



MORNING MANTRA



Daily Derivatives & Market Report

July 26, 2021



Indian equity benchmarks ended in red with notable losses on Monday's trading session. The start of the trading day was on a negative note, as fears of a third wave and the spread of Delta and Delta plus variant dampened sentiments in markets. Some cautiousness came in as the health ministry India reported 39,742 new Covid-19 cases in the last 24 hours. The Covid-19 death toll rose by 535 deaths in the last 24 hours, with the total reaching 420,551.

In late morning deals, markets managed to trade in green, as Commerce and Industry Minister Piyush Goyal expressed confidence that India will continue to attract high foreign direct investment (FDIs) in the current financial year. Meanwhile, the provisional commerce ministry data showed that the country's exports grew 45.13 per cent to \$22.48 billion during July 1-21 on account of healthy growth in sectors such as gems and jewellery, petroleum and engineering. Imports also rose 64.82 per cent to \$31.77 billion in the said period, leaving a trade deficit of \$9.29 billion.

Key indices remained weak for the most part of the trading session and added losses in the last hour of the trade. Traders were worried, amid reports that foreign portfolio investors (FPIs) offloaded Indian equities to the tune of over Rs 5,689 crore in July so far as they continued to adopt a cautious stance in view of various domestic and global factors. During July 1-23, FPIs took out Rs 5,689.23 crore from equities, as per depositories data.

On the global front, European markets were trading lower after regulatory concerns knocked Asian markets lower, while automakers retreated following a strong showing last week. Asian markets settled mostly lower on Monday, after the manufacturing sector in Japan continued to expand in July, albeit at a slower pace, the latest survey from Jibun Bank revealed on Monday with a manufacturing PMI score of 52.2. That's down from 52.4, although it remains above the boom-or-bust line of 50 that separates expansion from contraction.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	52852.27	-123.53	-0.23
NIFTY	15824.45	-31.60	-0.20
MIDCAP	23033.92	12.78	0.06
SMLCAP	26514.94	89.03	0.34
BSEFMC	13631.60	-11.36	-0.08
AUTO	22630.88	-165.97	-0.73
POWER	2667.59	-20.03	-0.75
REALTY	3164.92	-24.32	-0.76
BSE IT	30657.66	80.06	0.26
BANKEX	39779.90	-52.74	-0.13
OIL GAS	15618.83	-92.85	-0.59
METAL	19503.49	120.36	0.62
INDIA VIX	12.45	0.69	5.84

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	955	1008	72
BSE	1837	1515	157

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5265	5264	0
NSE CASH	61604	68708	(10)
NSE F&O	3604114	3522470	2

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	28.13	4.13	1.13
SENSEX	31.67	3.40	1.03

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5886	4334	1551
FII	5496	7872	(2377)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4574.19	4500.52	74
Index Options	335972.79	339739.55	(3767)
Stock Futures	40296.50	39587.78	709
Stock Options	21837.26	21672.21	165

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.10	1.16
BANK NIFTY	0.93	0.94

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.62	92.88	-0.29

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.172	6.165	0.11
USA	1.246	1.285	-3.02

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1799.54	-2.28	-0.13
Silver	25.22	0.10	0.39
Crude-Oil	71.82	-0.23	-0.32
Brent-Crude	74.05	-0.04	-0.05

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 July -21 USD-INR	74.46	-0.007	-0.010
28 July -21 EUR-INR	87.84	0.215	0.245
28 July -21 GBP-INR	102.65	0.402	0.394
28 July -21 JPY- INR	67.53	0.102	0.152

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15824	15742	15783	15838	15880	15935
SENSEX	52852	52593	52723	52913	53043	53233
NIFTY FUTURES	15818	15727	15773	15826	15872	15925
BANK NIFTY	34950	34451	34700	34919	35169	35388
CNX IT	29940	29700	29820	29980	30100	30259
CNX MIDCAP	27574	27334	27454	27606	27726	27879
CNX SMALLCAP	10435	10344	10390	10426	10471	10507
INDIA VIX	12.45	9.65	11.05	11.80	13.19	13.94

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Buy	Buy	Buy
SENSEX	Buy	Buy	Buy
NIFTY FUTURES	Buy	Buy	Buy
BANK NIFTY	Neutral	Neutral	Buy
CNX IT	Buy	Buy	Buy
CNX MIDCAP	Buy	Buy	Buy
CNX SMALLCAP	Buy	Buy	Buy
INDIA VIX	Neutral	Sell	Sell

SECURITIES BAN IN F&O TRADES FOR 27-07-2021

CANBK,IDEA,NATIONALUM,SAIL

TECHNICAL VIEWS



NIFTY

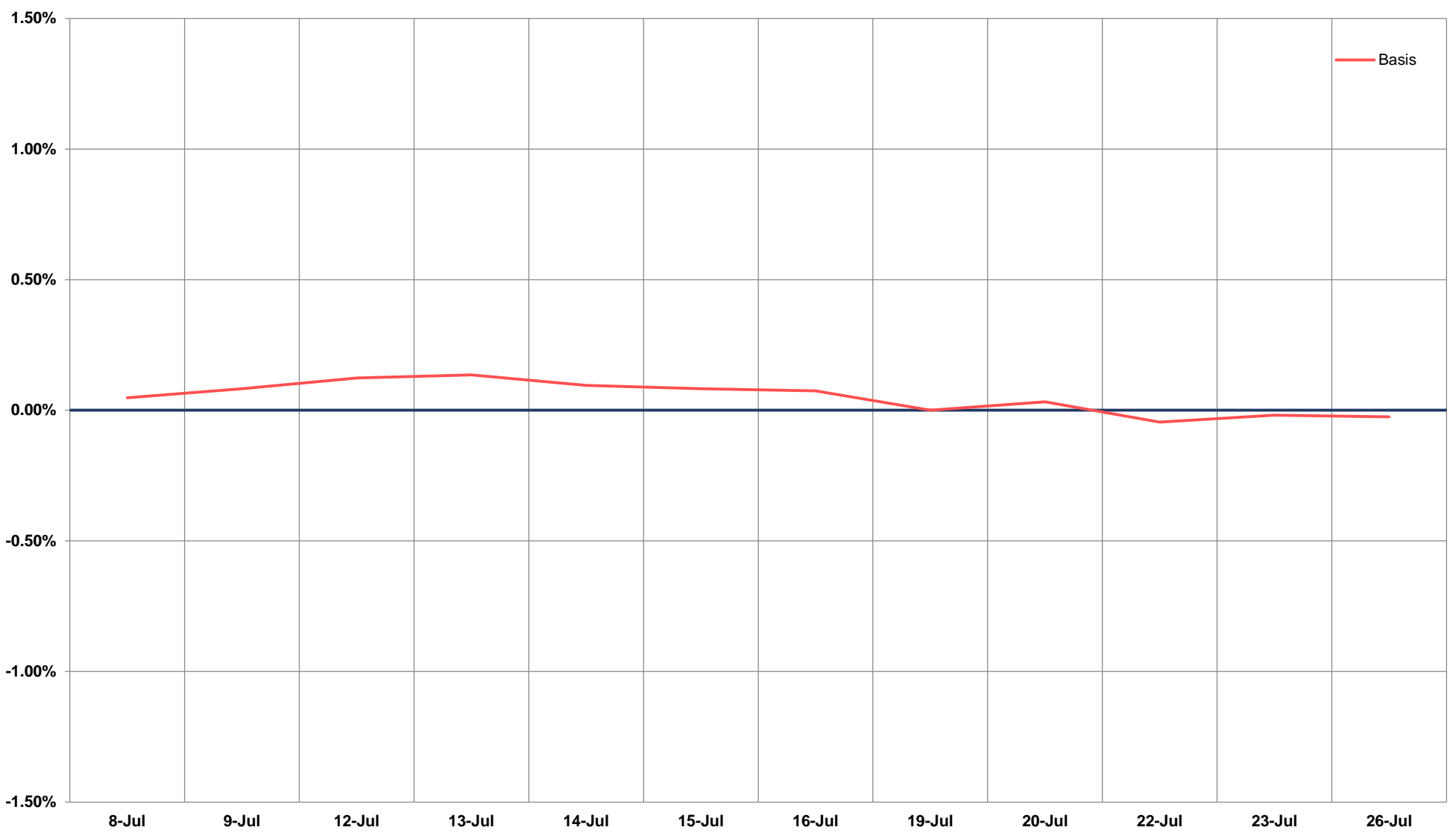
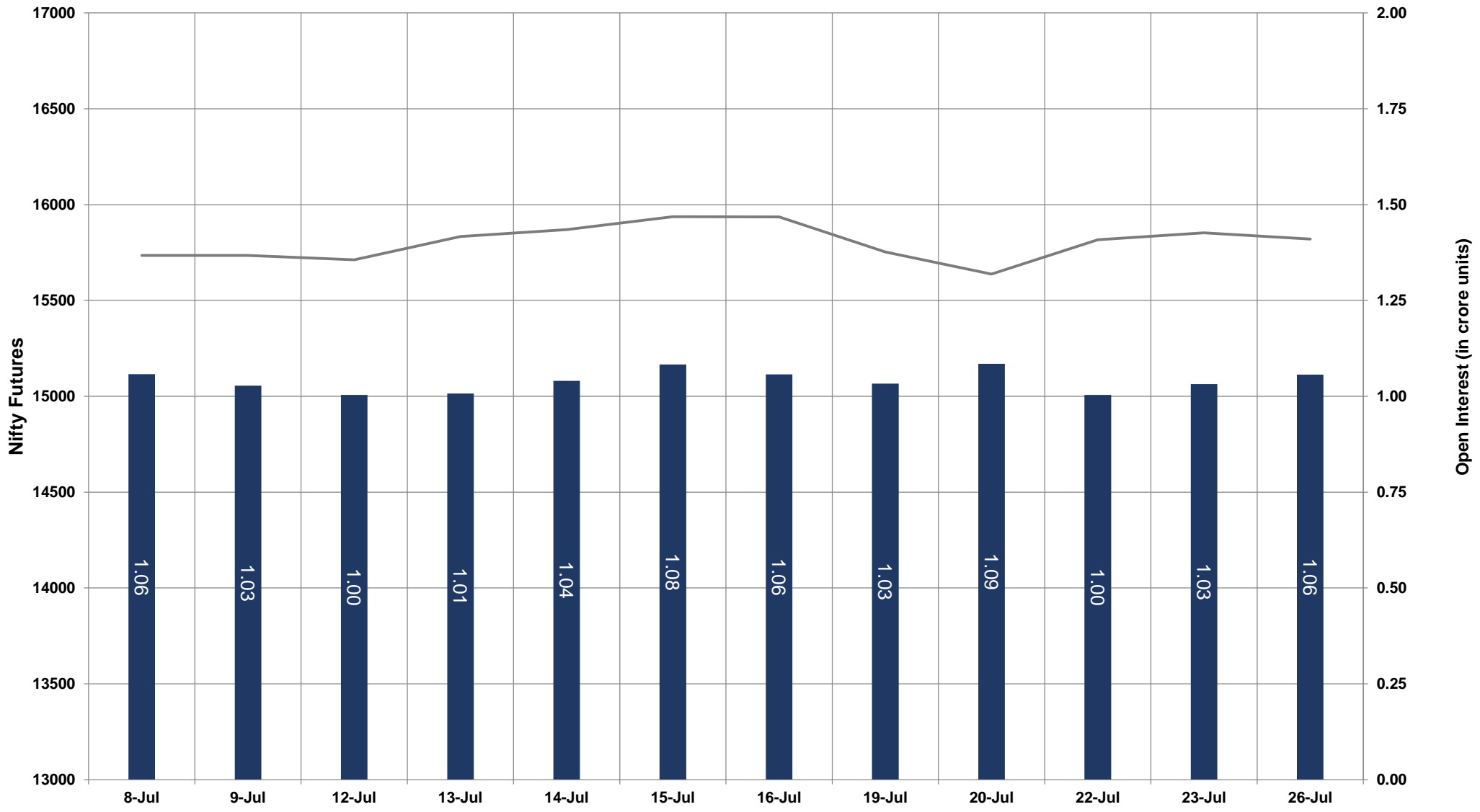


- Nifty Cash = **15,824.45 (-0.20%)**
- Resistance levels = **15,935** and **16010**
- Support levels = **15,770** and **15,665S**

TECHNICAL VIEWS



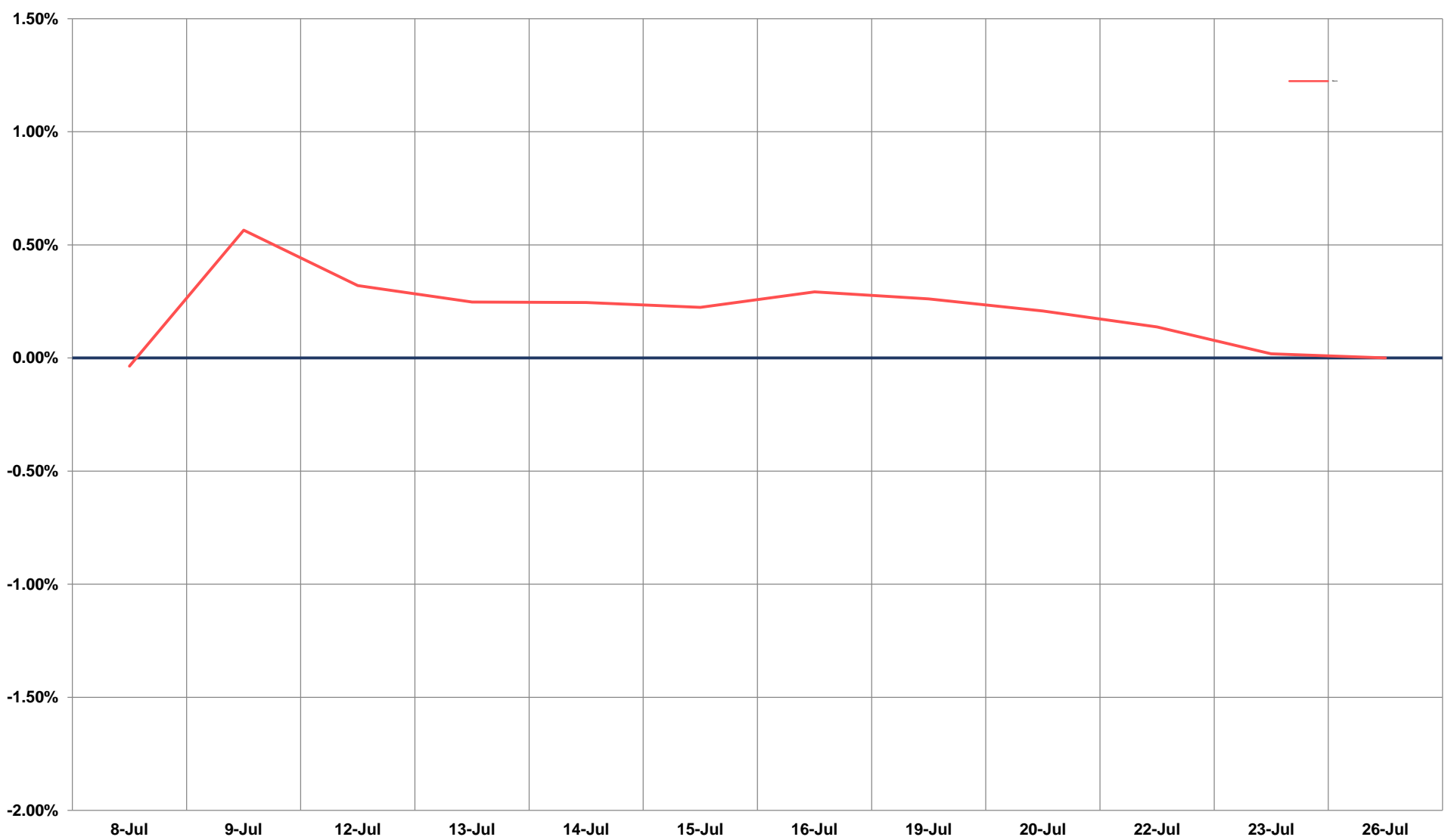
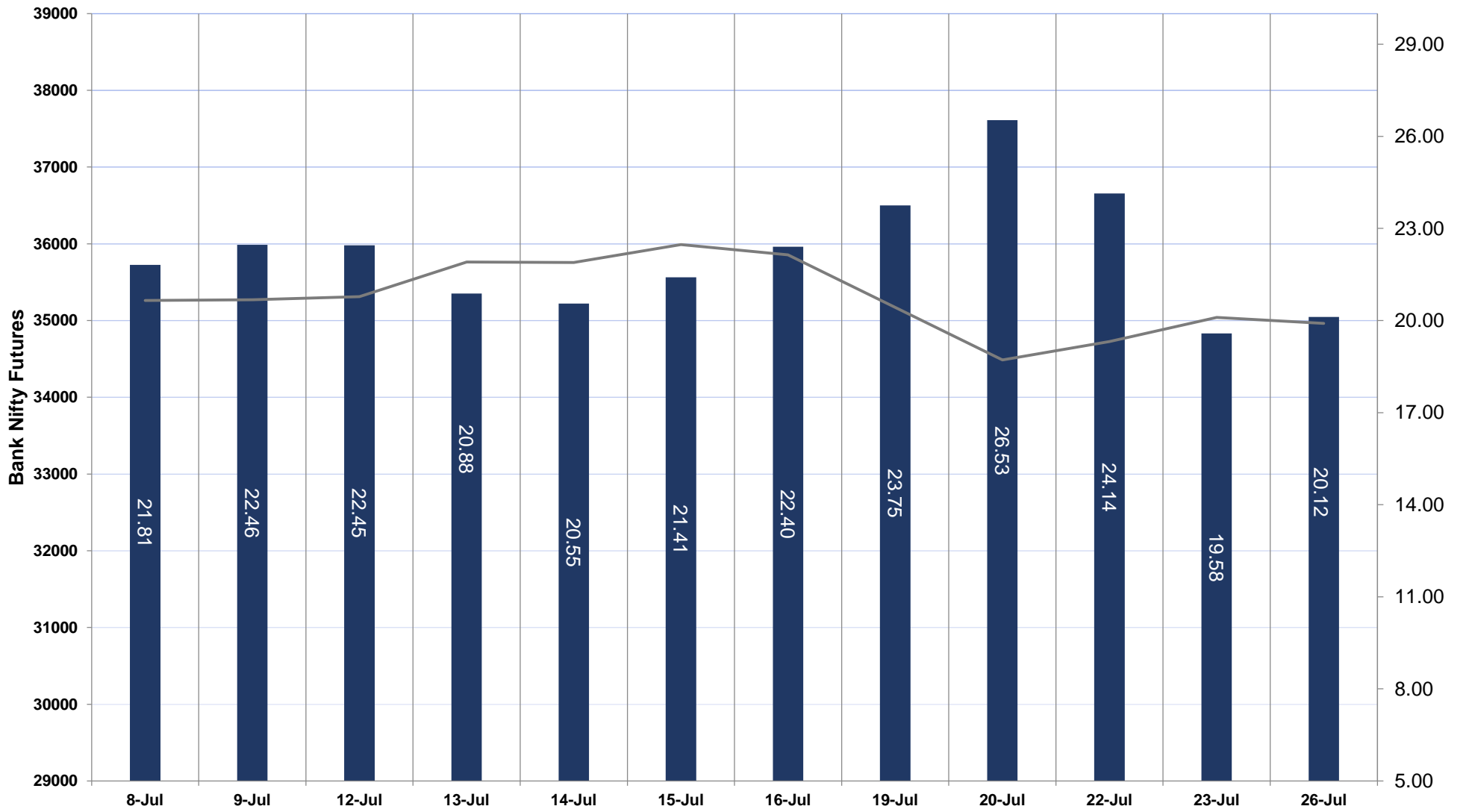
NIFTY FUTURES



TECHNICAL VIEWS



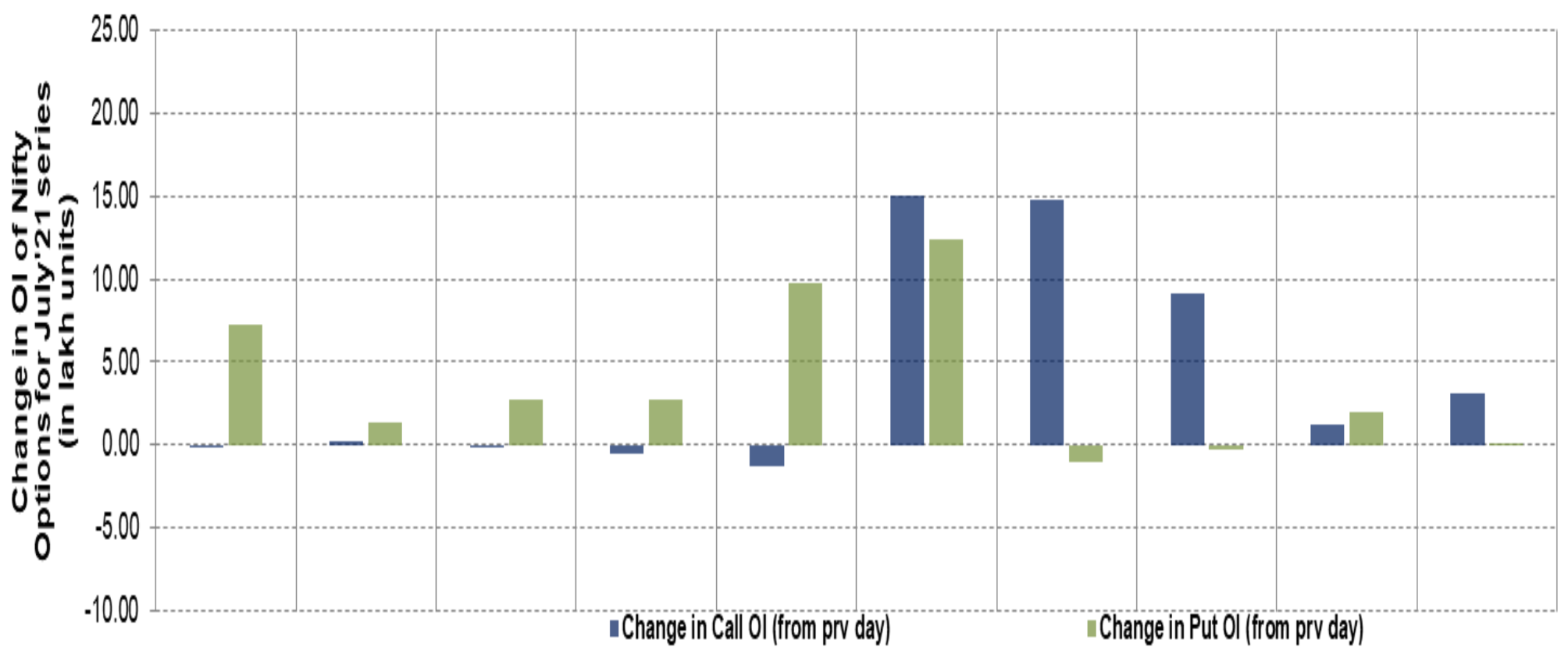
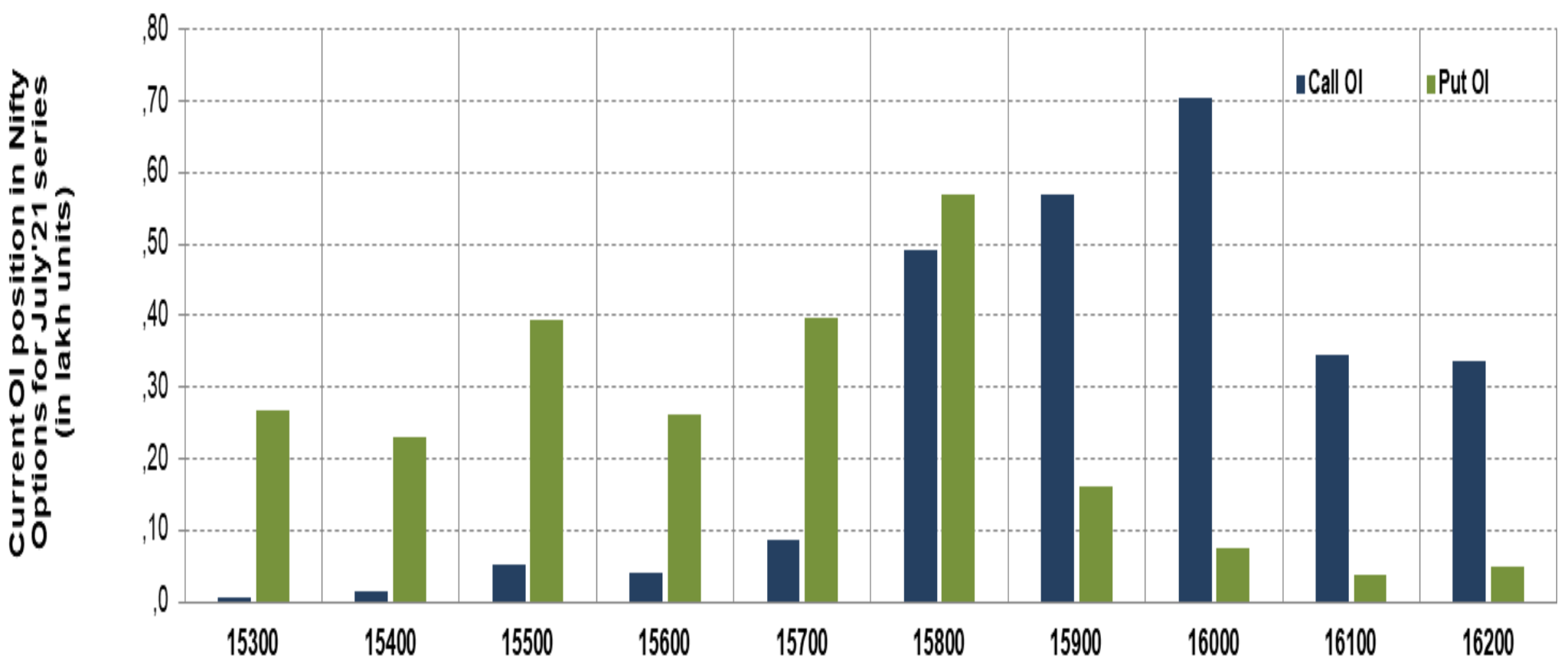
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.91 million** in Open Interests is **Strike Price of 16,000**
- **Most Active Nifty Put** with an addition of **1.24 millions** in Open Interests is **Strike Price of 15,800**
- **Maximum Open Interest** an outstanding was **7.03 millions** for Calls at **Strike Price of 16,000**
- **Maximum Open Interest** an outstanding was **5.70 millions** for Puts at **Strike Price of 15,800**

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