



MORNING MANTRA



Daily Derivatives & Market Report

July 16, 2021



Indian equity benchmarks ended flat with negative bias on Friday. The start of the day was in green, as traders took encouragement with the Reserve Bank of India's (RBI) report that the tapering of the second wave, coupled with an aggressive vaccination push, has brightened near-term prospects for the Indian economy, and the Indian economy may have grown 22.1 per cent in the April-June quarter. Adding optimism, the data released by the Commerce Ministry showed that the country's exports rose by 48.34 per cent to \$32.5 billion on account of healthy growth in shipments of petroleum products, gems and jewellery, and chemicals, leather and marine goods.

But soon, markets turned volatile and finally ended in red, as India recorded a spike of 39,072 fresh Covid-19 cases in the last 24 hours, taking the total caseload to 31,025,875, according to Worldometer. The death count increased to 412,563 with 544 new fatalities, the data showed. Traders overlooked reports that the Finance Ministry released Rs 75,000 crore to the States and Union Territories (UTs) with legislature under the back-to-back loan facility in lieu of Goods and Services Tax (GST) compensation. The release is in addition to normal GST compensation being released every 2 months out of actual cess collection.

On the global front, European markets were trading mostly in green as travel stocks rebounded after posting sharp losses this week, while a batch of upbeat earnings reports overshadowed concerns about rising cases of Delta variant in the continent. Asian markets ended mixed on Friday, after the Bank of Japan decided to maintain its monetary stimulus unchanged and unveiled a preliminary outline for the new programme to support efforts on climate change. The bank also lowered its near-term growth outlook citing the impact of the coronavirus pandemic and raised its fiscal 2021 inflation forecast. The board, governed by Haruhiko Kuroda, on Friday, voted 8-1, to hold the interest rate at -0.1 percent on current accounts that financial institutions maintain at the central bank.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	53140.06	-18.79	-0.04
NIFTY	15923.40	-0.80	-0.01
MIDCAP	23130.41	103.77	0.45
SMLCAP	26462.31	99.51	0.38
BSEFMC	13593.02	11.14	0.08
AUTO	23309.79	4.07	0.02
POWER	2721.76	14.08	0.52
REALTY	3163.35	39.79	1.27
BSE IT	30114.48	-299.58	-0.99
BANKEX	40499.65	-189.21	-0.47
OIL GAS	15706.04	55.11	0.35
METAL	19499.18	231.53	1.20
INDIA VIX	11.62	-0.65	-4.68

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1005	973	68
BSE	1724	1485	140

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5841	4930	18
NSE CASH	63354	62205	2
NSE F&O	2826422	9317900	(70)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	28.53	4.29	1.09
SENSEX	32.01	3.42	1.02

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5619	4953	666
FII	4988	5455	(466)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2043.49	3152.66	(1109)
Index Options	237468.66	236546.17	922
Stock Futures	12201.82	11700.93	501
Stock Options	17591.78	17671.77	(80)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.24	1.29
BANK NIFTY	0.80	1.05

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.66	92.62	0.04

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.130	6.117	0.21
USA	1.327	1.297	2.32

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1812.08	-17.43	-0.96
Silver	25.71	-0.60	-2.27
Crude-Oil	71.88	0.22	0.31
Brent-Crude	73.63	0.15	0.23

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 July -21 USD-INR	74.72	0.07	0.09
28 July -21 EUR-INR	88.23	-0.03	-0.03
28 July -21 GBP-INR	103.15	-0.34	-0.33
28 July -21 JPY- INR	67.80	-0.06	-0.09

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15923	15843	15883	15923	15963	16002
SENSEX	53140	52849	52995	53143	53288	53436
NIFTY FUTURES	15939	15853	15896	15933	15976	16013
BANK NIFTY	35752	35498	35625	35802	35928	36105
CNX IT	29400	29027	29213	29474	29661	29922
CNX MIDCAP	27851	27682	27767	27831	27915	27979
CNX SMALLCAP	10447	10327	10387	10425	10485	10522
INDIA VIX	11.71	11.15	11.43	11.90	12.18	12.65

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

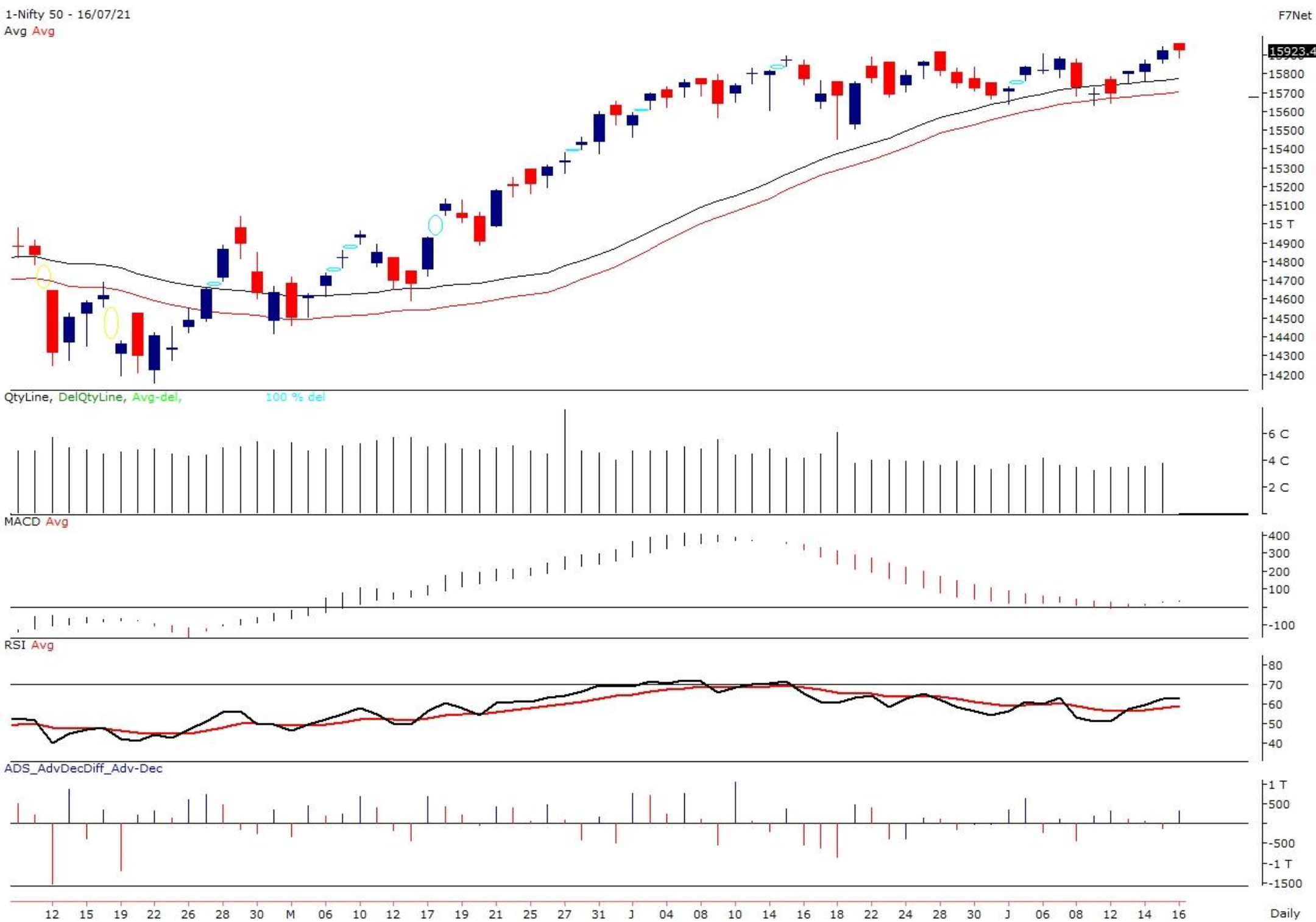
SECURITIES BAN IN F&O TRADES FOR 19-07-2021

IBULHSGFIN,IDEA,NMDC,PNB,SAIL,SUNTV

TECHNICAL VIEWS



NIFTY

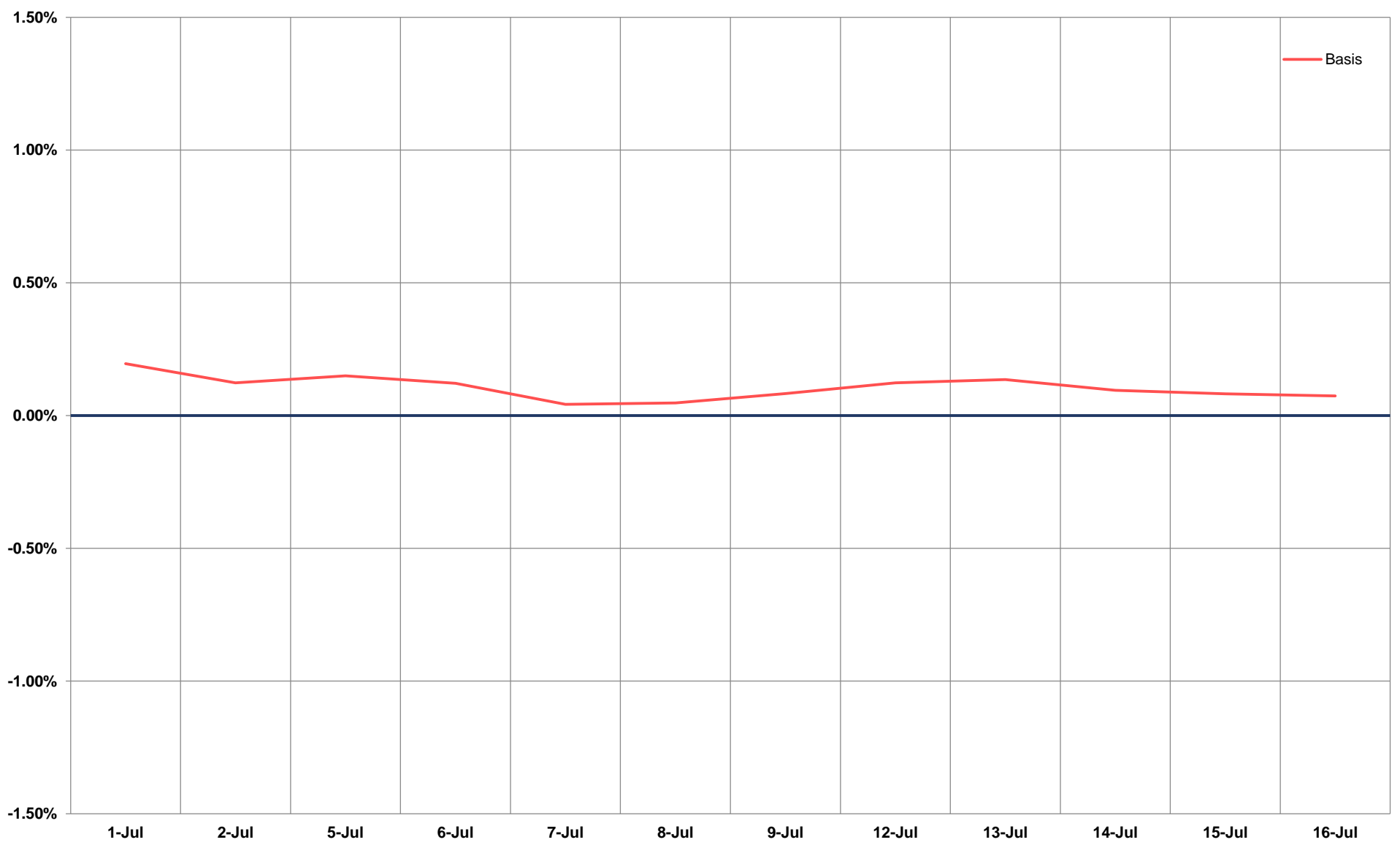
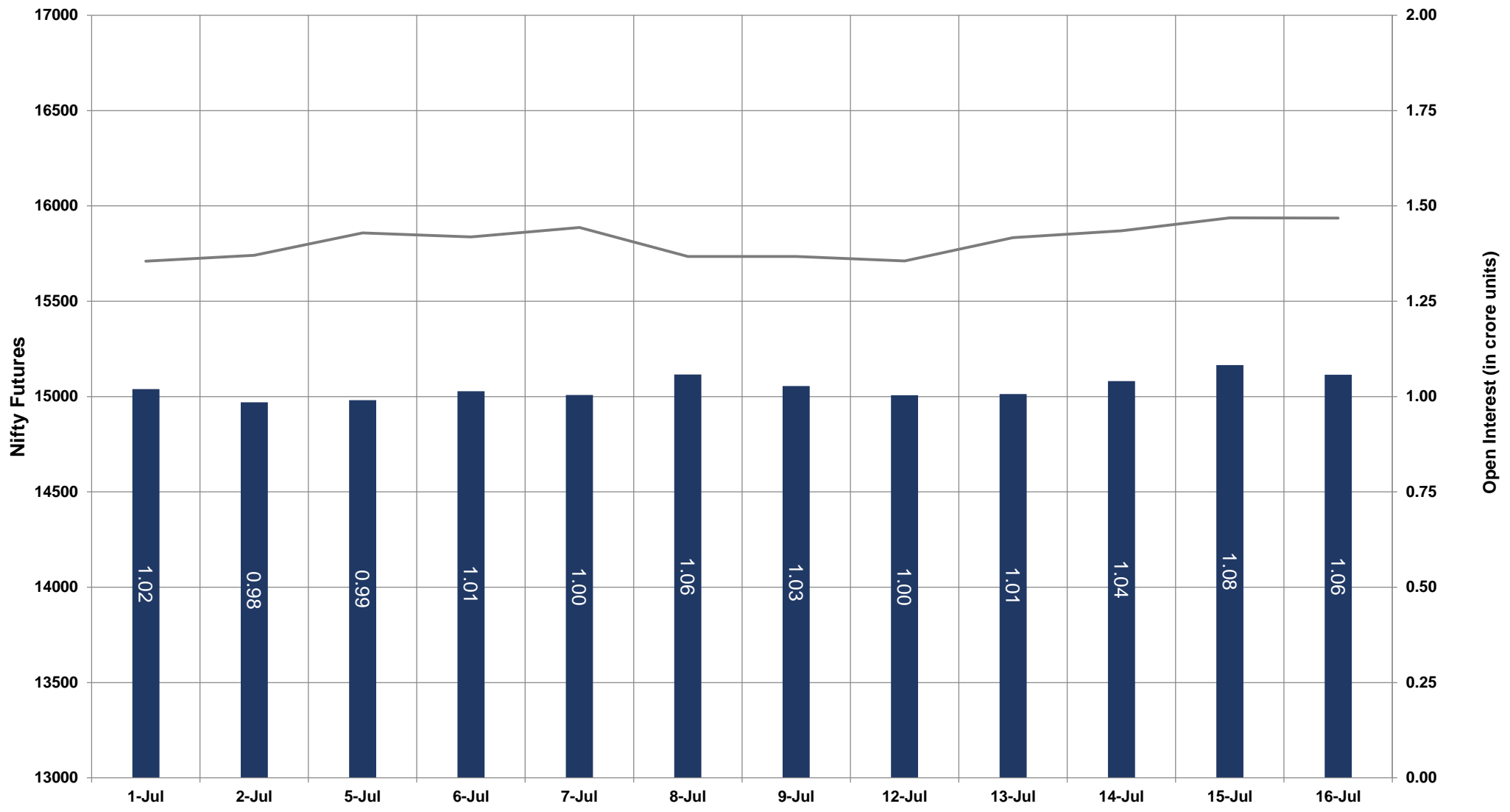


- Nifty Cash = **15,923.40 (-0.01%)**
- Resistance levels = **16,040** and **16,110**
- Support levels = **15,890** and **15,770**

TECHNICAL VIEWS



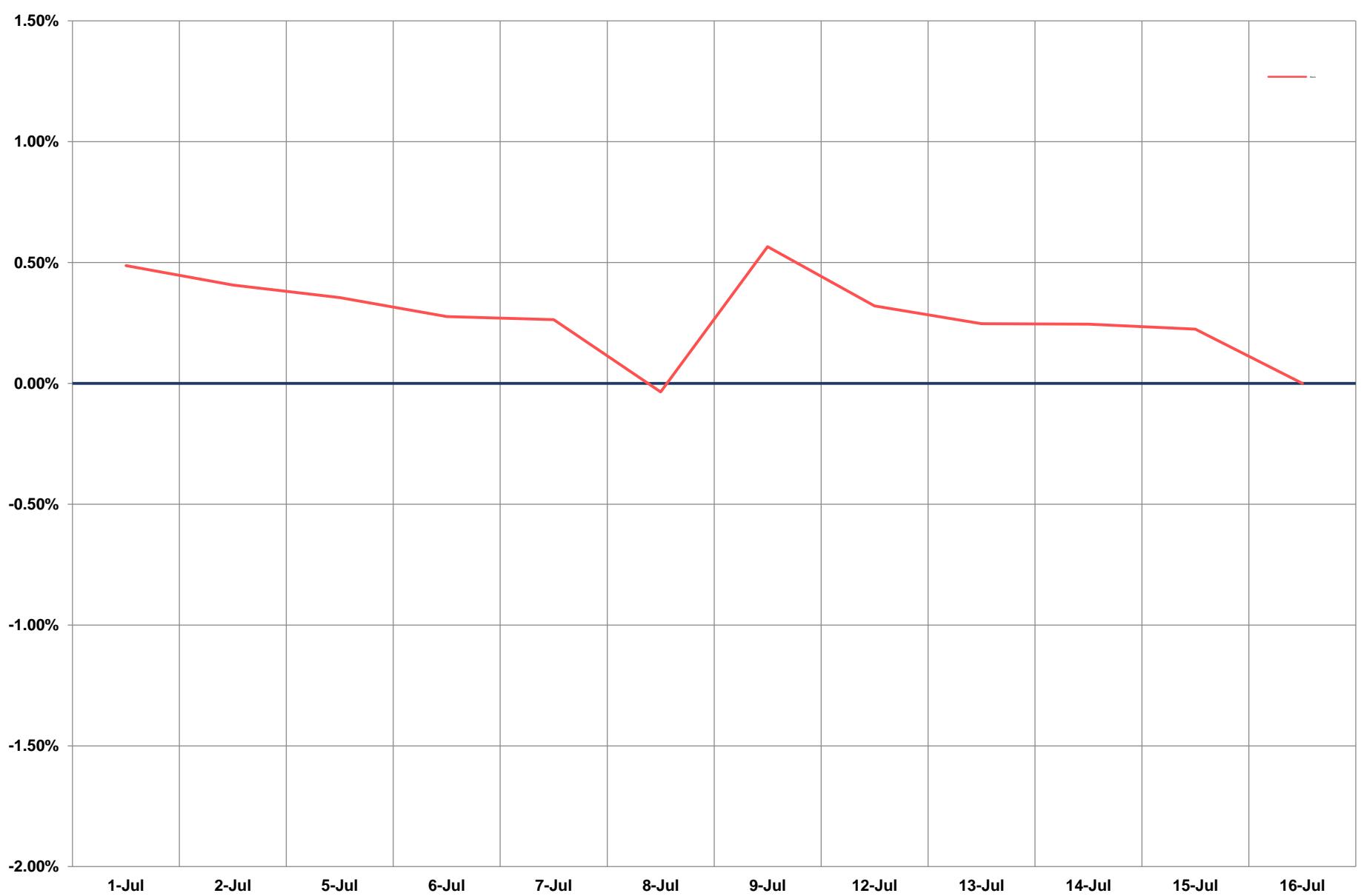
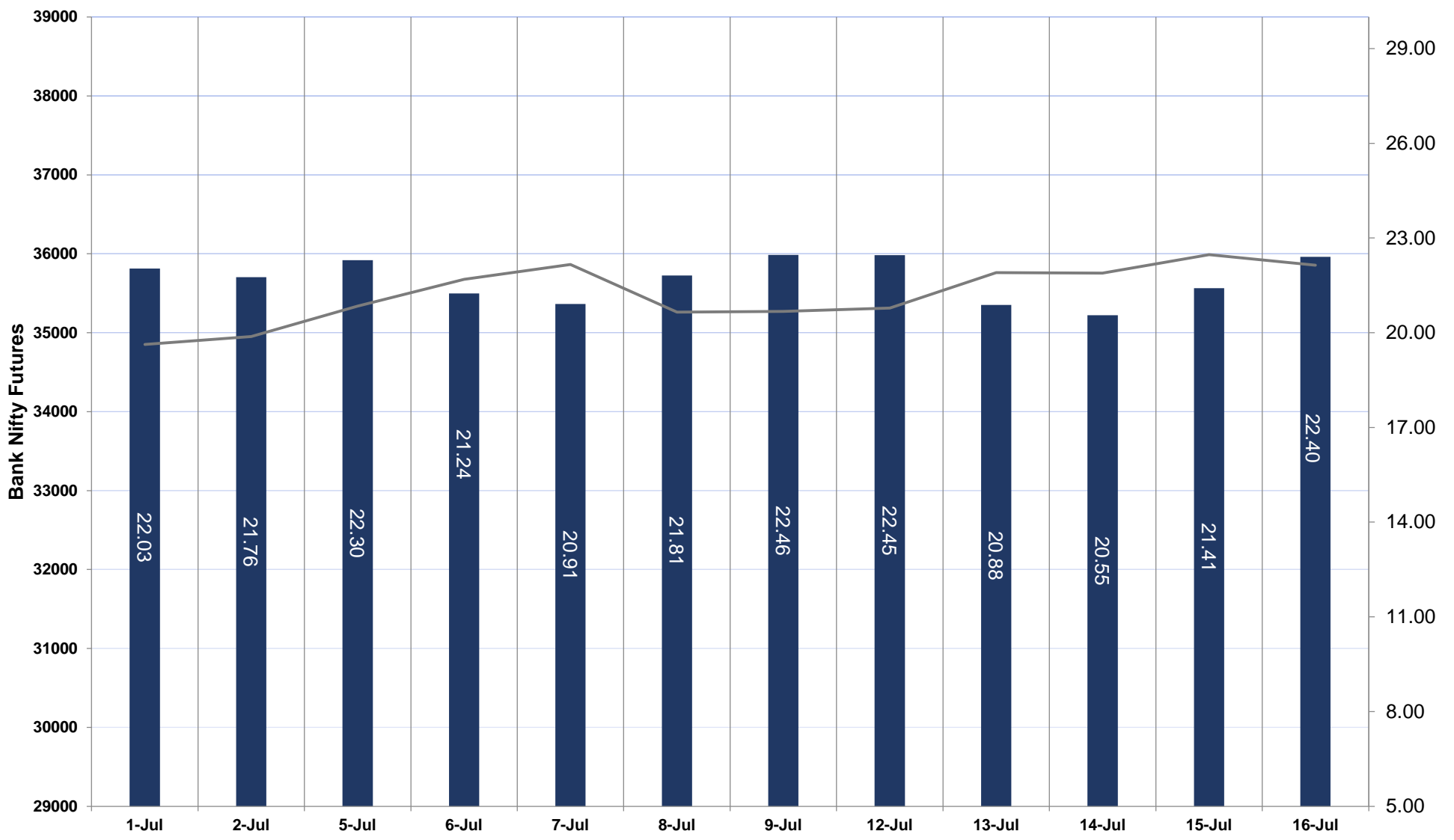
NIFTY FUTURES



TECHNICAL VIEWS



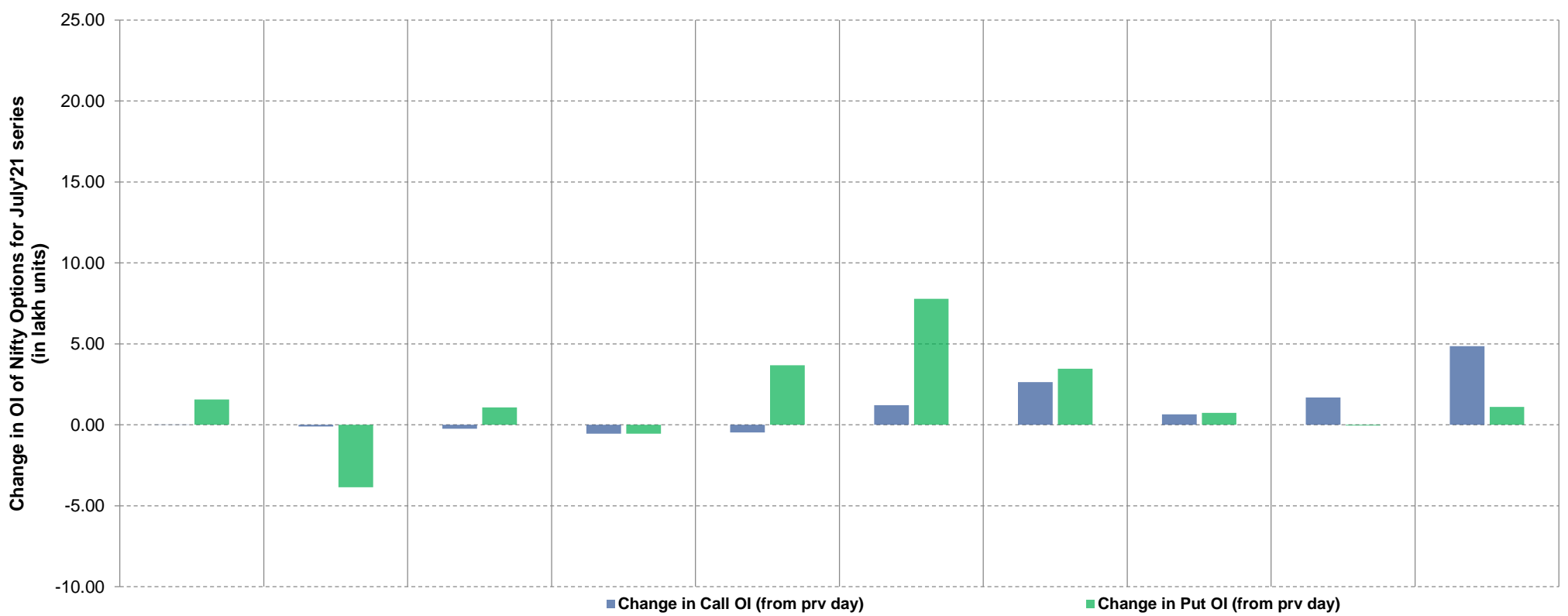
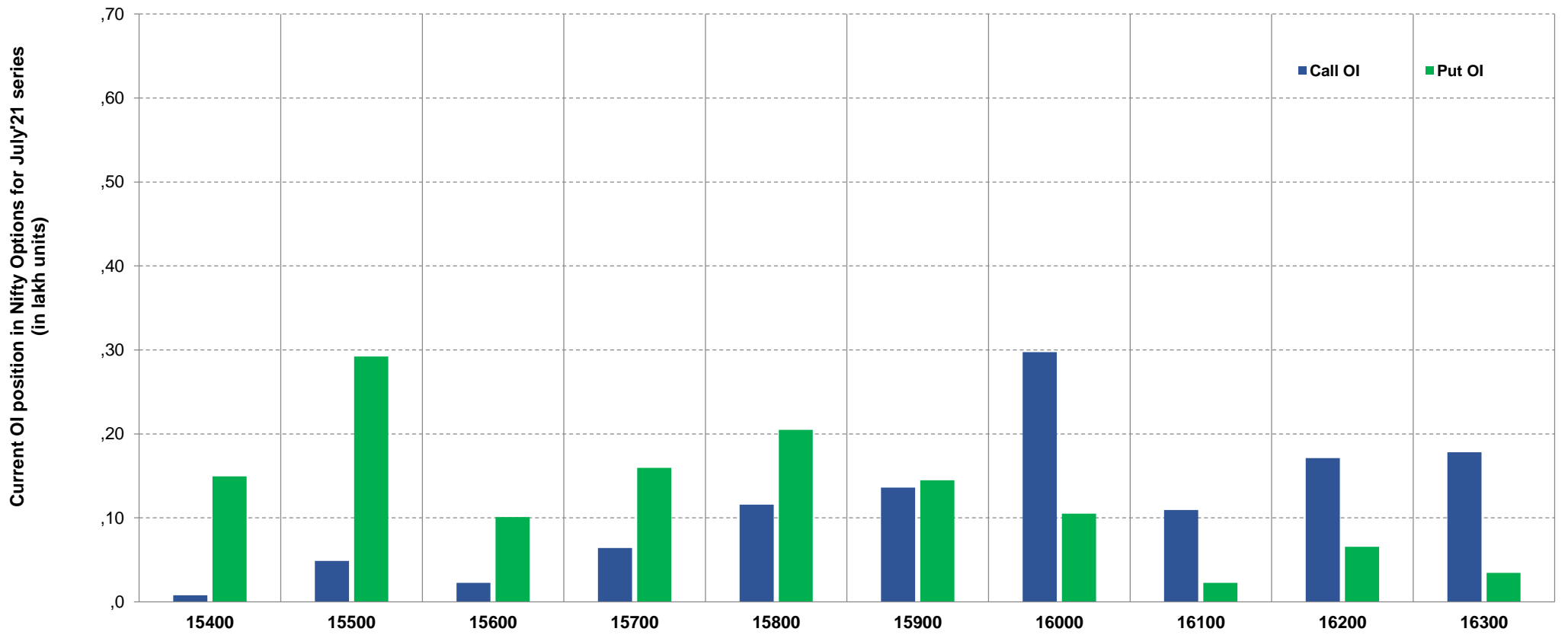
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.30 million** in Open Interests is **Strike Price of 16,000**
- **Most Active Nifty Put** with a reduction of **0.40 millions** in Open Interests is **Strike Price of 15,500**
- **Maximum Open Interest an outstanding** was **3.00 millions** for Calls at **Strike Price of 16,000**
- **Maximum Open Interest an outstanding** was **2.92 millions** for Puts at **Strike Price of 15,500**

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