



MORNING MANTRA



Daily Derivatives & Market Report

Aug 03,2021



Indian equity benchmarks closed with gains of over half percent on Monday paced by strong buying interest in index heavyweights Titan Company, Mahindra & Mahindra and Reliance Industries. Strong trend in other global markets also added to bullish sentiment. Benchmarks opened a day with good gap and managed to hold bullish stream throughout day, as GST mop-up grew 33 percent year-on-year in July to over Rs 1.16 lakh crore, indicating that the economy is recovering at a fast pace. This is the second highest collection so far this fiscal after a record Rs 1.41 lakh crore mop-up in April. Sentiments got the boost as the growth of eight core infrastructure industries grew by 8.9 percent in June 2021 as compared to same month last year, mainly due to a low base effect and uptick in production of natural gas, steel, coal and electricity.

Markets sentiment remained bullish in the afternoon session after India's manufacturing sector activities witnessed the strongest rate of growth in three months in July amid improved demand conditions and easing of some local COVID-19 restrictions. The seasonally adjusted IHS Markit India Manufacturing Purchasing Managers' Index (PMI) rose from 48.1 in June to 55.3 in July, pointing to the strongest rate of growth in three months. Traders also 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 fiscal deficit at the end of June 2020 was 83.2 per cent of the Budget Estimates (BE) of 2020-2 at Rs 6.62 trillion, after a fall in tax receipts due to pandemic lockdown that led to the worst recession in seven decades.

On the global front, Asian markets ended mostly higher on Monday with upbeat economic data from the United States and Europe and progress on a U.S. infrastructure spending bill boosting sentiment. Besides, the latest survey from Jibun Bank showed the manufacturing sector in Japan expanded at a faster pace in July, with a manufacturing PMI score of 53.0, up from 52.4 in June. Back home, on the sectoral front, power stocks were buzzing with power ministry data showing that India's power consumption grew nearly 12 per cent in July to 125.51 billion units (BU) and returned to pre-pandemic level mainly due to easing of lockdown curbs and delayed monsoon.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	53823.36	872.73	1.65
NIFTY	16130.75	245.60	1.55
MIDCAP	23374.21	43.44	0.19
SMLCAP	27134.00	61.94	0.23
BSEFMC	13749.05	217.29	1.61
AUTO	23144.90	361.17	1.59
POWER	2644.38	16.91	0.64
REALTY	3343.25	5.28	0.16
BSE IT	31587.26	390.72	1.25
BANKEX	39973.58	614.14	1.56
OIL GAS	15853.30	125.86	0.80
METAL	21013.13	-17.15	-0.08
INDIA VIX	13.75	0.94	7.38

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1021	992	68
BSE	1710	1541	125

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4954	5074	(2)
NSE CASH	69240	66945	3
NSE F&O	4710258	2858026	65

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.31	4.21	1.15
SENSEX	31.18	3.45	1.01

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6572	6870	(299)
FII	8994	6877	2117

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5683.50	3146.65	2537
Index Options	379943.16	375598.42	4345
Stock Futures	14070.27	13596.60	474
Stock Options	13280.10	13216.95	63

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.64	1.25
BANK NIFTY	1.07	0.76

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.09	92.05	0.05

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.200	6.197	0.05
USA	1.184	1.172	1.01

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1812.99	0.54	0.03
Silver	25.52	0.13	0.52
Crude-Oil	69.28	-1.98	-2.79
Brent-Crude	71.16	-1.73	-2.37

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Aug -21 USD-INR	74.44	-0.12	-0.16
27 Aug -21 EUR-INR	88.54	-0.11	-0.13
27 Aug -21 GBP-INR	103.70	0.05	0.04
27 Aug -21 JPY- INR	68.16	0.11	0.16

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16131	15831	15981	16064	16214	16297
SENSEX	53823	52800	53312	53600	54111	54400
NIFTY FUTURES	16150	15825	15987	16075	16238	16326
BANK NIFTY	35207	34442	34825	35032	35414	35621
CNX IT	31166	30754	30960	31078	31284	31402
CNX MIDCAP	28266	28115	28190	28264	28339	28412
CNX SMALLCAP	10592	10522	10557	10615	10650	10708
INDIA VIX	13.75	11.26	12.51	13.20	14.45	15.15

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	Neutral	Sell	Sell

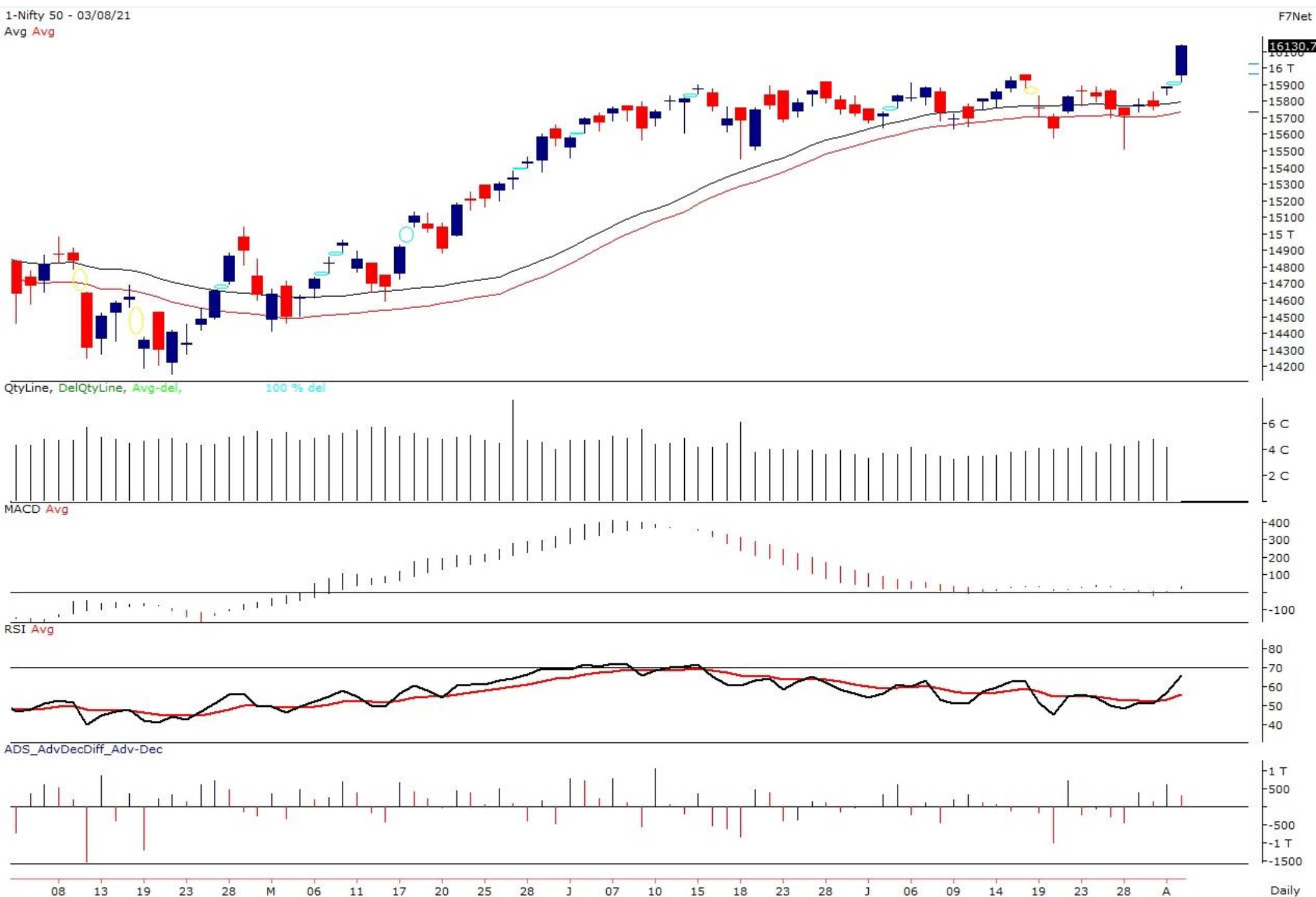
SECURITIES BAN IN F&O TRADES FOR 04-08-2021

SUNTV

TECHNICAL VIEWS



NIFTY

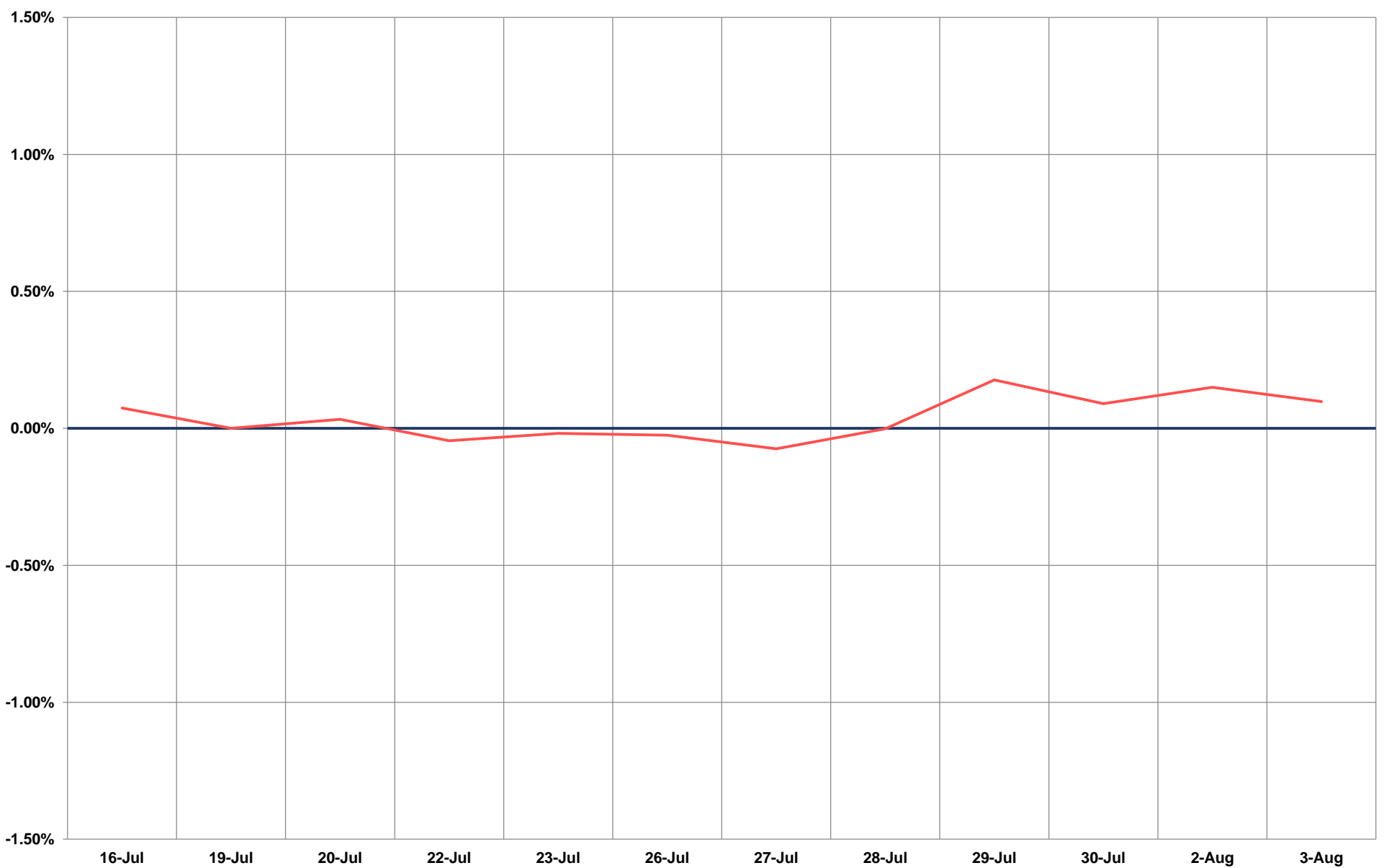
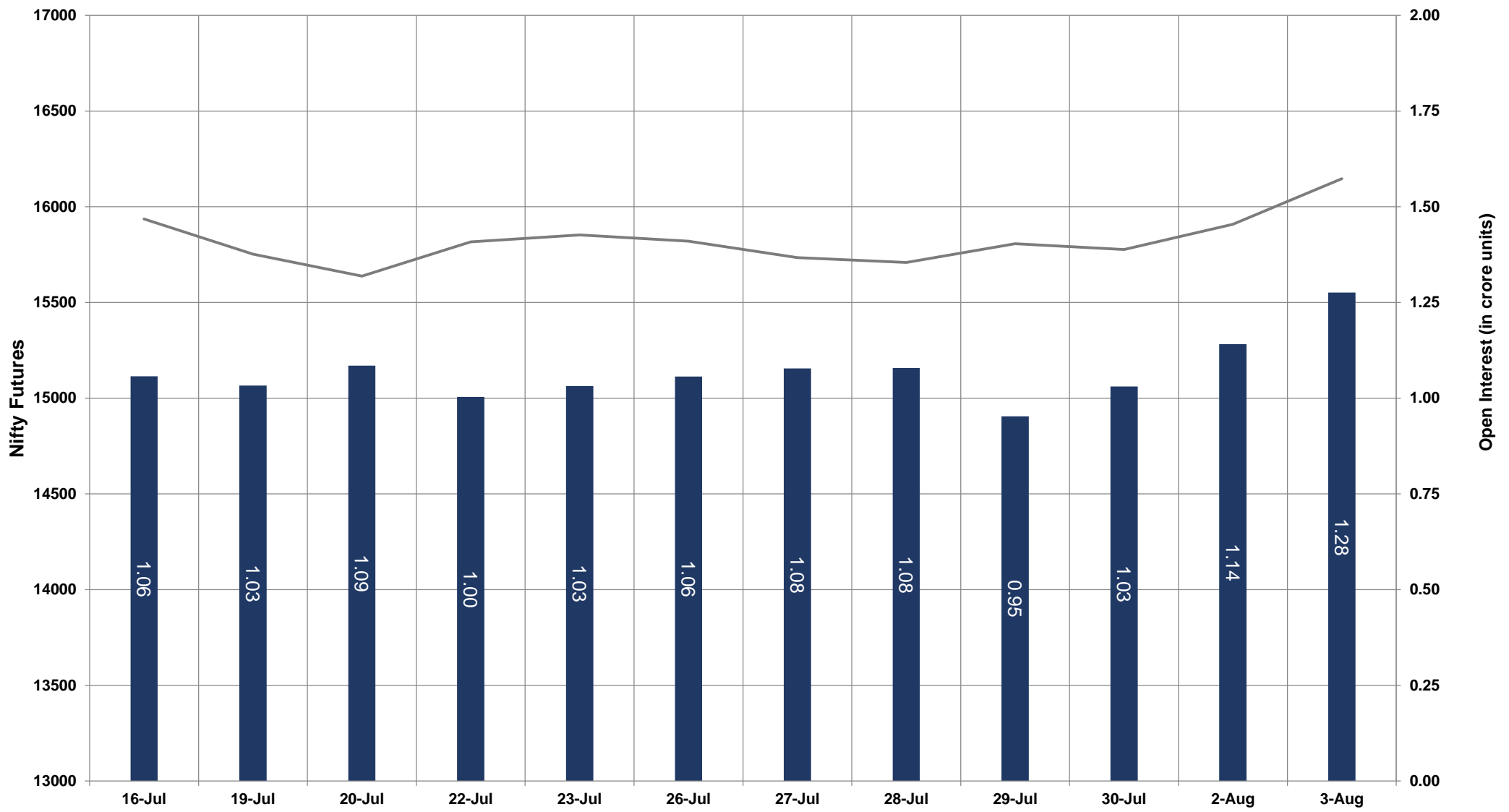


- Nifty Cash = **16,130.75 (+1.55%)**
- Resistance levels = **16,245** and **16,320**
- Support levels = **16040** and **15,935**

TECHNICAL VIEWS



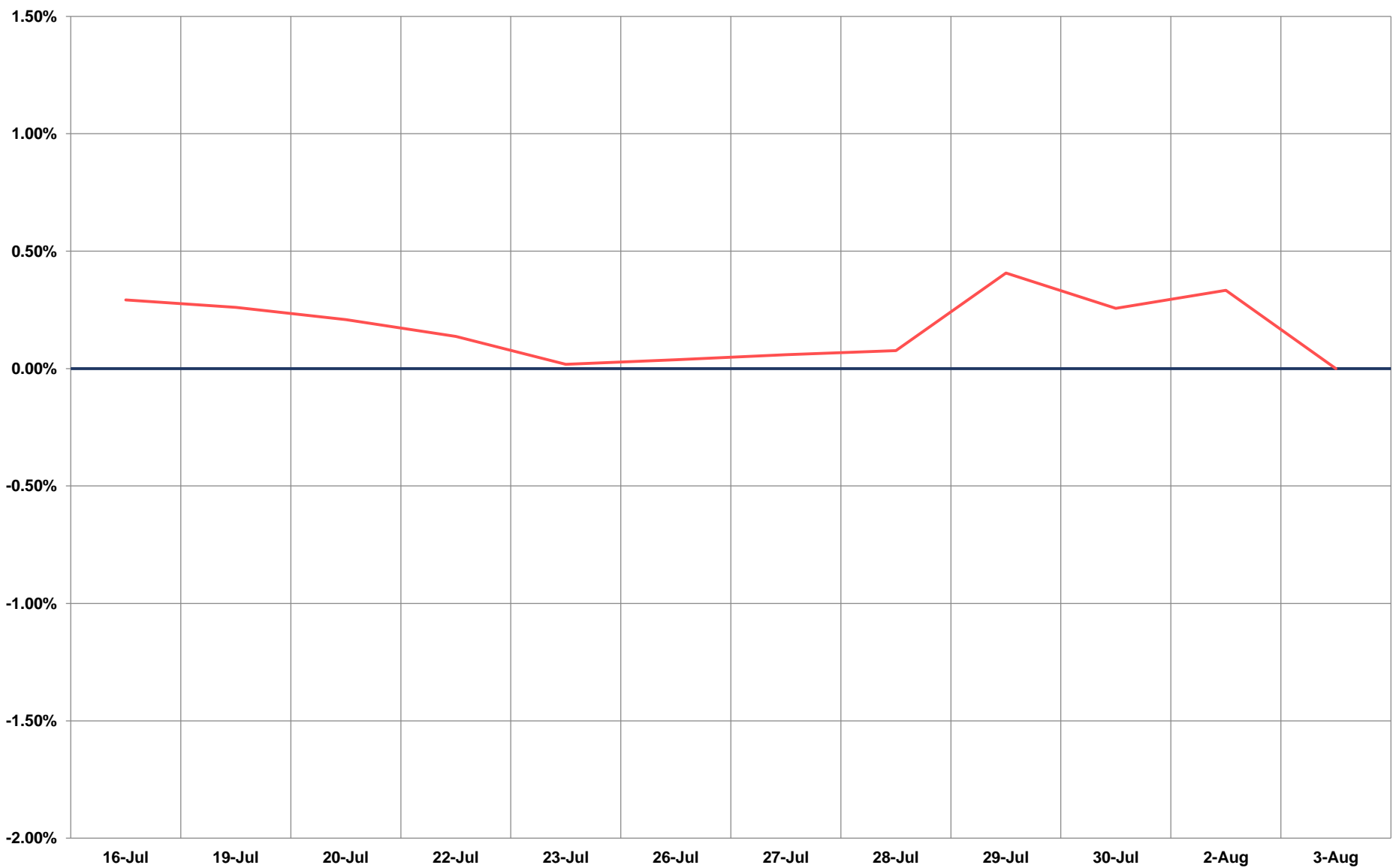
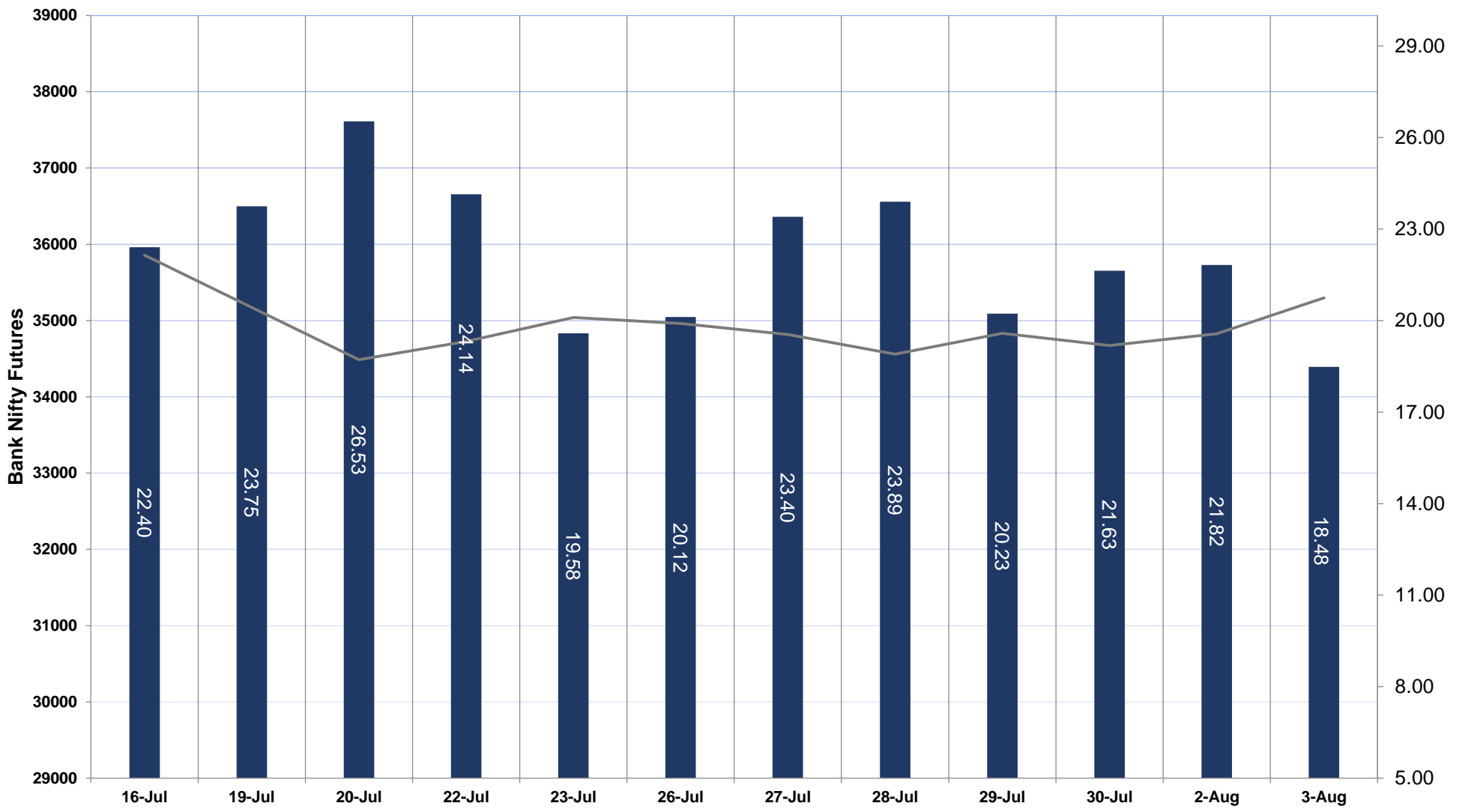
NIFTY FUTURES



TECHNICAL VIEWS



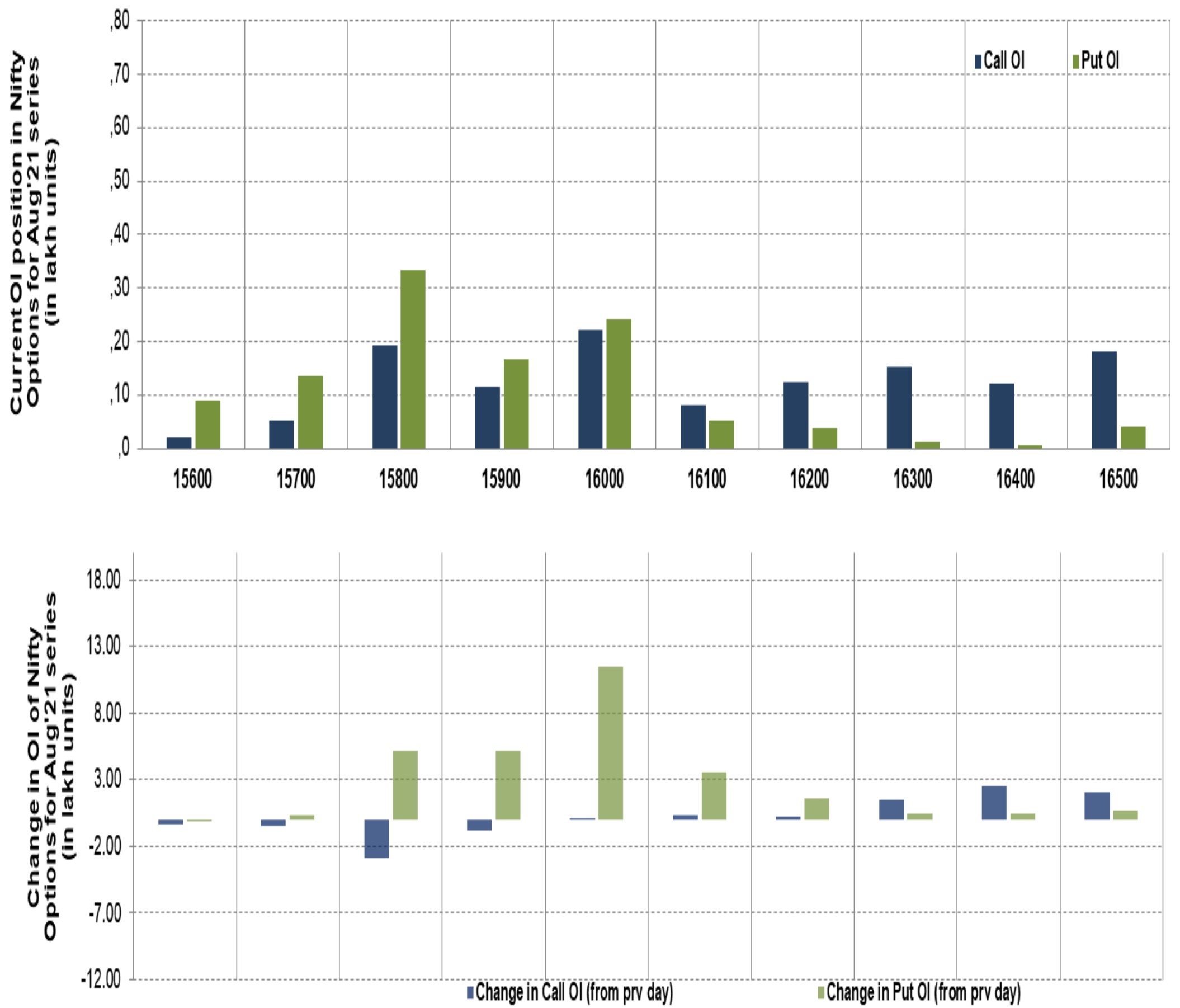
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.01 million** in Open Interests is **Strike Price of 16,000**
- **Most Active Nifty Put** with an addition of **0.52 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 16,000**
- **Maximum Open Interest an outstanding** was **3.32 millions** for Puts at **Strike Price of 15,800**

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