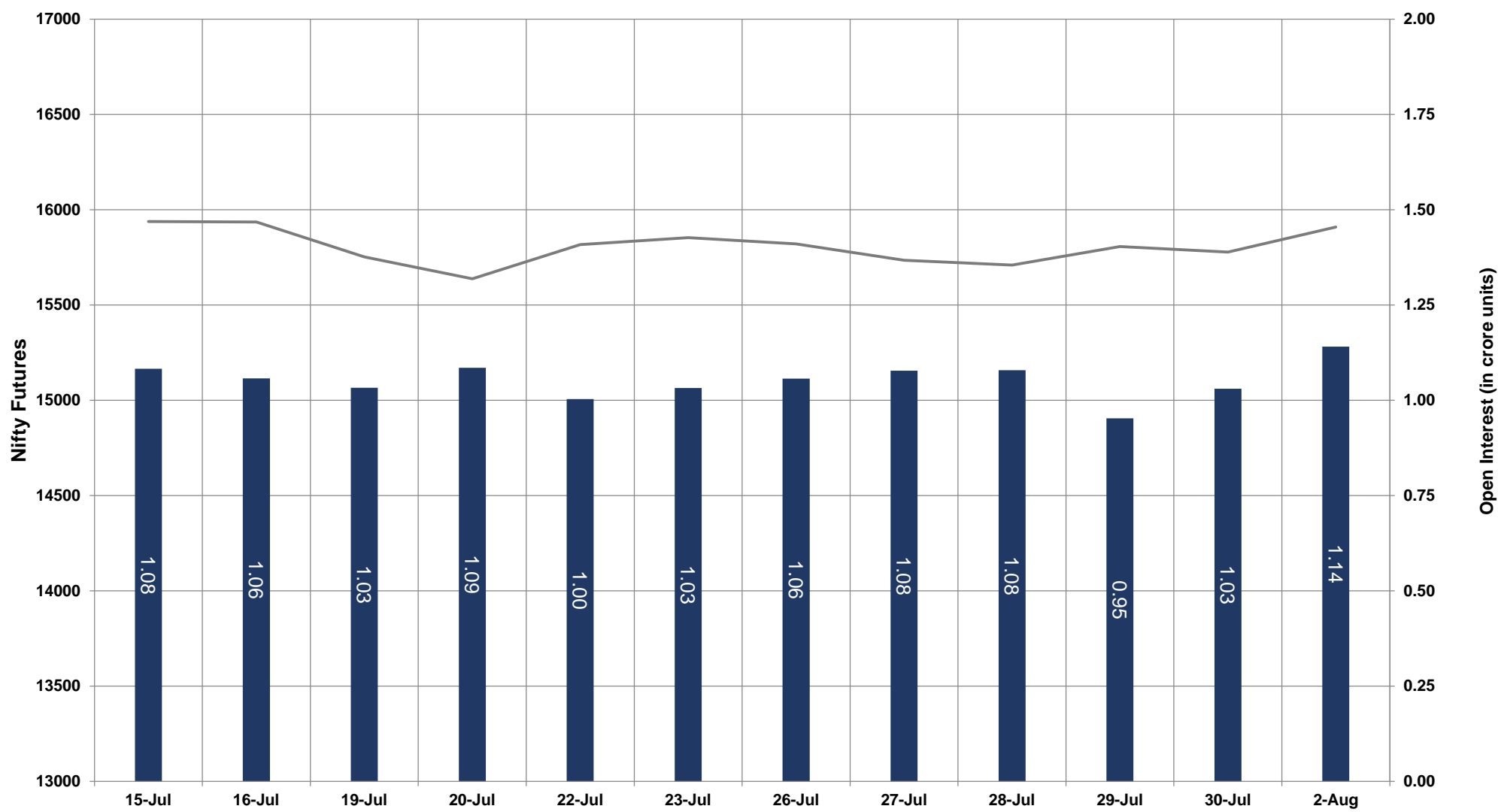


- Nifty Cash = **15,885.15 (+0.77%)**
- Resistance levels = **15,945** and **16,035**
- Support levels = **15,790** and **15,680**

TECHNICAL VIEWS



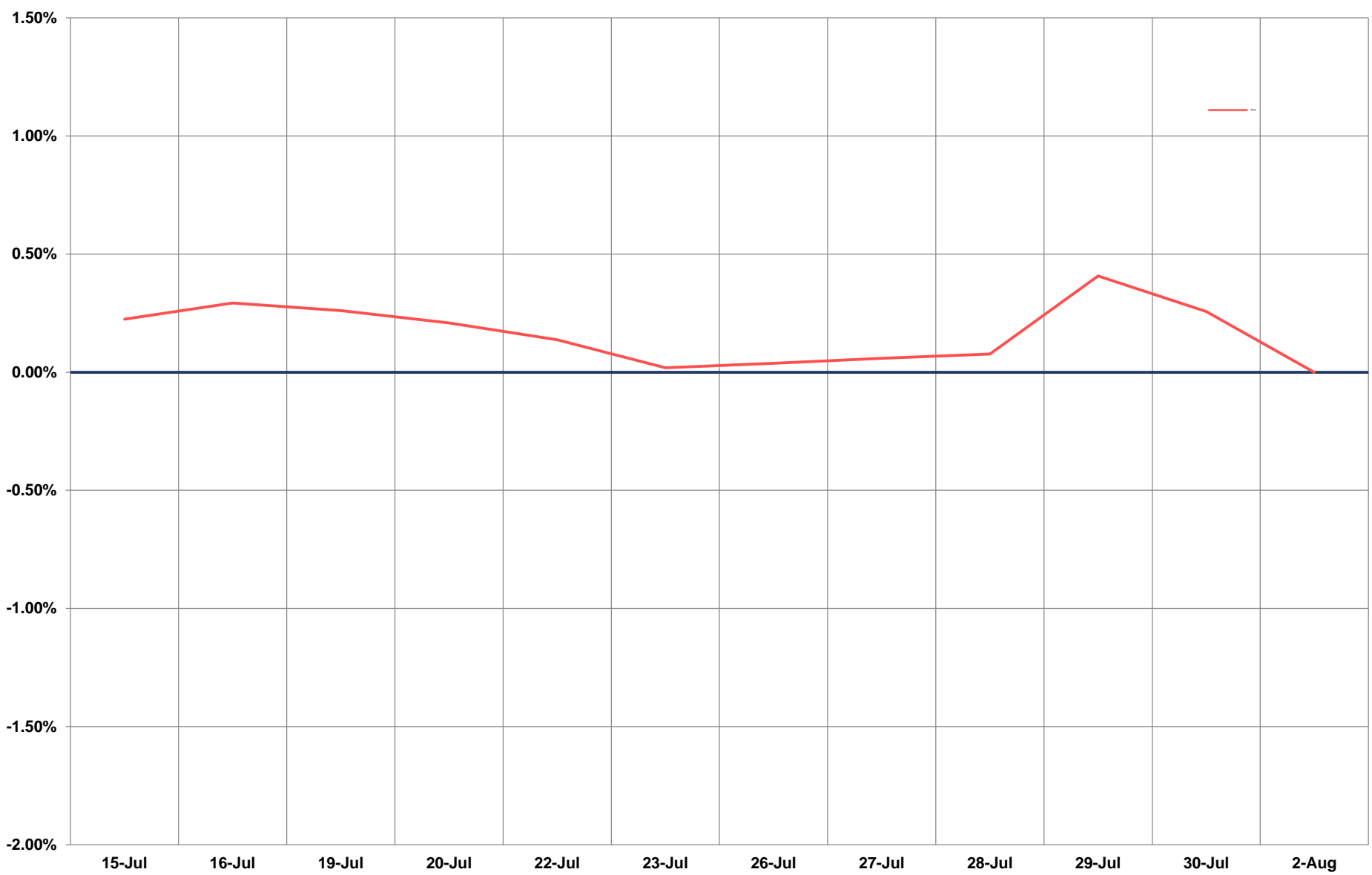
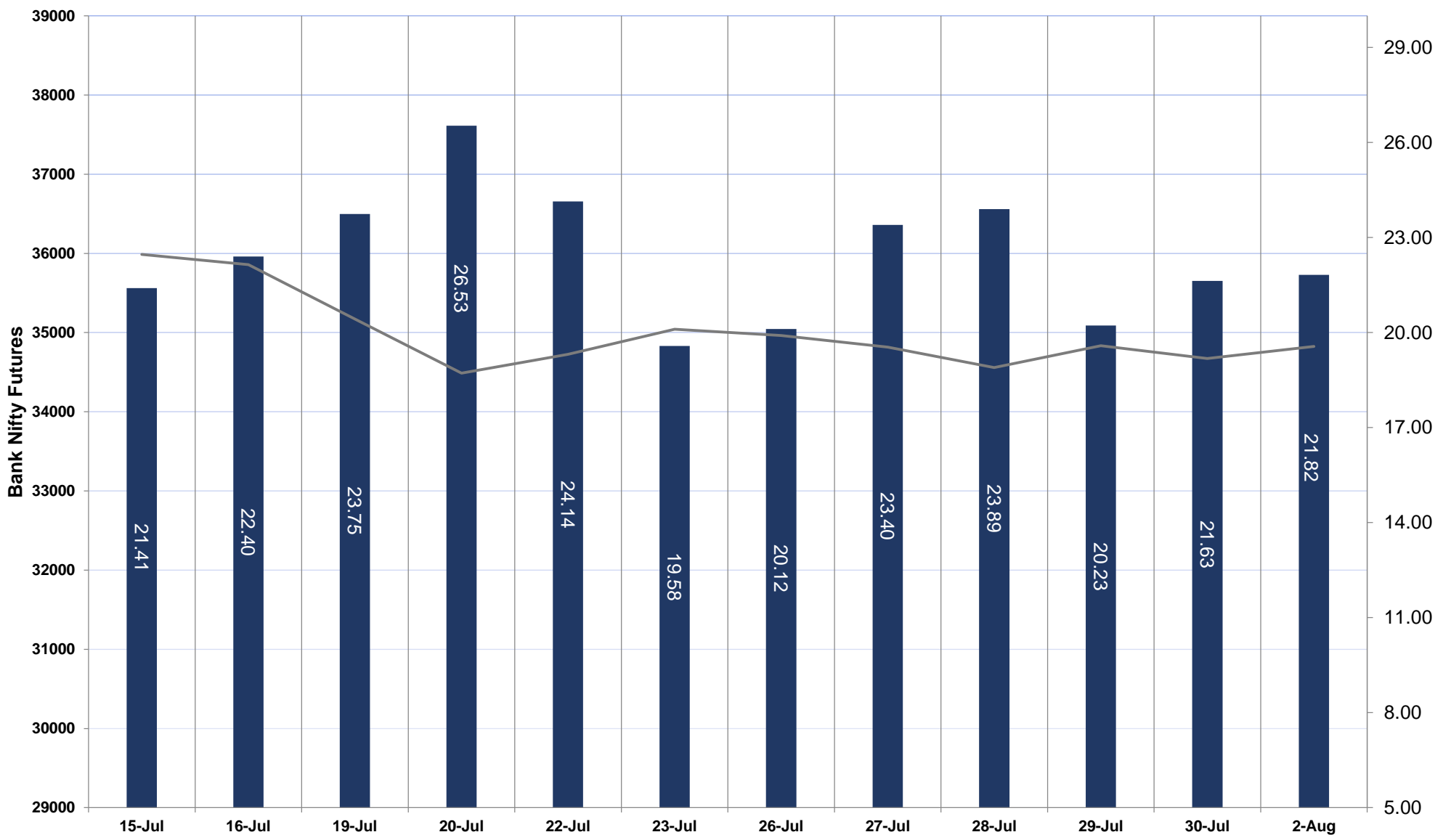
NIFTY FUTURES



TECHNICAL VIEWS



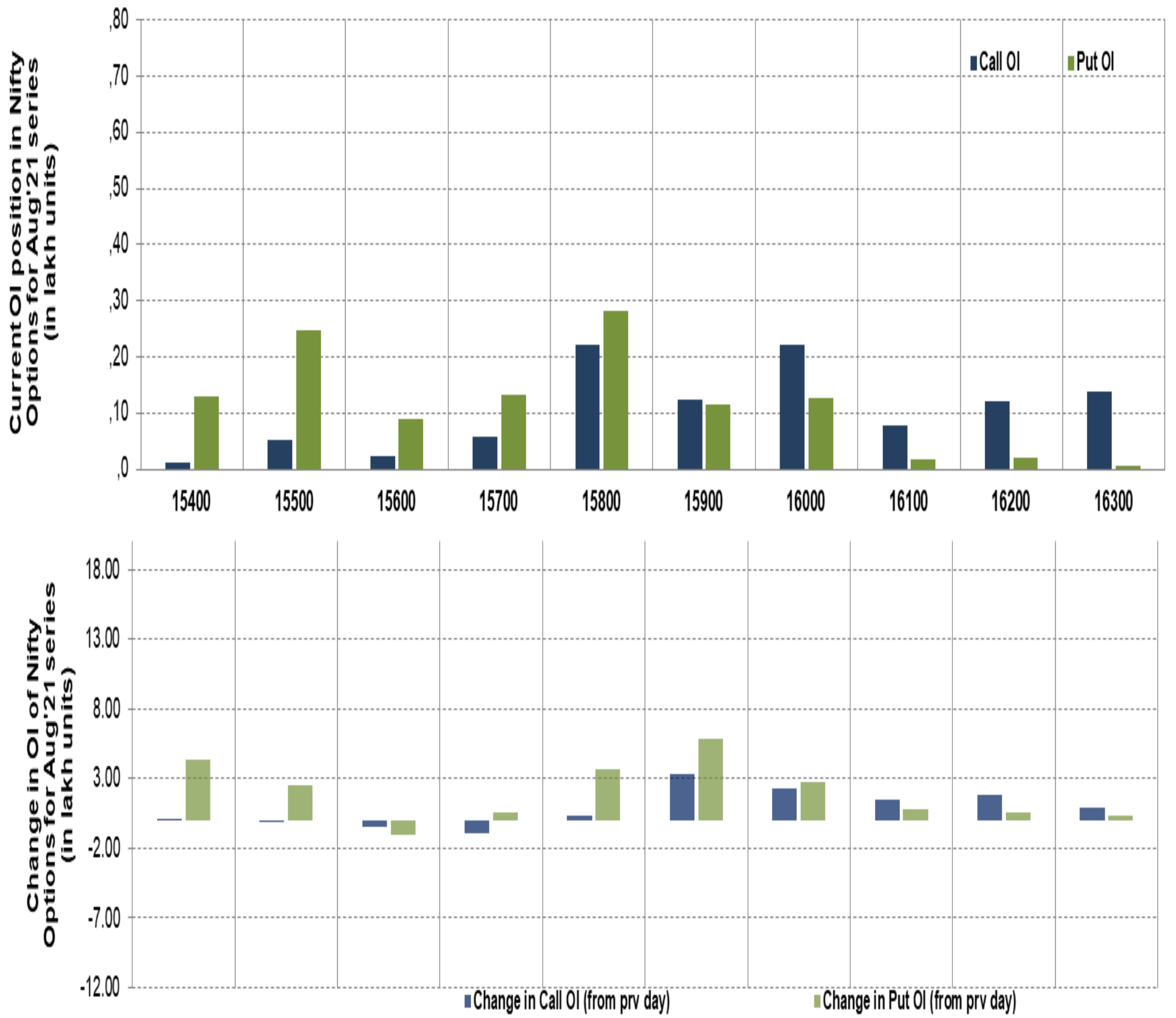
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.03 million** in Open Interests is **Strike Price of 15,800**
- **Most Active Nifty Put** with an addition of **0.40 millions** in Open Interests is **Strike Price of 15,800**
- **Maximum Open Interest** an outstanding was **2.22 millions** for Calls at **Strike Price of 15,800**
- **Maximum Open Interest** an outstanding was **2.81 millions** for Puts at **Strike Price of 15,800**

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