



MORNING MANTRA



Daily Derivatives & Market Report

July 28, 2021



Indian equity benchmarks ended Wednesday's trading session on lower note. The start of the day was on a negative note, as the International Monetary Fund (IMF) has cut India's gross domestic product (GDP) growth forecast to 9.5 percent for the fiscal year to March 31, 2022 as the onset of a severe second COVID-19 wave cut into recovery momentum. This forecast for 2021-22 is lower than the 12.5 per cent growth in GDP that IMF had projected in April before the second wave took a grip. For 2022-23, it expects economic growth of 8.5 per cent, larger than the 6.9 per cent it had projected in April.

Key indices remained lower for the whole trading session, after Finance Minister Nirmala Sitharaman informed Parliament that the number of wilful defaulters has increased from 2,208 to 2,494 at the end of March 31, 2021. As per RBI data on global operations, during the last three financial years, public sector banks (PSBs) have effected recovery of Rs 3,12,987 crore in non-performing assets (NPAs) and written-off loans.

On the global front, European markets were trading higher, as encouraging earnings reports from British bank Barclays and luxury group Kering helped investors look past worries about China's regulatory crackdown that kept markets on edge this week. Asian markets settled mixed on Wednesday, after Japan's services producer prices grew at a slower pace in June, the Bank of Japan reported on Tuesday. The services producer price index rose 1.4 percent year-on-year in June, slightly slower than the 1.5 percent increase seen in May. On a monthly basis, the services PPI edged up 0.1 percent, offsetting a 0.1 percent drop in the previous month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	52443.71	-135.05	-0.26
NIFTY	15709.40	-37.05	-0.24
MIDCAP	22880.08	0.69	0.00
SMLCAP	26365.97	-119.16	-0.45
BSEFMC	13589.53	-10.01	-0.07
AUTO	22312.86	-226.58	-1.01
POWER	2625.98	-1.41	-0.05
REALTY	3120.32	-22.98	-0.73
BSE IT	30586.77	-10.79	-0.04
BANKEX	39194.52	-318.88	-0.81
OIL GAS	15493.27	-36.06	-0.23
METAL	20110.07	280.07	1.41
INDIA VIX	13.69	0.46	3.46

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	733	1192	56
BSE	1414	1791	128

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4997	5438	(8)
NSE CASH	67798	70777	(4)
NSE F&O	6915352	4840684	43

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.98	4.10	1.18
SENSEX	30.76	3.36	1.04

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6663	5742	921
FII	6941	9216	(2275)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	7842.70	8198.62	(356)
Index Options	605923.55	605398.88	525
Stock Futures	34560.65	34125.95	435
Stock Options	20896.99	20748.43	149

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.93	0.90
BANK NIFTY	0.69	0.69

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.68	92.43	0.27

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.189	6.178	0.18
USA	1.256	1.234	1.78

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1796.43	-3.49	-0.19
Silver	24.74	0.02	0.07
Crude-Oil	71.95	0.30	0.42
Brent-Crude	74.70	0.22	0.30

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Aug -21 USD-INR	74.61	-0.105	-0.140
27 Aug -21 EUR-INR	88.14	-0.002	-0.003
27 Aug -21 GBP-INR	103.51	0.510	0.500
27 Aug -21 JPY- INR	67.86	0.020	0.023

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15709	15409	15559	15663	15813	15918
SENSEX	52444	51436	51940	52307	52811	53178
NIFTY FUTURES	15708	15399	15553	15664	15818	15929
BANK NIFTY	34533	33770	34152	34497	34878	35223
CNX IT	29954	29336	29645	29819	30128	30303
CNX MIDCAP	27315	26759	27037	27276	27554	27793
CNX SMALLCAP	10381	10105	10243	10370	10509	10636
INDIA VIX	13.69	9.05	11.37	13.67	15.99	18.30

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Neutral	Buy	Buy
SENSEX	Neutral	Buy	Buy
NIFTY FUTURES	Neutral	Buy	Buy
BANK NIFTY	Sell	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 29-07-2021

IDEA,SAIL

TECHNICAL VIEWS



NIFTY

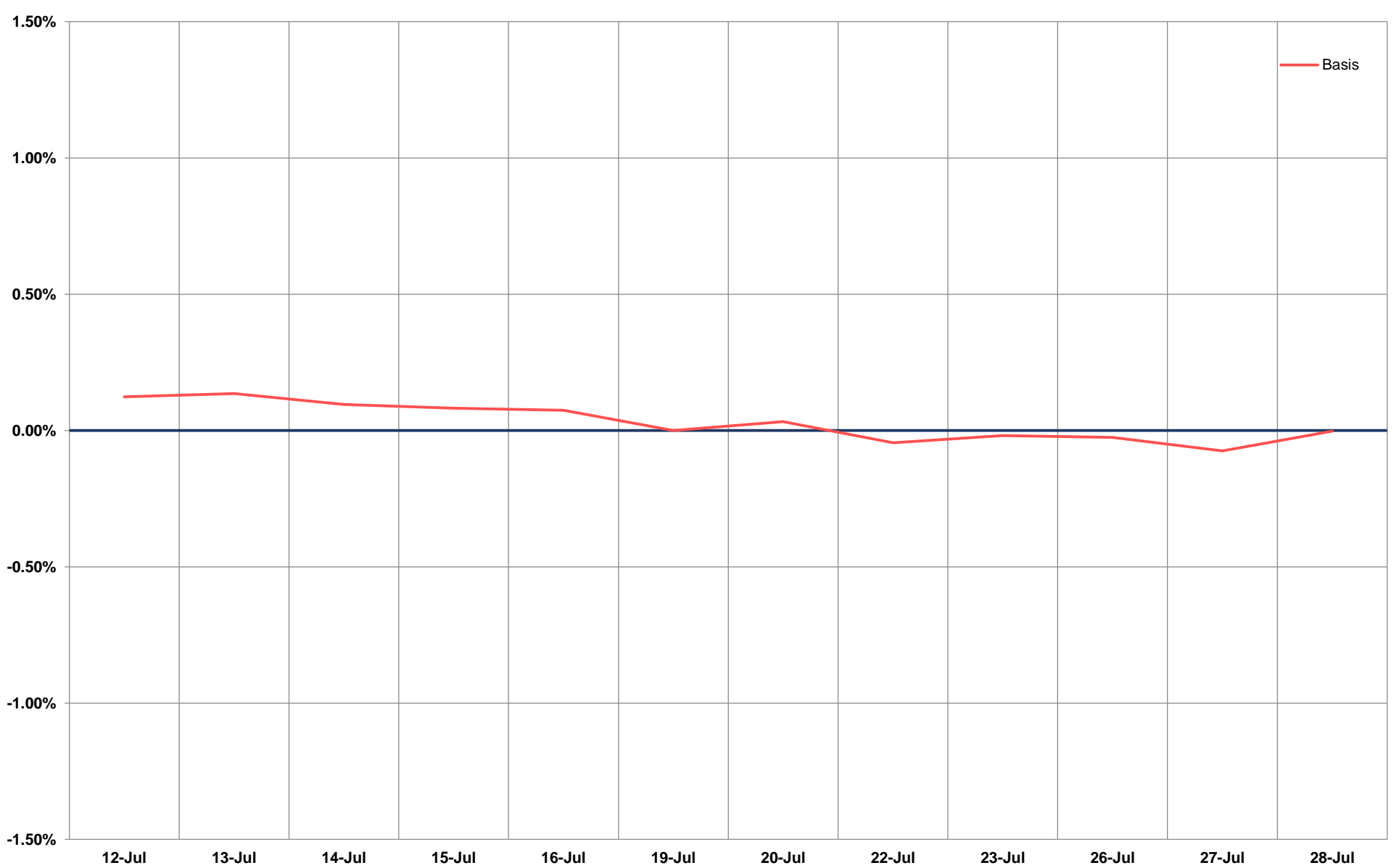
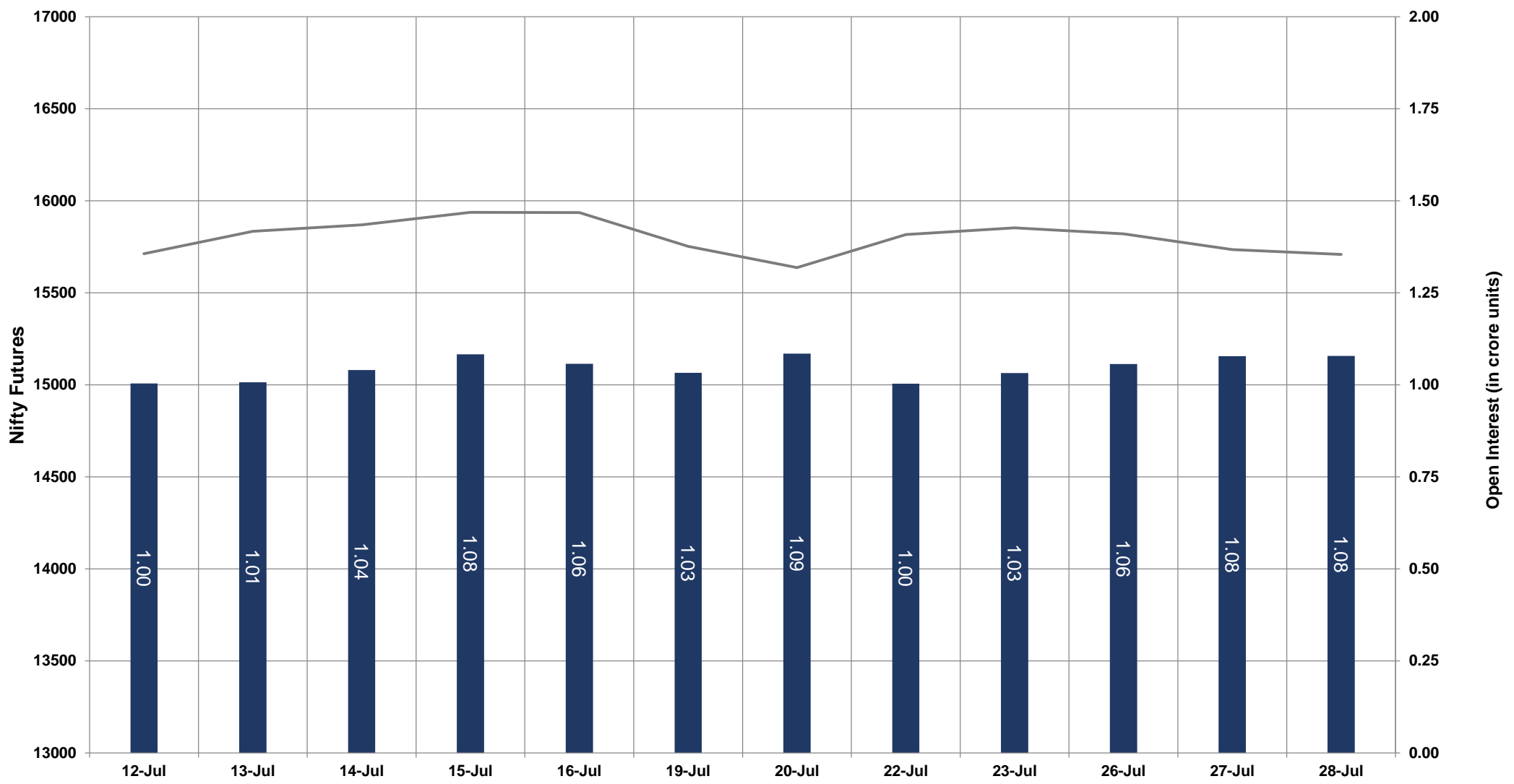


- Nifty Cash = **15,709.40 (-0.24%)**
- Resistance levels = **15,780** and **15,840**
- Support levels = **15,670** and **15,580**

TECHNICAL VIEWS



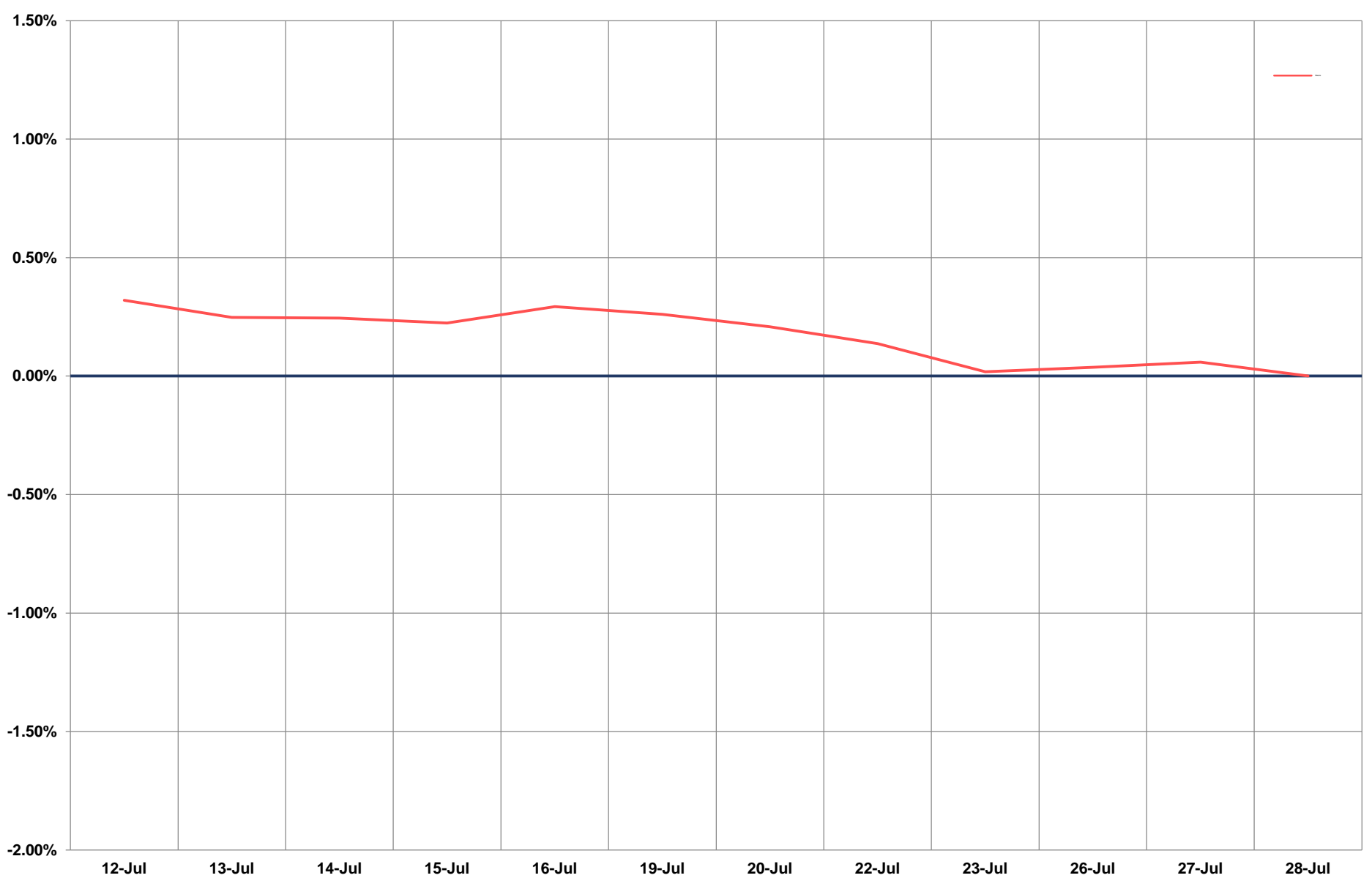
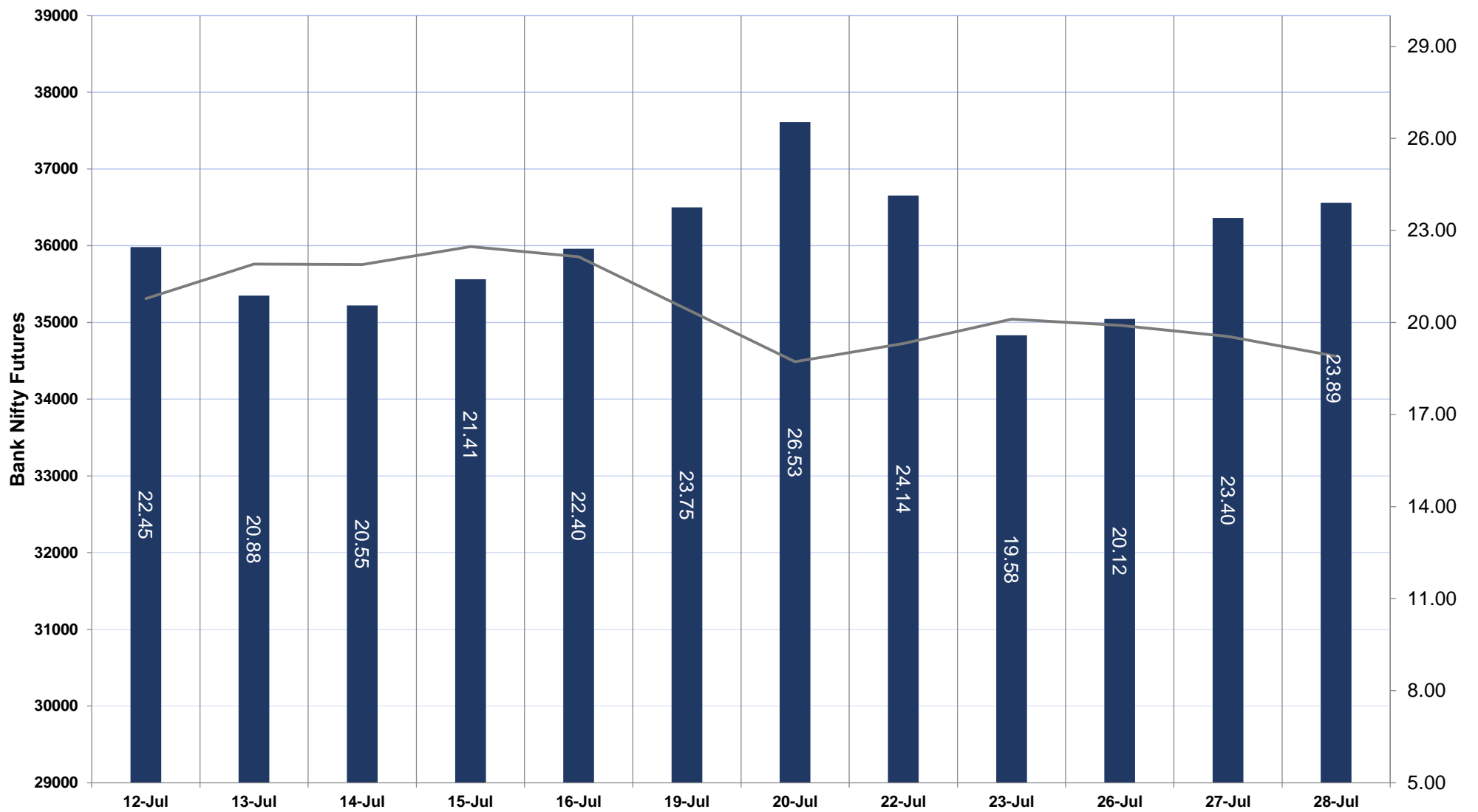
NIFTY FUTURES



TECHNICAL VIEWS



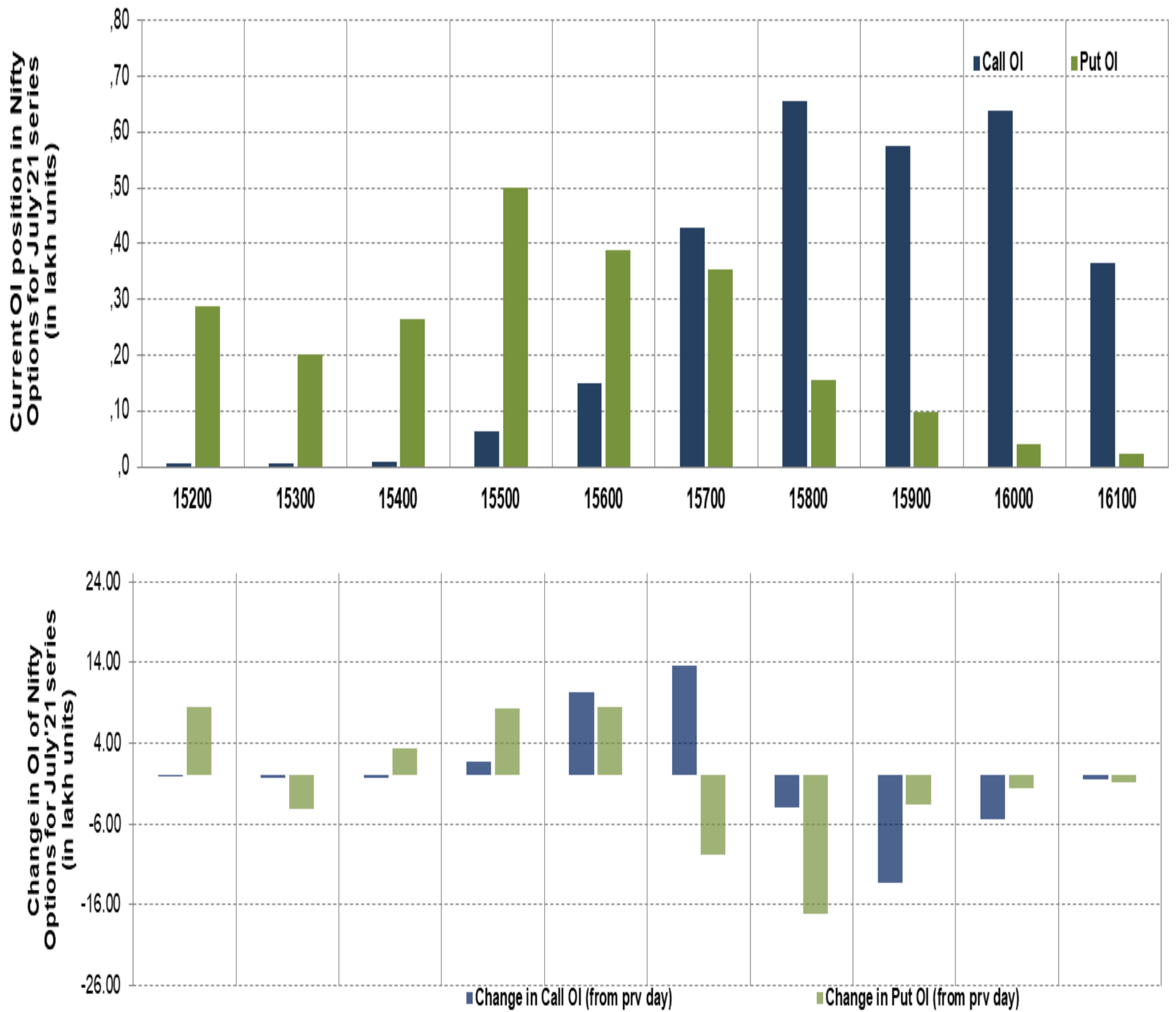
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.40 million** in Open Interests is **Strike Price of 15,800**
- **Most Active Nifty Put** with an addition of **0.83 millions** in Open Interests is **Strike Price of 15,500**
- **Maximum Open Interest** an outstanding was **6.60 millions** for Calls at **Strike Price of 15,800**
- **Maximum Open Interest** an outstanding was **5.00 millions** for Puts at **Strike Price of 15,500**

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