



MORNING MANTRA



Daily Derivatives & Market Report

July 07, 2021



Indian equity benchmarks ended the volatile day of trade in green terrain on Wednesday with frontline gauges settling above their crucial 52,000 (Sensex) and 15,850 (Nifty) levels. Markets started the day on cautious note as traders remained cautious on report that India recorded a spike of 43,957 new infections, taking the total caseload to 30,662,896, according to Worldometer. Additional pessimism came from report that, goods and services tax collections fell below the Rs 1-trillion mark for the first time in nine months in June to a 10-month low, as economic activity got disrupted due to the second Covid-19 wave. However, markets turned optimistic in later part of the day as traders took some encouragement with External Affairs Minister S Jaishankar's statement that India is coming out of the second wave of the coronavirus pandemic and it will witness a strong economic recovery and contribute to being an engine of growth for the global economy. k

Firm opening in European counters too aided sentiments with all the European counters were trading in green as investors moved further away from expecting the Federal Reserve to curb pandemic support for financial markets. Back home, aviation stocks remained in focus as credit rating agency ICRA in its report said domestic air passenger traffic was back to the growth trajectory in June amid the falling number of COVID-19 cases in the country with around three million passengers flying on local routes in the previous month as against around two million in May. Tyre industry's stocks remained in focus with ratings agency ICRA's report stated that after two years of contraction, the Indian tyre industry's demand is poised to grow by 13-15 per cent in the original equipment manufacturer (OEM) segment and 7-9 per cent in the replacement market segment this fiscal.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	53054.76	193.58	0.37
NIFTY	15879.65	61.40	0.39
MIDCAP	22757.86	130.26	0.58
SMLCAP	25798.51	98.54	0.38
BSEFMC	13665.42	64.37	0.47
AUTO	23538.33	-72.04	-0.31
POWER	2694.30	7.63	0.28
REALTY	2864.51	53.77	1.91
BSE IT	29760.27	45.78	0.15
BANKEX	40472.32	191.11	0.47
OIL GAS	16072.16	-75.84	-0.47
METAL	19043.85	429.65	2.31
INDIA VIX	12.21	-0.07	-0.53

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1063	920	54
BSE	1748	1456	142

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5203	5975	(13)
NSE CASH	59093	67879	(13)
NSE F&O	4648961	4700446	(1)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	28.62	4.28	1.10
SENSEX	32.25	3.40	1.03

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	4345	4577	(232)
FII	5964	5431	533

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2401.16	2719.80	(319)
Index Options	410559.16	410467.34	92
Stock Futures	11957.20	11761.28	196
Stock Options	12955.13	13064.14	(109)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.25	1.08
BANK NIFTY	1.27	1.21

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.78	95.55	0.25

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.172	6.175	-0.05
USA	1.350	1.370	-1.48

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1798.75	3.21	0.19
Silver	26.00	-0.10	-0.39
Crude-Oil	71.84	-1.53	-2.32
Brent-Crude	73.39	-1.24	-1.66

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 July -21 USD-INR	74.83	0.14	0.19
28 July -21 EUR-INR	88.50	0.01	0.01
28 July -21 GBP-INR	103.41	-0.04	-0.04
28 July -21 JPY- INR	67.62	0.14	0.20

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15880	15737	15808	15851	15922	15965
SENSEX	53055	52617	52836	52971	53190	53324
NIFTY FUTURES	15898	15751	15824	15862	15936	15974
BANK NIFTY	35771	35297	35534	35665	35902	36033
CNX IT	28735	28226	28481	28635	28890	29044
CNX MIDCAP	27328	26990	27159	27259	27428	27528
CNX SMALLCAP	9976	9853	9914	9950	10011	10047
INDIA VIX	12.21	10.54	11.38	11.98	12.82	13.42

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Buy	Buy	Buy
SENSEX	Buy	Buy	Buy
NIFTY FUTURES	Buy	Buy	Buy
BANK NIFTY	Buy	Neutral	Buy
CNX IT	Neutral	Buy	Buy
CNX MIDCAP	Buy	Buy	Buy
CNX SMALLCAP	Buy	Buy	Buy
INDIA VIX	Sell	Sell	Sell

SECURITIES BAN IN F&O TRADES FOR 08-07-2021

IBULHSGFIN,NATIONALUM,NMDC,PNB,SAIL

TECHNICAL VIEWS



NIFTY

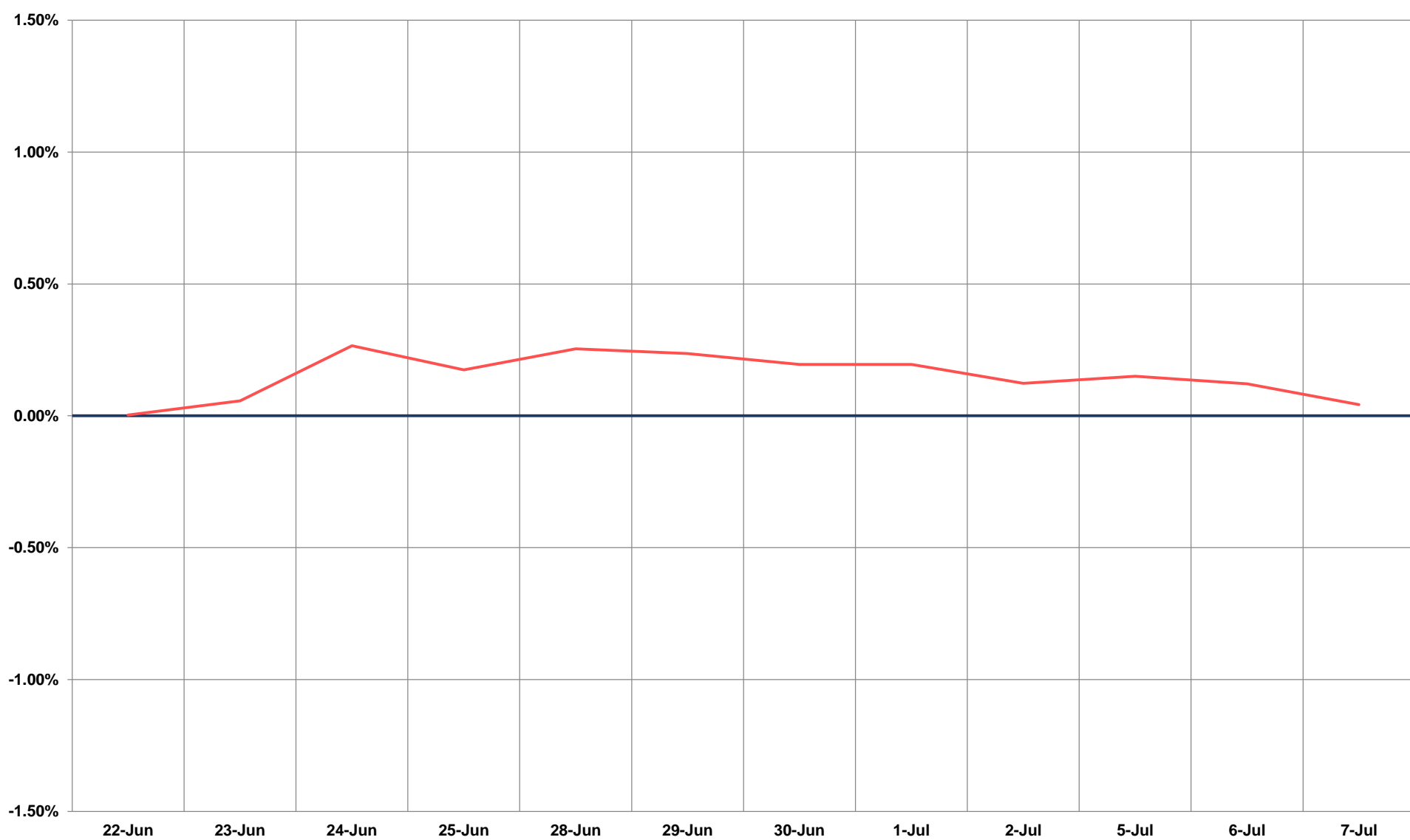
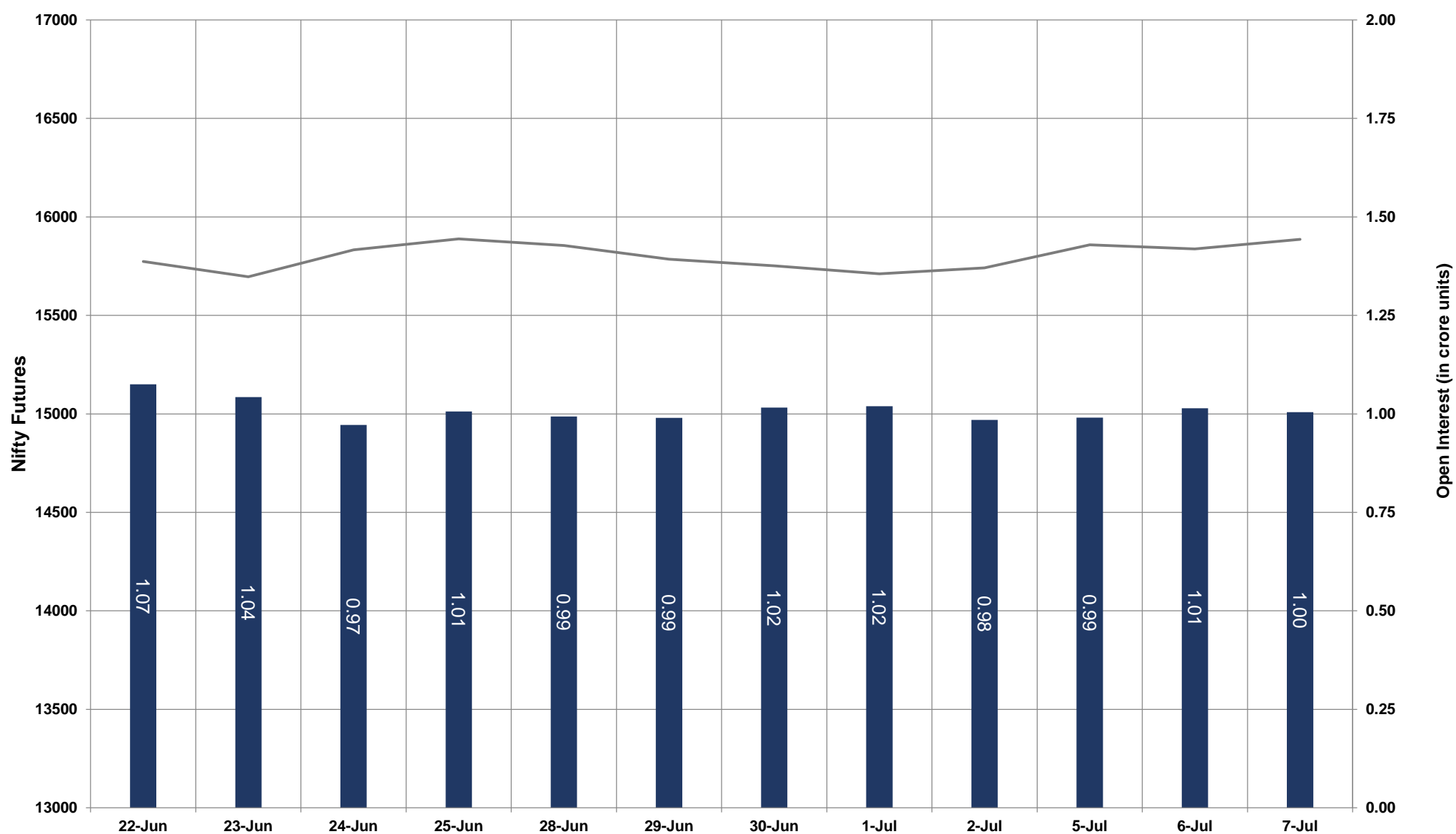


- Nifty Cash = **15,879.65 (+0.39%)**
- Resistance levels = **15,960** and **16010**
- Support levels = **15,825** and **15,785**

TECHNICAL VIEWS



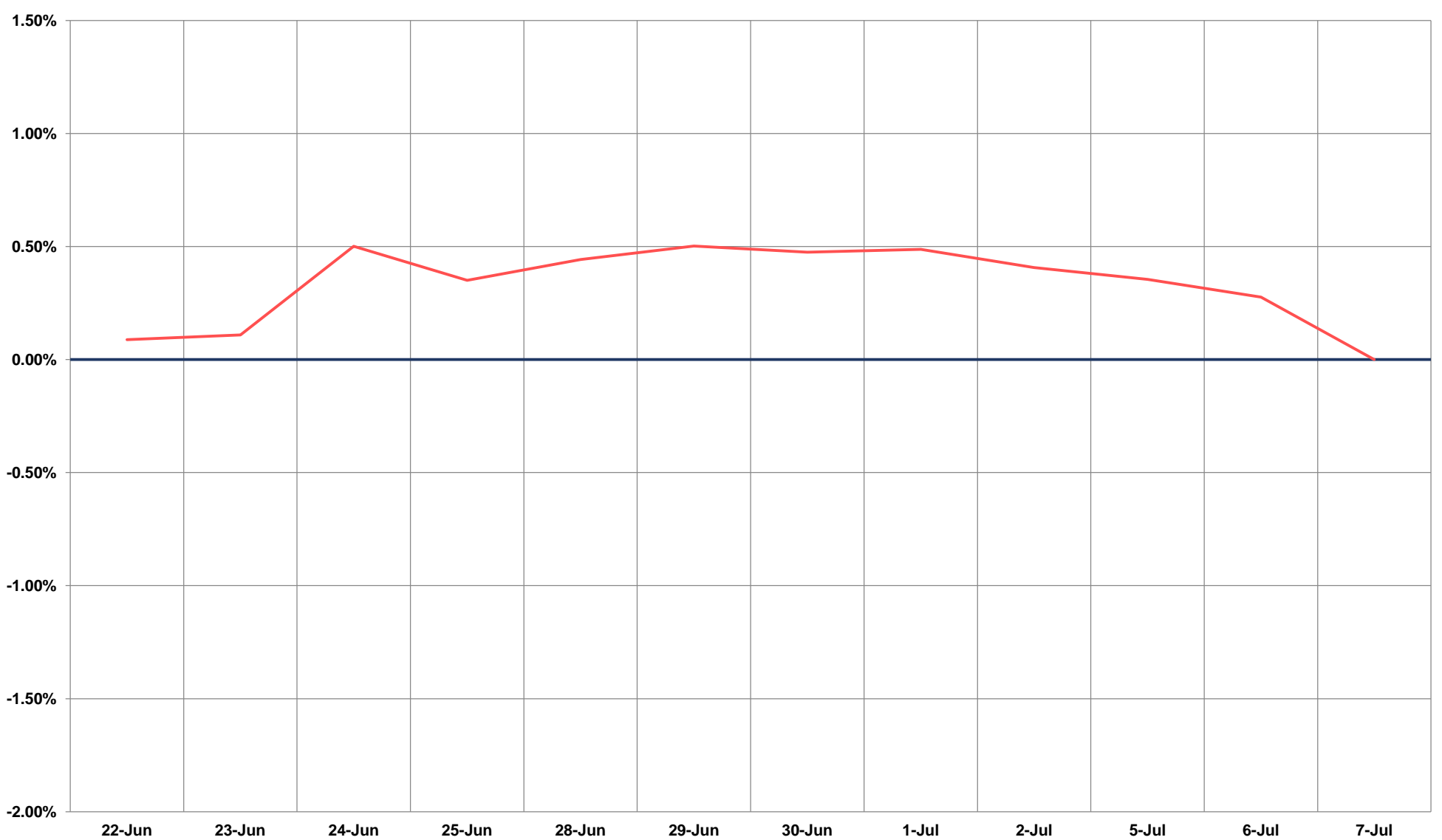
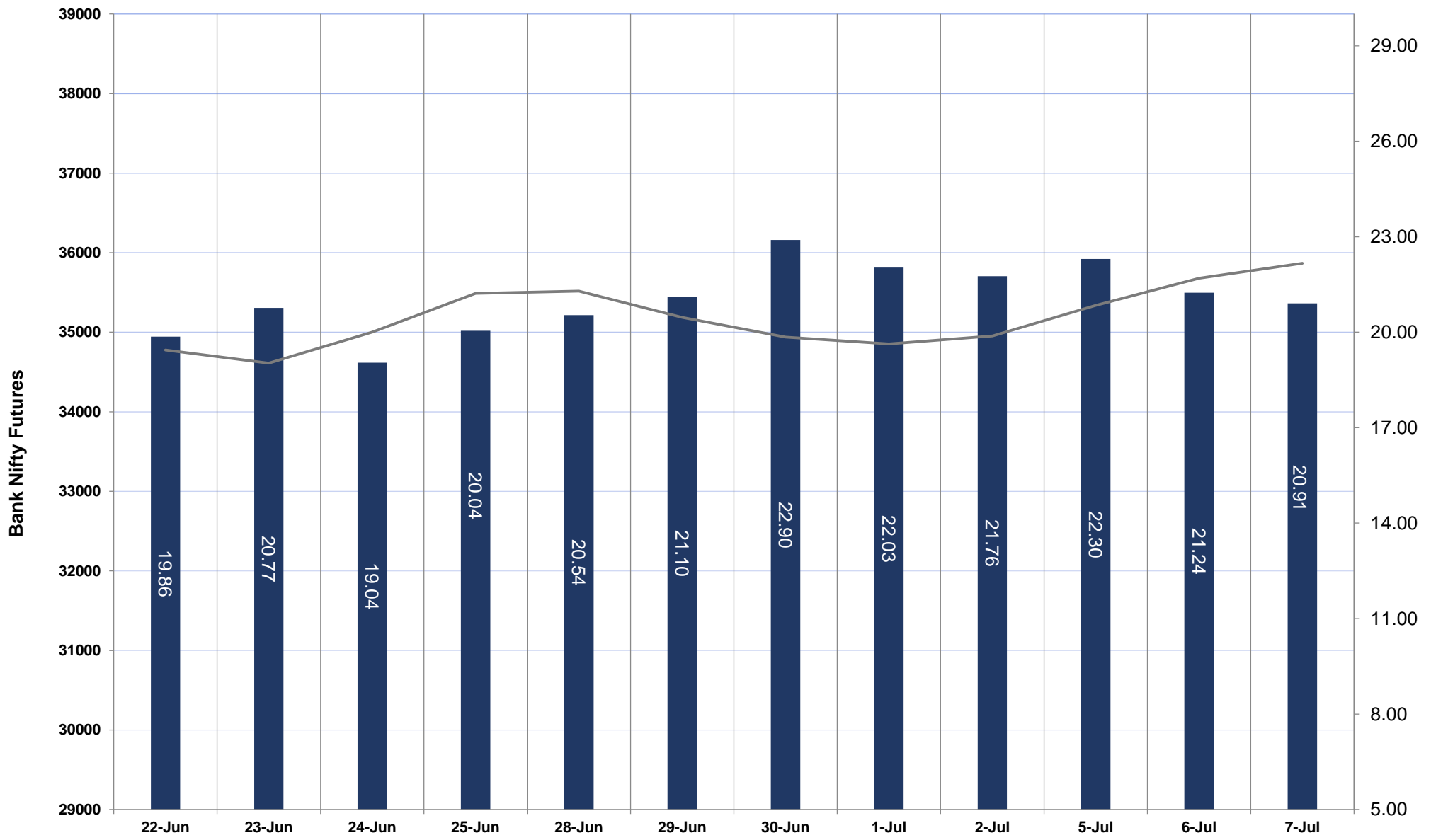
NIFTY FUTURES



TECHNICAL VIEWS



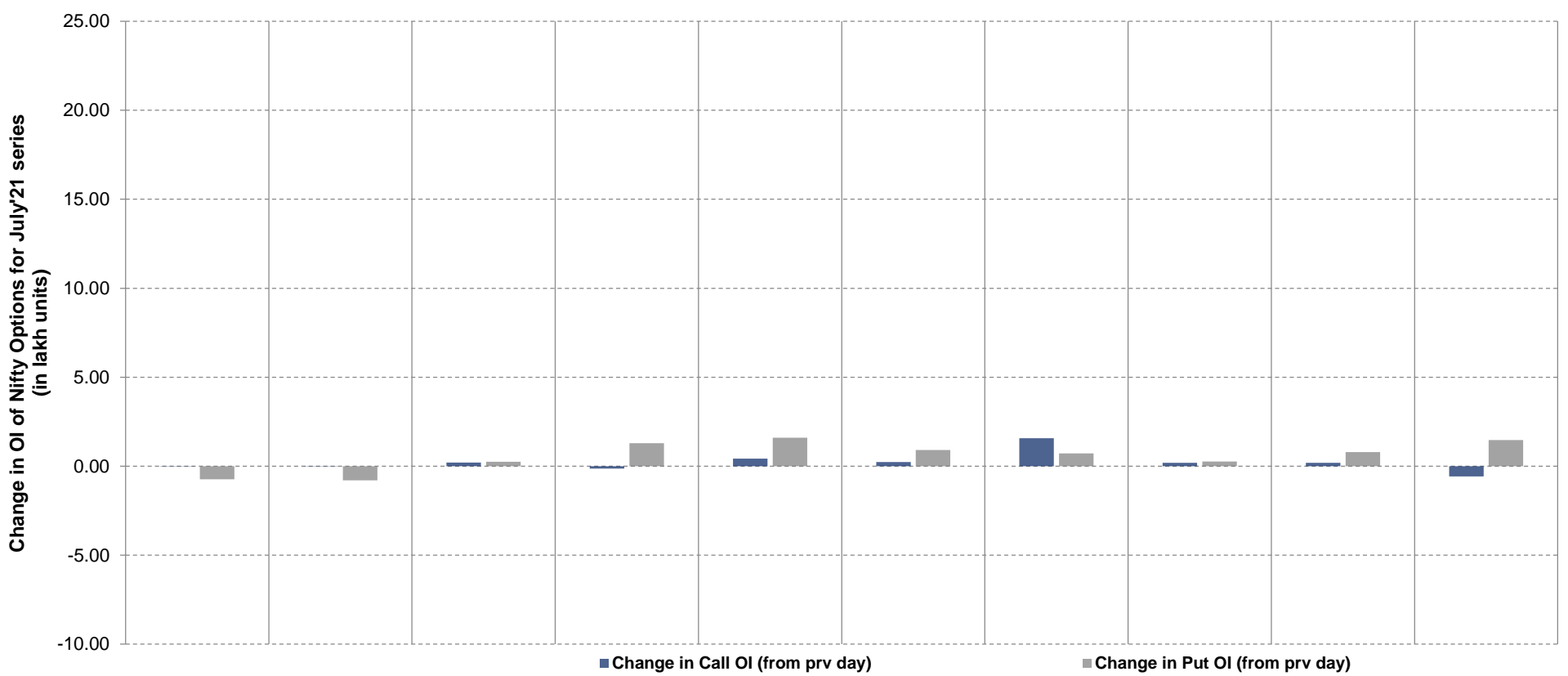
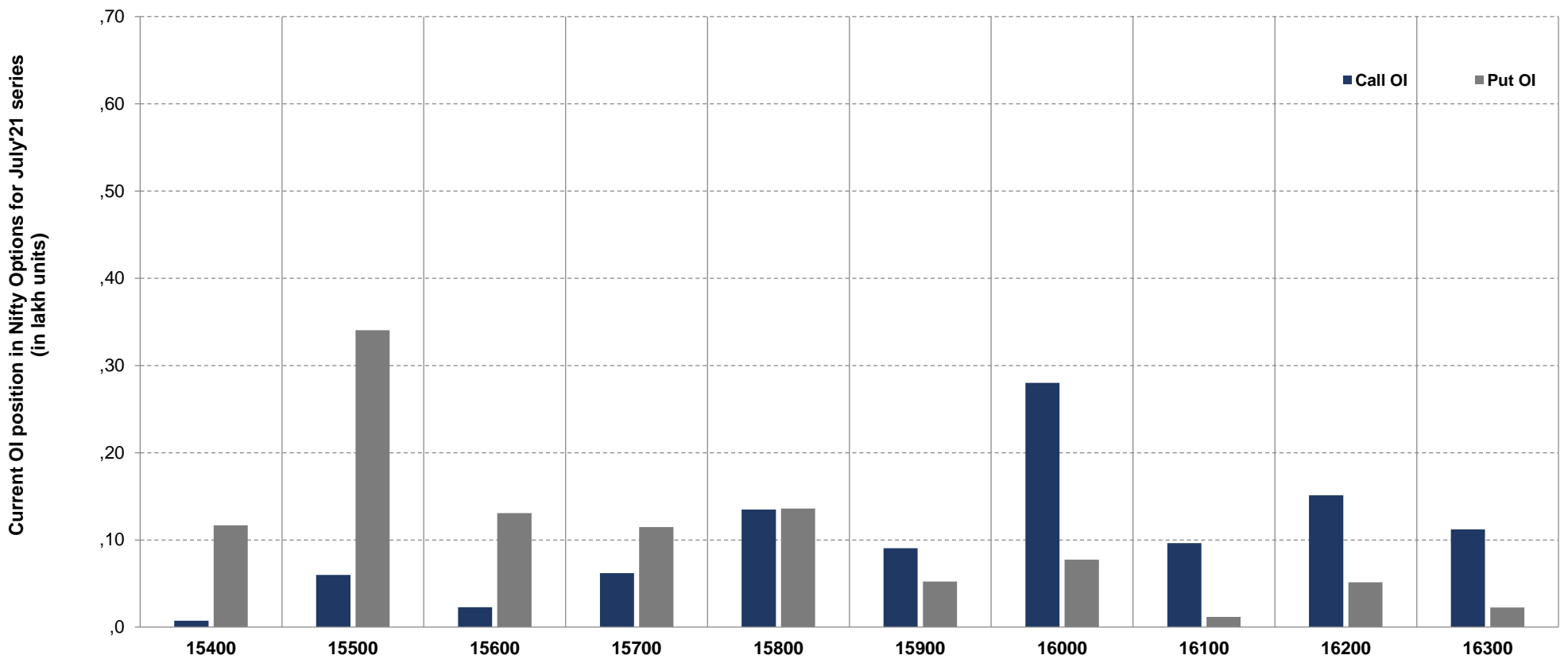
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.16 million** in Open Interests is **Strike Price of 16,000**
- **Most Active Nifty Put** with a reduction of **0.10 millions** in Open Interests is **Strike Price of 15,500**
- **Maximum Open Interest** an outstanding was **2.80 millions** for Calls at **Strike Price of 16,000**
- **Maximum Open Interest** an outstanding was **3.41 millions** for Puts at **Strike Price of 15,500**

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