



MORNING MANTRA



Daily Derivatives & Market Report

July 20, 2021



Bears held tight grip over Dalal Street on Tuesday's trading session, with both Sensex and Nifty ending in red. Markets made a negative start of the trading day, as traders were concerned with a private report that investments by private equity and venture capital funds declined by 22 per cent to \$5.4 billion in June, as compared to the \$6.9 billion in the year-ago period. Some cautiousness also came in as ratings agency Crisil said the lull in monsoon over the past 15 days up to July 12 has impacted pace of sowing of kharif crops in 2021-22 crop year (July-June).

Weak trade continued over the street for the whole trading session, after the Asian Development Bank has downgraded India's economic growth forecast for the current financial year to 10 percent from 11 percent projected in April, on account of the adverse impact of the coronavirus pandemic. India's GDP growth recovered to 1.6 percent in the last quarter of the fiscal year ended March 2021, narrowing contraction in the whole fiscal year from 8 percent estimated in April to a revised 7.3 percent, the multilateral funding agency said in the Asian Development Outlook (ADO) Supplement.

On the global front, European markets were trading higher after sharp losses the previous day suffered on resurgent coronavirus fears. Asian markets ended lower on Tuesday, after overall consumer prices in Japan were up 0.2 percent on year in June. The Ministry of Internal Affairs and Communications said that was in line with expectations following the 0.1 percent decline in May. Core consumer prices, which exclude volatile food prices, also gained an annual 0.2 percent. That too matched estimates following the 0.1 percent increase in the previous month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	52198.51	-354.89	-0.68
NIFTY	15632.10	-120.30	-0.76
MIDCAP	22700.69	-295.15	-1.28
SMLCAP	26001.76	-379.32	-1.44
BSEFMC	13586.64	-5.92	-0.04
AUTO	22849.88	-215.56	-0.93
POWER	2645.12	-61.89	-2.29
REALTY	3094.05	-76.46	-2.41
BSE IT	29914.23	-13.09	-0.04
BANKEX	39074.51	-713.54	-1.79
OIL GAS	15477.91	-134.31	-0.86
METAL	18761.08	-459.94	-2.39
INDIA VIX	13.21	0.53	4.14

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	478	1511	59
BSE	1099	2147	97

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6558	8194	(20)
NSE CASH	64213	66095	(3)
NSE F&O	5705481	4436549	29

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.89	4.21	1.11
SENSEX	31.38	3.36	1.04

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5676	4803	873
FII	4277	7112	(2835)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4005.53	5790.30	(1785)
Index Options	524854.56	517930.61	6924
Stock Futures	15167.62	15532.95	(365)
Stock Options	21816.34	22136.63	(320)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.81	0.89
BANK NIFTY	0.53	0.63

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.06	92.89	0.18

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.127	6.127	0.00
USA	1.157	1.181	-2.01

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1822.50	11.13	0.62
Silver	25.12	-0.04	-0.18
Crude-Oil	66.14	-0.20	-0.30
Brent-Crude	68.41	-0.19	-0.26

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 July -21 USD-INR	74.71	-0.33	-0.44
28 July -21 EUR-INR	88.04	-0.36	-0.41
28 July -21 GBP-INR	101.82	-1.06	-1.03
28 July -21 JPY- INR	68.18	-0.15	-0.22

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15632	15496	15564	15646	15714	15796
SENSEX	52199	51774	51986	52226	52438	52677
NIFTY FUTURES	15630	15497	15564	15652	15719	15807
BANK NIFTY	34415	34019	34217	34556	34754	35092
CNX IT	29253	28800	29026	29218	29445	29637
CNX MIDCAP	27228	26655	26941	27312	27599	27969
CNX SMALLCAP	10304	10020	10162	10335	10477	10650
INDIA VIX	13.20	10.73	11.96	13.03	14.26	15.33

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	Neutral	Buy	Buy
INDIA VIX	Neutral	Sell	Sell

SECURITIES BAN IN F&O TRADES FOR 22-07-2021

CADILAHC,CANBK,IBULHSGFIN,NATIONALUM,NMDC,SUNTV

TECHNICAL VIEWS



NIFTY

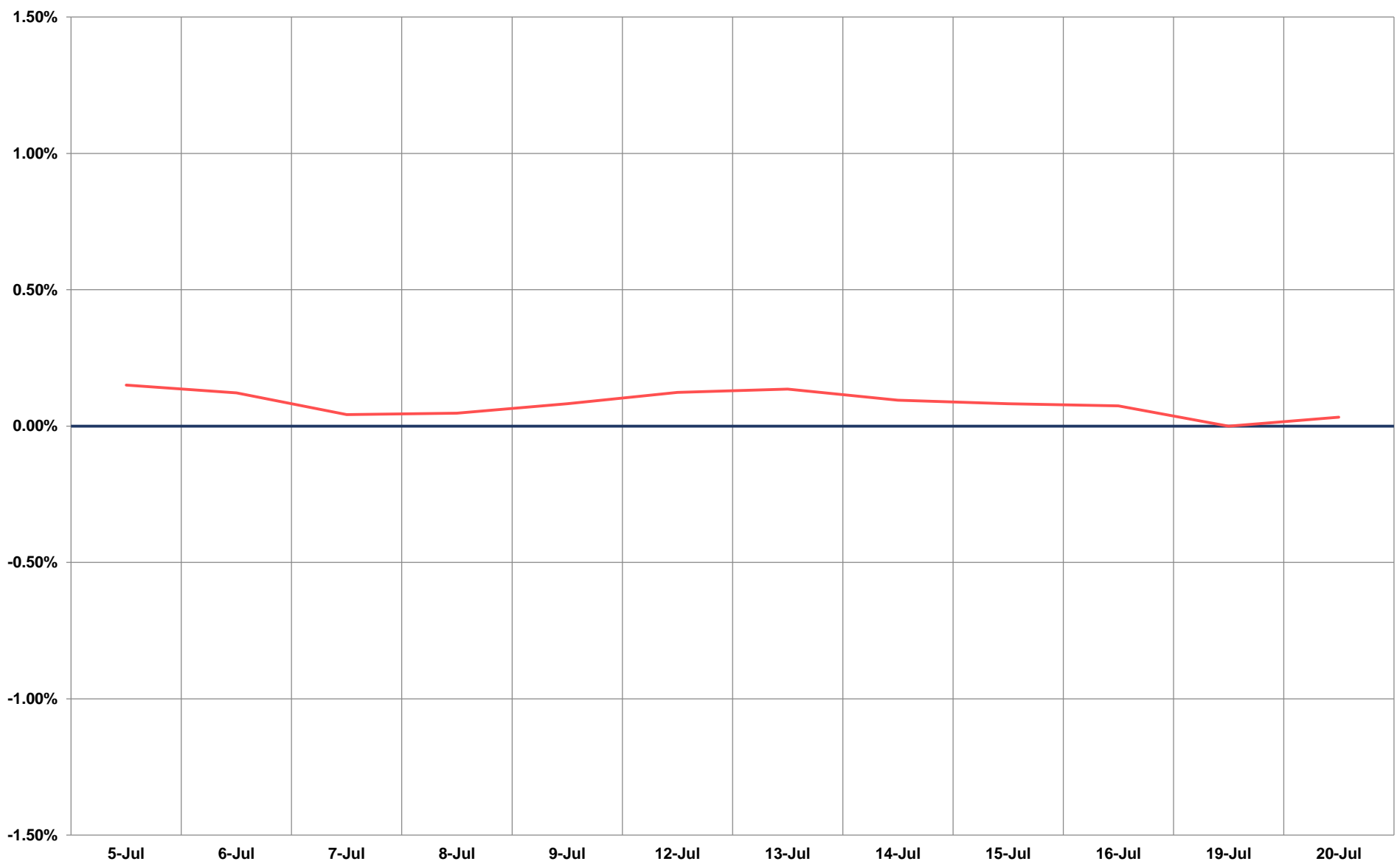
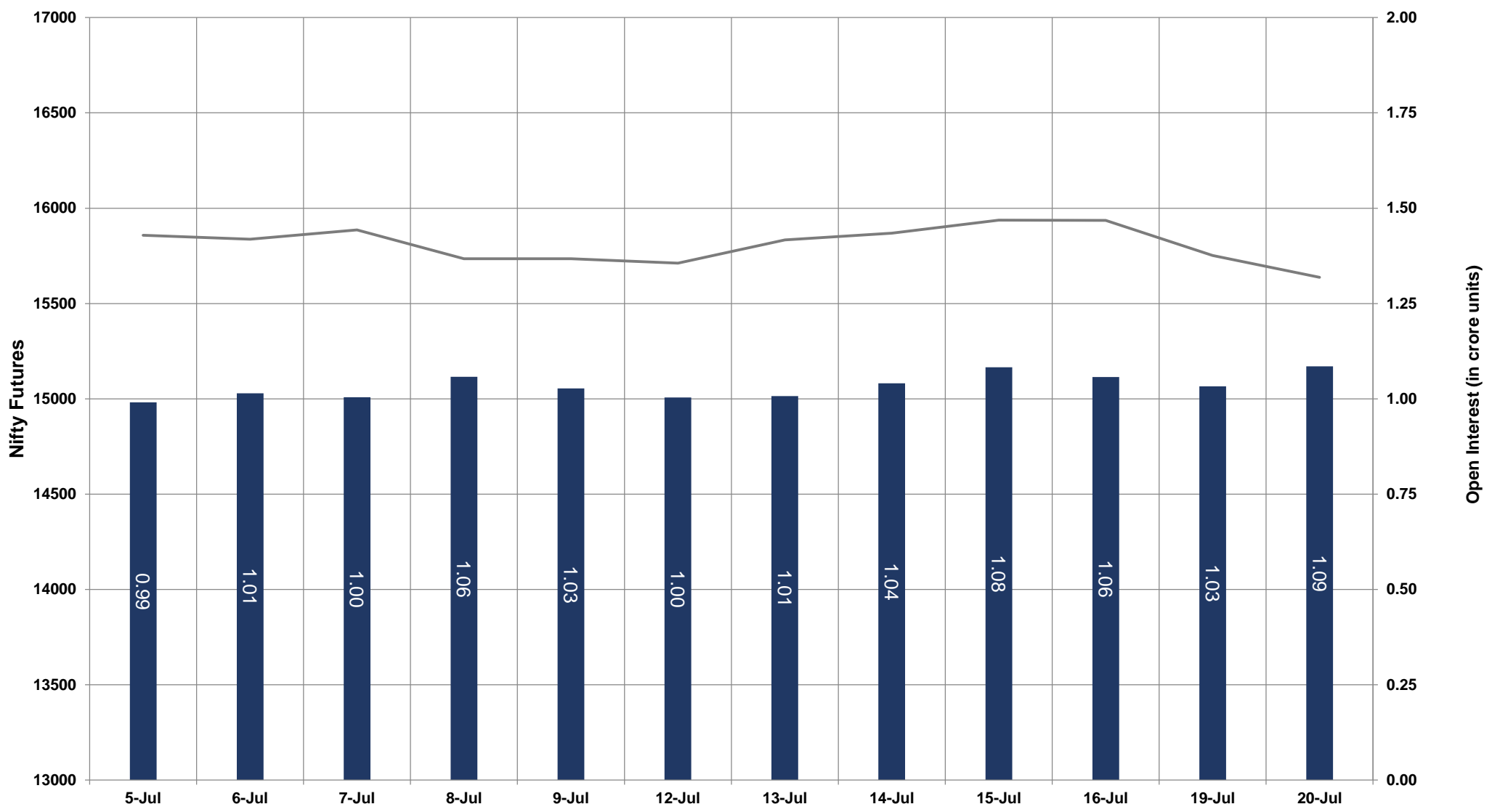


- Nifty Cash = **15,632.10(-0.76%)**
- Resistance levels = **15,770** and **15,840**
- Support levels = **15,550** and **15,430**

TECHNICAL VIEWS



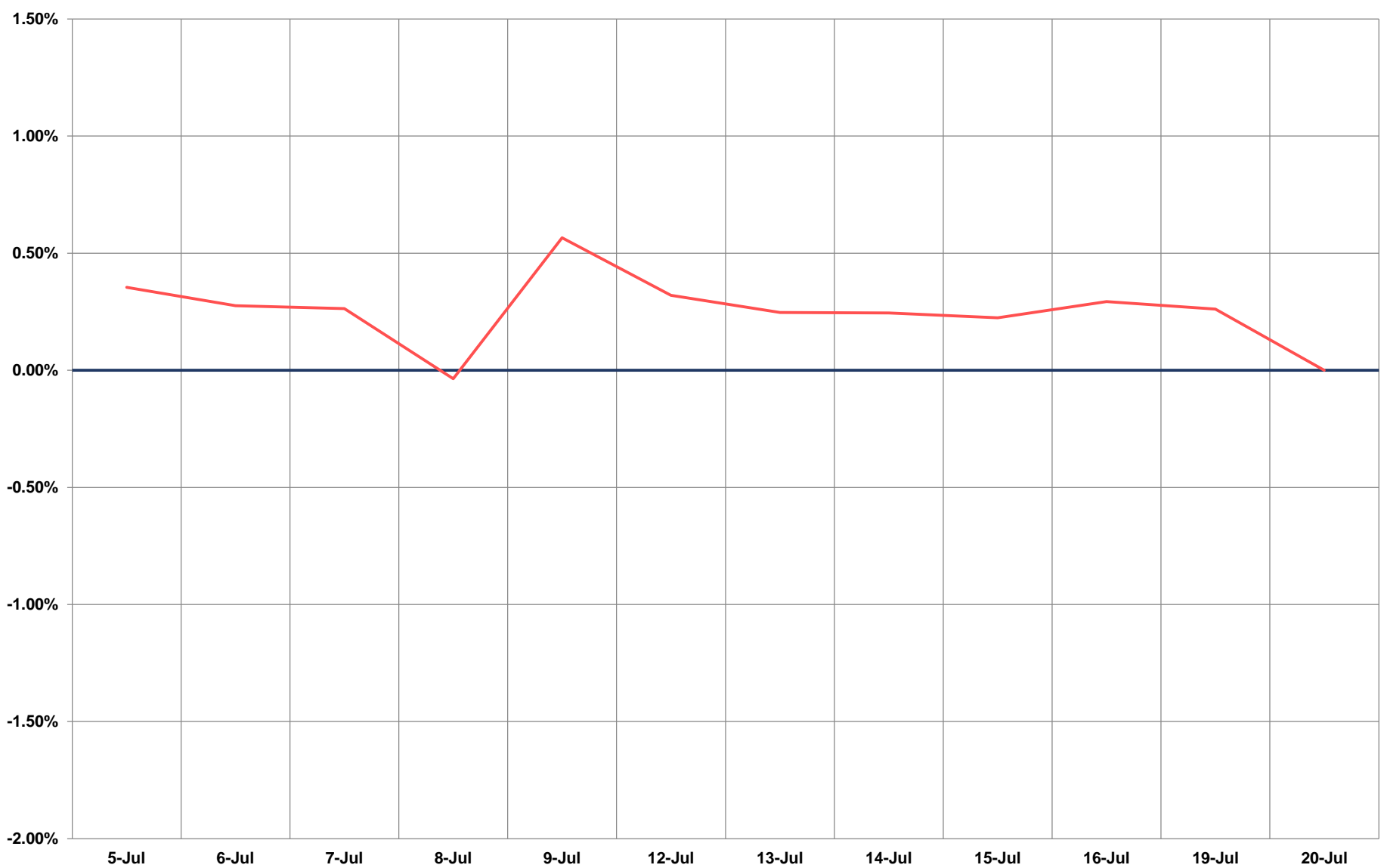
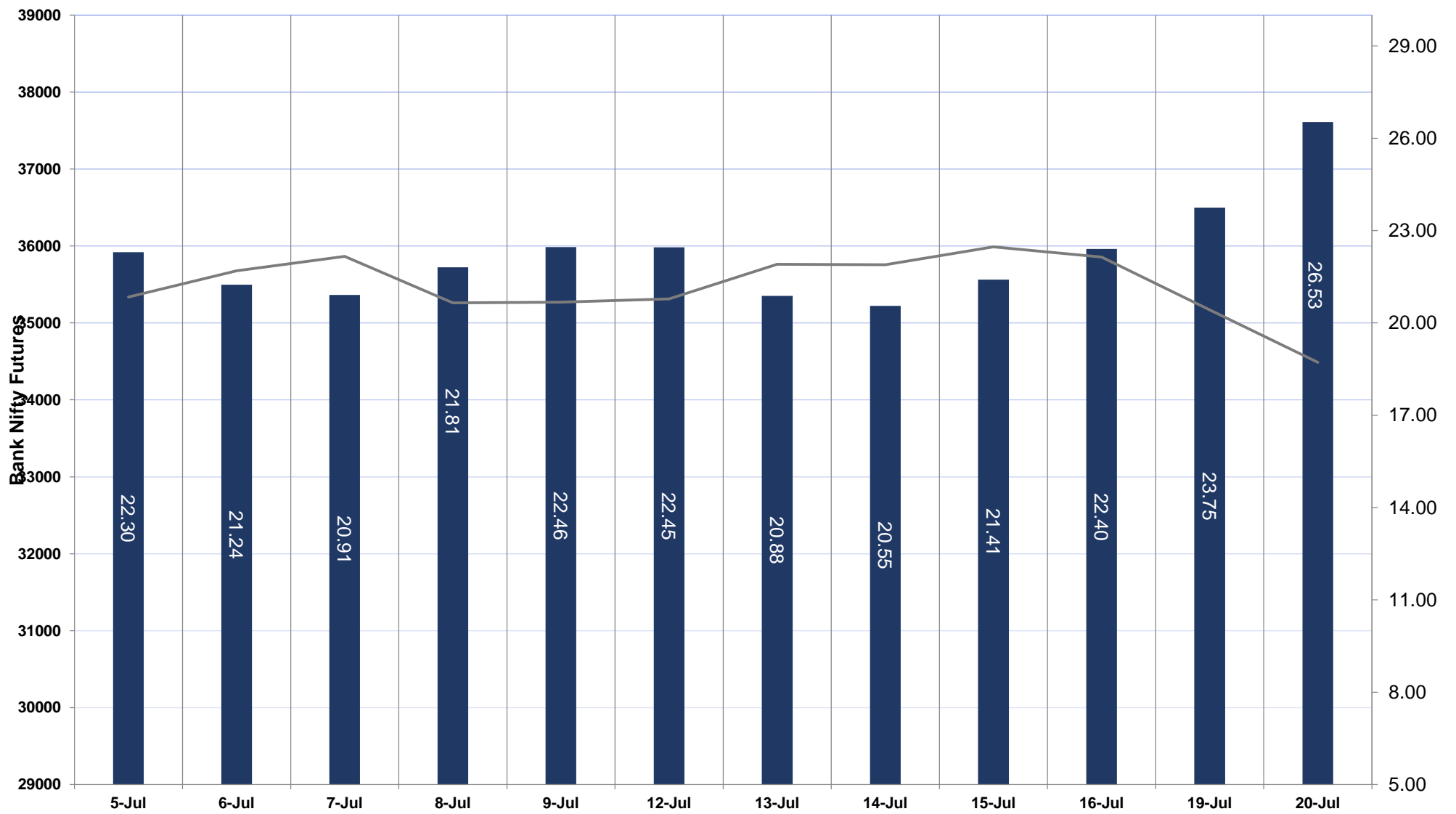
NIFTY FUTURES



TECHNICAL VIEWS



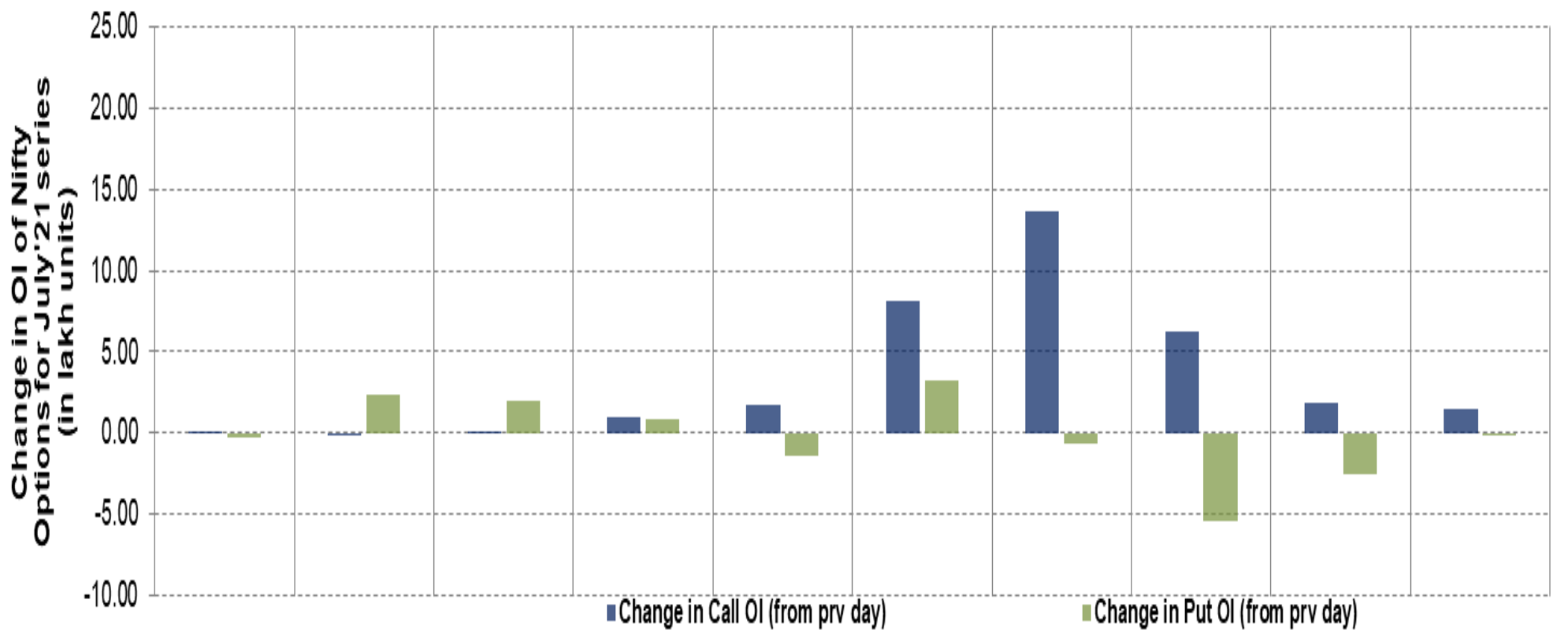
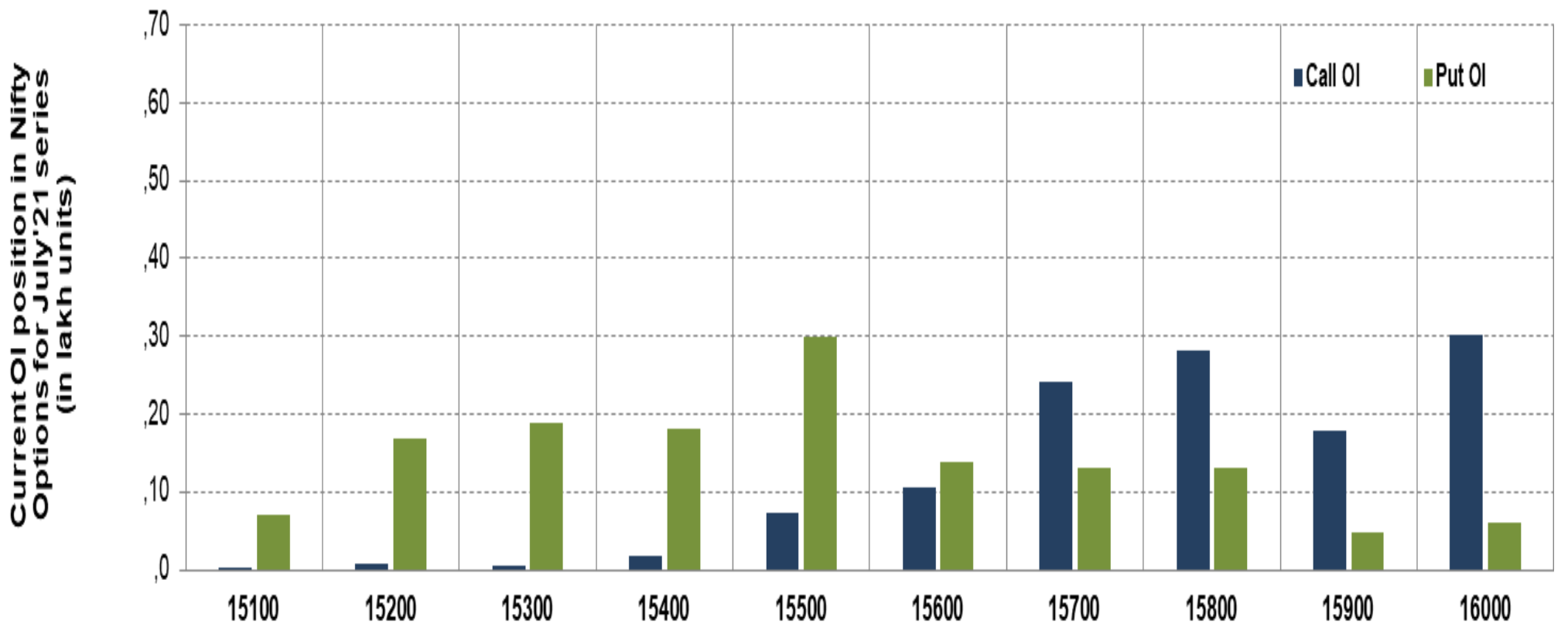
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.14 million** in Open Interests is **Strike Price of 16,000**
- **Most Active Nifty Put** with a reduction of **0.14 millions** in Open Interests is **Strike Price of 15,500**
- **Maximum Open Interest an outstanding** was **3.02 millions** for Calls at **Strike Price of 16,000**
- **Maximum Open Interest an outstanding** was **3.00 millions** for Puts at **Strike Price of 15,500**

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