



# MORNING MANTRA



Daily Derivatives & Market Report

July 08, 2021



Indian equity benchmarks ended in deep red on Thursday. Markets made cautious start, as rising coronavirus cases weighted down on market sentiments. India recorded a spike of 45,196 new infections, taking the total caseload to 30,708,092, according to Worldometer. Adding some pessimism, Fitch Ratings cut India's growth forecast to 10 per cent for the current fiscal, from 12.8 per cent estimated earlier, due to slowing recovery post second wave of COVID-19, and said rapid vaccination could support a sustainable revival in business and consumer confidence.

In the second half of the trading session, key indices added more losses to end in red. Investors remained concerned with a private report stating that the India's retail inflation likely to accelerate to seven-month high in June on rising food and fuel prices, staying above the Reserve Bank of India's comfort zone for a second straight month. While many of India's states have eased restrictions imposed to contain the coronavirus, supply-side disruptions remain and higher taxes on petroleum products continue to exert upward pressure on inflation.

On the global front, European markets were trading lower with cyclical stocks such as miners, automakers, and banks leading early declines, as global mood soured on economic recovery worries. Asian markets ended mostly lower on Thursday, even after Japan posted a current account surplus of 1,979.7 billion yen in May, the Ministry of Finance said on Thursday - up 85.3 percent on year. That exceeded expectations for a surplus of 1,820.4 billion following the 1,321.8 billion yen surplus in April. Exports jumped 46.5 percent on year to 6,183.2 billion yen, while imports spiked an annual 6,181.2 billion yen for a trade surplus of 2.0 billion yen.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	52568.94	-485.82	-0.92
NIFTY	15727.90	-151.75	-0.96
MIDCAP	22674.31	-83.55	-0.37
SMLCAP	25775.12	-23.39	-0.09
BSEFMC	13572.24	-93.18	-0.68
AUTO	23306.99	-231.34	-0.98
POWER	2699.95	5.65	0.21
REALTY	2846.31	-18.20	-0.64
BSE IT	29728.23	-32.04	-0.11
BANKEX	39909.51	-562.81	-1.39
OIL GAS	15935.75	-136.41	-0.85
METAL	18580.85	-463.00	-2.43
INDIA VIX	13.56	1.35	11.03

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	749	1215	70
BSE	1360	1831	139

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4793	5203	(8)
NSE CASH	56166	59093	(5)
NSE F&O	10493041	4648961	126

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	28.34	4.24	1.14
SENSEX	31.45	3.39	1.04

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	3864	4813	(949)
FII	5344	5899	(555)

Note: FPI & DII Figures are provisional

## FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3925.96	6863.48	(2938)
Index Options	859042.02	854354.61	4687
Stock Futures	11354.59	12440.27	(1086)
Stock Options	12642.03	13046.80	(405)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.91	1.25
BANK NIFTY	0.77	1.27

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.45	92.41	0.04

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.132	6.164	-0.52
USA	1.276	1.321	-3.39

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1804.59	0.86	0.05
Silver	25.88	-0.03	-0.13
Crude-Oil	72.73	-0.21	-0.29
Brent-Crude	73.88	-0.24	-0.31

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 July -21 USD-INR	74.95	0.13	0.18
28 July -21 EUR-INR	88.77	0.28	0.32
28 July -21 GBP-INR	103.22	-0.18	-0.17
28 July -21 JPY- INR	68.21	0.60	0.89

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15728	15563	15645	15766	15848	15968
SENSEX	52569	52026	52298	52700	52972	53374
NIFTY FUTURES	15731	15576	15653	15772	15849	15968
BANK NIFTY	35274	34730	35002	35407	35679	36083
CNX IT	28749	28349	28549	28742	28942	29134
CNX MIDCAP	27213	26872	27043	27261	27431	27649
CNX SMALLCAP	9972	9824	9898	9981	10056	10139
INDIA VIX	13.56	11.26	12.41	13.21	14.36	15.16

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 09-07-2021

IBULHSGFIN,NATIONALUM,NMDC,PNB,SAIL

# TECHNICAL VIEWS



## NIFTY

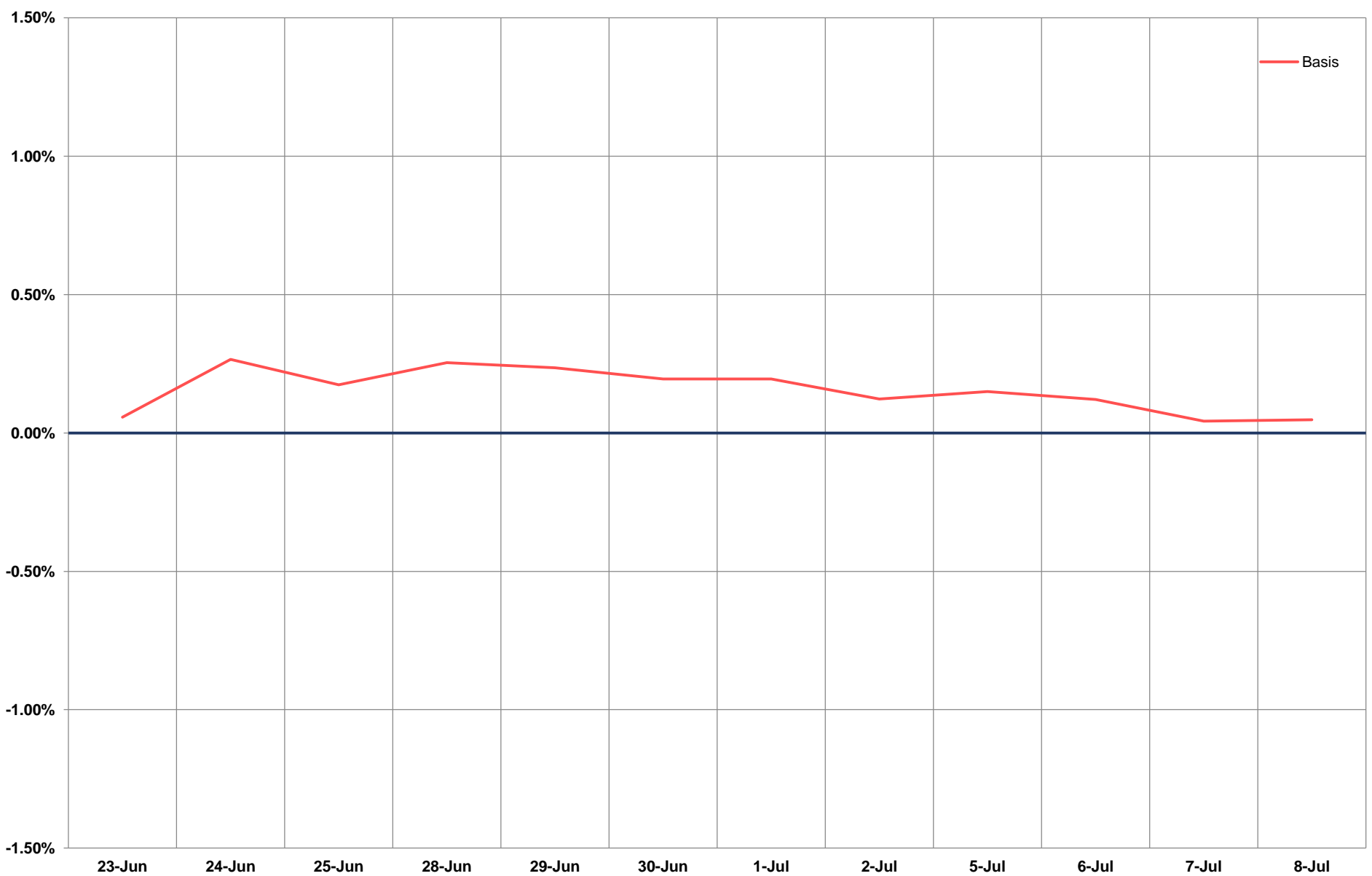
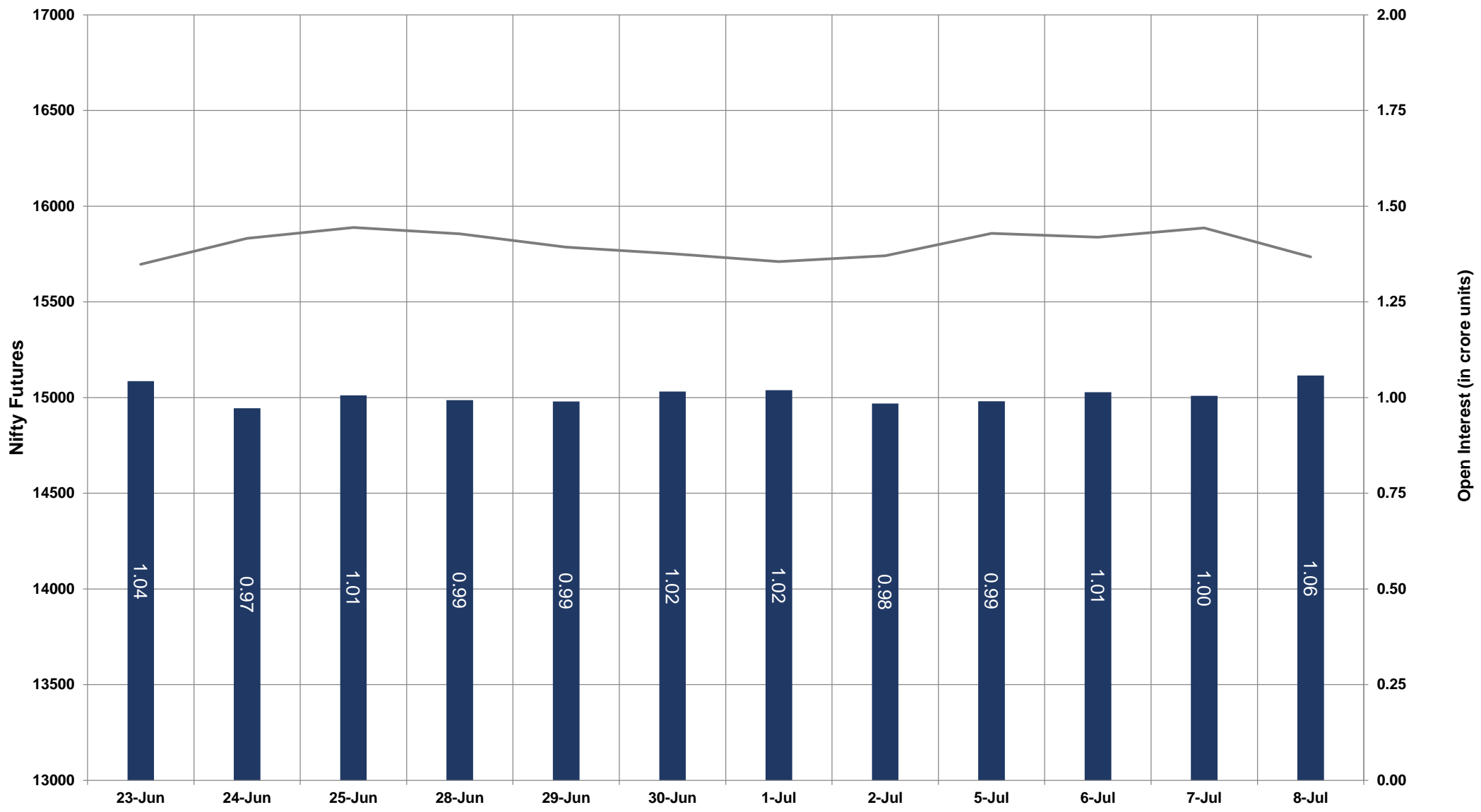


- Nifty Cash = **15,727.90 (-0.96%)**
- Resistance levels = **15,780** and **15,870**
- Support levels = **15,660** and **15,530**

# TECHNICAL VIEWS



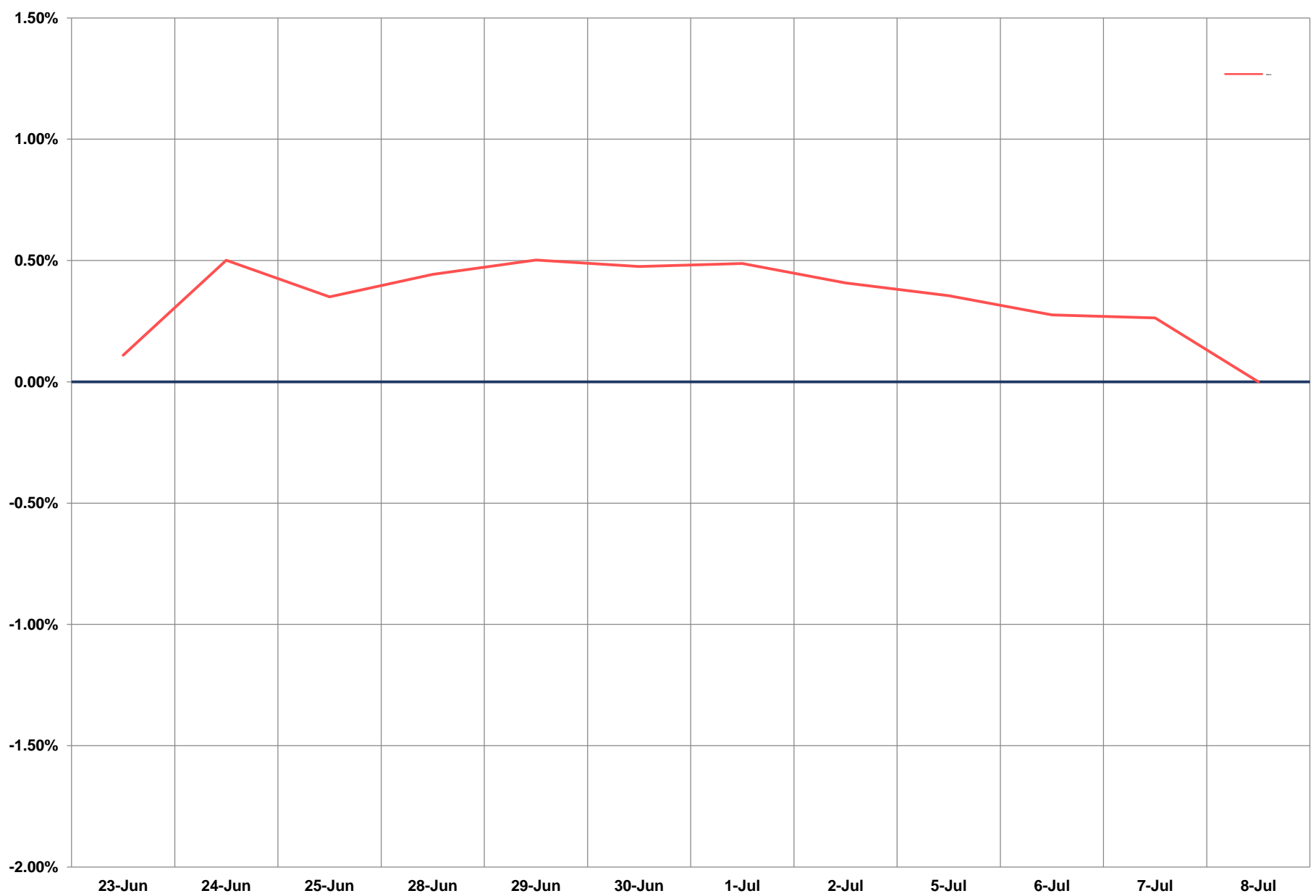
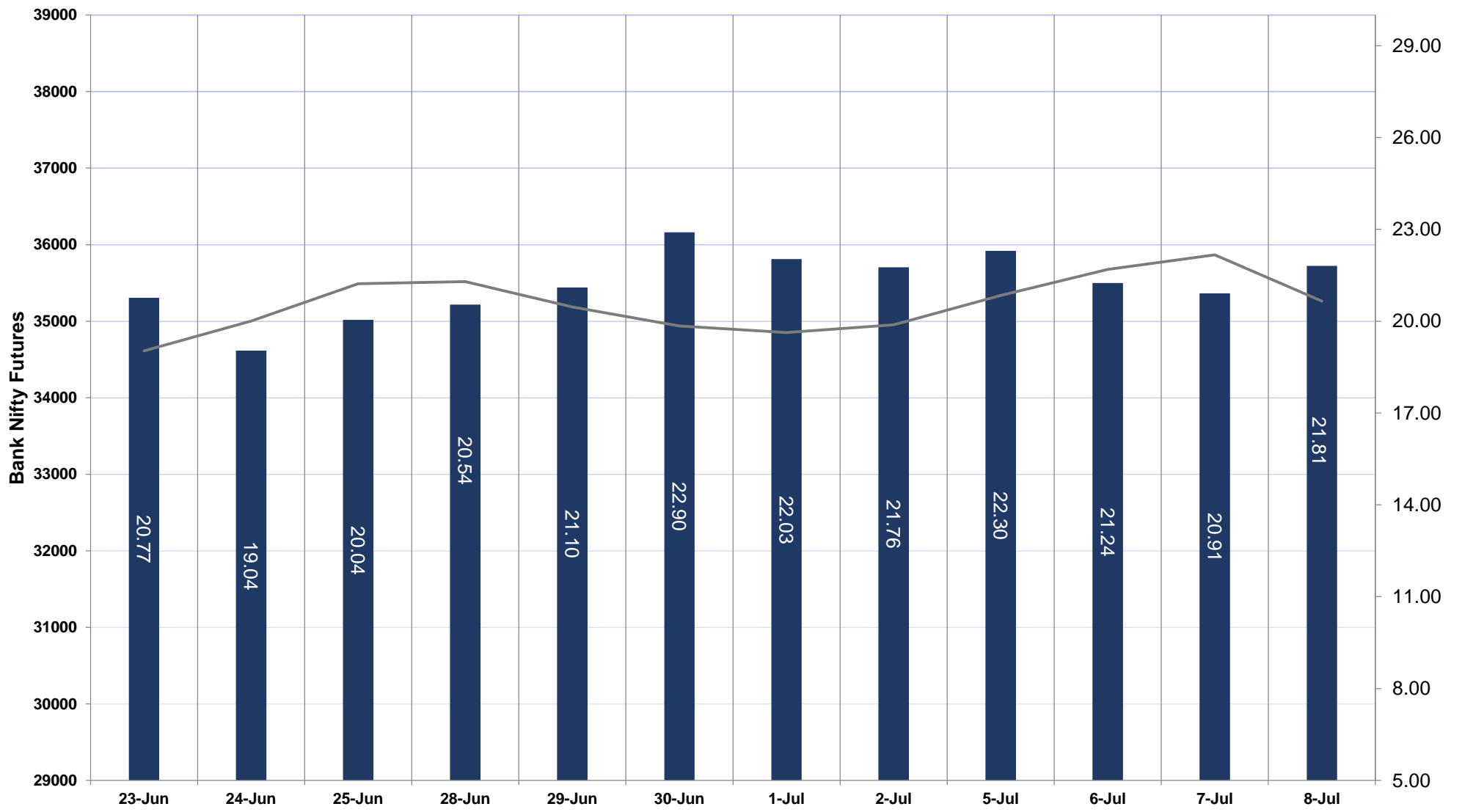
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

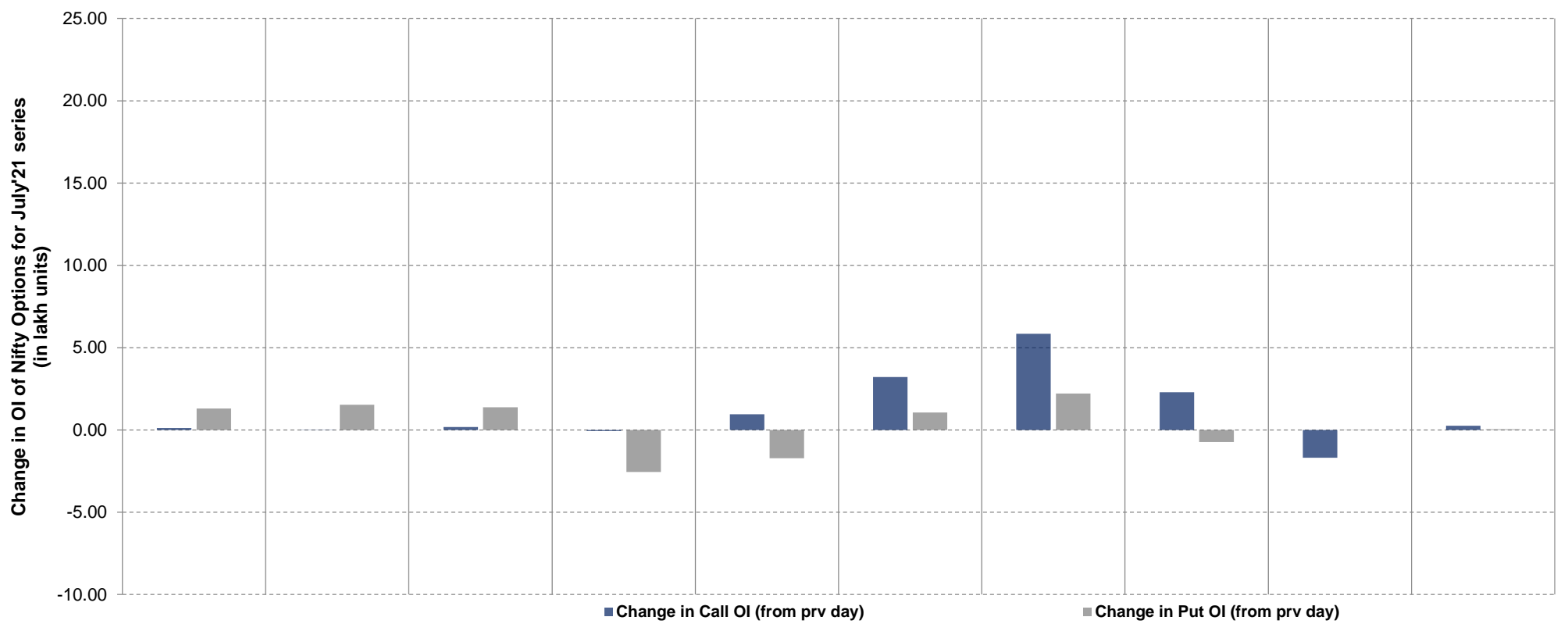
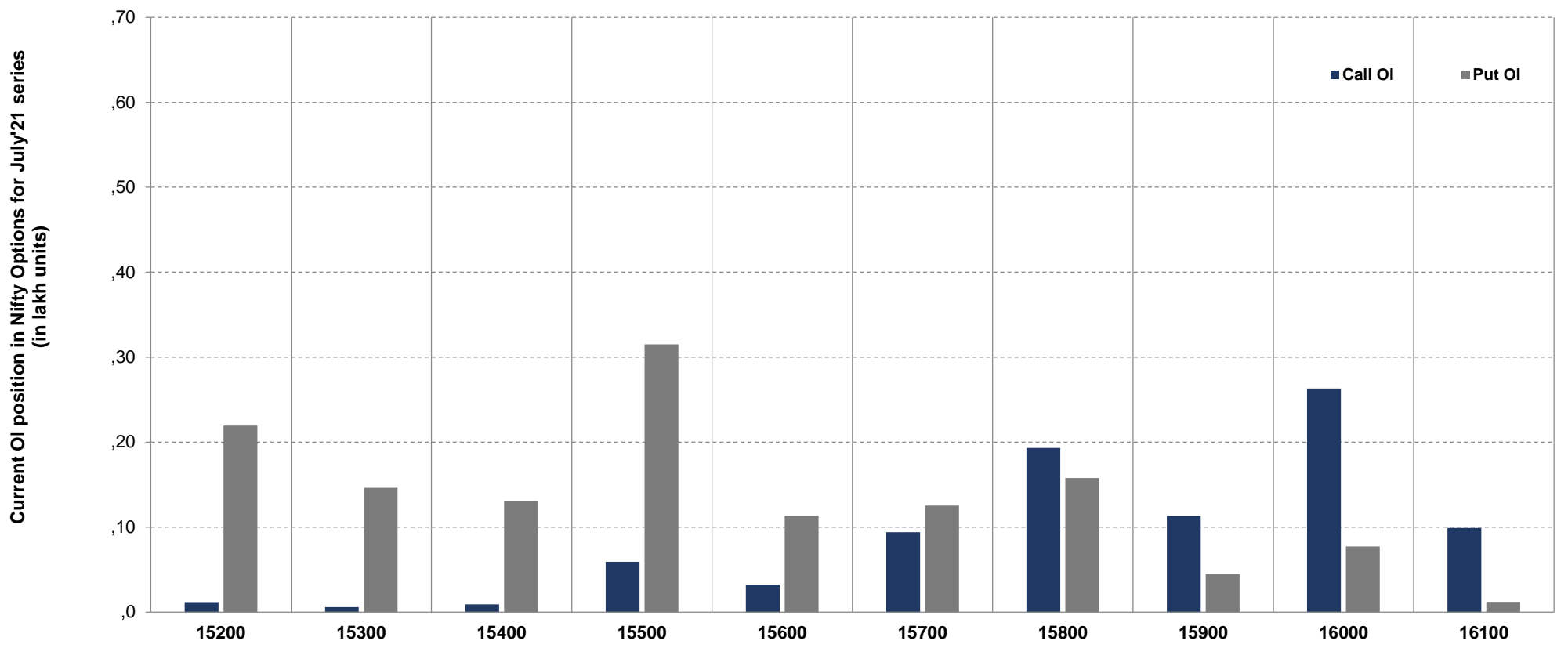




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.17 million** in Open Interests is **Strike Price of 16,000**
- **Most Active Nifty Put** with a reduction of **0.25 millions** in Open Interests is **Strike Price of 15,500**
- **Maximum Open Interest** an outstanding was **2.63 millions** for Calls at **Strike Price of 16,000**
- **Maximum Open Interest** an outstanding was **3.15 millions** for Puts at **Strike Price of 15,500**

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