



MORNING MANTRA



Daily Derivatives & Market Report

Aug 04,2021



Indian equity benchmarks ended at record closing highs on Wednesday. After a positive start of the trading session, markets remained higher for the whole trading session, amid report that the Central Board of Direct Taxes (CBDT) has extended the due dates for electronic filing of various forms under the Income-tax Act, 1961 considering the difficulties reported by the taxpayers and other stakeholders in the electronic filing of certain Forms. Traders overlooked report that the reproduction number of coronavirus has increased beyond one in eight states across the country with the health ministry sounding cautious that the second wave of the epidemic was still raging.

But, key indices again added gains in the second half of the trading session, as sentiments were up-beat with ratings agency ICRA's statement that IT services companies are expected to see growth in revenue, driven by robust demand for digital technologies resulting in higher awards of contracts. Further, the growth in the financial year 2021-22 will be supported by the pent-up demand of the financial year 2020-21 that was lower due to the initial impact of COVID-19. Some support also came with private report that India's recruitment activity has been recovering steadily as the hiring rate in June 2021 was around 42 percent above the pre-pandemic levels in 2019.

On the global front, European markets were trading higher. Asian markets ended mostly higher on Wednesday, after China's service sector activity logged a steeper growth in July as the successful containment of the recent uptick in COVID-19 cases led to greater customer numbers and boosted new order intakes, survey results from IHS Markit showed on Wednesday. At 54.9 in July, the Caixin Purchasing Managers' Index rebounded from June's 14-month low of 50.3 and signaled a sharp and accelerated expansion of services activity.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	54369.77	546.11	1.02
NIFTY	16258.80	128.05	0.79
MIDCAP	23129.71	-244.50	-1.05
SMLCAP	26847.56	-286.44	-1.06
BSEFMC	13621.51	-127.54	-0.93
AUTO	22962.24	-182.66	-0.79
POWER	2644.67	0.29	0.01
REALTY	3286.79	-56.46	-1.69
BSE IT	31446.73	-140.53	-0.44
BANKEX	41014.53	1040.95	2.60
OIL GAS	15777.03	-76.27	-0.48
METAL	20970.08	-43.05	-0.20
INDIA VIX	13.21	-0.54	-3.91

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	609	1408	40
BSE	1086	2176	110

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6311	4954	27
NSE CASH	77132	69240	11
NSE F&O	7167865	4710258	52

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.39	4.25	1.14
SENSEX	31.29	3.49	1.00

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7889	8300	(411)
FII	9850	7022	2829

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4509.84	4296.86	213
Index Options	629319.66	633669.42	(4350)
Stock Futures	15491.98	15211.22	281
Stock Options	18080.10	18254.61	(175)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.54	1.64
BANK NIFTY	1.23	1.07

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	91.85	92.08	-0.25

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.197	6.200	-0.05
USA	1.182	1.174	0.68

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1821.72	10.60	0.59
Silver	25.73	0.17	0.67
Crude-Oil	68.63	-1.93	-2.74
Brent-Crude	70.79	-1.55	-2.14

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Aug -21 USD-INR	74.34	-0.10	-0.13
27 Aug -21 EUR-INR	88.23	-0.30	-0.34
27 Aug -21 GBP-INR	103.55	-0.15	-0.14
27 Aug -21 JPY- INR	68.12	-0.04	-0.05

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16259	16128	16193	16242	16307	16356
SENSEX	54370	53858	54114	54290	54546	54722
NIFTY FUTURES	16257	16140	16198	16246	16305	16353
BANK NIFTY	36028	34947	35487	35854	36394	36760
CNX IT	30977	30627	30802	31070	31245	31514
CNX MIDCAP	27928	27552	27740	28072	28260	28591
CNX SMALLCAP	10485	10341	10413	10542	10614	10743
INDIA VIX	13.21	11.90	12.55	13.31	13.96	14.72

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	Buy	Buy
INDIA VIX	Neutral	Sell	Sell

SECURITIES BAN IN F&O TRADES FOR 05-08-2021

IBULHSGFIN,CANBK,SUNTV

TECHNICAL VIEWS



NIFTY

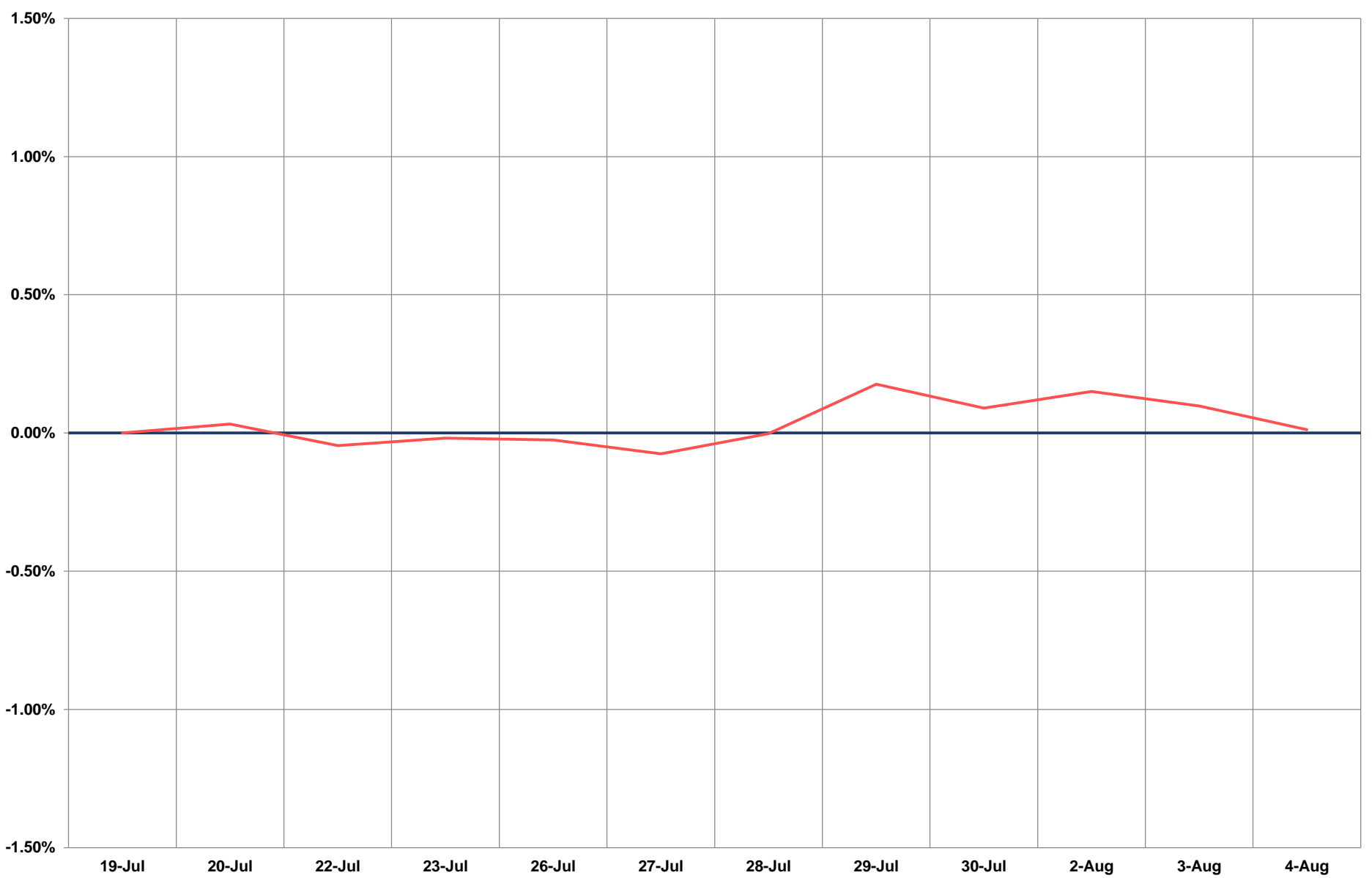
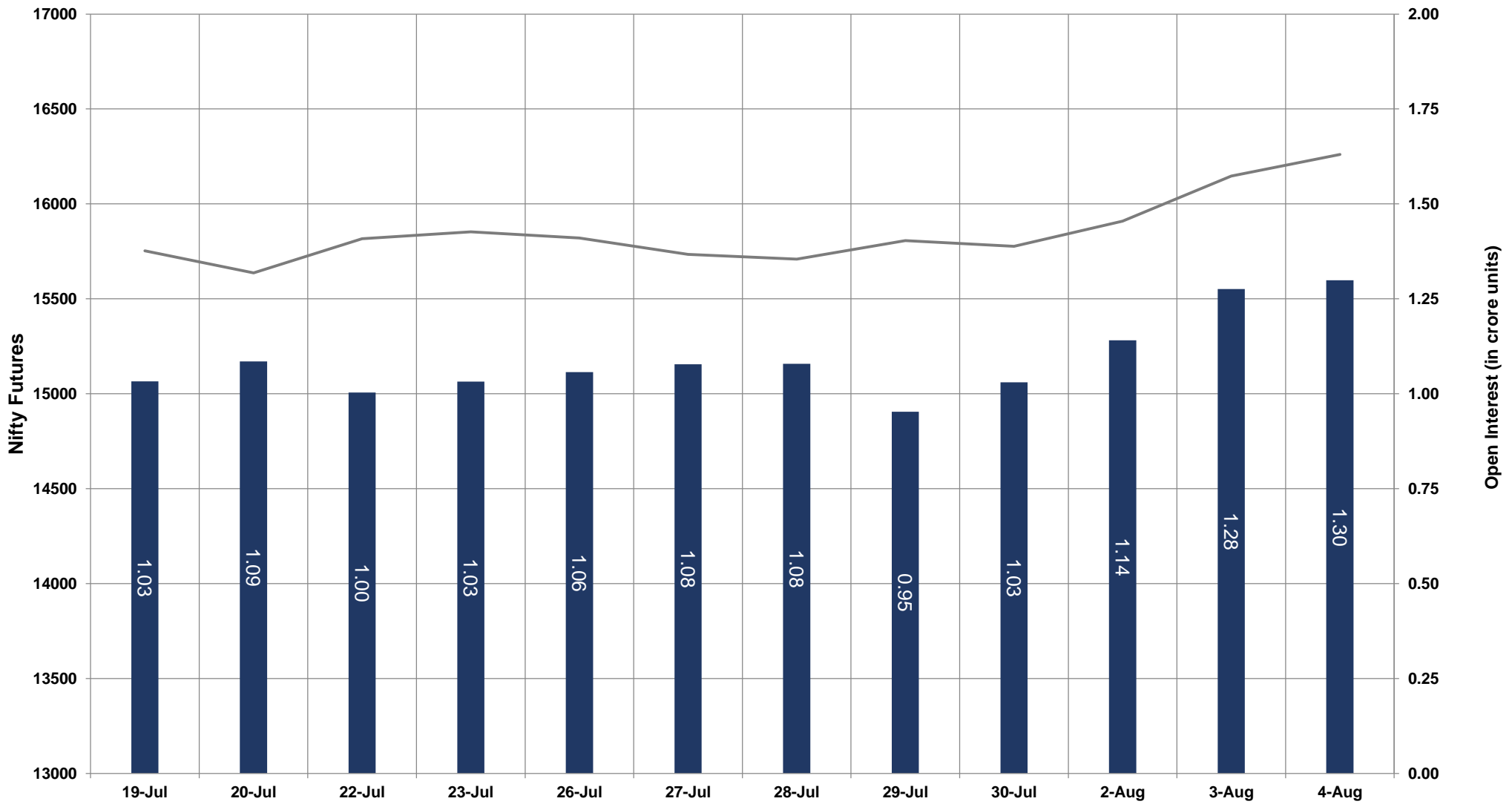


- Nifty Cash = **16,258.80 (+0.79%)**
- Resistance levels = **16,330** and **16,460**
- Support levels = **16,130** and **16,040**

TECHNICAL VIEWS



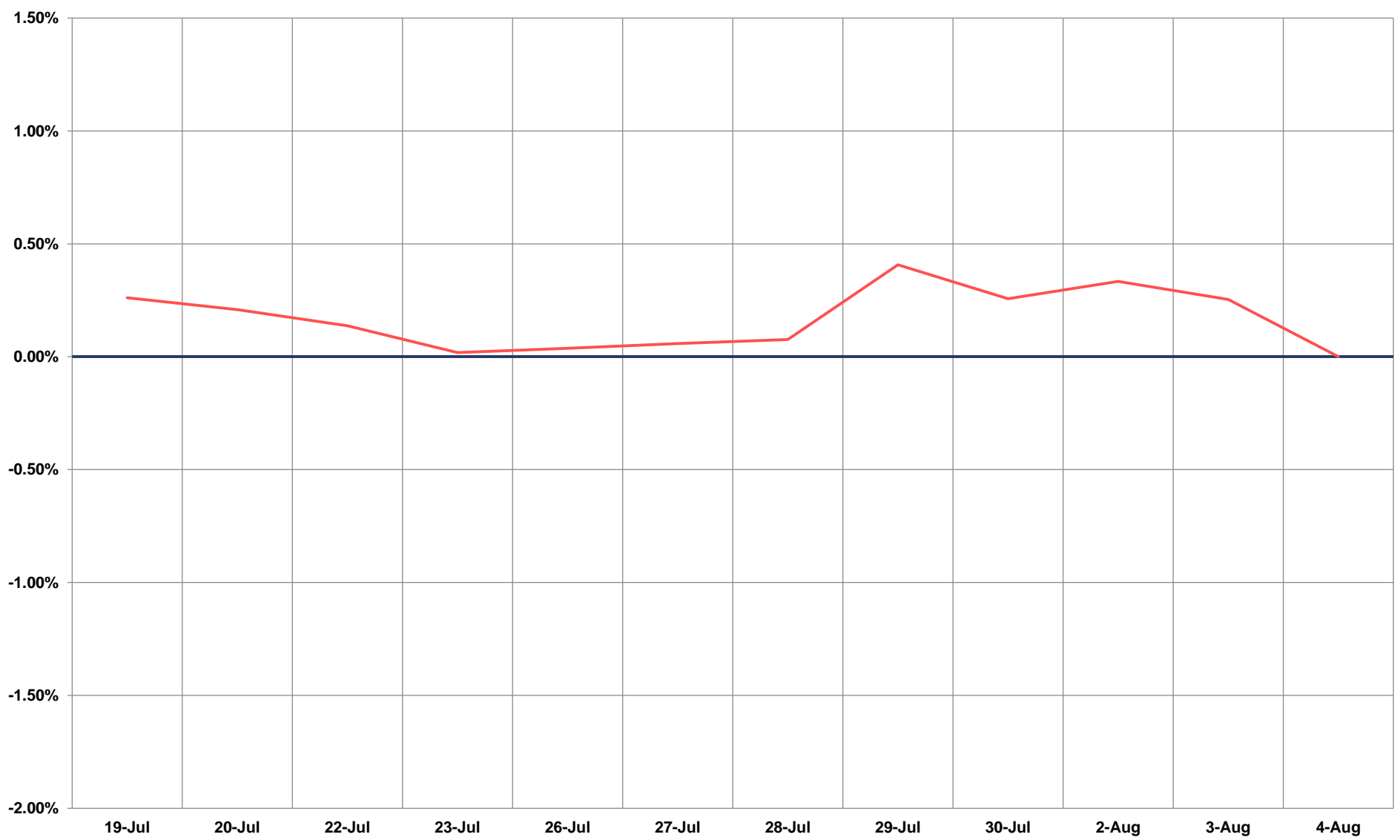
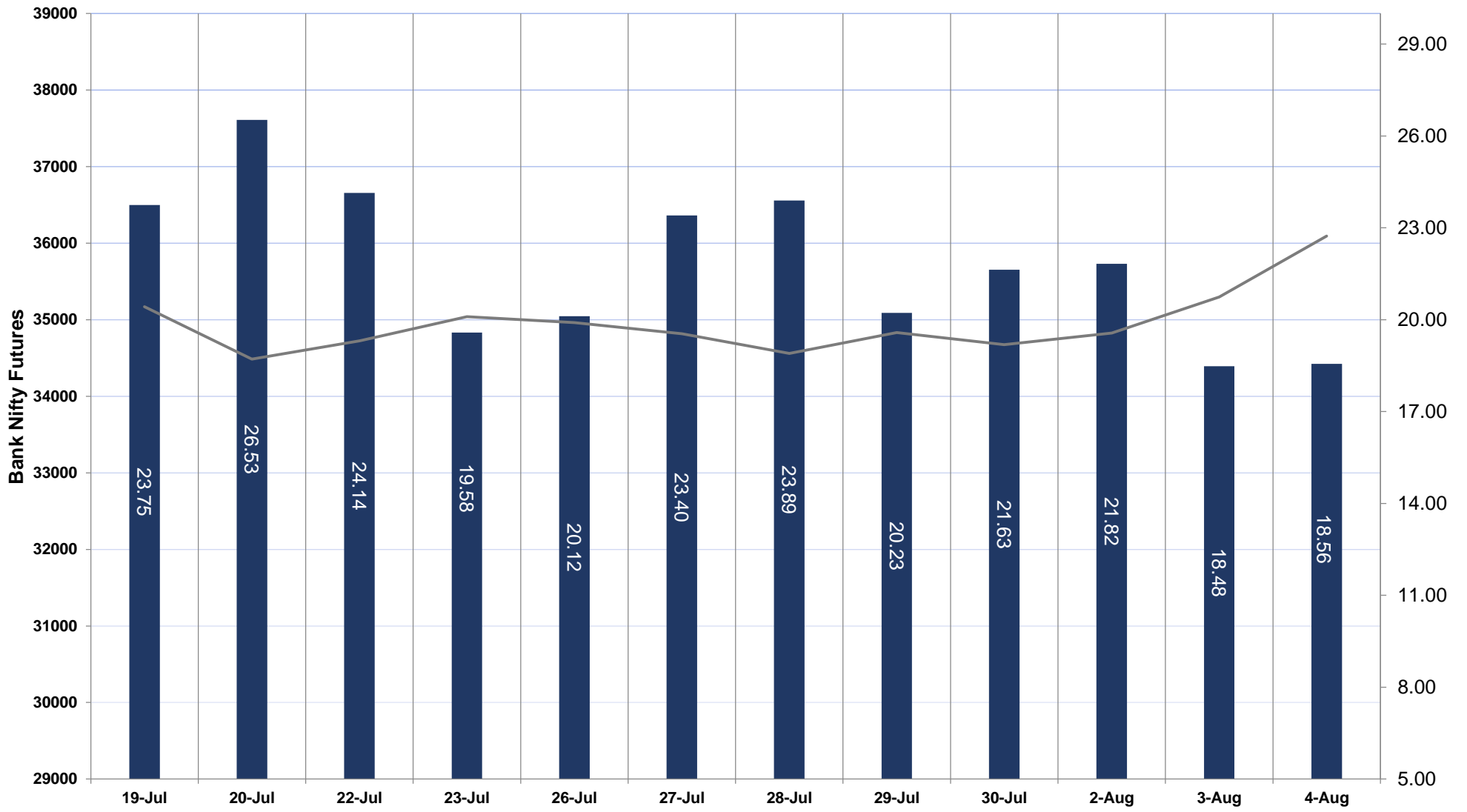
NIFTY FUTURES



TECHNICAL VIEWS



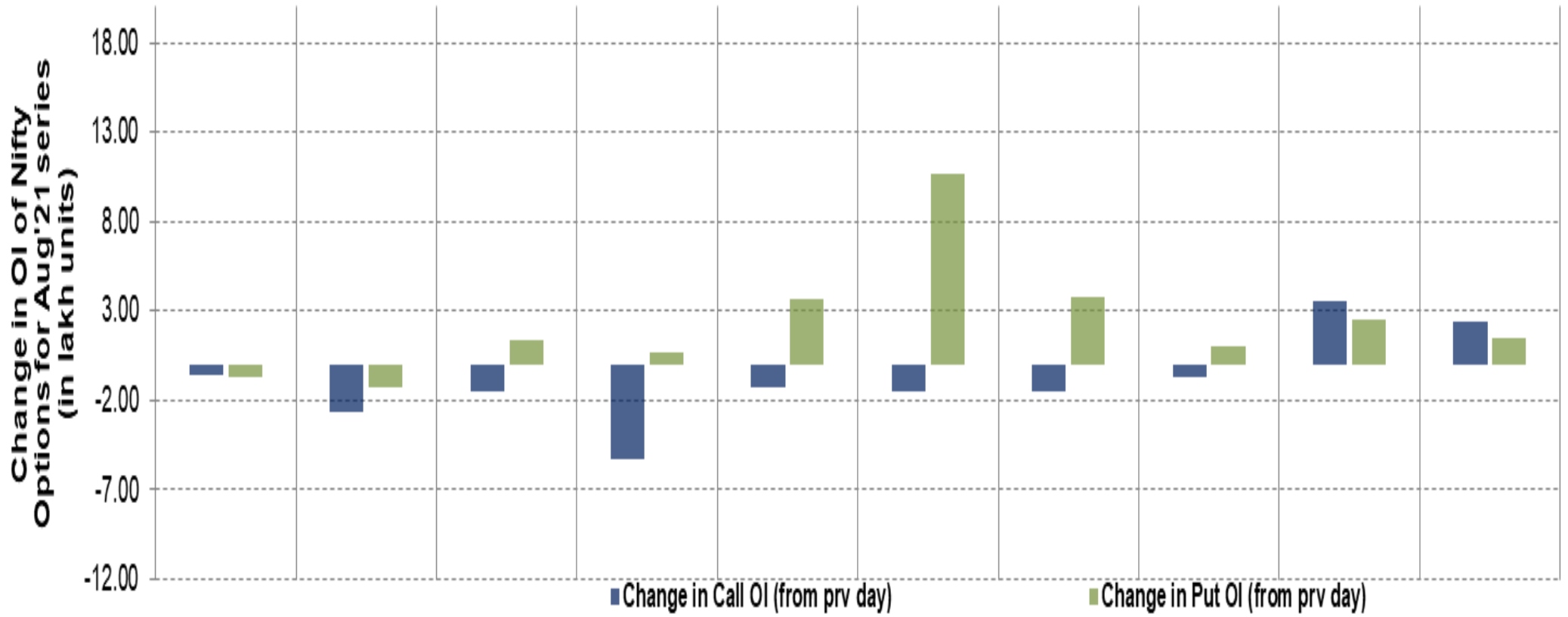
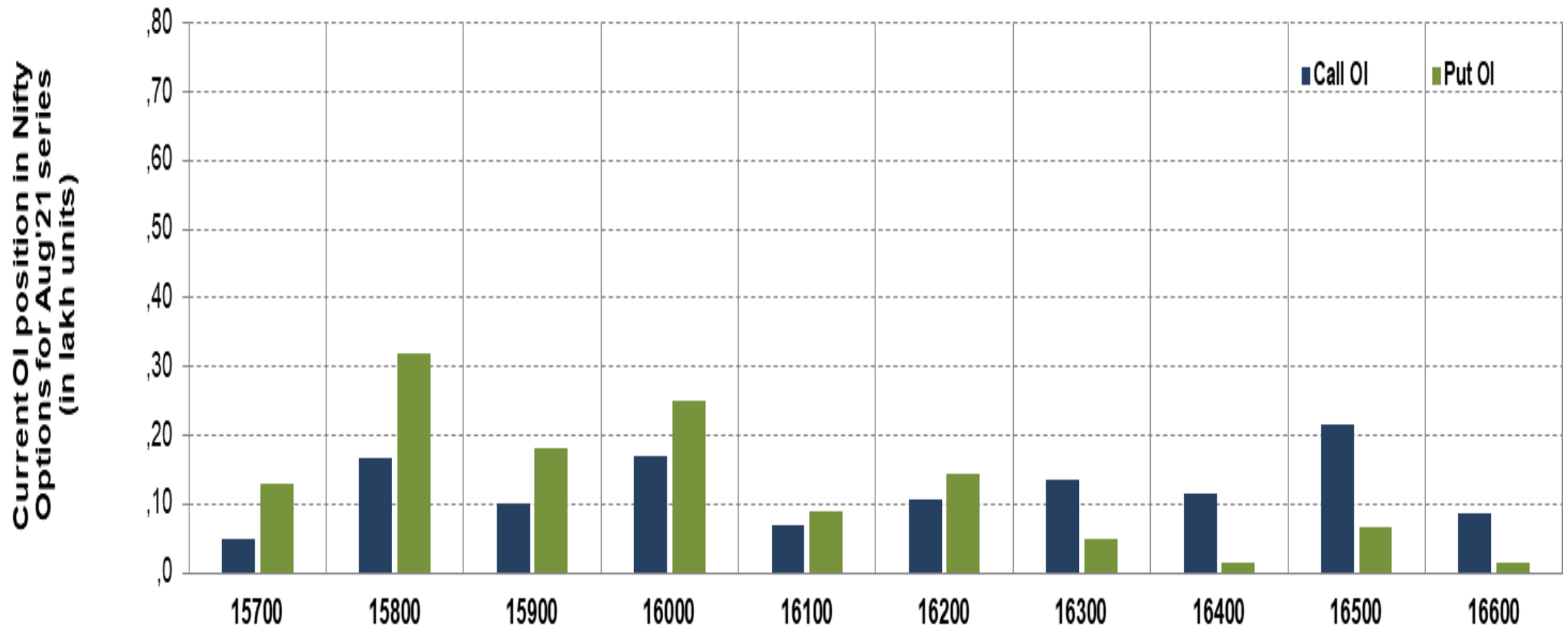
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.35 million** in Open Interests is **Strike Price of 16,500**
- **Most Active Nifty Put** with a reduction of **0.13 millions** in Open Interests is **Strike Price of 15,800**
- **Maximum Open Interest** an outstanding was **2.16 millions** for Calls at **Strike Price of 16,500**
- **Maximum Open Interest** an outstanding was **3.20 millions** for Puts at **Strike Price of 15,800**

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