



MORNING MANTRA



Daily Derivatives & Market Report

Aug 05,2021



Indian equity benchmarks managed to eke out slender gains on volatile day of trade where frontline gauges ended just shy of their crucial 54,500 (Sensex) and 16,300 (Nifty) levels. Markets made a cautious start as traders remained concerned with report that India's monetary policy makers are likely to leave interest rates untouched for a seventh straight meeting, as their focus remains more on fixing a fickle economy than on controlling stubborn price pressures. The Reserve Bank of India's six-member Monetary Policy Committee is meeting amid weak indicators raising doubts about the economy's ability to sustain a nascent recovery. Some parts of the nation, where the fast-spreading delta variant was first identified, are still battling a rise in Covid-19 infections with researchers warning of an impending third wave of the pandemic.

However, markets gained traction in second half of trade and key gauges entered into green terrain as traders took support with report that Industry chamber PHDCCI called for a 3-tier GST rate structure, with the highest slab at 18 per cent, to help boost consumption and reduce evasion. Some support also came with report that the Rajya Sabha passed the Limited Liability Partnership (Amendment) Bill, which seeks to encourage the start-up ecosystem and further boost ease of doing business, amid uproar by the opposition on Pegasus snooping row and other issues. Meanwhile, Spain has opened its doors to fully vaccinated Indians, joining France, Germany and Switzerland that did so a few weeks earlier

Asian markets ended mostly in red as the latest private payrolls data from the U.S. disappointed and China's state media once again took aim at the video game sector, calling for higher taxes on the gaming industry. Back home, the Reserve Bank of India (RBI) gave banks time till October 31 to comply with its guidelines on current account and overdraft facilities, by which time banks must come to a resolution on the issue. On the sectoral front, aviation sector remained in focus, as Minister of State in the Ministry of Civil Aviation, Vijay Kumar Singh has said that Airports Authority of India (AAI) has taken up development programme to spend around Rs 25,000 crore in next 4-5 years for expansion and modification of existing terminals, new terminals, expansion or strengthening of existing runways, aprons, Airport Navigation Services (ANS), control towers, technical blocks, etc. to meet the expected growth in the aviation sector.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	54492.84	123.07	0.23
NIFTY	16294.60	35.80	0.22
MIDCAP	23151.74	22.03	0.10
SMLCAP	26731.50	-116.06	-0.43
BSEFMC	13696.61	75.10	0.55
AUTO	22941.06	-21.18	-0.09
POWER	2646.15	1.48	0.06
REALTY	3251.92	-34.87	-1.06
BSE IT	31638.09	191.36	0.61
BANKEX	40801.27	-213.26	-0.52
OIL GAS	15750.33	-26.70	-0.17
METAL	21256.66	286.58	1.37
INDIA VIX	12.87	-0.34	-2.57

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	668	1351	57
BSE	1151	2081	119

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	7400	6311	17
NSE CASH	68191	77132	(12)
NSE F&O	11220389	7167865	57

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.72	4.25	1.14
SENSEX	31.31	3.49	1.00

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8542	7810	732
FII	8747	9466	(720)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3009.77	3374.30	(365)
Index Options	922487.76	922218.06	270
Stock Futures	14794.11	14807.06	(13)
Stock Options	17242.24	17388.36	(146)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.43	1.54
BANK NIFTY	0.98	1.23

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.20	92.27	-0.07

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.207	6.199	0.13
USA	1.175	1.184	-0.73

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1803.13	-8.45	-0.47
Silver	25.22	-0.14	-0.56
Crude-Oil	69.15	1.00	1.47
Brent-Crude	71.35	0.97	1.38

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Aug -21 USD-INR	74.28	-0.05	-0.07
27 Aug -21 EUR-INR	87.92	-0.08	-0.09
27 Aug -21 GBP-INR	103.20	-0.13	-0.13
27 Aug -21 JPY- INR	67.70	-0.24	-0.35

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16295	16146	16220	16285	16359	16424
SENSEX	54493	53994	54243	54480	54730	54967
NIFTY FUTURES	16291	16157	16224	16287	16354	16417
BANK NIFTY	35835	35416	35626	35871	36080	36325
CNX IT	31211	30671	30941	31251	31521	31830
CNX MIDCAP	27930	27500	27715	27866	28081	28233
CNX SMALLCAP	10425	10224	10325	10427	10528	10631
INDIA VIX	12.87	10.28	11.58	12.50	13.80	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	Sell	Sell	Sell

SECURITIES BAN IN F&O TRADES FOR 06-08-2021

CANBK,IBULHSGFIN,RBLBANK,SUNTV

TECHNICAL VIEWS



NIFTY

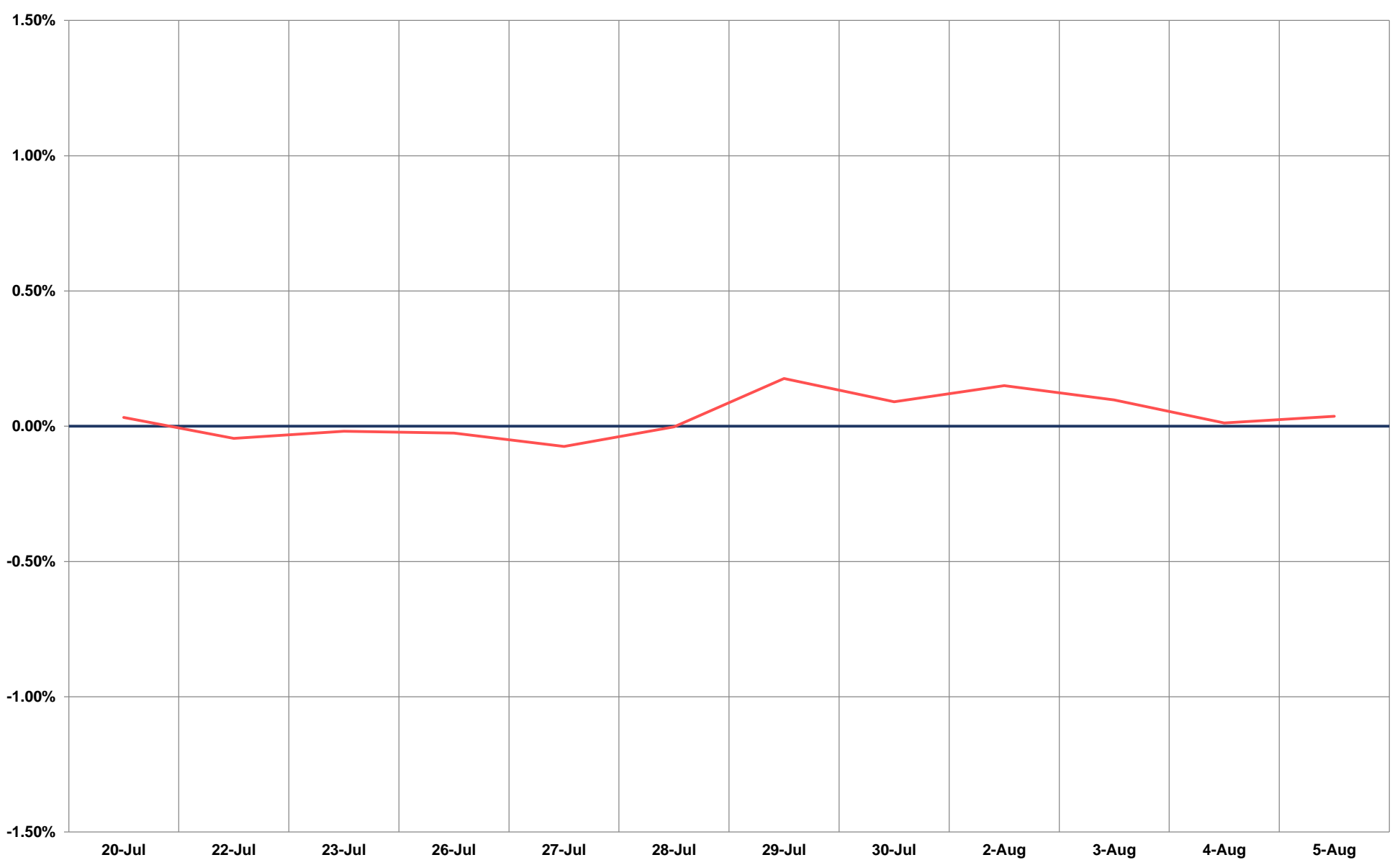
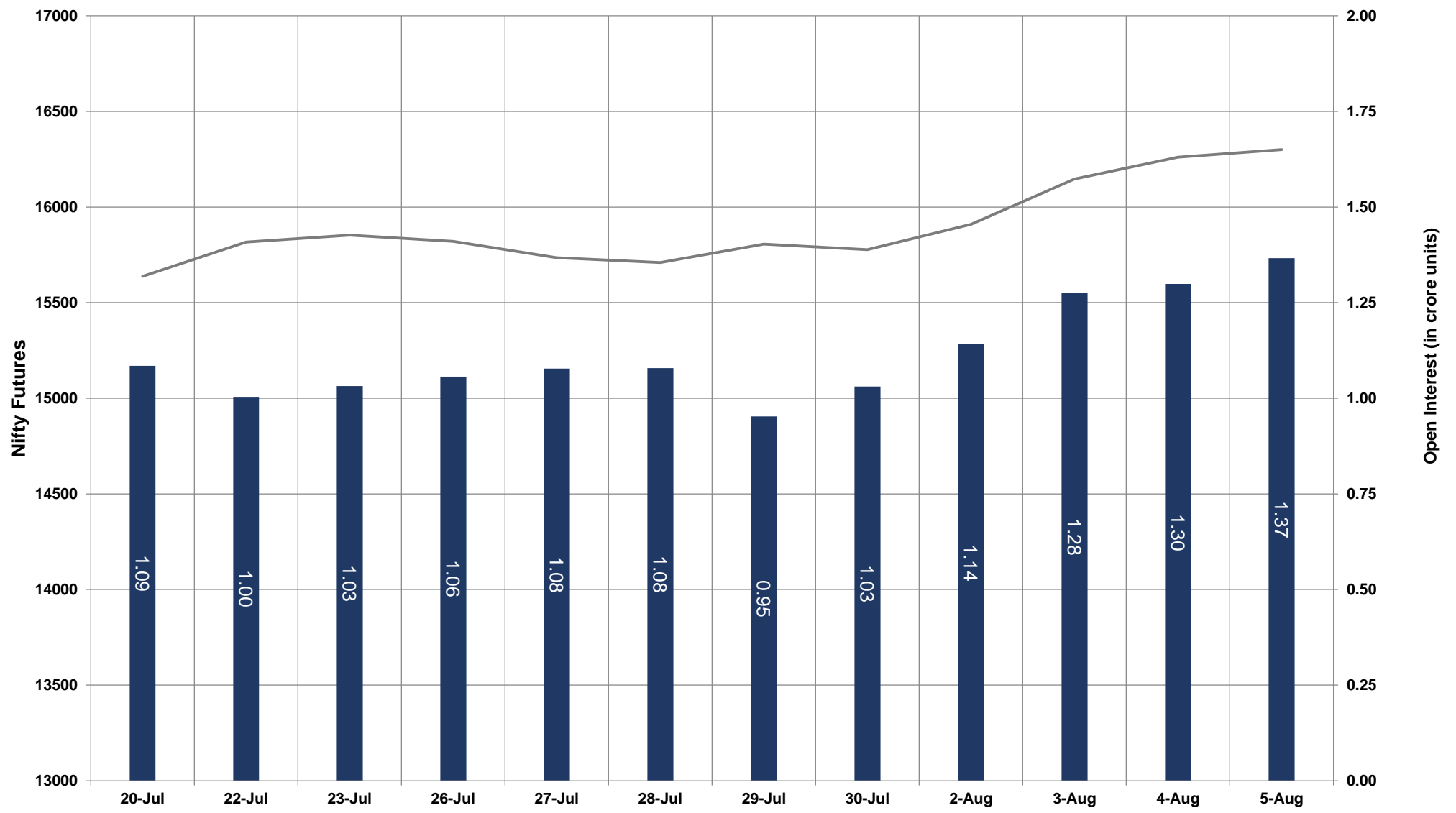


- Nifty Cash = **16,294.60 (+0.22%)**
- Resistance levels = **16,380** and **16,540**
- Support levels = **16,160** and **16,040**

TECHNICAL VIEWS



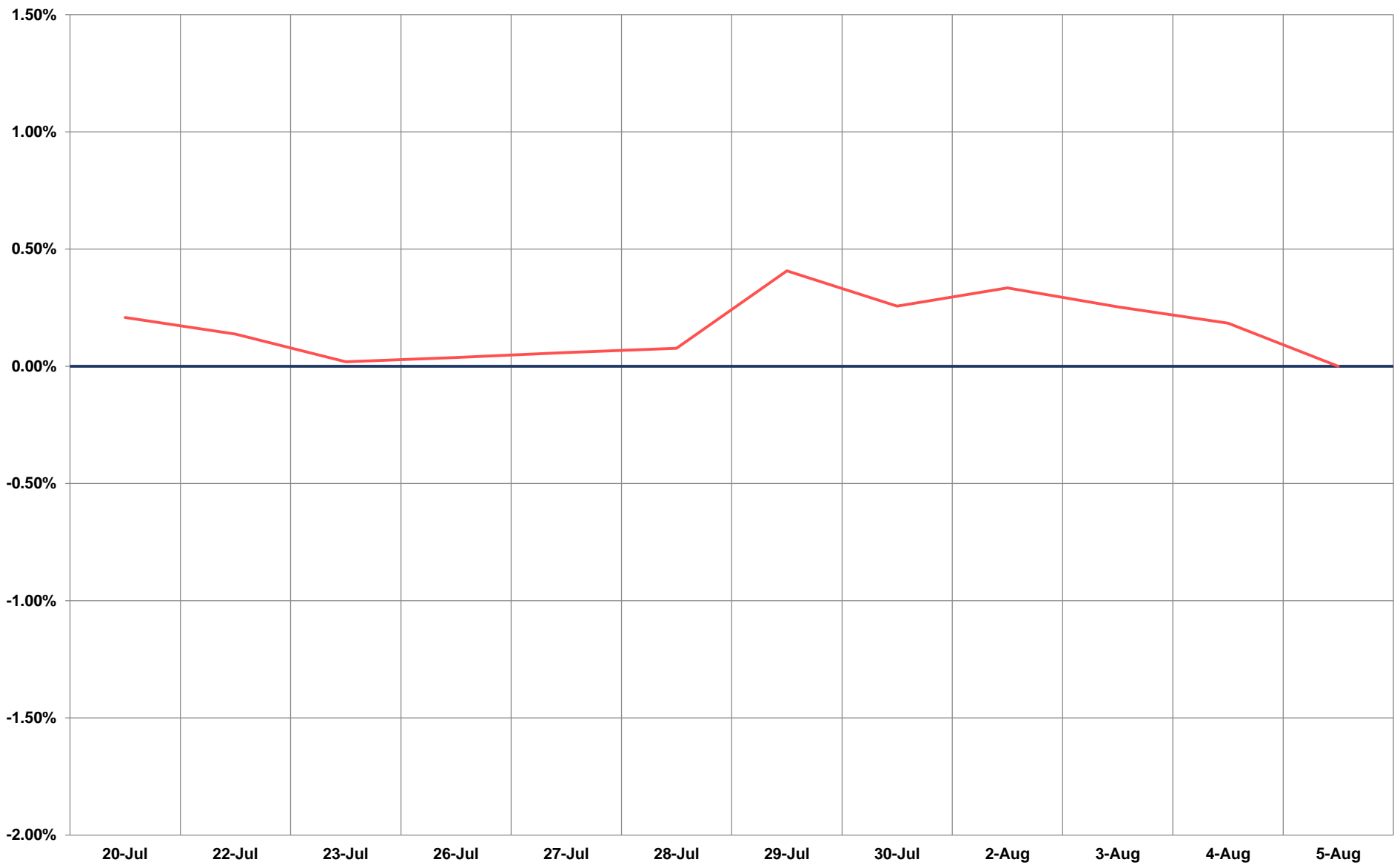
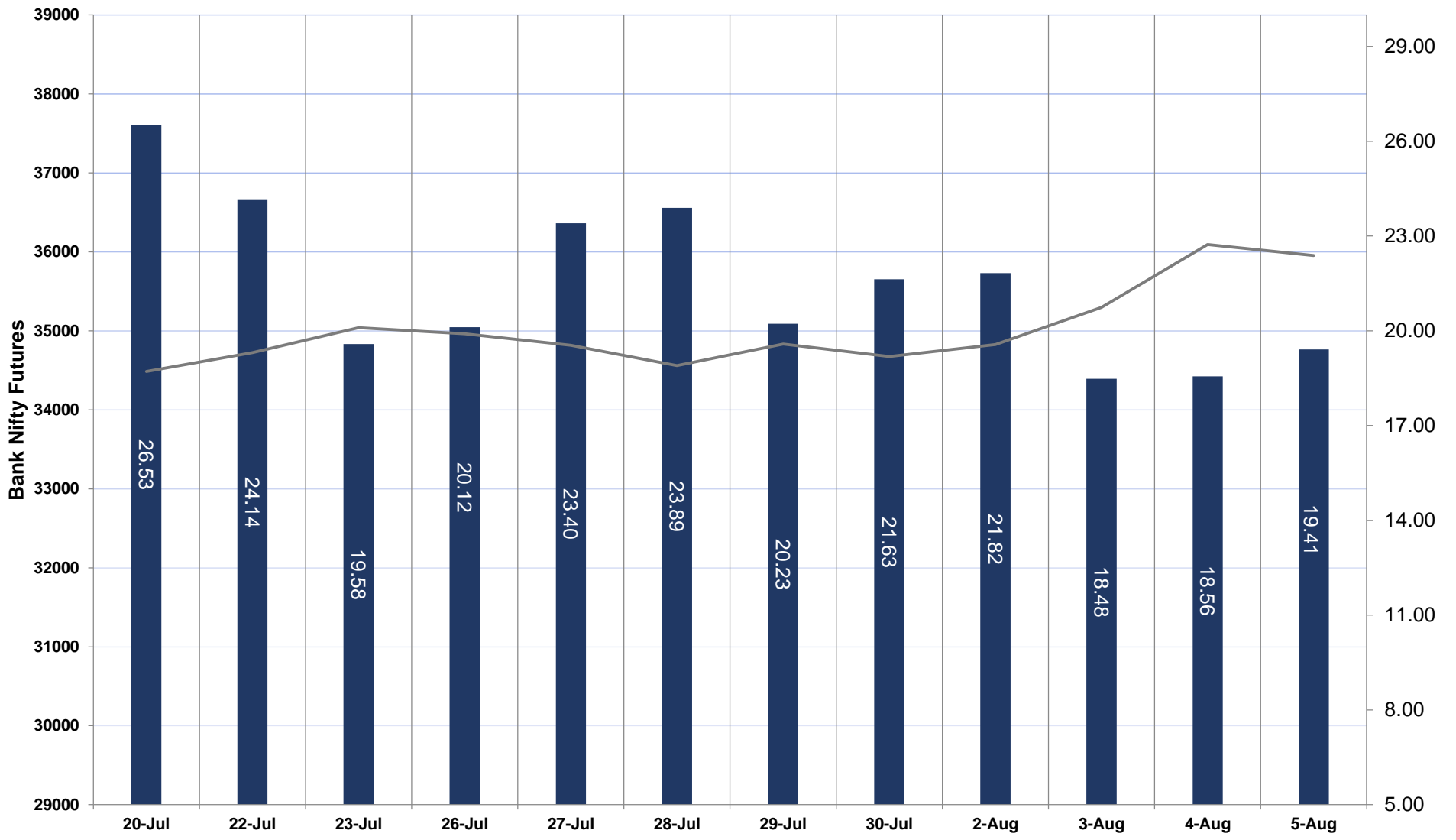
NIFTY FUTURES



TECHNICAL VIEWS



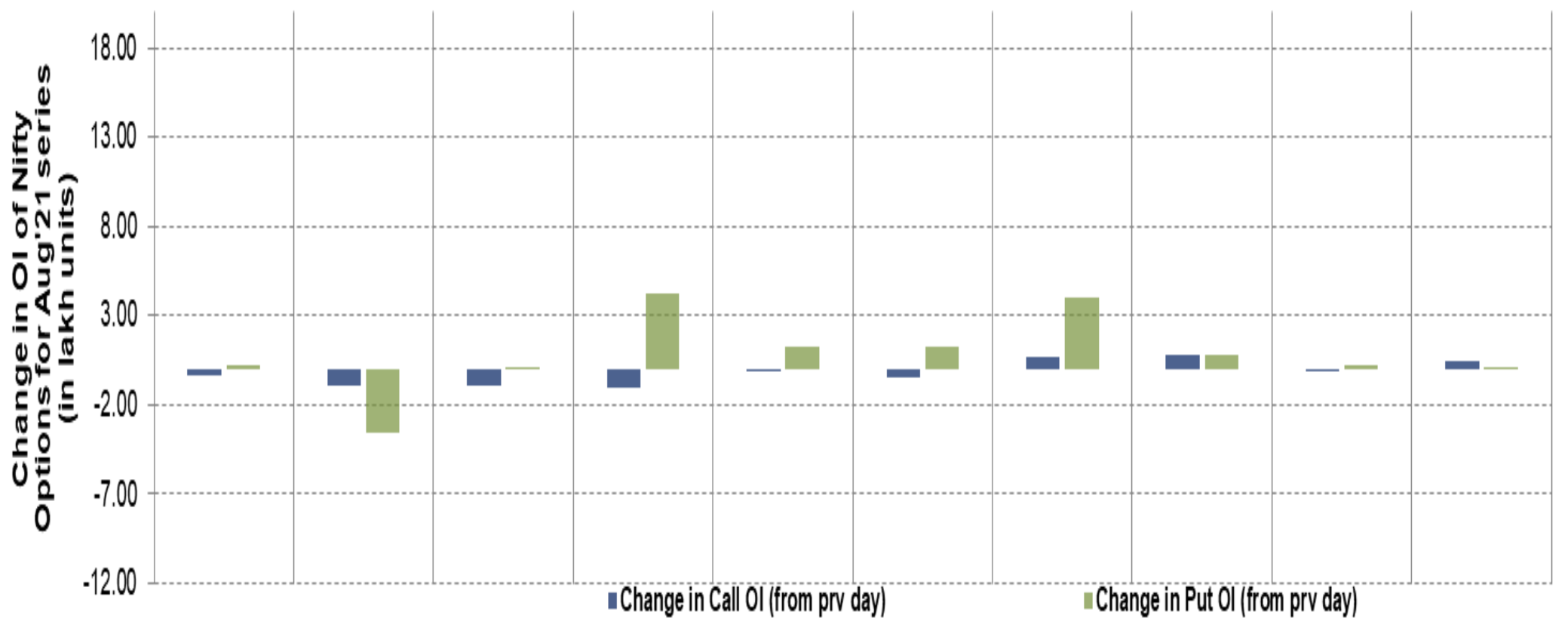
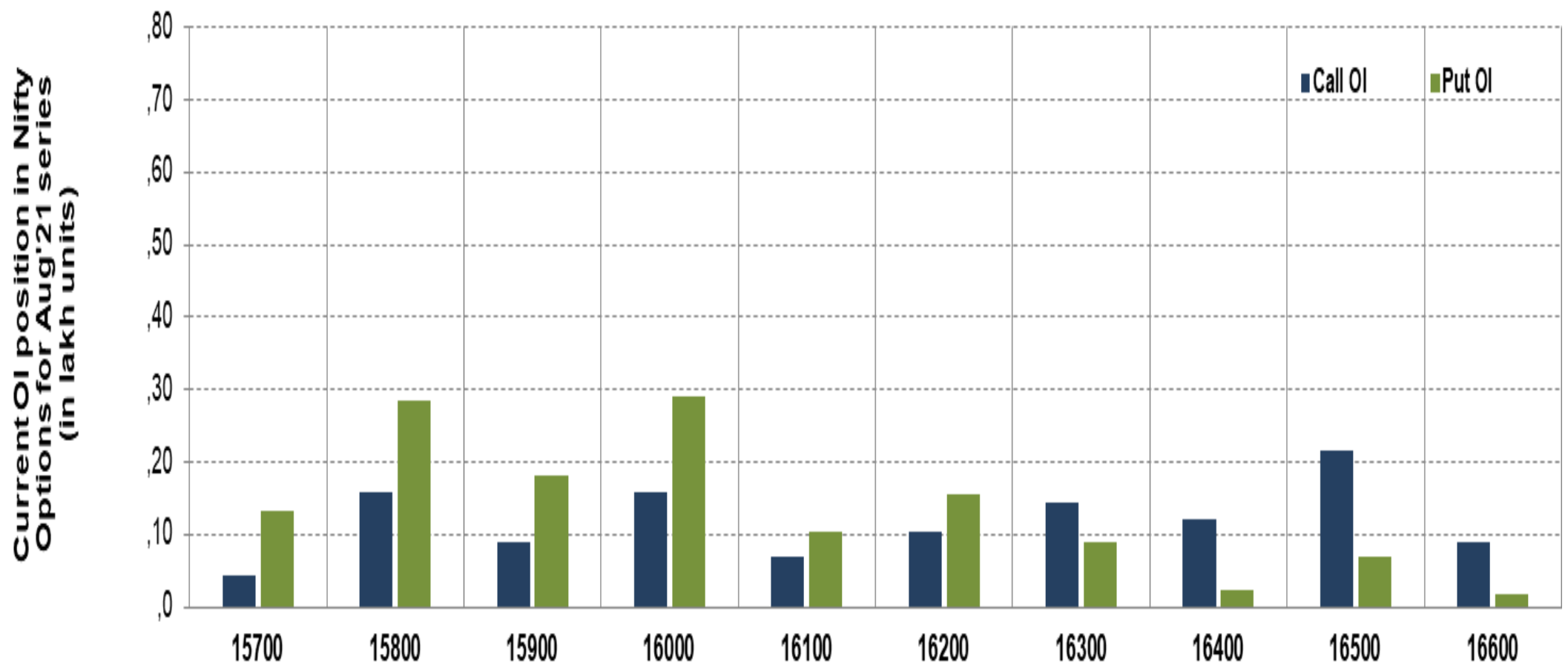
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.01 million** in Open Interests is **Strike Price of 16,500**
- **Most Active Nifty Put** with an addition of **0.42 millions** in Open Interests is **Strike Price of 16,000**
- **Maximum Open Interest an outstanding** was **2.15 millions** for Calls at **Strike Price of 16,500**
- **Maximum Open Interest an outstanding** was **2.91 millions** for Puts at **Strike Price of 16,000**

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