



# MORNING MANTRA



Daily Derivatives & Market Report

July 13, 2021



Bulls took charge on Dalal Street on Tuesday and ended the jubilant day of trade near intraday high levels with Sensex and Nifty settling above their crucial 52,700 and 15,800 levels, respectively. Markets started the day on an optimistic note as traders took encouragement with positive macro-economic data. India's industrial production grew 29.3 per cent in May over the same period a year ago, as the impact of a favourable base continued for yet another month. Meanwhile, India's retail inflation eased slightly to 6.26 per cent in June, but stayed above the Reserve Bank's tolerance range (2 per cent-6 per cent) for the second straight month. Market participants also took some support with a private report that the Indian economy is at the start of a virtuous cycle and on the path to becoming a \$15 trillion economy over the next two decades.

On the global front, European markets were trading mostly in red ahead of a key U.S. inflation reading, but British banks kept UK's FTSE 100 afloat after a central bank move to scrap curbs on dividends. Asian markets ended mostly in green as optimism about the upcoming earnings season outweighs worries over the fast-spreading Delta virus variant that is forcing leaders to reimpose containment measures. Back home, mining sector remained in focus, as mining sector output rose 23.3 per cent in May while power generation increased 7.5 per cent during the same month. Media and entertainment (ME) industry stocks remained in focus with a private report that the country's ME sector will be the fastest growing globally in terms of both consumer and advertising spends, and will be an over-Rs 4-lakh-crore industry by 2025.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	52769.73	397.04	0.76
NIFTY	15812.35	119.75	0.76
MIDCAP	22906.58	1.95	0.01
SMLCAP	26188.45	120.32	0.46
BSEFMC	13567.21	-21.33	-0.16
AUTO	23448.29	141.24	0.61
POWER	2700.76	5.15	0.19
REALTY	3033.49	15.63	0.52
BSE IT	29393.55	-88.14	-0.30
BANKEX	40433.47	562.84	1.41
OIL GAS	15911.49	101.38	0.64
METAL	19077.33	126.73	0.67
INDIA VIX	12.62	-0.37	-2.87

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1062	924	63
BSE	1818	1419	118

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4672	8501	(45)
NSE CASH	55978	55860	0
NSE F&O	3911333	3710672	5

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	28.43	4.26	1.08
SENSEX	31.47	3.40	1.03

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5590	5246	344
FII	5216	5102	114

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	4788.25	2215.51	2573
Index Options	340138.72	346462.18	(6323)
Stock Futures	10913.40	10119.27	794
Stock Options	12114.96	12111.39	4

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.10	0.87
BANK NIFTY	1.10	0.71

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.47	92.26	0.22

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.106	6.220	-1.83
USA	1.354	1.363	-0.64

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1811.82	4.59	0.26
Silver	26.13	-0.12	-0.45
Crude-Oil	73.90	-0.20	-0.24
Brent-Crude	75.19	0.03	0.04

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 July -21 USD-INR	74.61	-0.13	-0.18
28 July -21 EUR-INR	88.28	-0.19	-0.22
28 July -21 GBP-INR	103.19	-0.24	-0.23
28 July -21 JPY- INR	67.58	-0.14	-0.21

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15812	15716	15764	15793	15841	15869
SENSEX	52770	52446	52608	52707	52869	52969
NIFTY FUTURES	15834	15727	15781	15812	15865	15896
BANK NIFTY	35673	35194	35433	35581	35821	35968
CNX IT	28440	28202	28321	28501	28620	28800
CNX MIDCAP	27561	27405	27483	27567	27645	27728
CNX SMALLCAP	10190	10104	10147	10173	10216	10241
INDIA VIX	12.62	9.77	11.20	12.09	13.52	14.41

## 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	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 14-07-2021

GRANULES,IDEA,NATIONALUM,NMDC,PNB,SAIL,SUNTV



# TECHNICAL VIEWS



## NIFTY

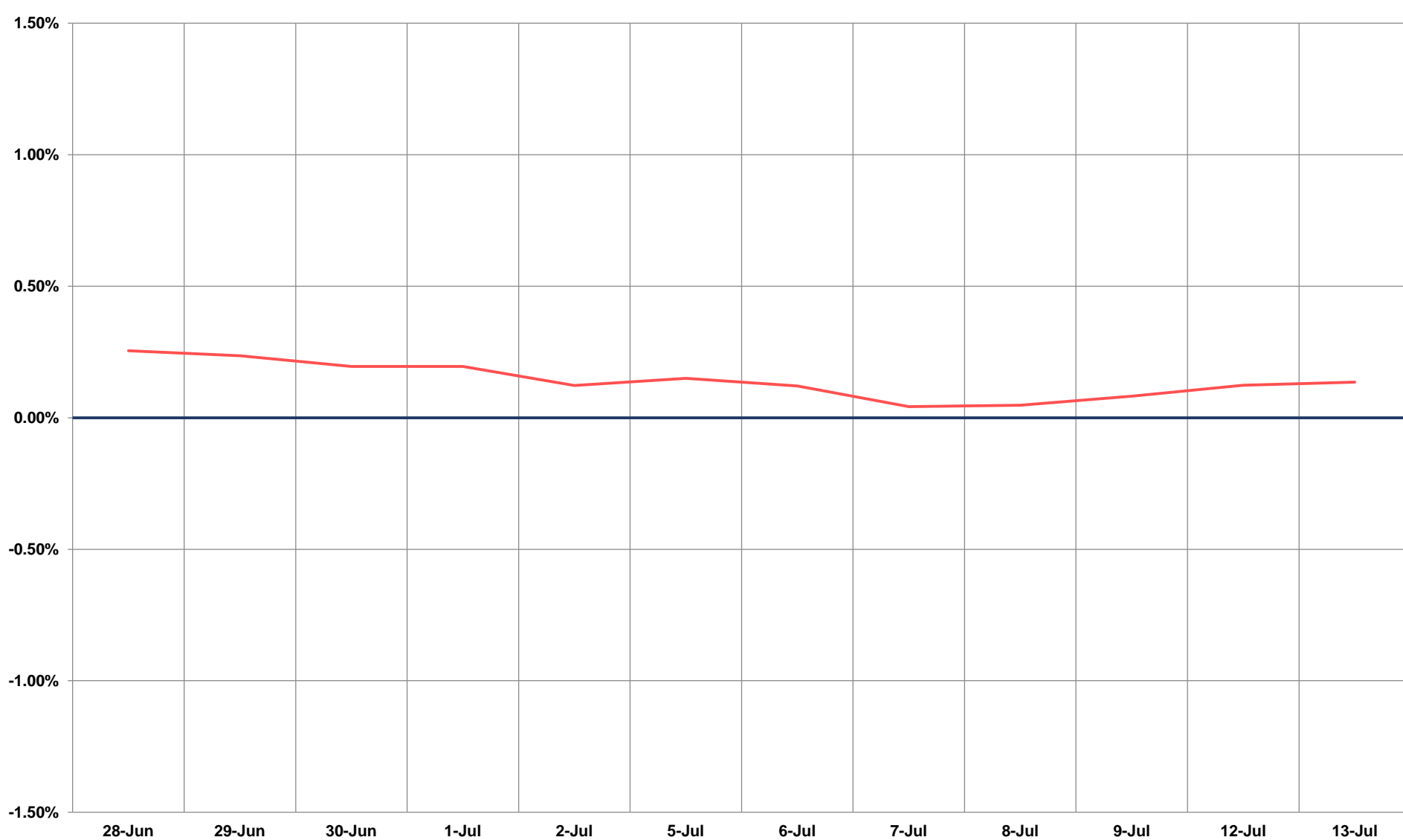
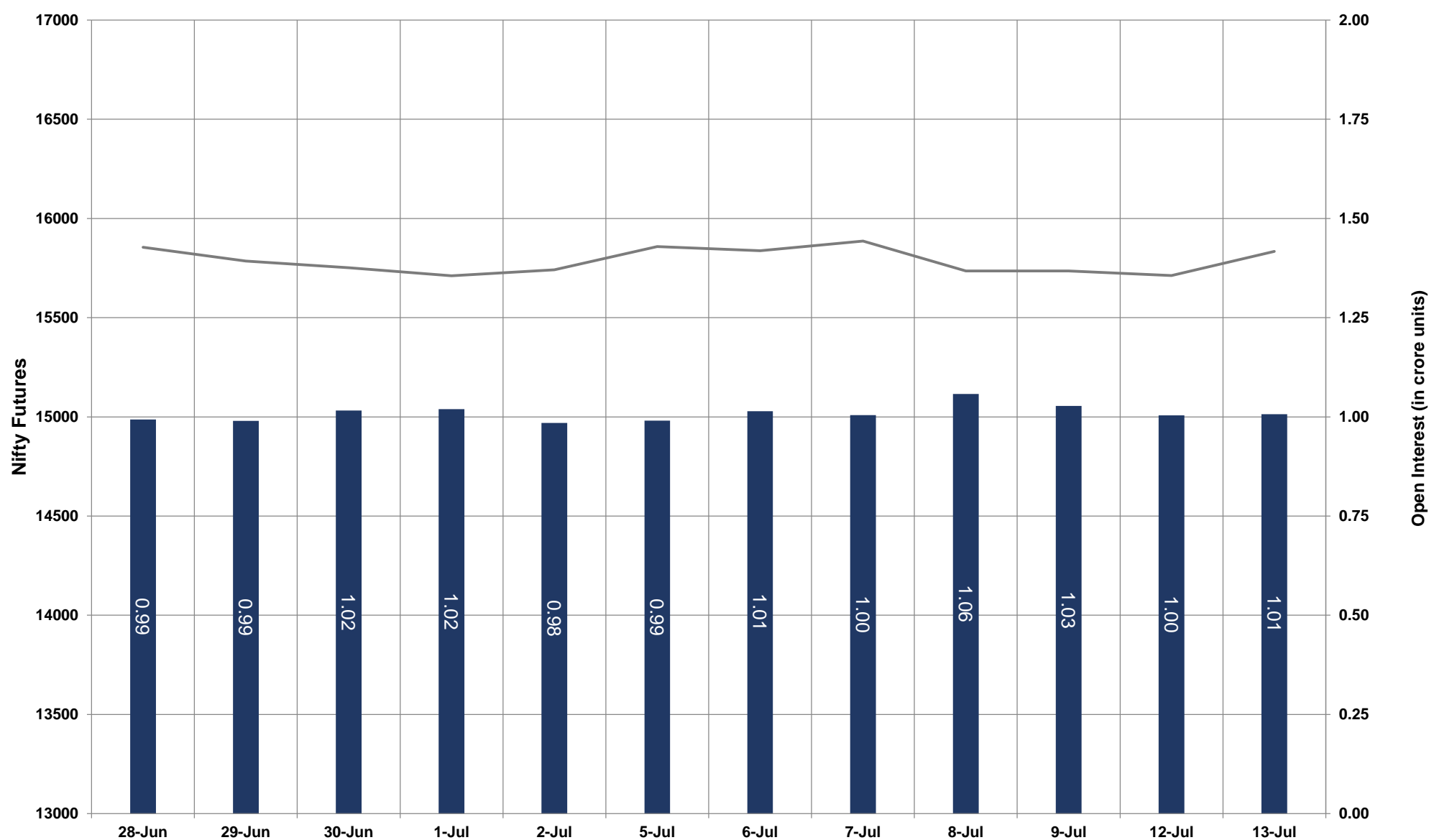


- Nifty Cash = **15,812.35 (+0.76%)**
- Resistance levels = **15,880** and **15,940**
- Support levels = **15,770** and **15,650**

# TECHNICAL VIEWS



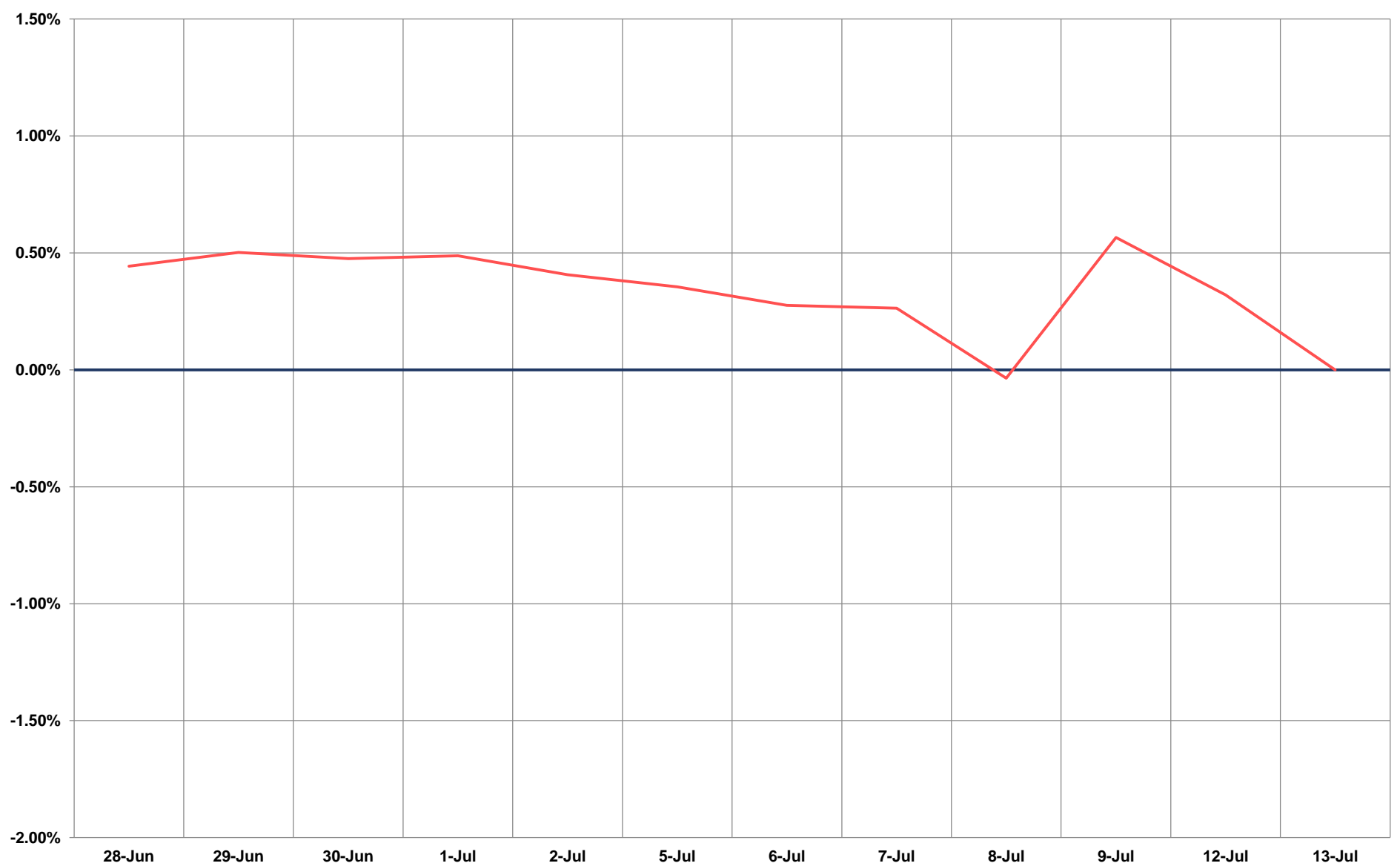
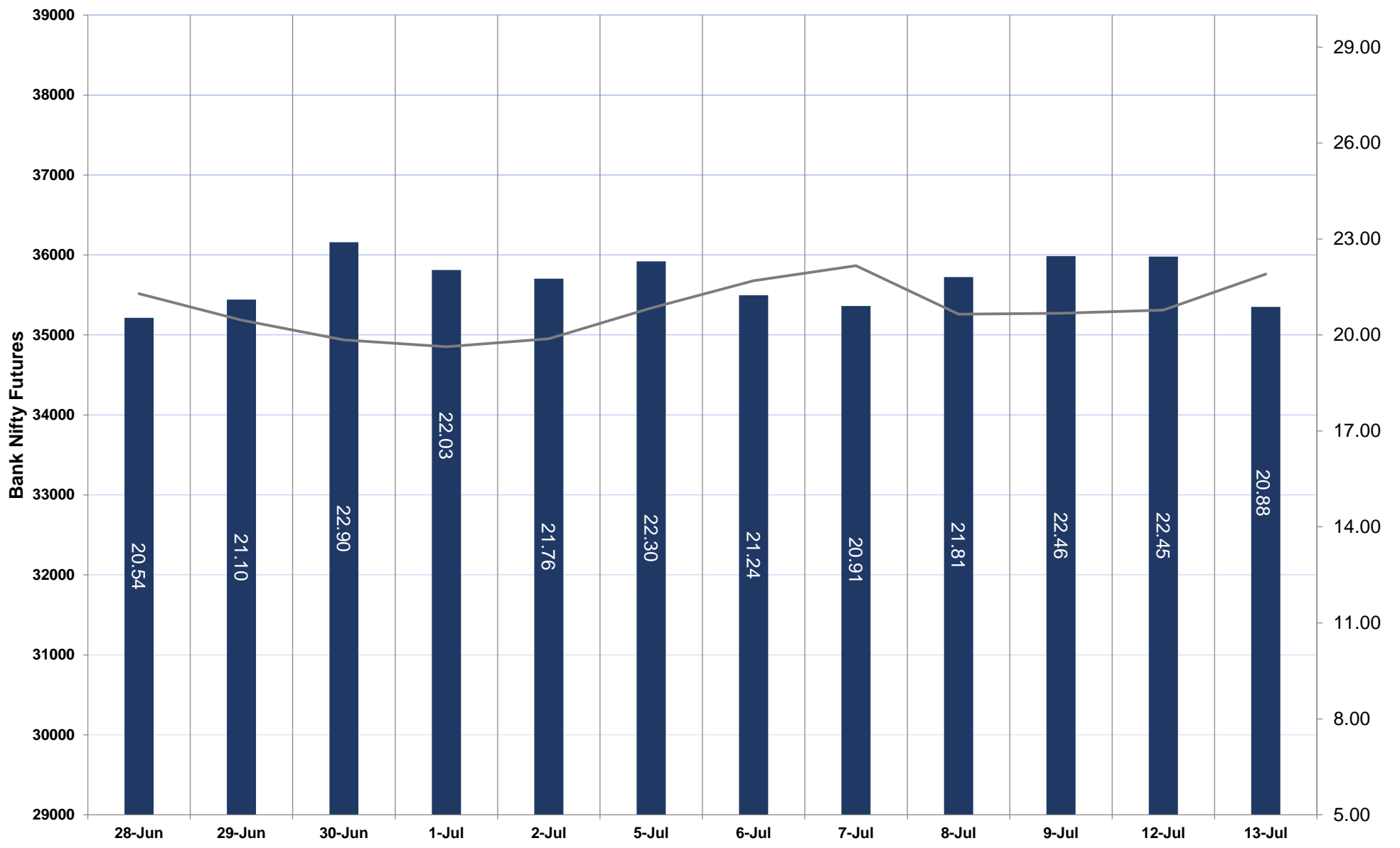
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

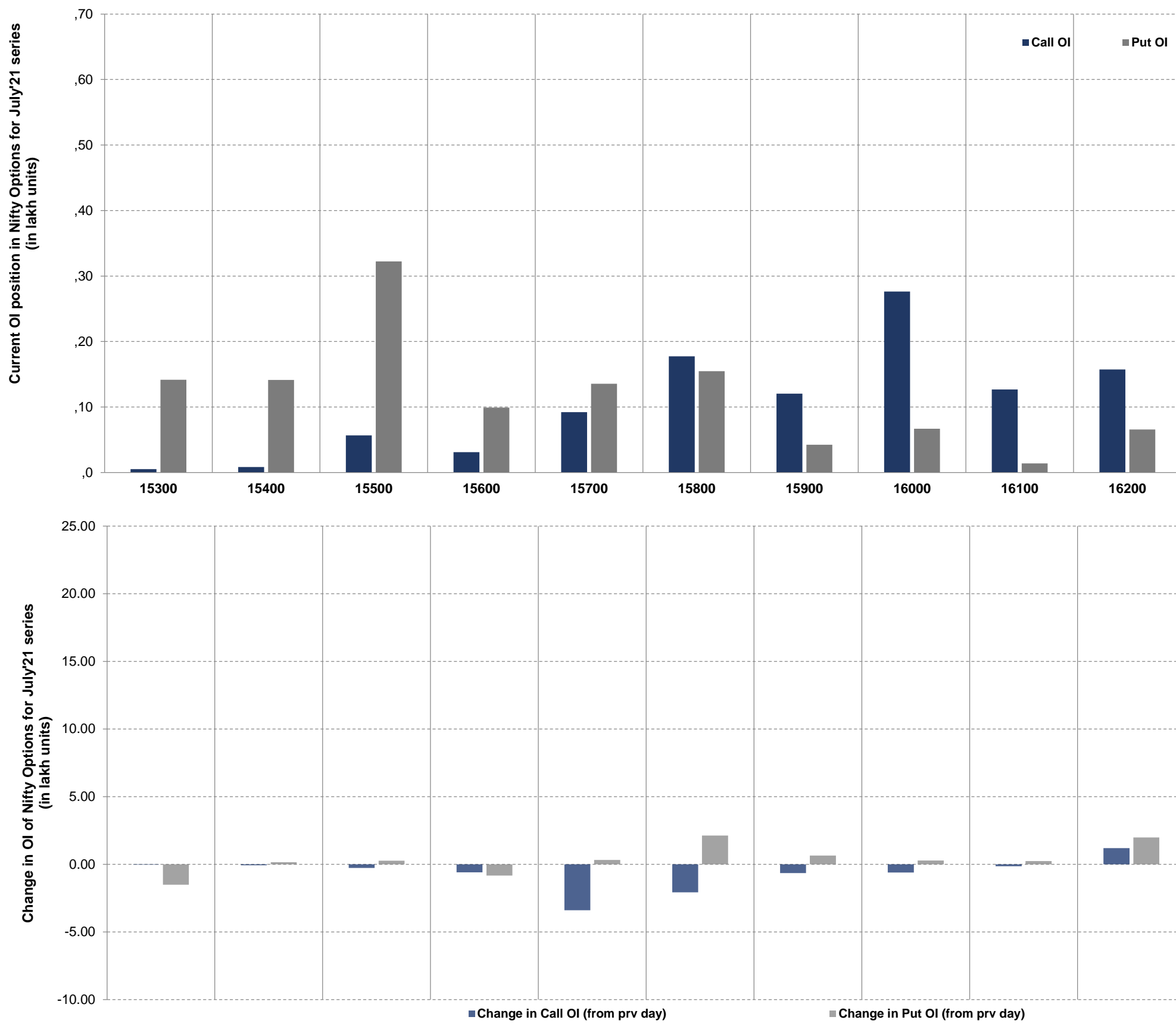




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.06 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 **2.80 millions** for Calls at **Strike Price of 16,000**
- **Maximum Open Interest** an outstanding was **3.22 millions** for Puts at **Strike Price of 15,500**

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