



MORNING MANTRA



Daily Derivatives & Market Report

July 27, 2021



Indian equity benchmarks ended in red on Tuesday. After a positive start, markets remained higher in morning deals, as traders took encouragement with Care Ratings' report that the country's gross domestic product (GDP) growth is likely to be 8.8 to 9 per cent in the current financial year, driven by agriculture and industry sectors. The country's economy had contracted by 7.3 per cent in fiscal 2020-21. Some support came in as the government's total tax collection in the April-June quarter grew about 86 per cent to more than Rs 5.57 lakh crore. Out of the total amount, collection of net direct tax stood at Rs 2.46 lakh crore and of indirect tax was at Rs 3.11 lakh crore.

But, key indices turned negative in afternoon deals and finally ended trading day on a lower note, as Moody's Analytics said the second wave of COVID-19 may have a more lasting damage on the Indian economy and exports will once again be the foundation for recovery. Traders were cautious, amid a private report stating that business resumption activities, which had been gathering pace after the end of the second wave, moderated for the week ended July 25. The Nomura India Business Resumption Index declined to 95.3 from the previous week's high of 96.4, stressing that it continues to be above the pre-second wave levels.

On the global front, European markets were trading lower as investors continued to monitor corporate earnings, along with extreme weather and the spread of Covid-19 across the continent. Asian markets ended mostly lower on Tuesday, even after South Korea's gross domestic product climbed a seasonally adjusted 0.7 percent on quarter in the second quarter of 2021, the Bank of Korea said in Tuesday's advance estimate. That was in line with expectations following the 1.7 percent growth in the previous three months. Real gross domestic income (GDI) decreased by 0.6 percent compared to the previous quarter.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	52578.76	-273.51	-0.52
NIFTY	15746.45	-78.00	-0.49
MIDCAP	22879.39	-154.53	-0.67
SMLCAP	26485.13	-29.81	-0.11
BSEFMC	13599.54	-32.06	-0.24
AUTO	22539.44	-91.44	-0.40
POWER	2627.39	-40.20	-1.51
REALTY	3143.30	-21.62	-0.68
BSE IT	30597.56	-60.10	-0.20
BANKEX	39513.40	-266.50	-0.67
OIL GAS	15529.33	-89.50	-0.57
METAL	19830.00	326.51	1.67
INDIA VIX	13.23	0.78	6.27

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	832	1108	57
BSE	1590	1673	111

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5438	5265	3
NSE CASH	70777	61604	15
NSE F&O	4840684	3604114	34

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.45	4.11	1.14
SENSEX	31.12	3.37	1.04

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6332	5603	730
FII	8522	9982	(1459)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5660.01	6267.69	(608)
Index Options	426477.00	422929.42	3548
Stock Futures	48083.98	48189.29	(105)
Stock Options	28329.48	28601.80	(272)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.90	1.10
BANK NIFTY	0.77	0.93

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.54	92.65	-0.11

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.178	6.169	0.15
USA	1.266	1.276	-0.78

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1800.67	3.03	0.17
Silver	25.04	-0.12	-0.49
Crude-Oil	71.90	-0.01	-0.01
Brent-Crude	74.59	0.10	0.11

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 July -21 USD-INR	74.48	0.03	0.04
28 July -21 EUR-INR	87.87	0.05	0.05
28 July -21 GBP-INR	102.75	0.13	0.13
28 July -21 JPY- INR	67.64	0.10	0.14

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15746	15596	15671	15776	15852	15957
SENSEX	52579	52087	52333	52679	52925	53270
NIFTY FUTURES	15734	15589	15661	15766	15838	15943
BANK NIFTY	34797	34426	34612	34899	35085	35372
CNX IT	29893	29531	29712	29880	30061	30229
CNX MIDCAP	27455	27054	27255	27519	27719	27983
CNX SMALLCAP	10433	10273	10353	10458	10539	10644
INDIA VIX	13.23	11.53	12.38	12.95	13.80	14.38

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 28-07-2021

IDEA,SAIL

TECHNICAL VIEWS



NIFTY

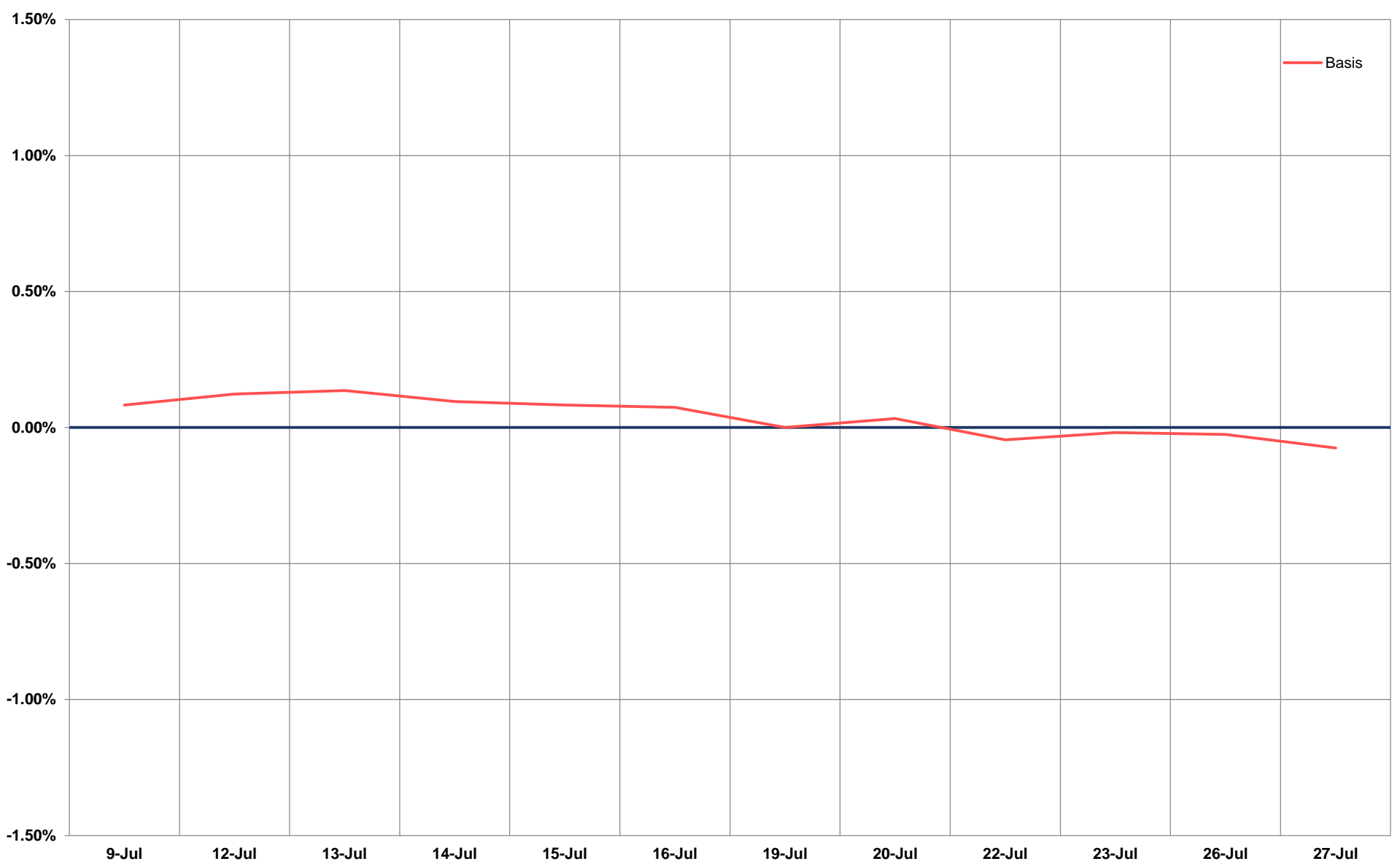
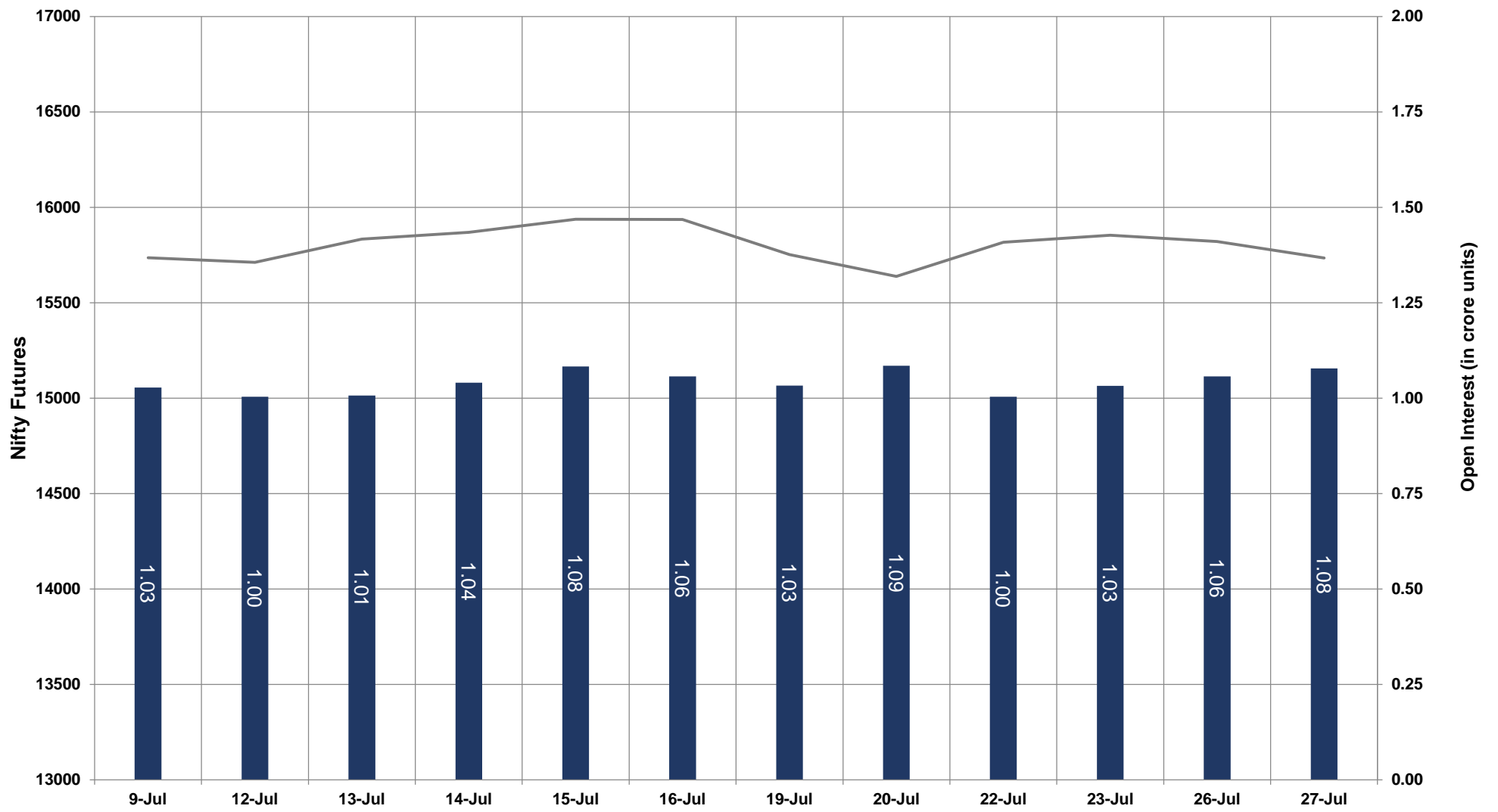


- Nifty Cash = **15,746.45 (-0.49%)**
- Resistance levels = **15,835** and **15940**
- Support levels = **15,670** and **15,580**

TECHNICAL VIEWS



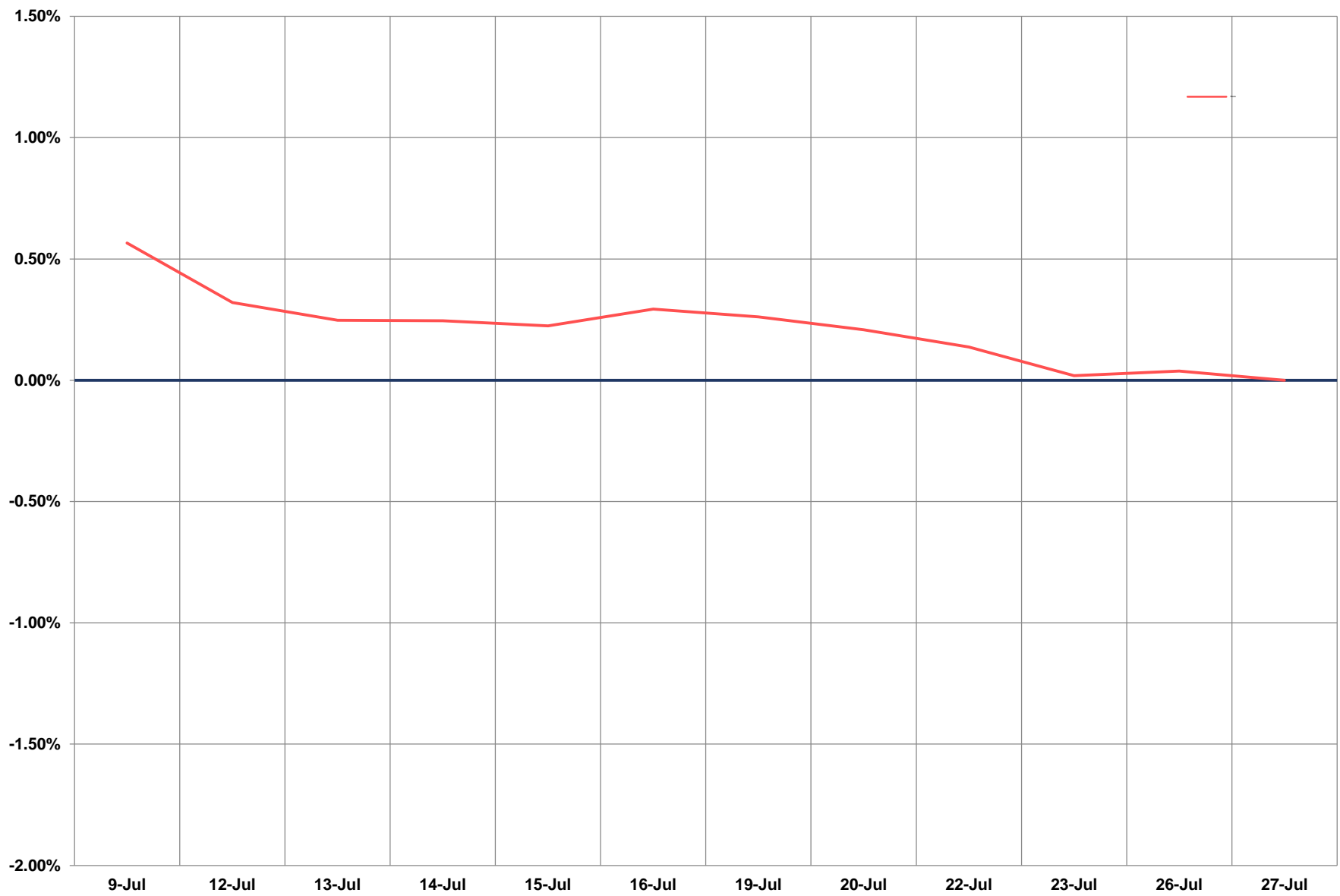
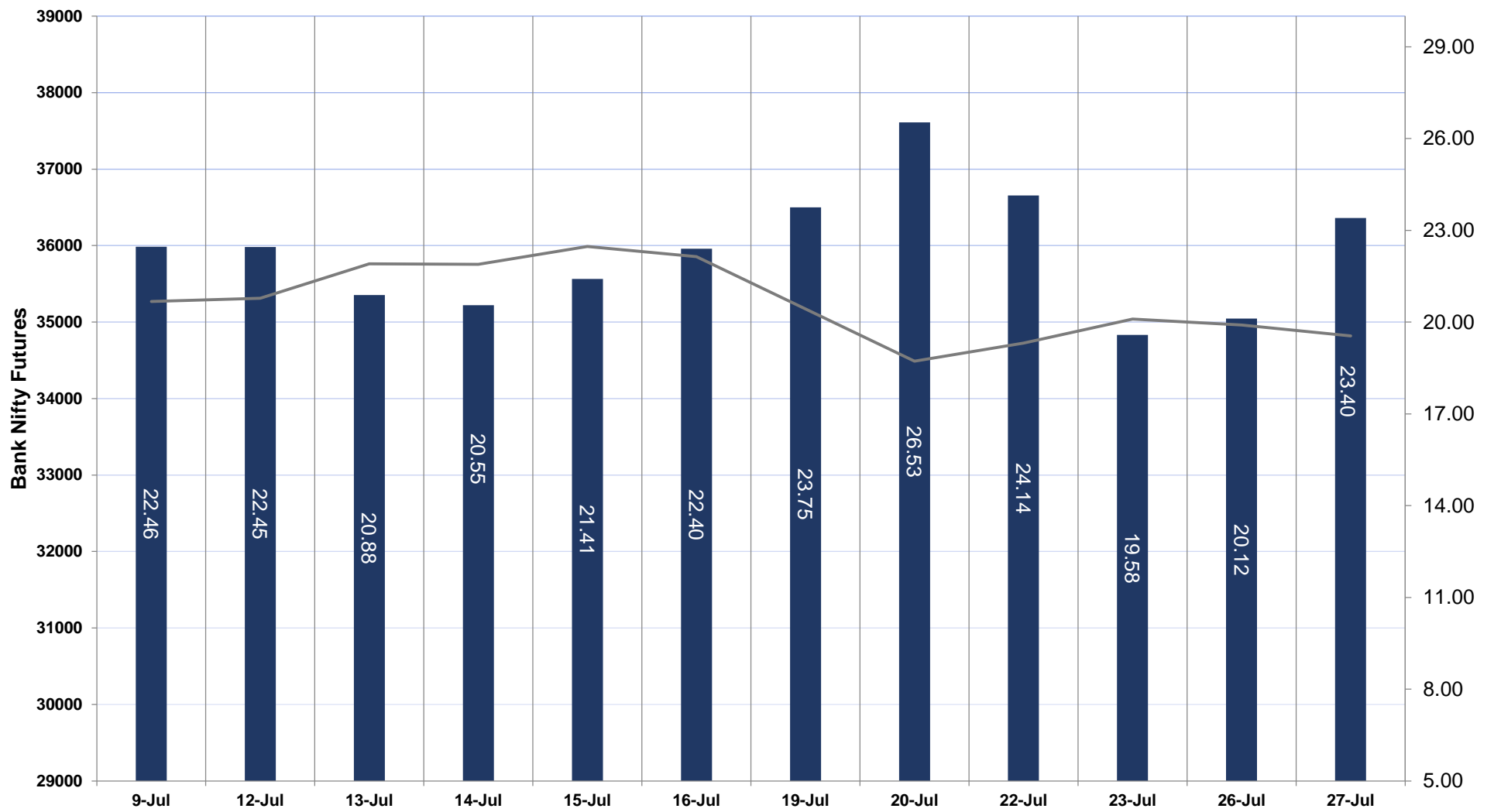
NIFTY FUTURES



TECHNICAL VIEWS



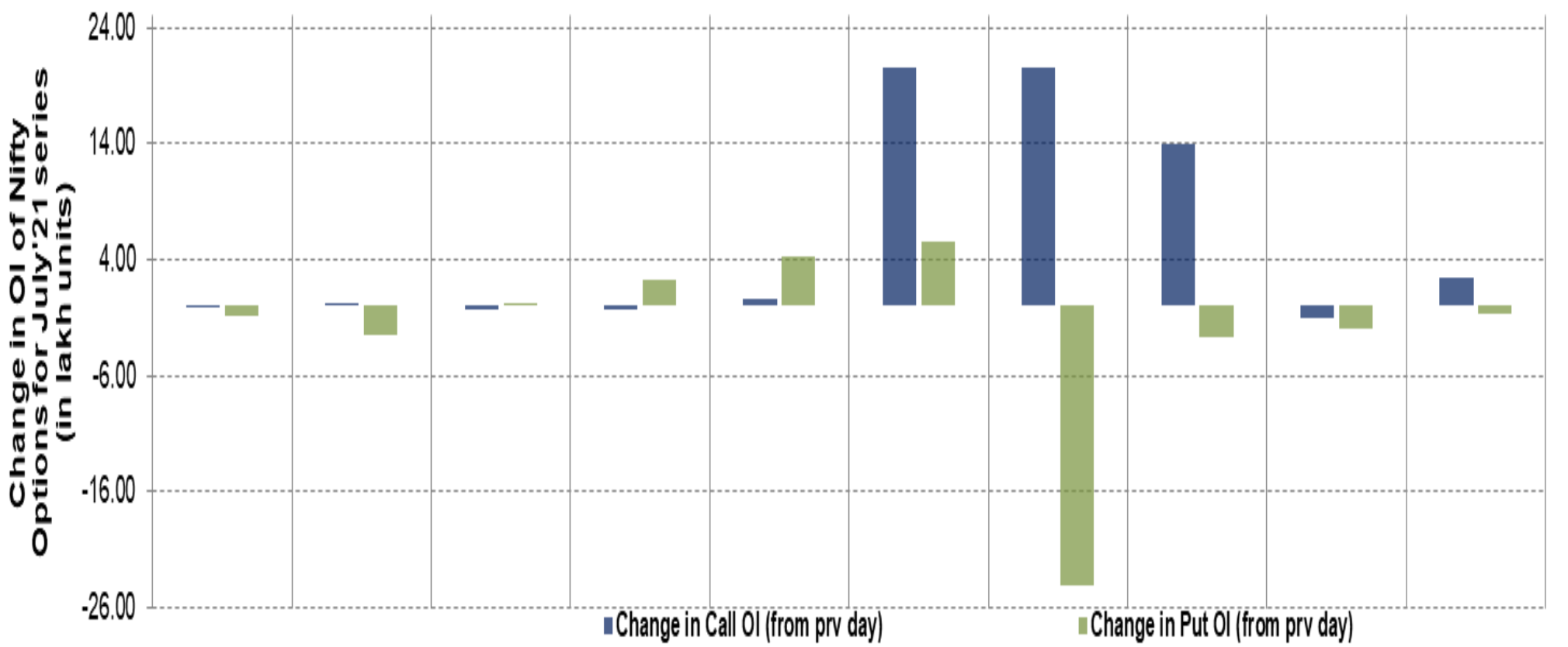
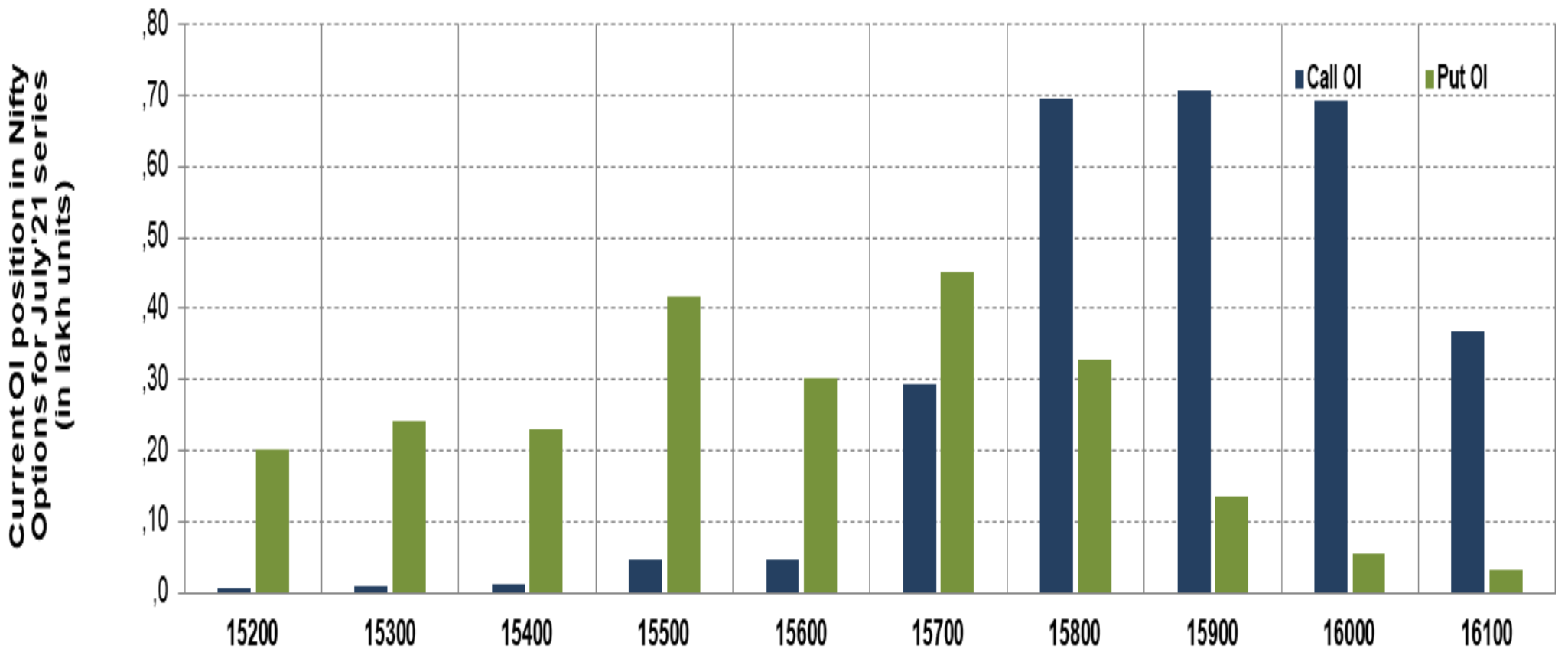
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **1.40 million** in Open Interests is **Strike Price of 15,900**
- **Most Active Nifty Put** with an addition of **0.55 millions** in Open Interests is **Strike Price of 15,700**
- **Maximum Open Interest** an outstanding was **7.10 millions** for Calls at **Strike Price of 15,900**
- **Maximum Open Interest** an outstanding was **4.51 millions** for Puts at **Strike Price of 15,700**

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