



MORNING MANTRA



Daily Derivatives & Market Report

July 12, 2021



Indian equity benchmarks ended flat on Monday. The start of the day was on a strong note, as Niti Aayog Vice Chairman Rajiv Kumar said the economy will register a double-digit growth in the current fiscal and the disinvestment climate also looks better, with India's story remaining very strong. He also asserted that the country is prepared in a far better manner in case there is a Covid wave as states have also their own lessons from the previous two waves. Adding more optimism, the Confederation of Indian Industries (CII) Chief Executive Officers (CEOs) poll of 119 top corporates showed that recovery from the second wave of the pandemic in April-May is expected to be swifter as compared to the first wave in 2020.

But, in the second half of the trading session, key indices cut gains and turned volatile to end the trading day on a flat note. Domestic sentiments got impacted, amid reports that India's Covid caseload is on a downhill, but concerns over the Delta and Delta plus variants persist across the globe. Meanwhile, India has recorded 37,676 fresh cases taking the total caseload to 30,873,907, according to Worldometer.

On the global front, European markets were trading lower, as investors sold economically sensitive sectors on worries that the spread of new coronavirus variants was stalling a global economic recovery. Asian markets settled mostly higher on Monday, after the total value of core machine orders in Japan climbed a seasonally adjusted 7.8 percent on month in May, the Cabinet Office said on Monday - standing at 865.7 billion yen. That exceeded expectations for an increase of 2.6 percent following the 0.6 percent increase in April. On a yearly basis, core machine orders jumped 12.2 percent - again beating forecasts for 6.3 percent after rising 6.5 percent in the previous month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	52372.69	-13.50	-0.03
NIFTY	15692.60	2.80	0.02
MIDCAP	22904.63	90.96	0.40
SMLCAP	26068.13	193.73	0.75
BSEFMC	13588.54	7.91	0.06
AUTO	23307.05	54.95	0.24
POWER	2695.61	-11.79	-0.44
REALTY	3017.86	103.74	3.56
BSE IT	29481.69	-142.42	-0.48
BANKEX	39870.63	201.99	0.51
OIL GAS	15810.11	-48.30	-0.30
METAL	18950.60	-27.82	-0.15
INDIA VIX	12.99	0.05	0.39

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1179	840	76
BSE	2022	1316	157

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	8501	4399	93
NSE CASH	55860	52434	7
NSE F&O	3710672	3332842	11

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	28.21	4.23	1.09
SENSEX	31.20	3.37	1.04

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	4189	3741	447
FII	8575	9321	(746)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3845.94	3126.90	719
Index Options	344211.15	346968.16	(2757)
Stock Futures	10629.01	10662.22	(33)
Stock Options	13608.40	13770.09	(162)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.87	0.94
BANK NIFTY	0.71	0.78

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.19	92.13	0.07

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.223	6.186	0.60
USA	1.346	1.356	-0.74

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1807.15	3.86	0.21
Silver	26.22	0.15	0.59
Crude-Oil	73.96	-0.59	-0.79
Brent-Crude	74.95	-0.57	-0.75

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 July -21 USD-INR	74.75	-0.03	-0.04
28 July -21 EUR-INR	88.61	-0.10	-0.11
28 July -21 GBP-INR	103.49	0.20	0.19
28 July -21 JPY- INR	67.81	-0.18	-0.26

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15693	15564	15629	15709	15773	15853
SENSEX	52373	51936	52154	52427	52646	52919
NIFTY FUTURES	15712	15573	15642	15727	15797	15882
BANK NIFTY	35199	34884	35041	35218	35375	35552
CNX IT	28532	28170	28351	28603	28784	29036
CNX MIDCAP	27504	27320	27412	27533	27625	27747
CNX SMALLCAP	10087	10005	10046	10099	10140	10193
INDIA VIX	12.99	11.00	12.00	12.80	13.80	14.60

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Neutral	Buy	Buy
SENSEX	Neutral	Buy	Buy
NIFTY FUTURES	Neutral	Buy	Buy
BANK NIFTY	Neutral	Buy	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 13-07-2021

GRANULES,IBULHSGFIN,IDEA,NATIONALUM,NMDC,PNB,SAIL

TECHNICAL VIEWS



NIFTY

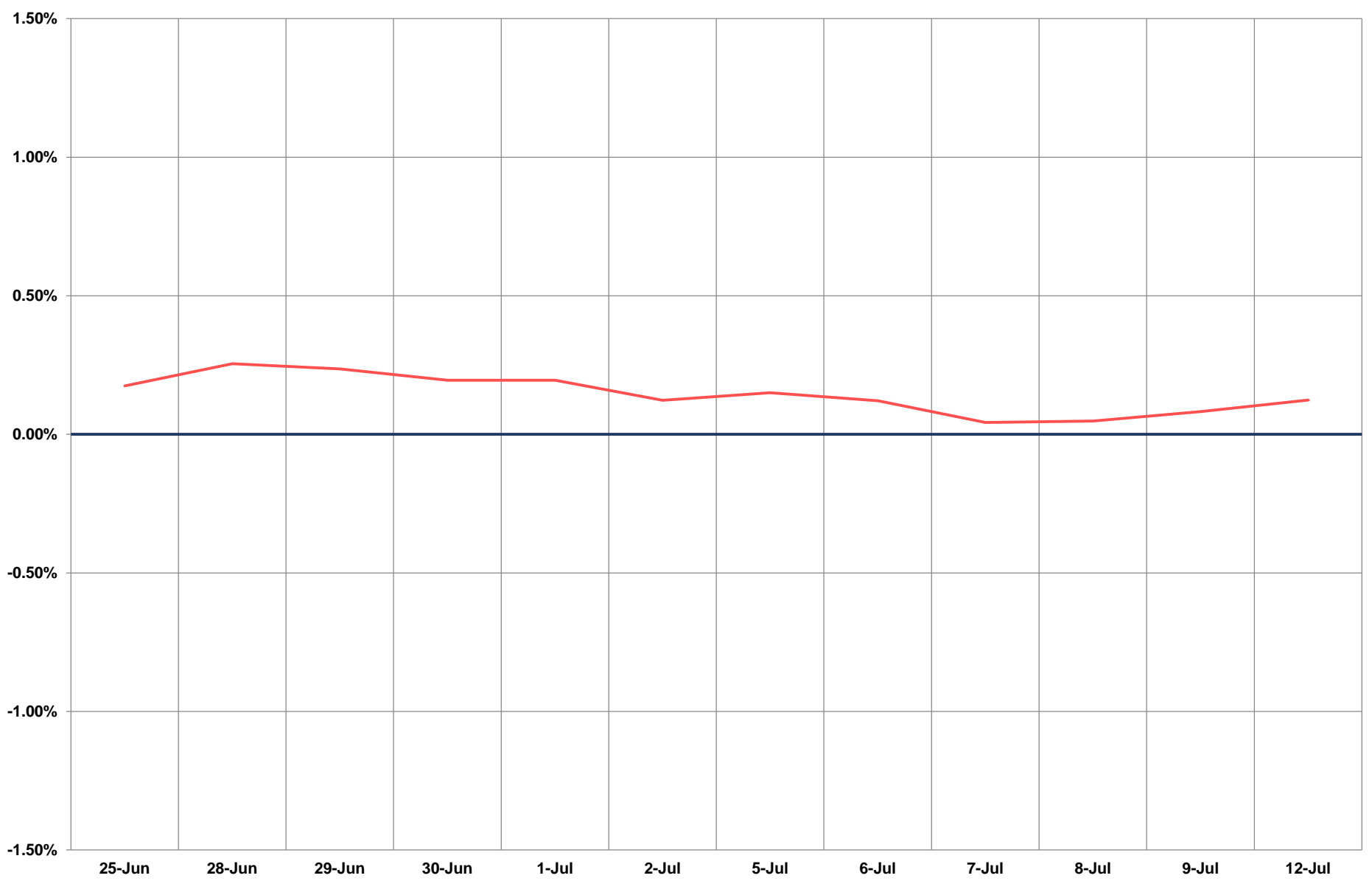
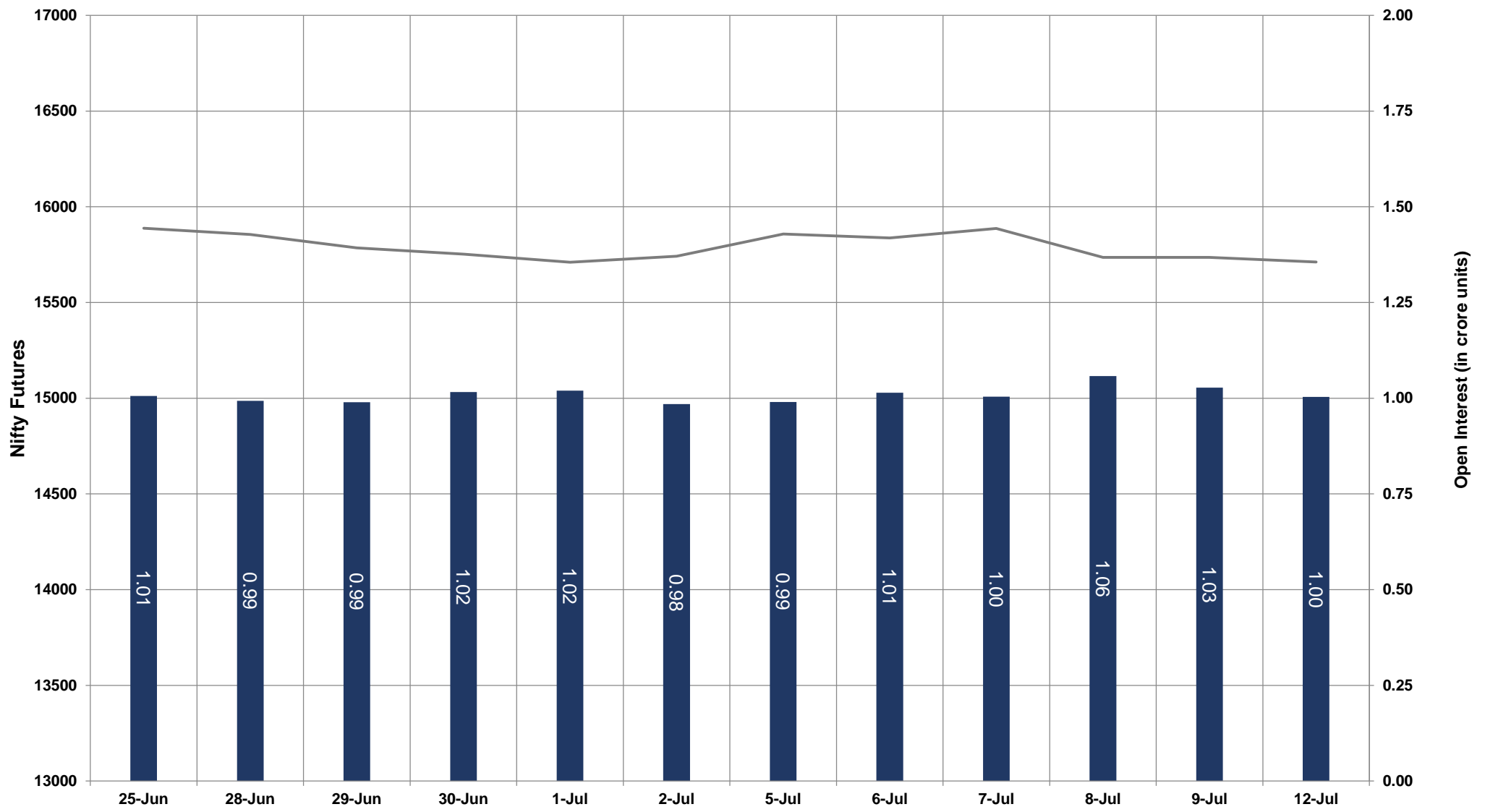


- Nifty Cash = **15,692.60 (0.02%)**
- Resistance levels = **15,780** and **15,870**
- Support levels = **15,550** and **15,440**

TECHNICAL VIEWS



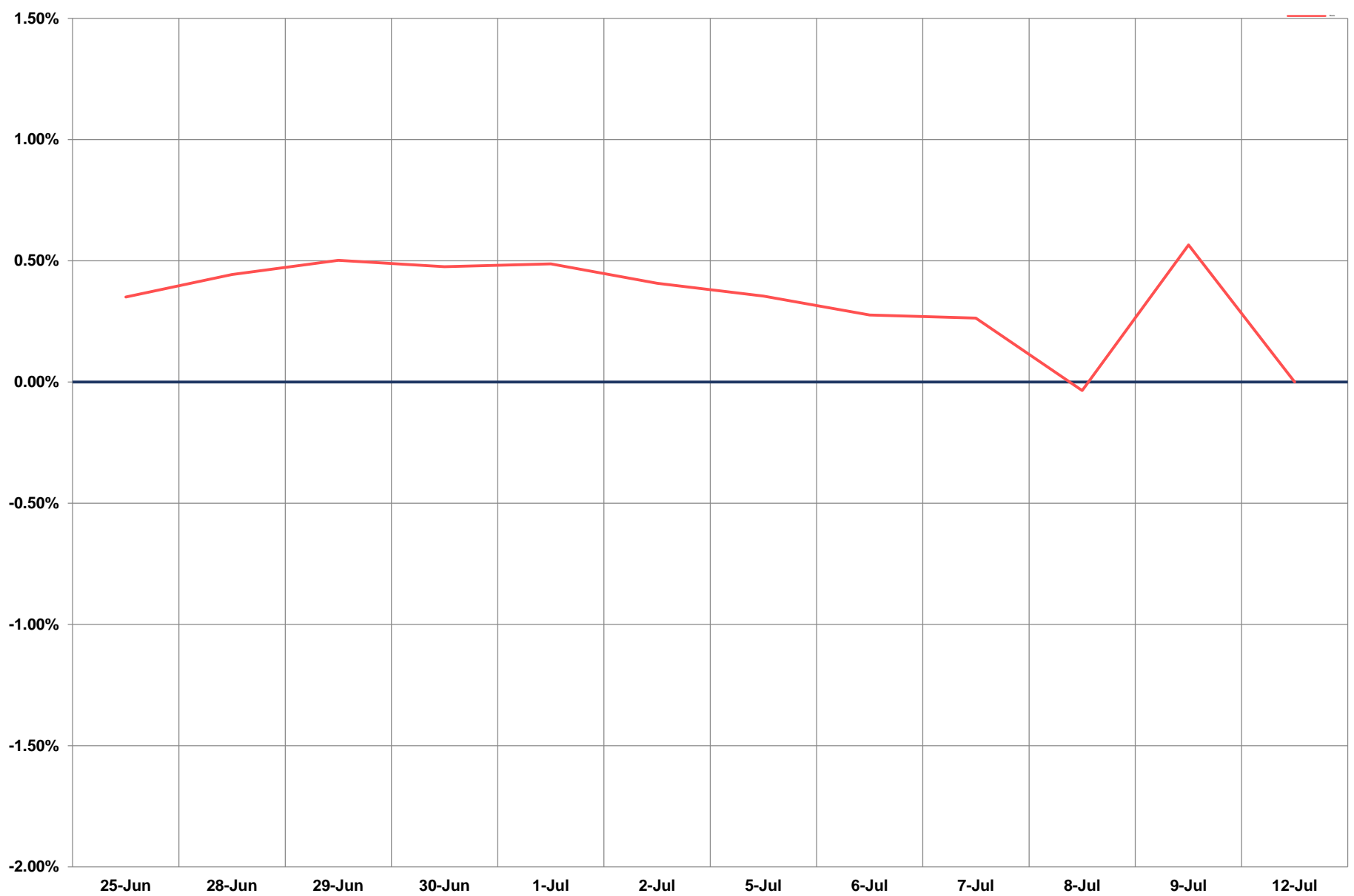
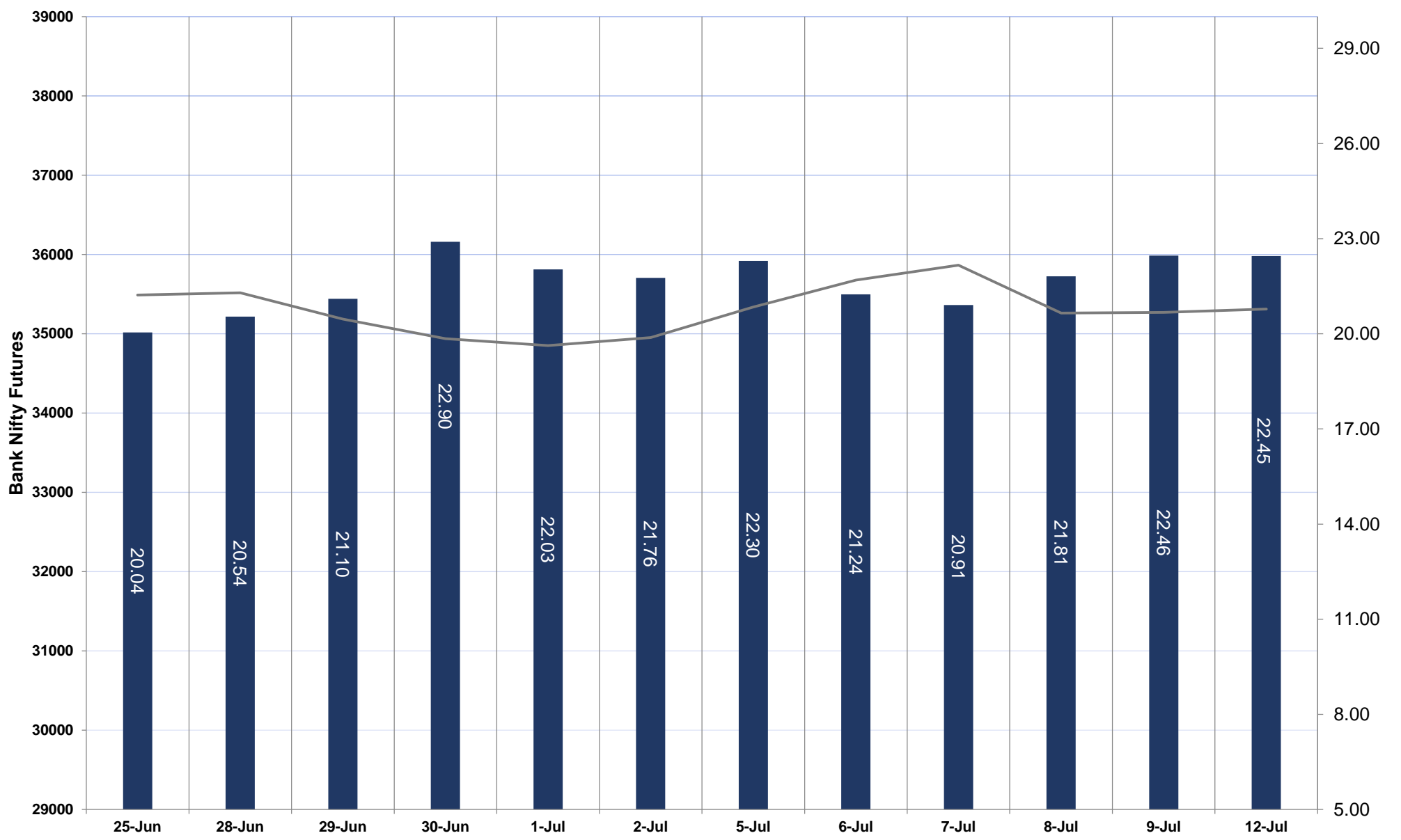
NIFTY FUTURES



TECHNICAL VIEWS



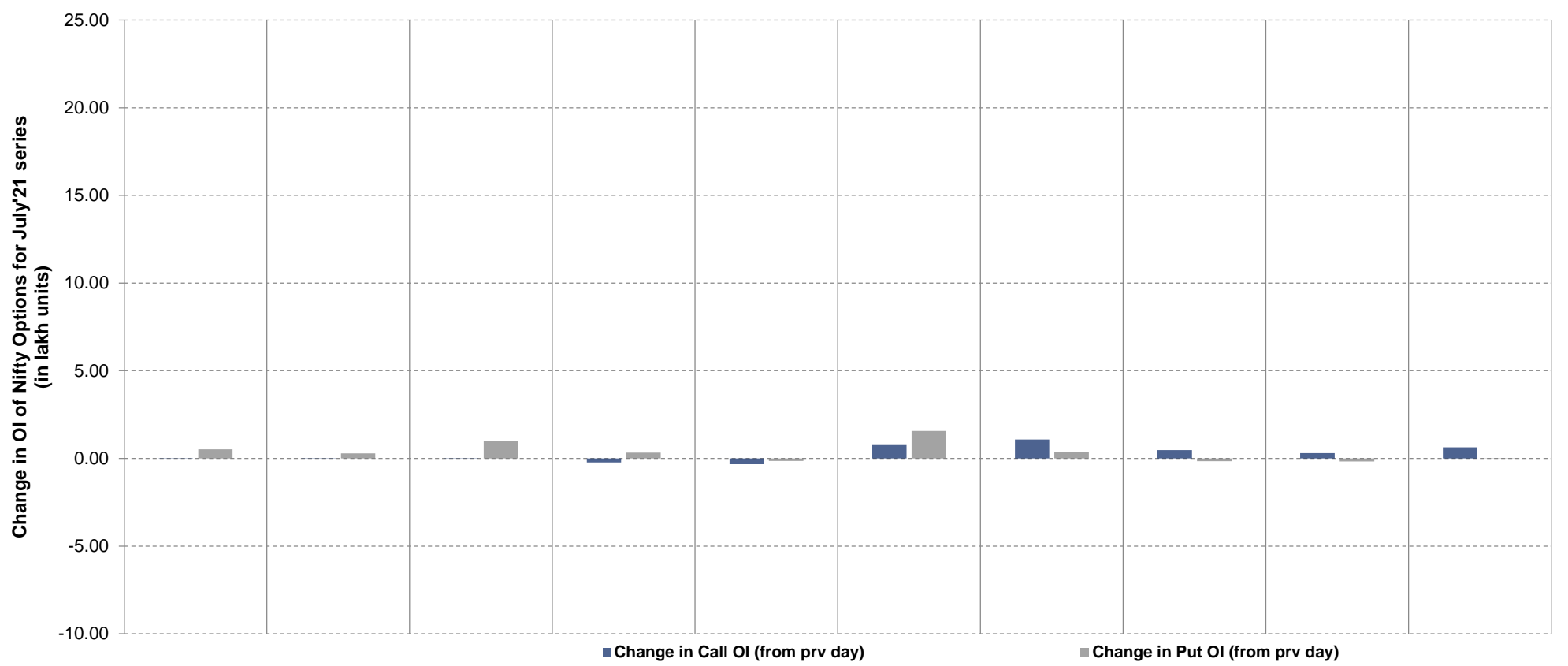
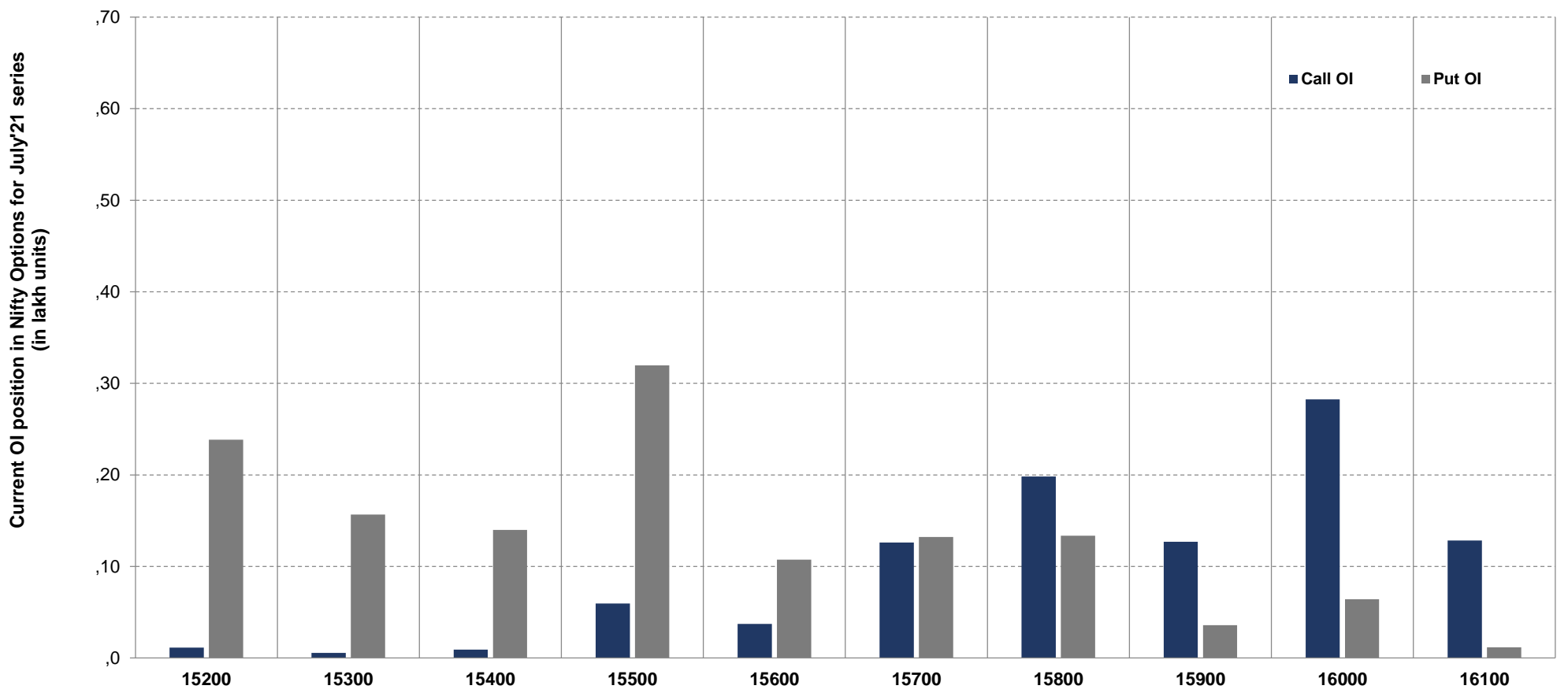
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.03 million** in Open Interests is **Strike Price of 16,000**
- **Most Active Nifty Put** with an addition of **0.03 millions** in Open Interests is **Strike Price of 15,500**
- **Maximum Open Interest** an outstanding was **2.82 millions** for Calls at **Strike Price of 16,000**
- **Maximum Open Interest** an outstanding was **3.20 millions** for Puts at **Strike Price of 15,500**

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