



# MORNING MANTRA



Daily Derivatives & Market Report

July 14, 2021



Indian equity benchmarks ended higher on Wednesday. After a cautious start, key indices traded in red during early morning deals, amid rising coronavirus cases in the country. India has recorded a spike of 40,215 fresh Covid-19 cases in the last 24 hours, taking the total caseload to 30,944,949, according to Worldometer. The death count increased to 411,439 with 623 new fatalities, the data showed. Traders took note of report that global rating agency Standard and Poor's has affirmed India's sovereign rating at BBB- and maintained a stable outlook on gradual recovery in the economy. It said India's recovery will gather pace through the second half of FY22 and into the following year, helping to stabilise the country's overall credit profile.

Finally, key indices ended the day on a positive note. Sentiments remained upbeat as wholesale price-based inflation eased marginally to 12.07 per cent in June as crude oil and food items witnessed some softening in prices. However, WPI inflation remained in double digit for the third consecutive month in June, mainly due to a low base of last year. WPI inflation was (-) 1.81 per cent, in June 2020. Additional support also came with report that the government may extend the scheme for investment promotion 2017-20, with an aim to attract investors and promote economic growth of the country.

On the global front, European markets were trading in red. Asian markets settled lower on Wednesday, even after Singapore's gross domestic product expanded 14.3 percent on year in the second quarter of 2021. The Ministry of Trade and Industry said in Wednesday's advance estimate that beat forecasts for an increase of 14.2 percent and was up sharply from the 1.3 percent gain in the previous three months. On a seasonally adjusted quarterly basis, GDP contracted 2.0 percent after expanding 3.1 percent in the three months prior.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	52904.05	134.32	0.25
NIFTY	15853.95	41.60	0.26
MIDCAP	22954.85	48.27	0.21
SMLCAP	26251.19	62.74	0.24
BSEFMC	13549.60	-17.61	-0.13
AUTO	23390.62	-57.67	-0.25
POWER	2698.89	-1.87	-0.07
REALTY	3003.10	-30.39	-1.00
BSE IT	30053.81	660.26	2.25
BANKEX	40431.31	-2.16	-0.01
OIL GAS	15788.04	-123.45	-0.78
METAL	19177.53	40.20	0.21
INDIA VIX	12.59	-0.03	-0.26

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1028	959	63
BSE	1763	1483	132

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4504	4672	(4)
NSE CASH	58342	55978	4
NSE F&O	4794997	3911333	23

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	28.50	4.27	1.09
SENSEX	31.49	3.40	1.03

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5085	3749	1336
FII	5234	6538	(1304)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	3056.27	2778.49	278
Index Options	411192.37	411092.20	100
Stock Futures	10306.53	10261.73	45
Stock Options	13217.48	13439.02	(222)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.23	1.10
BANK NIFTY	1.07	1.10

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.38	92.75	-0.39

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.111	6.103	0.13
USA	1.376	1.415	-2.75

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1821.66	15.40	0.86
Silver	26.28	0.31	1.20
Crude-Oil	74.93	-0.27	-0.36
Brent-Crude	76.34	-0.15	-0.18



# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 July -21 USD-INR	74.66	0.05	0.07
28 July -21 EUR-INR	88.14	-0.26	-0.30
28 July -21 GBP-INR	103.45	0.15	0.14
28 July -21 JPY- INR	67.59	-0.09	-0.13

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15854	15719	15786	15832	15899	15945
SENSEX	52904	52465	52684	52832	53051	53198
NIFTY FUTURES	15858	15727	15792	15843	15909	15959
BANK NIFTY	35668	35266	35467	35636	35837	36005
CNX IT	29340	28242	28791	29084	29633	29926
CNX MIDCAP	27623	27510	27567	27628	27685	27746
CNX SMALLCAP	10236	10178	10207	10233	10262	10288
INDIA VIX	12.59	9.53	11.06	12.01	13.54	14.49

## 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	Buy	Buy	Buy
CNX SMALLCAP	Buy	Buy	Buy
INDIA VIX	Sell	Sell	Sell

## SECURITIES BAN IN F&O TRADES FOR 15-07-2021

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

# TECHNICAL VIEWS



## NIFTY

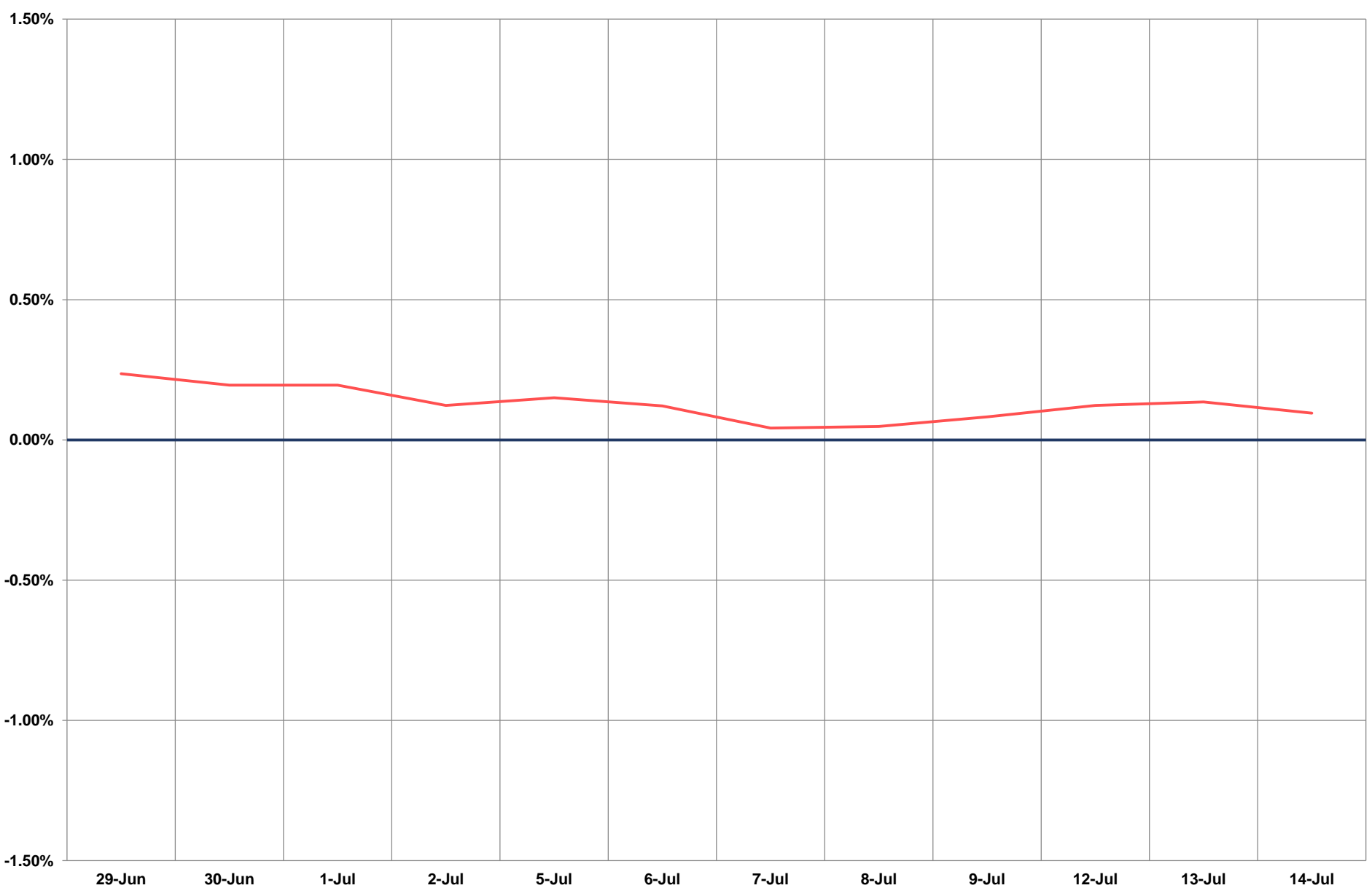
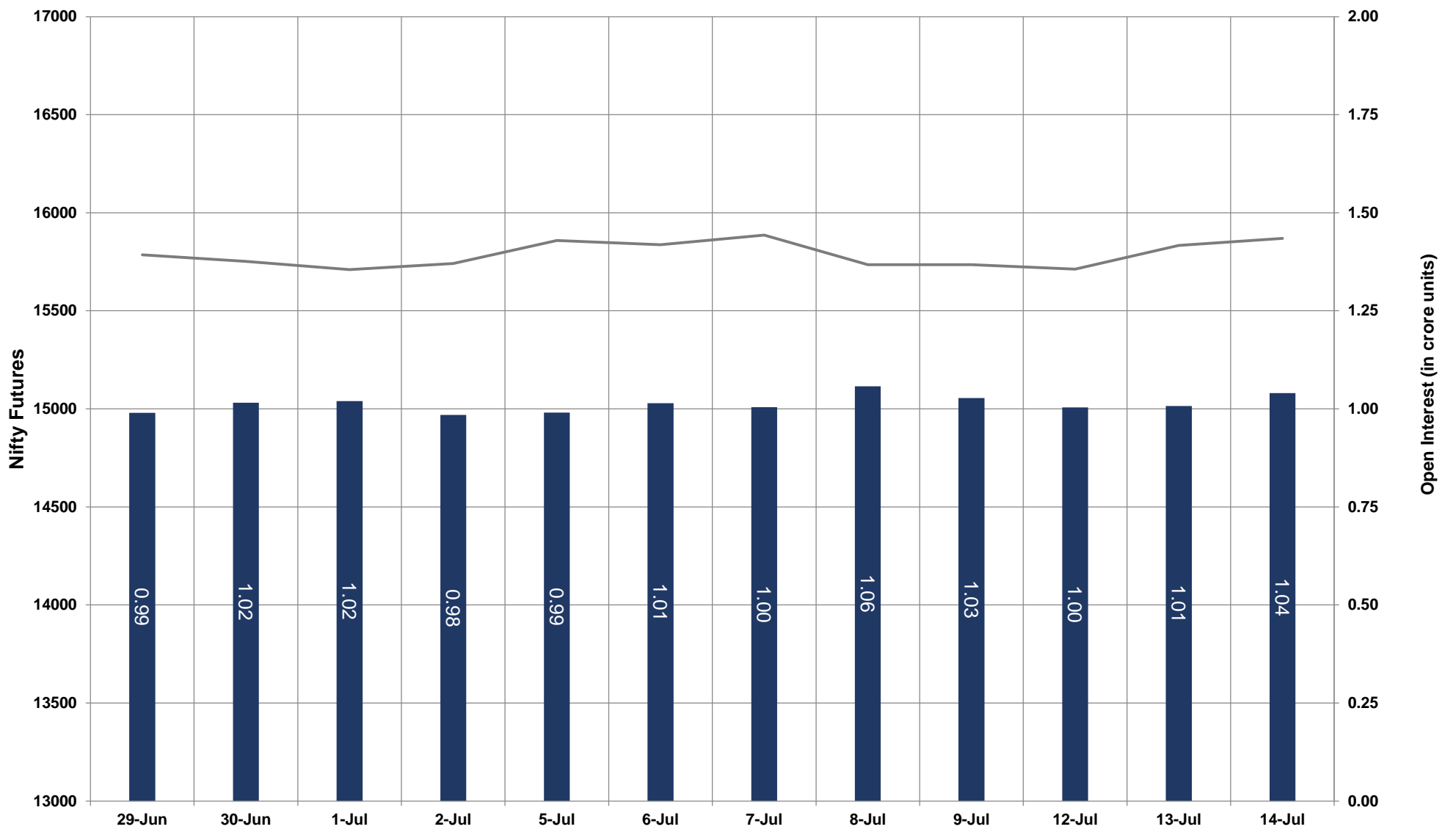


- Nifty Cash = **15,853.95 (0.26%)**
- Resistance levels = **15,940** and **16,030**
- Support levels = **15,780** and **15,660**

# TECHNICAL VIEWS



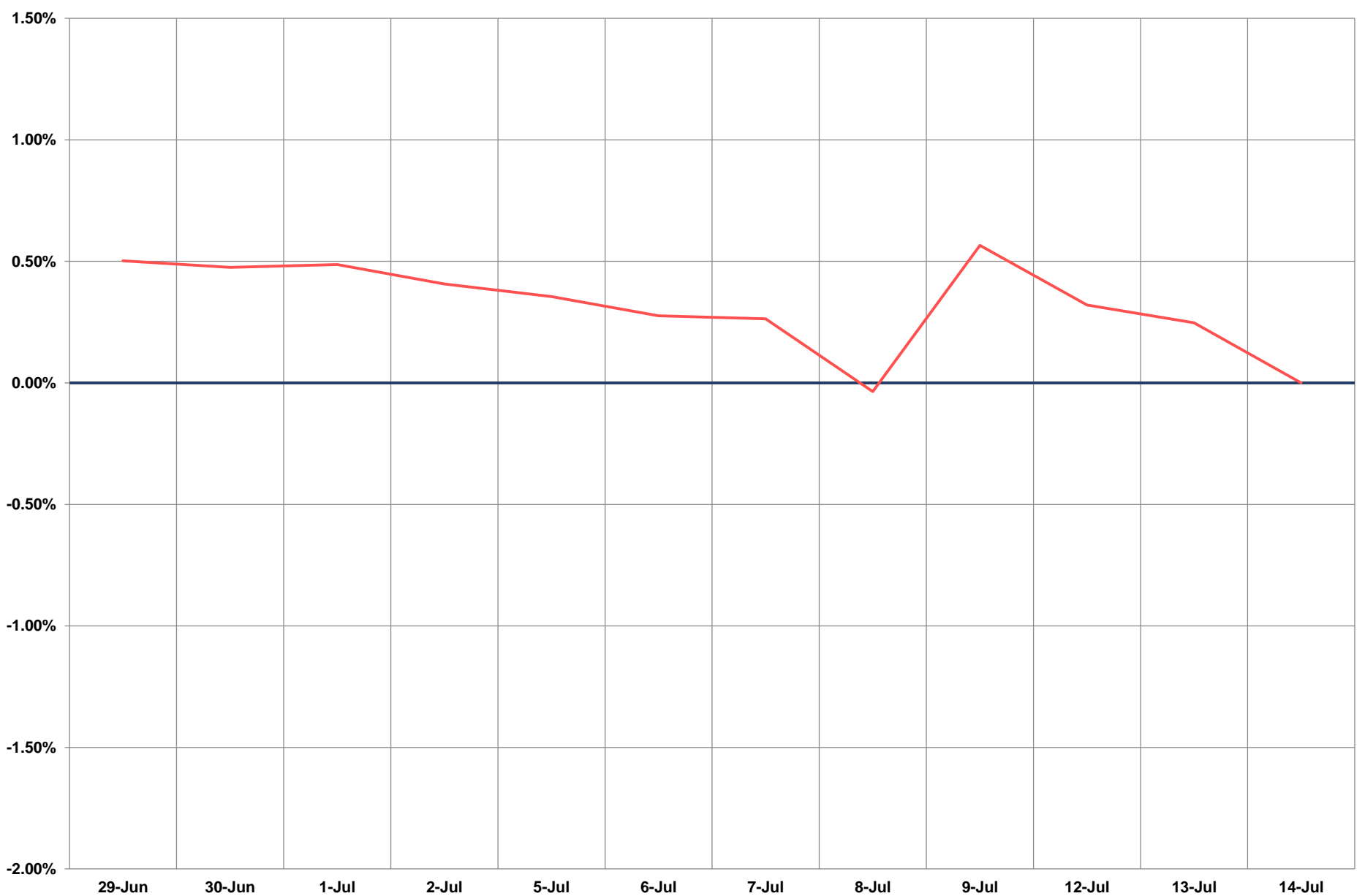
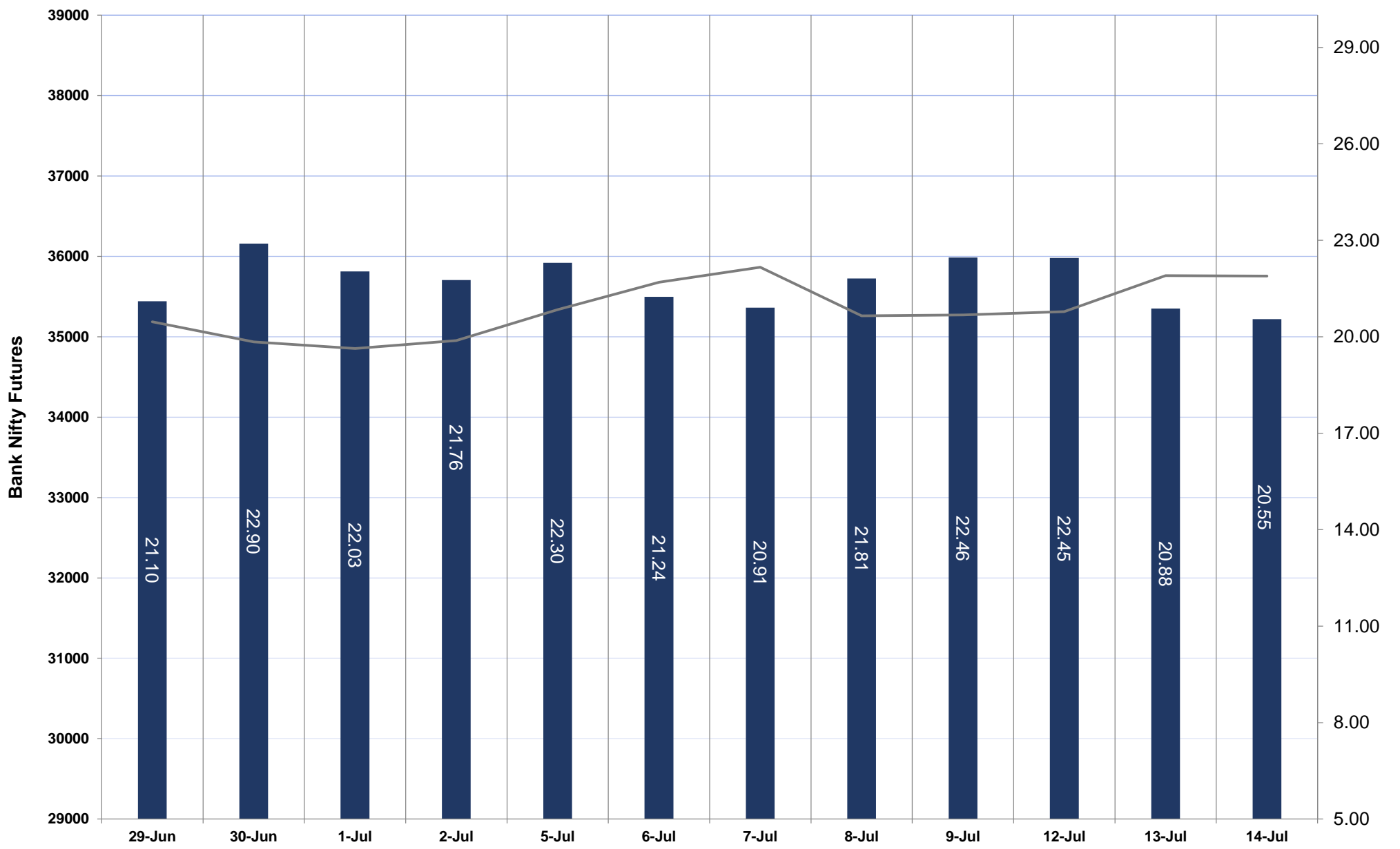
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

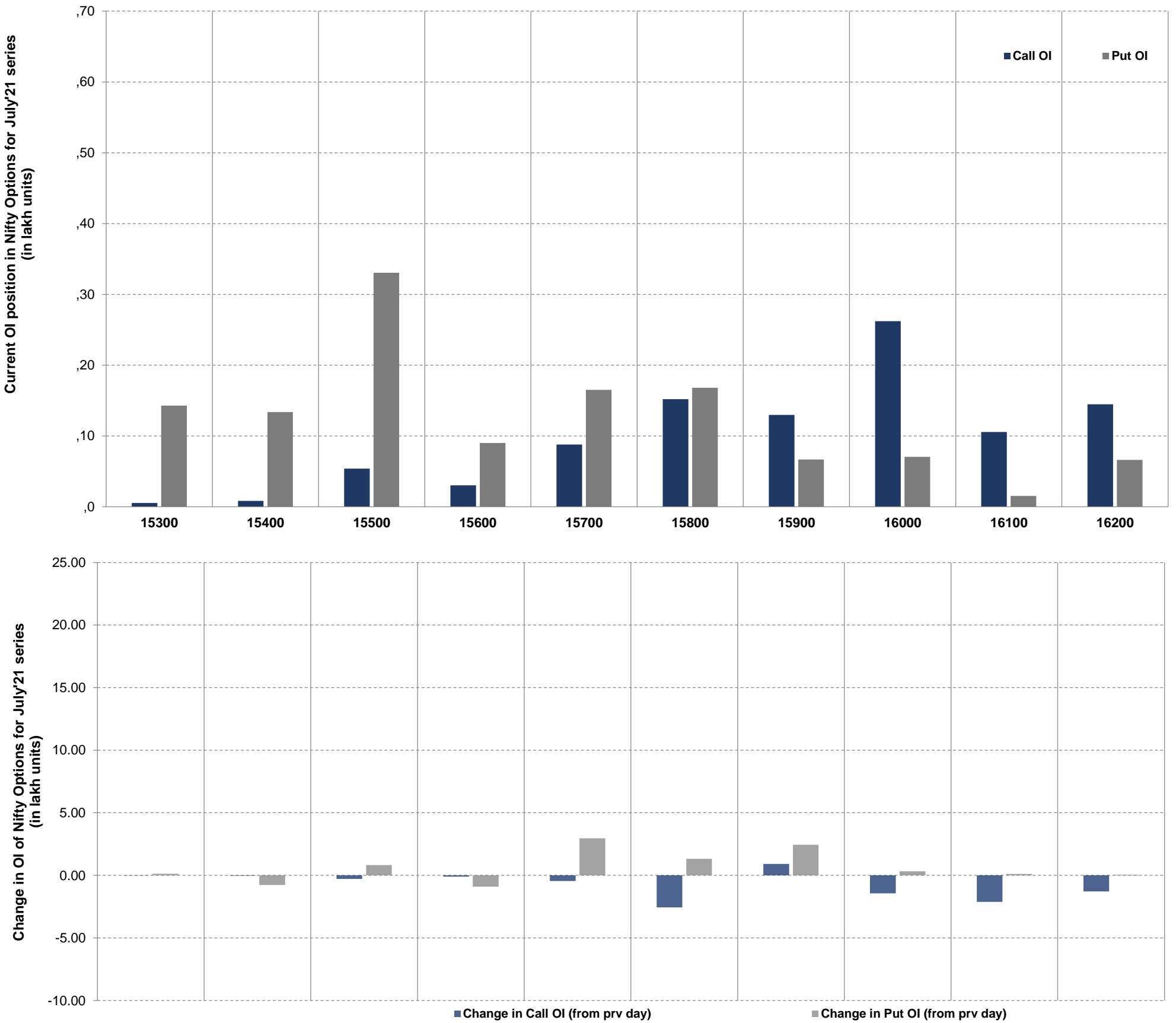




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.14 million** in Open Interests is **Strike Price of 16,000**
- **Most Active Nifty Put** with an addition of **0.08 millions** in Open Interests is **Strike Price of 15,500**
- **Maximum Open Interest** an outstanding was **2.62 millions** for Calls at **Strike Price of 16,000**
- **Maximum Open Interest** an outstanding was **3.31 millions** for Puts at **Strike Price of 15,500**

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