



# MORNING MANTRA



Daily Derivatives & Market Report

July 15, 2021



Indian equity benchmarks ended Thursday's trade with decent gains with Sensex and Nifty settling above their crucial 53,100 and 15,900 levels, respectively. Markets started the day on optimistic note as sentiments remained upbeat with private report stating IT spending in the country is expected to grow at 8 per cent to \$92.7 billion in 2021. The growth at 8 percent is a shade less than the world average of 8.6 per cent and global spends on information technology are estimated to come at \$4.2 trillion. Some support also came with ICRA Ratings' survey stating that around 42 percent of non-banking financial companies (NBFCs) expect a growth of more than 15 per cent in their asset under management (AUM) in fiscal 2021-22. It said NBFCs growth expectations have moderated vis-a-vis the expectations six months earlier.

Markets extended gains in second half of the trade as traders took some support with rating agency Crisil's latest report stating that the Reserve Bank of India's (RBI) insistence on companies opening current accounts with banks is among the factors that has helped large lenders such as HDFC Bank, ICICI Bank and SBI raise their shares of the competitive corporate banking market in 2020

European markets were trading in red as lower crude prices hit oil stocks, while Siemens Energy's margin outlook weighed on wind energy companies. Asian markets ended mostly in green after China released a raft of key data indicating solid but slowing growth while the Federal Reserve chief said the US central bank would maintain its stimulus until the recovery was well under way. Back home, stocks related to shipping sector remained in limelight as the Union Cabinet approved a scheme to provide Rs 1,624 crore over five years as subsidy to Indian shipping companies in global tenders floated by ministries and CPSEs for import of government cargo. Textile stocks were in limelight as garment exporters will continue to get a rebate on central and state taxes on their outward shipments as the government on Wednesday approved extension of RoSCTL scheme till March 2024.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	53158.85	254.80	0.48
NIFTY	15924.20	70.25	0.44
MIDCAP	23026.64	71.79	0.31
SMLCAP	26362.80	111.61	0.43
BSEFMC	13581.88	32.28	0.24
AUTO	23305.72	-84.90	-0.36
POWER	2707.68	8.79	0.33
REALTY	3123.56	120.46	4.01
BSE IT	30414.06	360.25	1.20
BANKEX	40668.86	257.55	0.64
OIL GAS	15650.93	-137.11	-0.87
METAL	19267.65	150.12	0.79
INDIA VIX	12.27	-0.35	-2.54

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	928	1063	70
BSE	1645	1587	134

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4930	4504	9
NSE CASH	62205	58342	7
NSE F&O	9317900	4794997	94

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	28.63	4.29	1.10
SENSEX	32.27	3.42	1.02

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5266	4827	439
FII	5547	5812	(265)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	3349.44	2643.92	706
Index Options	763407.61	760891.74	2516
Stock Futures	11418.40	11264.42	154
Stock Options	16458.23	16469.16	(11)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.29	1.10
BANK NIFTY	1.05	1.10

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.64	0.23	0.25

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.117	6.109	0.13
USA	1.326	1.356	-2.23

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1828.13	1.77	0.10
Silver	26.29	0.08	0.29
Crude-Oil	72.27	-0.86	-1.18
Brent-Crude	74.09	-0.67	-0.90



# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 July -21 USD-INR	74.66	0.002	0.003
28 July -21 EUR-INR	88.27	0.115	0.130
28 July -21 GBP-INR	103.48	0.002	0.002
28 July -21 JPY- INR	67.87	0.275	0.407

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15924	15813	15869	15911	15966	16008
SENSEX	53159	52807	52983	53124	53301	53442
NIFTY FUTURES	15940	15824	15882	15925	15983	16026
BANK NIFTY	35908	35480	35694	35840	36053	36199
CNX IT	29718	29062	29390	29613	29941	30164
CNX MIDCAP	27755	27634	27694	27736	27796	27838
CNX SMALLCAP	10333	10223	10278	10321	10377	10420
INDIA VIX	12.27	10.24	11.25	12.10	13.11	13.96

## 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 16-07-2021

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

# TECHNICAL VIEWS



## NIFTY

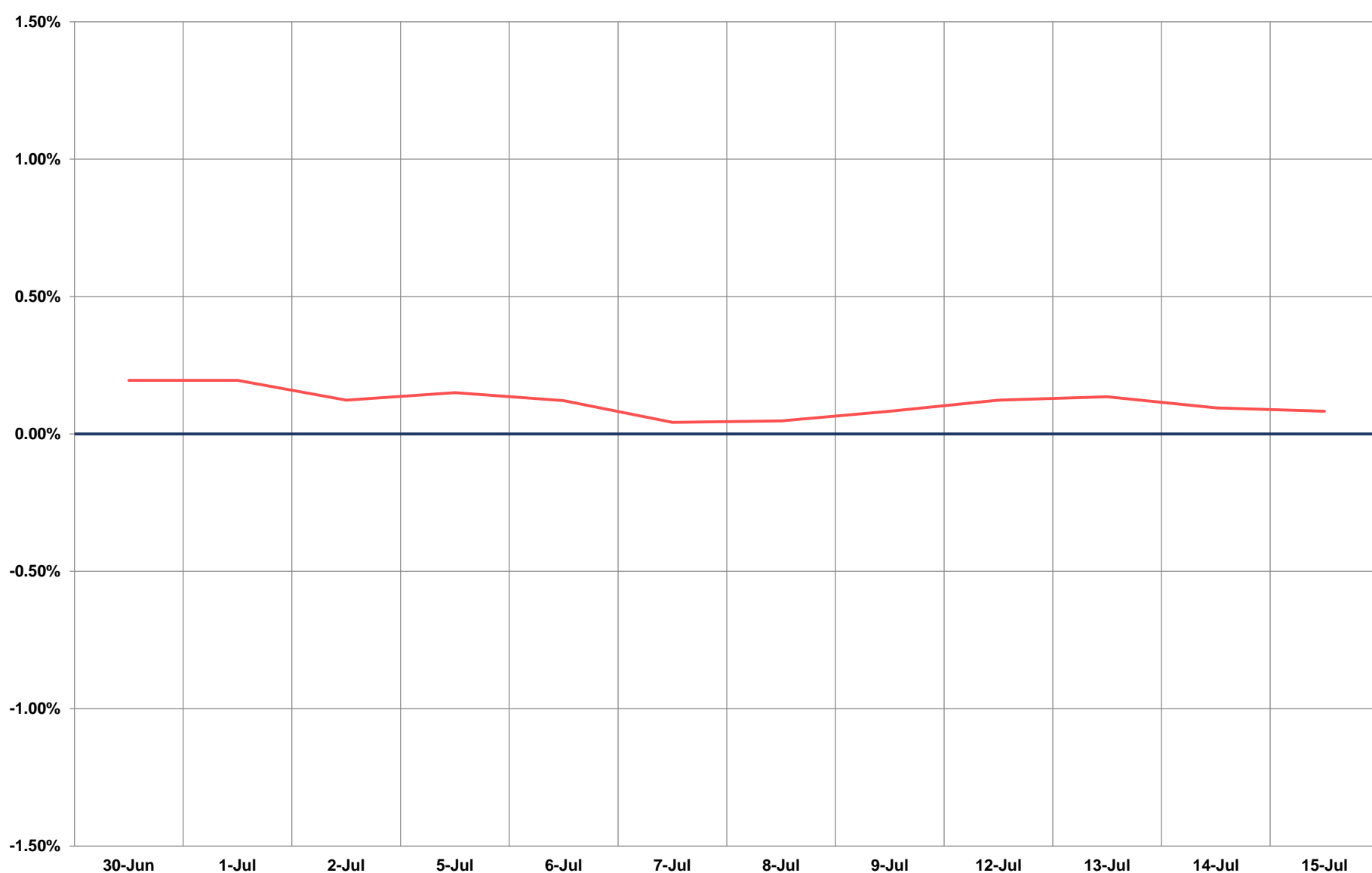
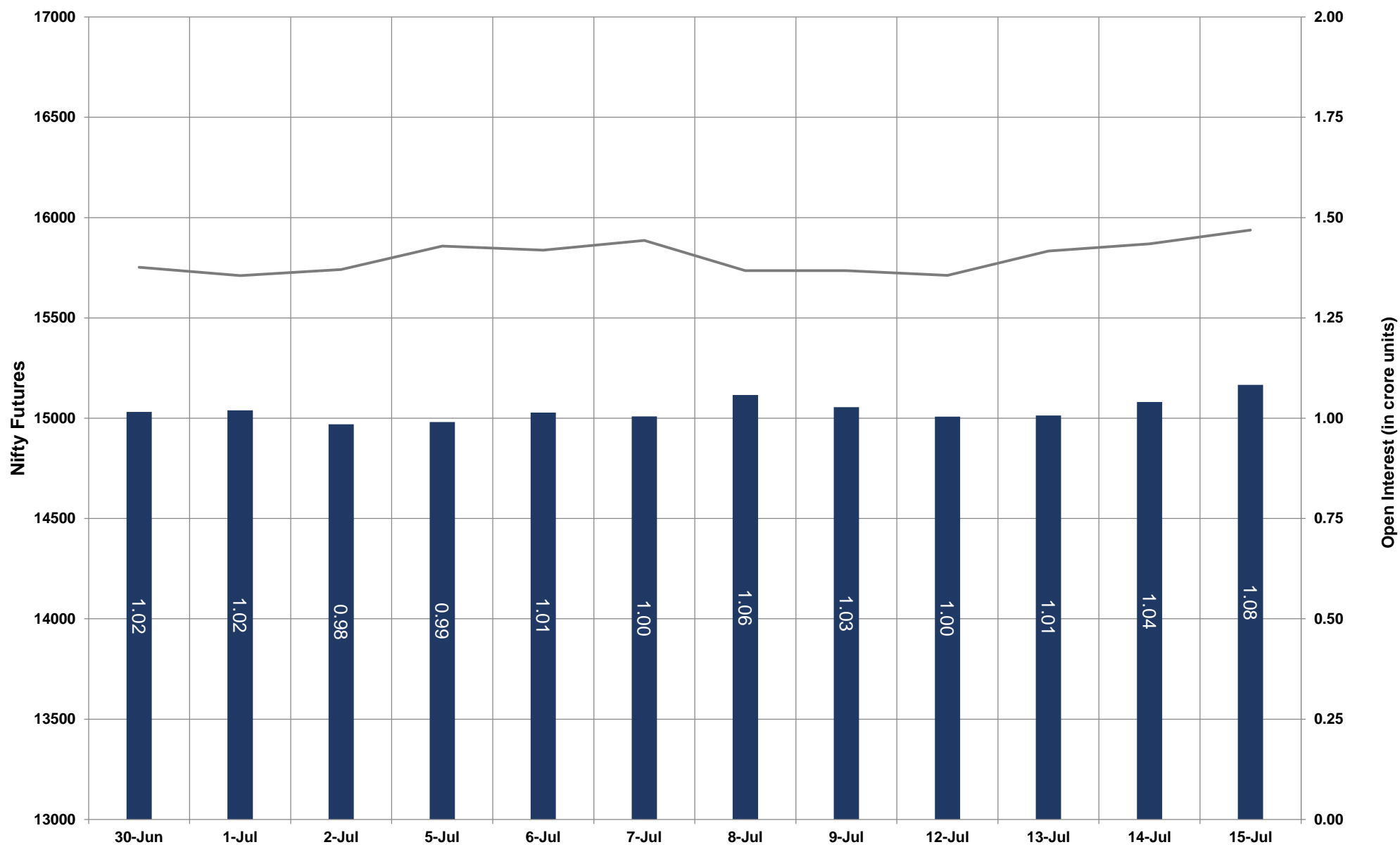


- Nifty Cash = **15,924.20 (+0.44%)**
- Resistance levels = **16,040** and **16,110**
- Support levels = **15,890** and **15,770**

# TECHNICAL VIEWS



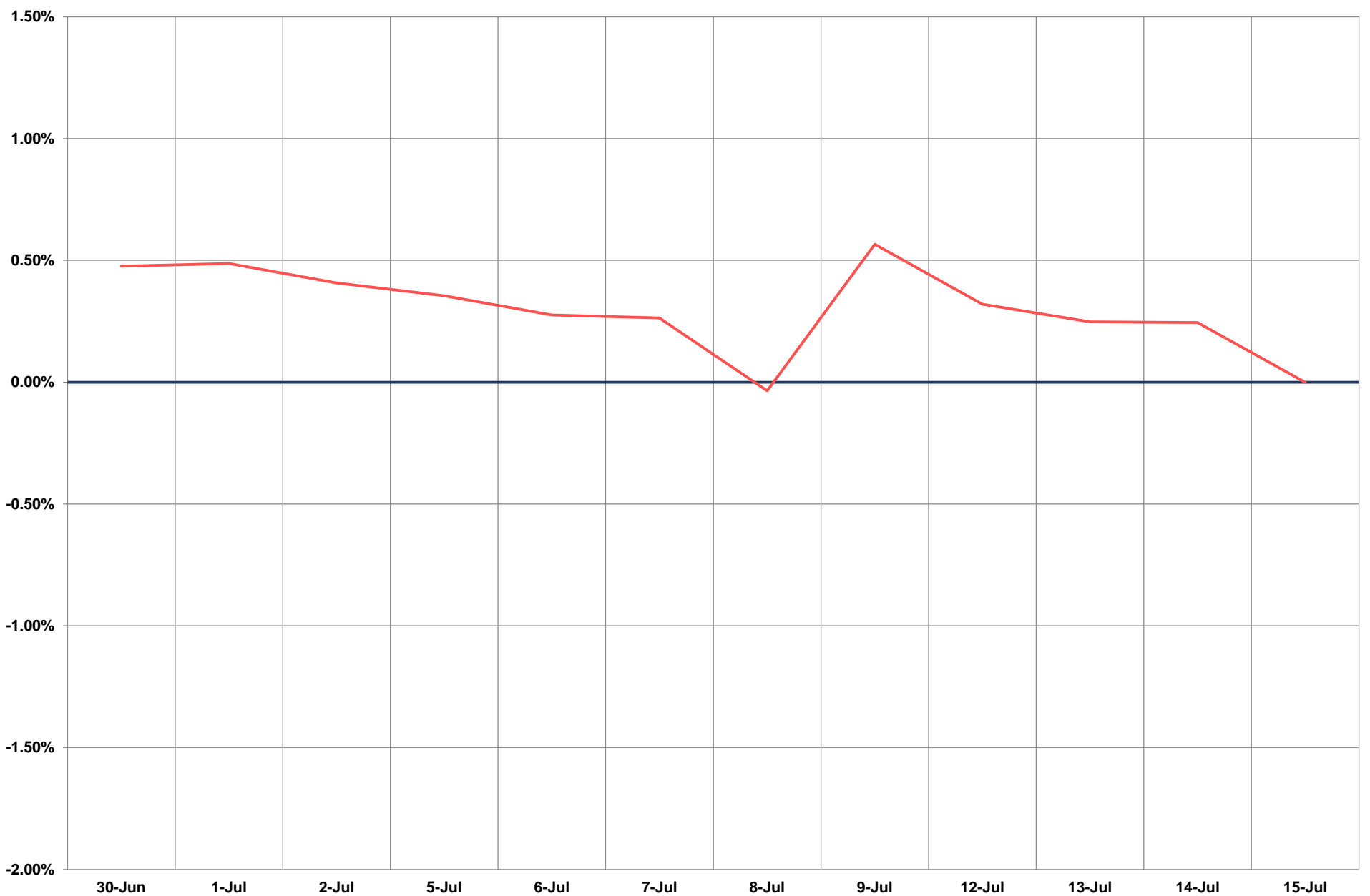
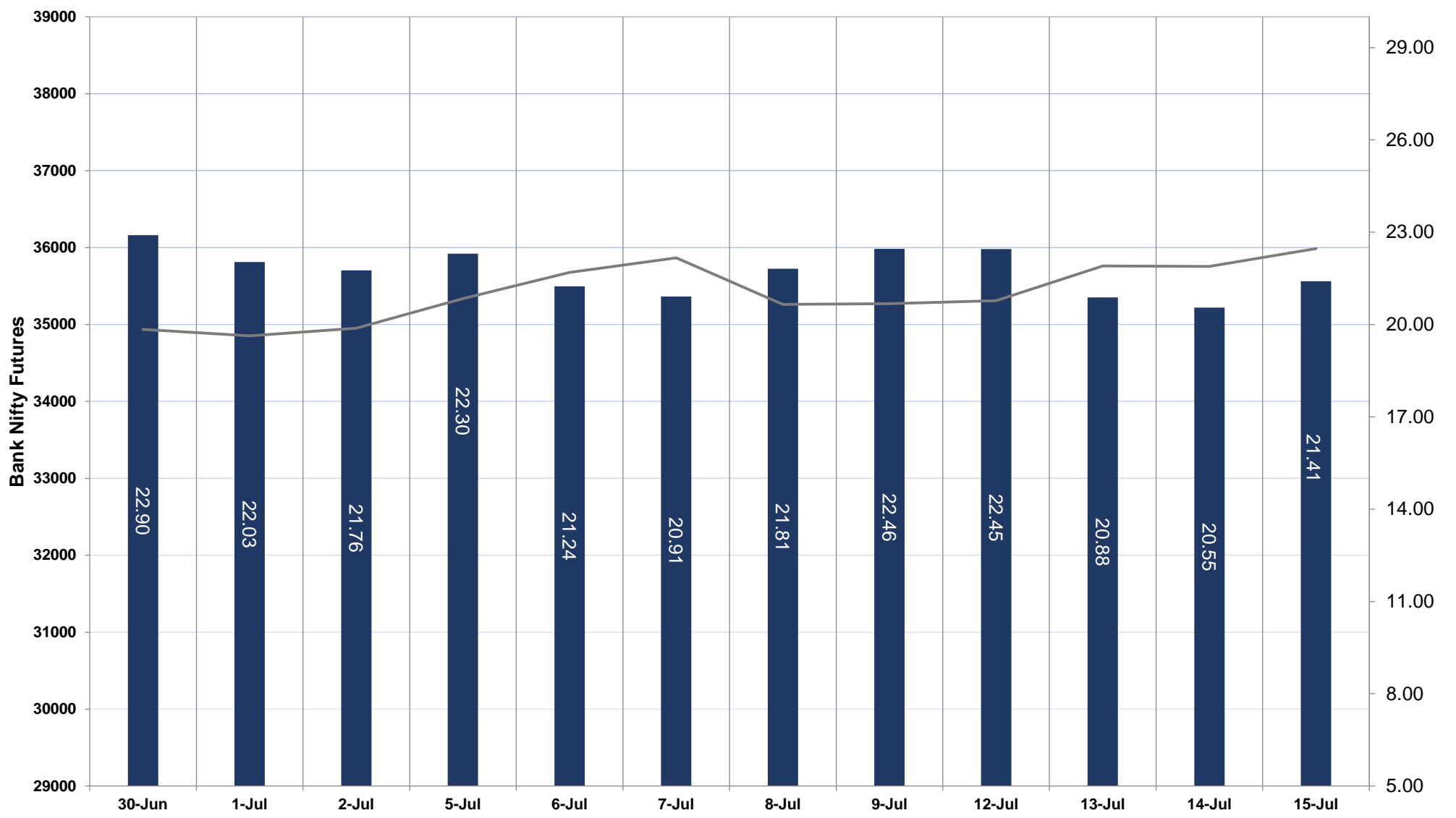
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

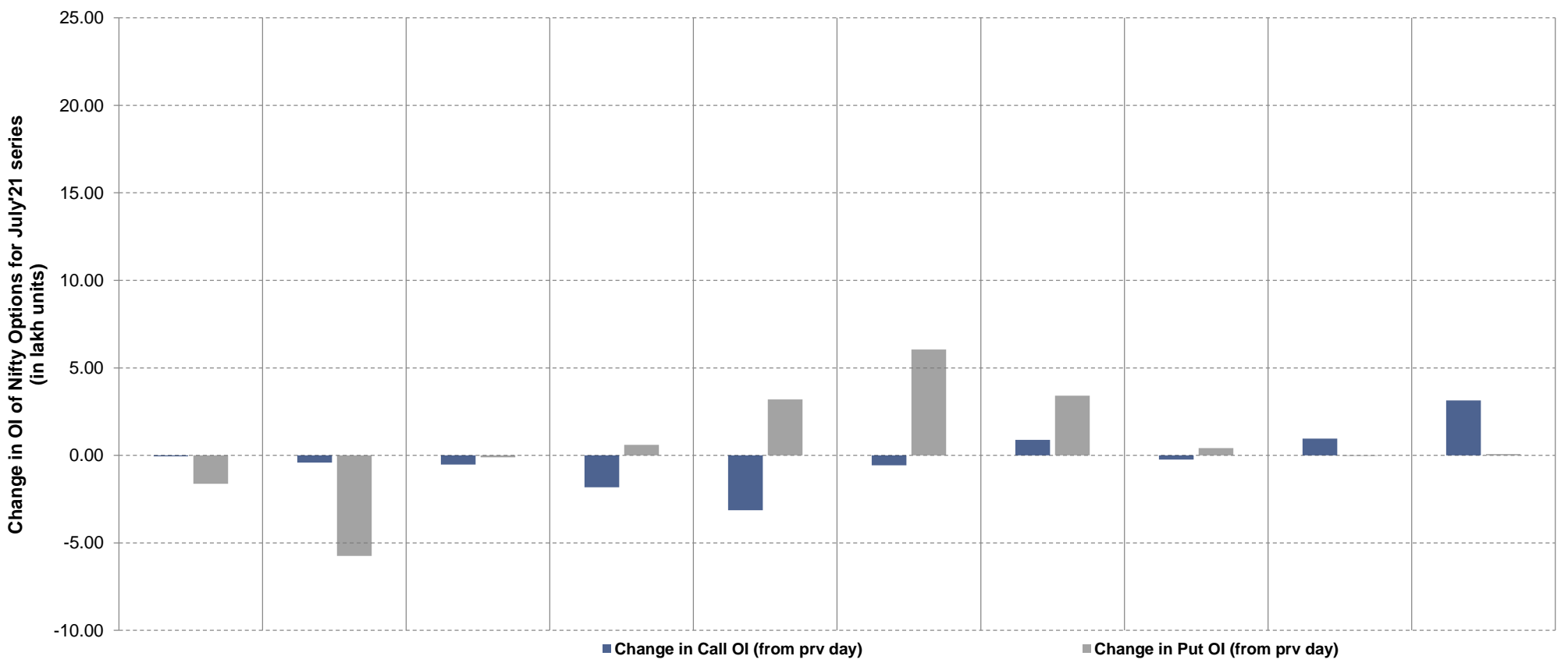
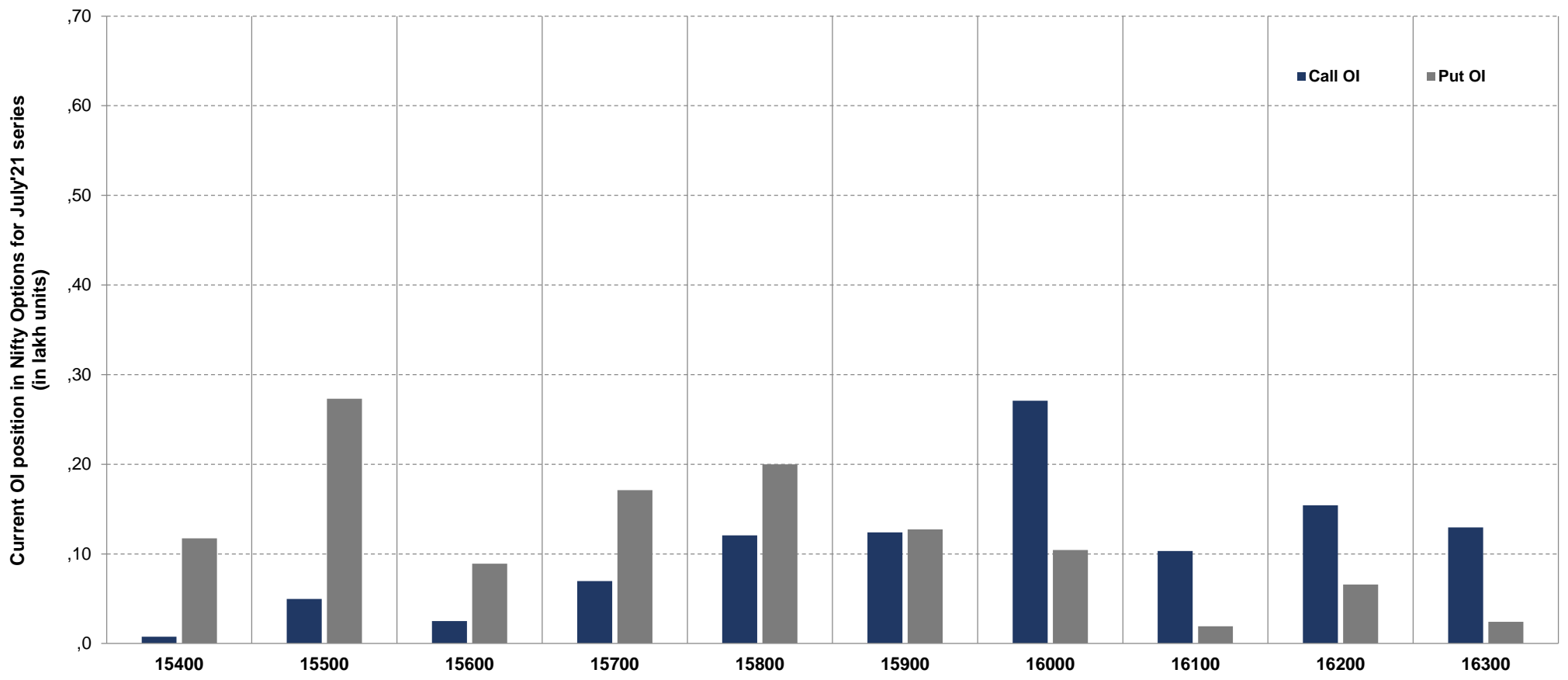




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.09 million** in Open Interests is **Strike Price of 16,000**
- **Most Active Nifty Put** with a reduction of **0.60 millions** in Open Interests is **Strike Price of 15,500**
- **Maximum Open Interest an outstanding** was **2.71 millions** for Calls at **Strike Price of 16,000**
- **Maximum Open Interest an outstanding** was **2.73 millions** for Puts at **Strike Price of 15,500**

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