



# MORNING MANTRA



Daily Derivatives & Market Report

July 19, 2021



Indian equity benchmarks ended with sharp losses on Monday. The start of the trading day was on a negative note, as Niti Aayog CEO Amitabh Kant expressed concern over high food inflation due to higher prices of oilseeds and edible oils. Some cautiousness also came as India recorded 38,325 fresh Covid-19 cases in the last 24 hours, taking the total caseload to 31,143,595. The death count increased to 414,141 with 501 new fatalities.

Weak trade continued over the Dalal Street for the whole trading session, with key indices adding more losses in the second half of the trading session. Traders got cautious, amid reports that foreign portfolio investors (FPIs) have pulled out Rs 4,515 crore from the equities segment in the first half of July as they turn cautious towards the Indian market. Finally, markets ended the day on a lower note.

Traders overlooked Chief Economic Advisor Krishnamurthy Subramanian's statement that the country's economy will start witnessing a growth of 6.5 to 7 per cent from fiscal 2023 onwards, helped by various reforms undertaken by the government so far and also as Covid-19 vaccination drive progresses. Meanwhile, RBI data showed that the country's foreign exchange reserves increased by \$1.883 billion to touch a record high of \$611.895 billion in the week ended July 9.

On the global front, European markets were trading lower as markets digested the latest OPEC + announcement regarding oil production, and continued to brood on inflation and rising Covid-19 cases. Asian markets ended lower on Monday, even after the total value of non-oil domestic exports in Singapore was up a seasonally adjusted 6.0 percent on month in June. The Department of Statistics said that exceeded expectations for an increase of 2.1 percent following the downwardly revised 0.2 percent decline in May (originally -0.1 percent).

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	52553.40	-586.66	-1.10
NIFTY	15752.40	-171.00	-1.07
MIDCAP	22995.84	-134.57	-0.58
SMLCAP	26381.08	-81.23	-0.31
BSEFMC	13592.56	-0.46	-0.00
AUTO	23065.44	-244.35	-1.05
POWER	2707.01	-14.75	-0.54
REALTY	3170.51	7.16	0.23
BSE IT	29927.32	-187.16	-0.62
BANKEX	29788.05	-711.60	-1.76
OIL GAS	15612.22	-93.82	-0.60
METAL	19221.02	-278.16	-1.43
INDIA VIX	12.68	0.97	8.28

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	915	1113	72
BSE	1692	1651	149

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	8194	5841	40
NSE CASH	66095	63354	4
NSE F&O	4436549	2826422	57

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	28.23	4.25	1.11
SENSEX	31.60	3.38	1.04

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5913	4866	1048
FII	6367	8565	(2199)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	3648.24	5717.21	(2069)
Index Options	400684.56	403360.61	(2676)
Stock Futures	15459.44	16267.25	(808)
Stock Options	19142.55	19519.01	(376)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.89	1.24
BANK NIFTY	0.63	0.80

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.00	92.69	0.33

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.128	6.130	-0.03
USA	1.230	1.299	-5.30

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1799.70	-10.02	-0.54
Silver	25.22	-0.41	-1.65
Crude-Oil	69.26	-2.55	-3.55
Brent-Crude	71.03	-2.56	-3.49

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 July -21 USD-INR	75.02	0.31	0.42
28 July -21 EUR-INR	88.38	0.17	0.19
28 July -21 GBP-INR	102.88	-0.25	-0.24
28 July -21 JPY- INR	68.32	0.53	0.79

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15752	15636	15694	15766	15824	15895
SENSEX	52553	52178	52366	52593	52781	53009
NIFTY FUTURES	15761	15637	15699	15768	15830	15898
BANK NIFTY	35079	34661	34870	35108	35318	35556
CNX IT	29264	28916	29090	29341	29515	29766
CNX MIDCAP	27625	27293	27459	27639	27805	27985
CNX SMALLCAP	10451	10272	10361	10429	10519	10587
INDIA VIX	12.68	11.03	11.85	12.53	13.35	14.03

## 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	Buy	Buy	Buy
CNX MIDCAP	Neutral	Buy	Buy
CNX SMALLCAP	Buy	Buy	Buy
INDIA VIX	Neutral	Sell	Sell

## SECURITIES BAN IN F&O TRADES FOR 20-07-2021

**CADILAHC,IBULHSGFIN,NATIONALUM,NMDC,PNB,SAIL,SUNTV**

# TECHNICAL VIEWS



## NIFTY

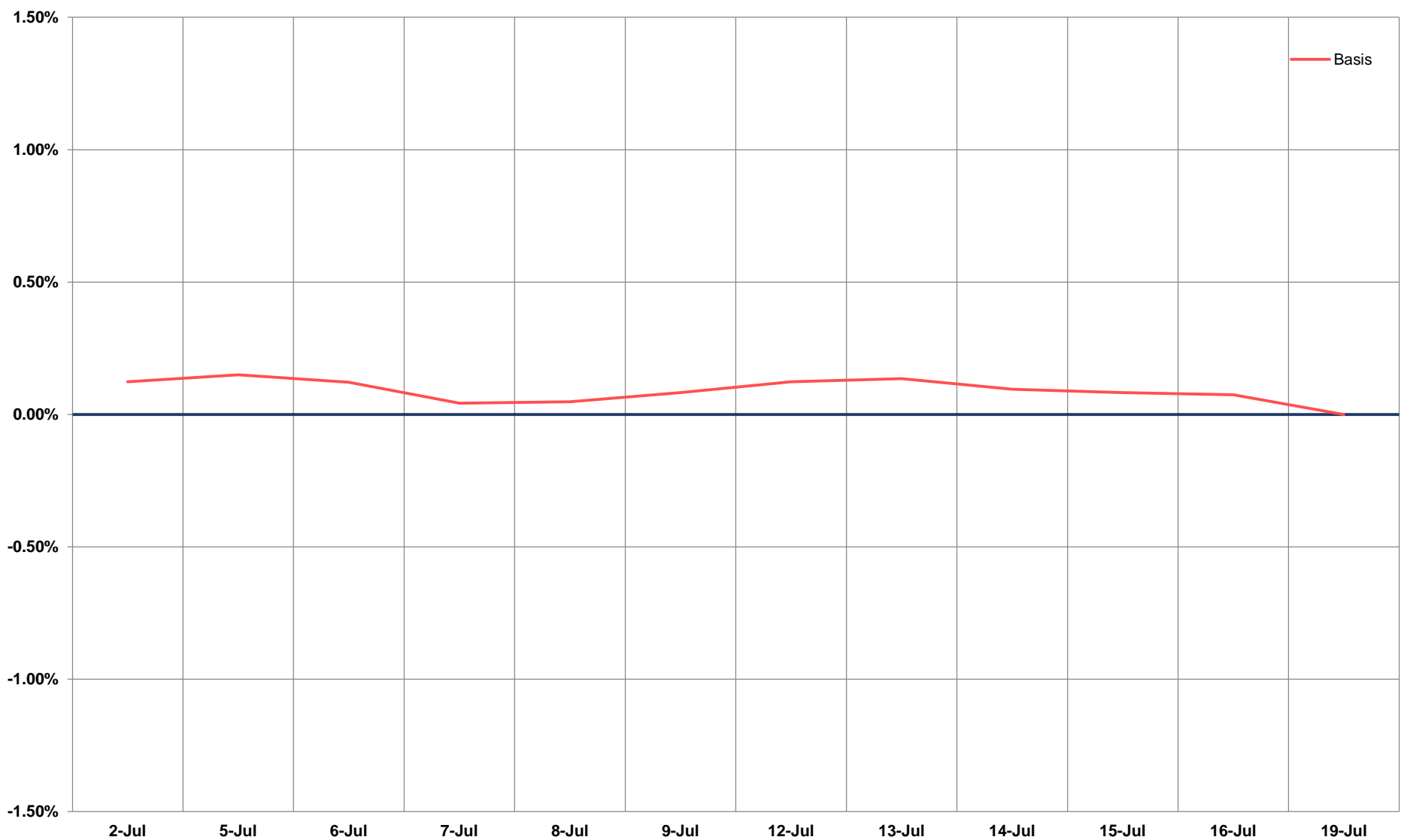
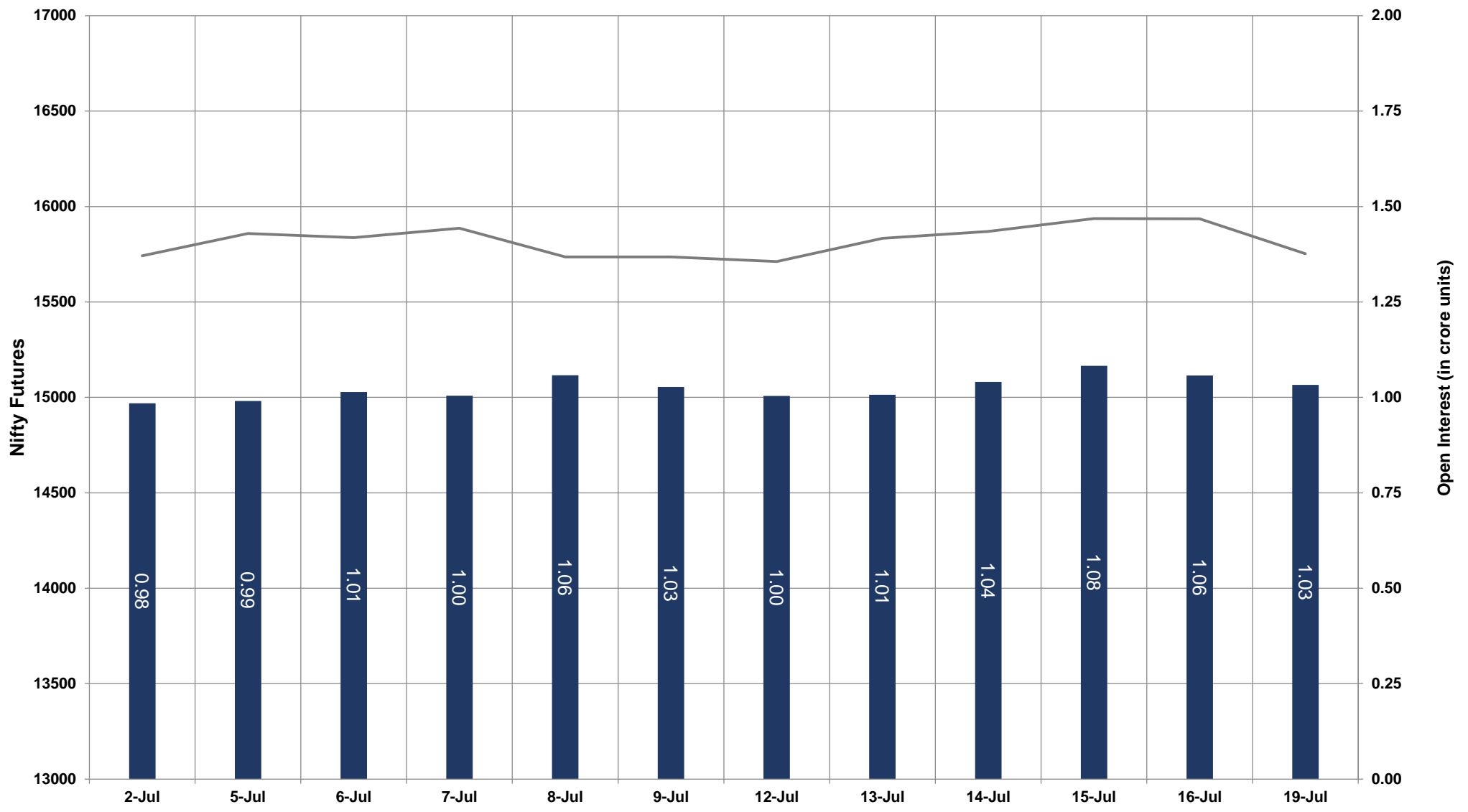


- Nifty Cash = **15,752.40 (-1.07%)**
- Resistance levels = **15,820** and **15,935**
- Support levels = **15,660** and **15,580**

# TECHNICAL VIEWS



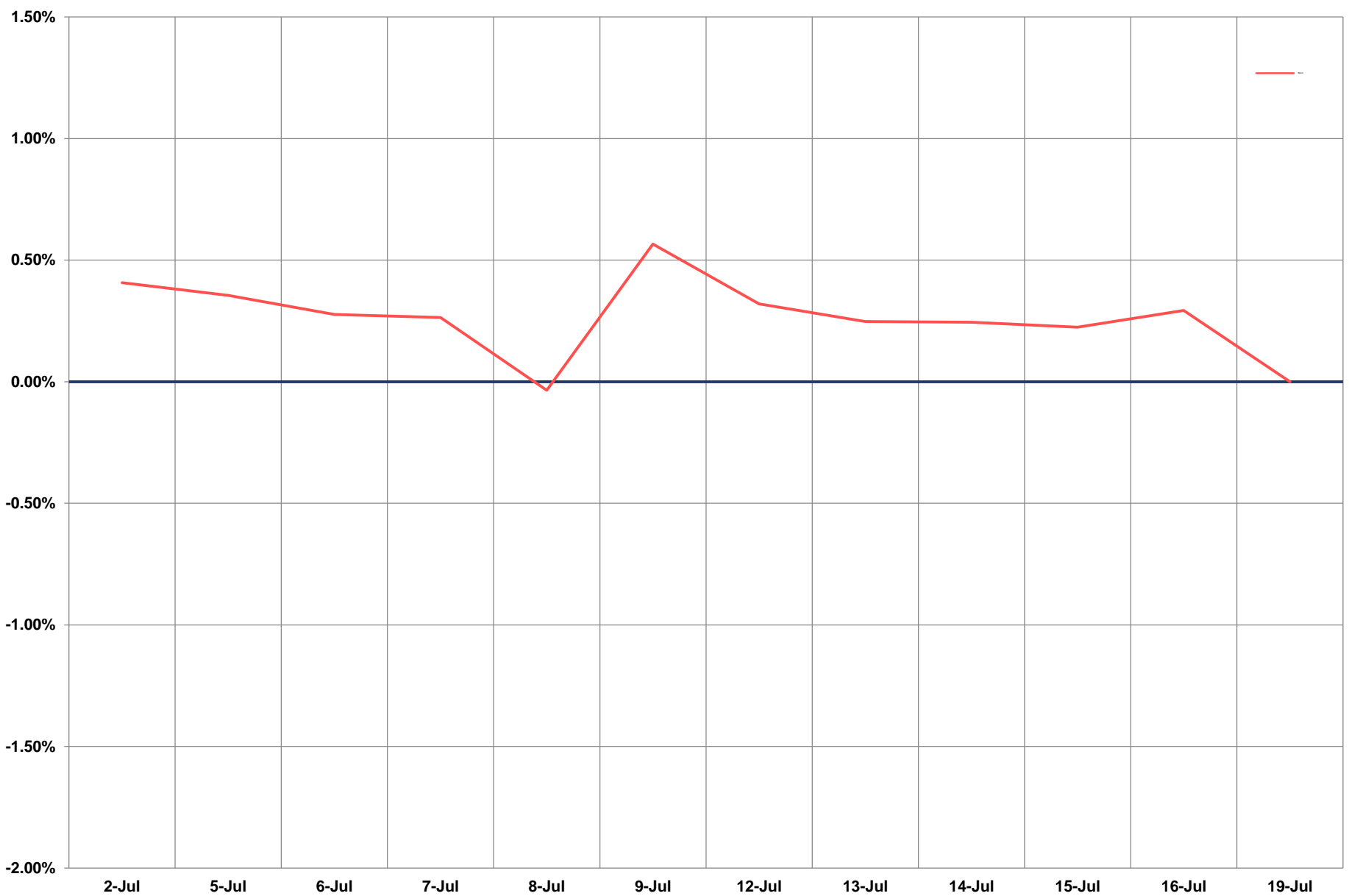
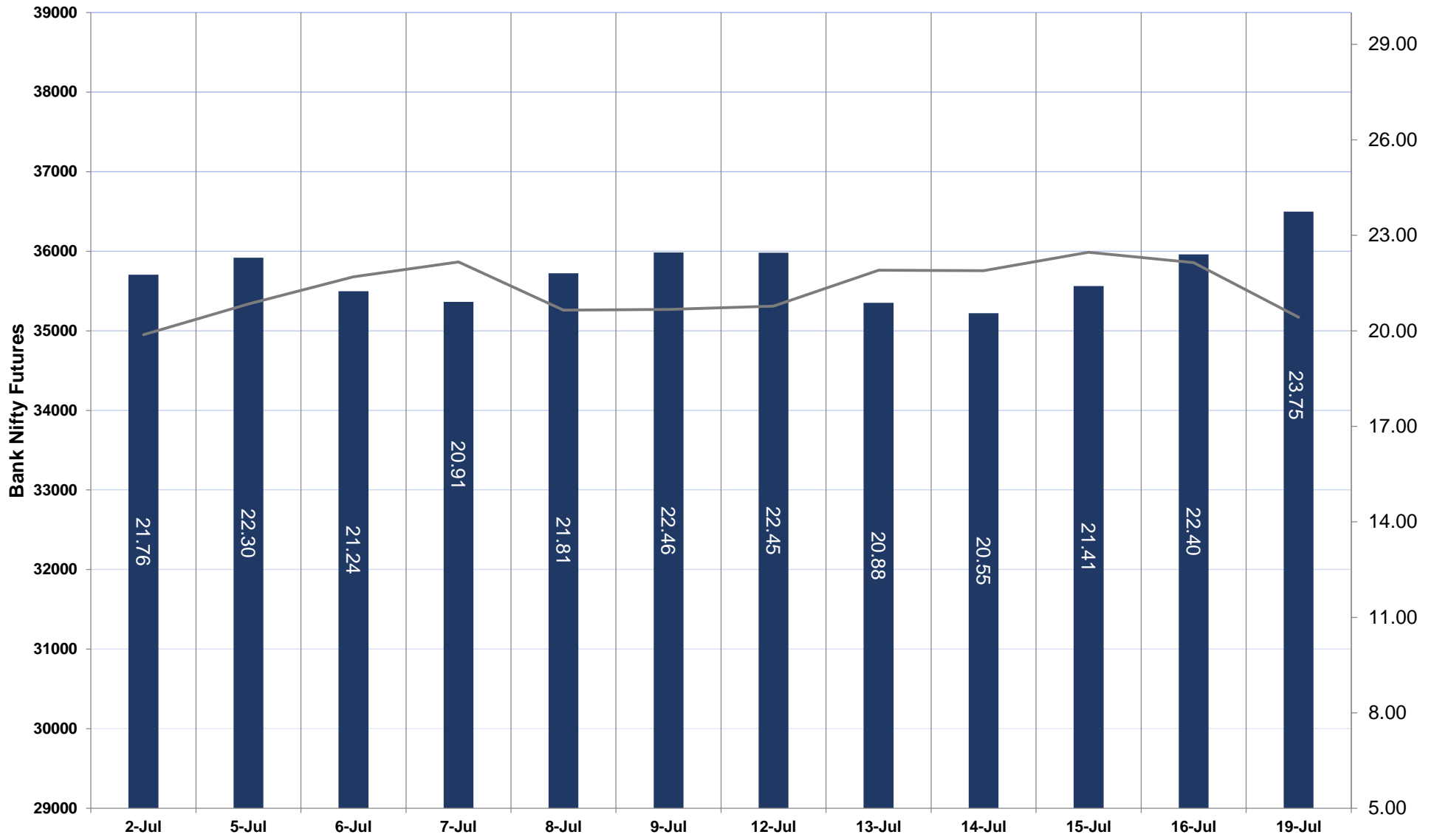
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

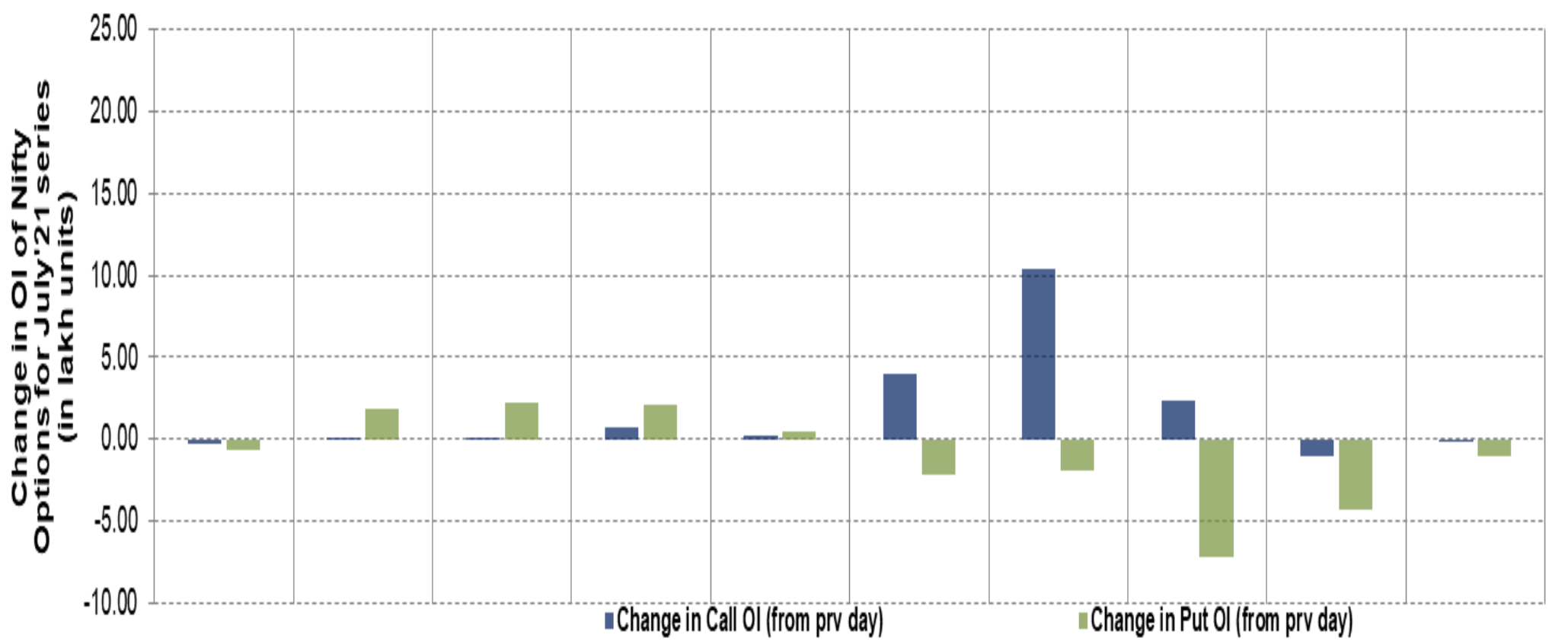
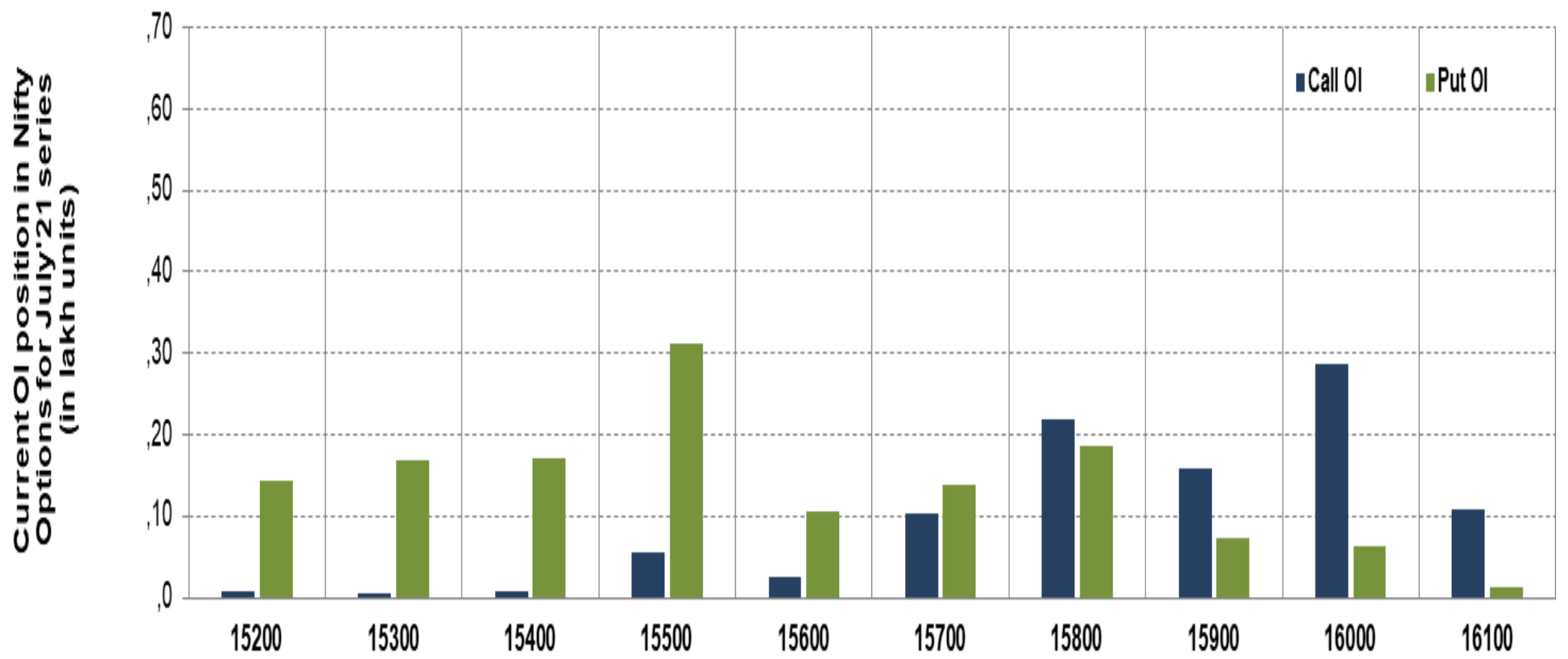




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.10 million** in Open Interests is **Strike Price of 16,000**
- **Most Active Nifty Put** with an addition of **0.21 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 **3.13 millions** for Puts at **Strike Price of 15,500**

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