



MORNING MANTRA



Daily Derivatives & Market Report

July 29, 2021



Indian equity benchmarks ended higher on Thursday's trading session. Markets made positive start, as Chief Economic Adviser (CEA) K V Subramanian said that India is expected to hit a growth rate of 6.5-7 percent in 2022-23 and accelerate further to 8 percent in the subsequent years on the back of reforms undertaken by the government. Some support came in as the Reserve Bank of India (RBI) allowed payment system providers, prepaid card issuers, card networks and white label ATM operators access to its Centralised Payment Systems (CPS), such as real time gross settlement (RTGS) and National Electronic Fund Transfer (NEFT) systems in the first phase of its plan bring non-banks in the same platform.

Traders were positive, amid reports that in a bid to ensure timely support to depositors of stressed banks, the Union Cabinet has given green signal for amendment to the DICGC Act to provide account holders access to up to Rs 5 lakh funds within 90 days of a bank coming under moratorium. Finance Minister Nirmala Sitharaman in her Budget speech had announced that changes will be made to the Deposit Insurance and Credit Guarantee Corporation (DICGC) Act, 1961. Last year, the government raised insurance cover on deposit five-fold to Rs 5 lakh to provide support to depositors of ailing lenders like Punjab and Maharashtra Co-operative (PMC) Bank.

On the global front, European markets were trading higher, as strong earnings from commodity majors, Airbus and others set a bright tone in markets, while concerns about China's regulatory moves faded. Asian markets settled mostly higher on Thursday, after Malaysia's exports rose more than expected in June, data from the Department of Statistics showed on Wednesday. Exports grew 27.2 percent year-on-year to MYR 105.5 billion in June. Imports grew 32.1 percent annually to MYR 83.2 billion in June.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	52653.07	209.36	0.40
NIFTY	15778.45	69.05	0.44
MIDCAP	22968.22	88.14	0.39
SMLCAP	26603.29	237.32	0.90
BSEFMC	13464.65	-124.88	-0.92
AUTO	22297.67	-15.19	-0.07
POWER	2614.82	-11.16	-0.42
REALTY	3169.50	49.18	1.58
BSE IT	30835.16	248.39	0.81
BANKEX	39331.64	137.12	0.35
OIL GAS	15468.99	-24.28	-0.16
METAL	21223.72	1113.65	5.54
INDIA VIX	12.94	-0.75	-5.50

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1205	795	57
BSE	1907	1295	135

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5411	4997	8
NSE CASH	74442	67798	10
NSE F&O	9627514	6915352	39

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.08	4.12	1.19
SENSEX	30.99	3.38	1.03

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7182	5135	2047
FII	8374	9240	(866)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	7966.65	6912.38	1054
Index Options	769492.98	770057.29	(564)
Stock Futures	32987.78	31110.66	1877
Stock Options	17707.60	15959.60	1748

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.04	0.93
BANK NIFTY	0.78	0.69

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	91.99	92.32	-0.36

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.201	6.188	0.21
USA	1.258	1.263	-0.43

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1828.24	18.95	1.06
Silver	25.79	0.74	2.99
Crude-Oil	72.76	0.37	0.48
Brent-Crude	75.14	0.38	0.51

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Aug -21 USD-INR	74.49	-0.13	-0.17
27 Aug -21 EUR-INR	88.48	0.33	0.37
27 Aug -21 GBP-INR	103.91	0.41	0.40
27 Aug -21 JPY- INR	67.86	0.02	0.04

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15778	15698	15738	15778	15818	15857
SENSEX	52653	52448	52551	52664	52766	52880
NIFTY FUTURES	15780	15692	15736	15774	15818	15856
BANK NIFTY	34692	34372	34532	34655	34815	34938
CNX IT	30371	29903	30137	30272	30506	30640
CNX MIDCAP	27512	27312	27412	27470	27570	27628
CNX SMALLCAP	10476	10347	10411	10448	10512	10549
INDIA VIX	12.94	11.77	12.36	13.02	13.61	14.27

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	Buy	Buy	Buy
CNX SMALLCAP	Buy	Buy	Buy
INDIA VIX	Neutral	Sell	Sell

SECURITIES BAN IN F&O TRADES FOR 30-07-2021

NIL

TECHNICAL VIEWS



NIFTY

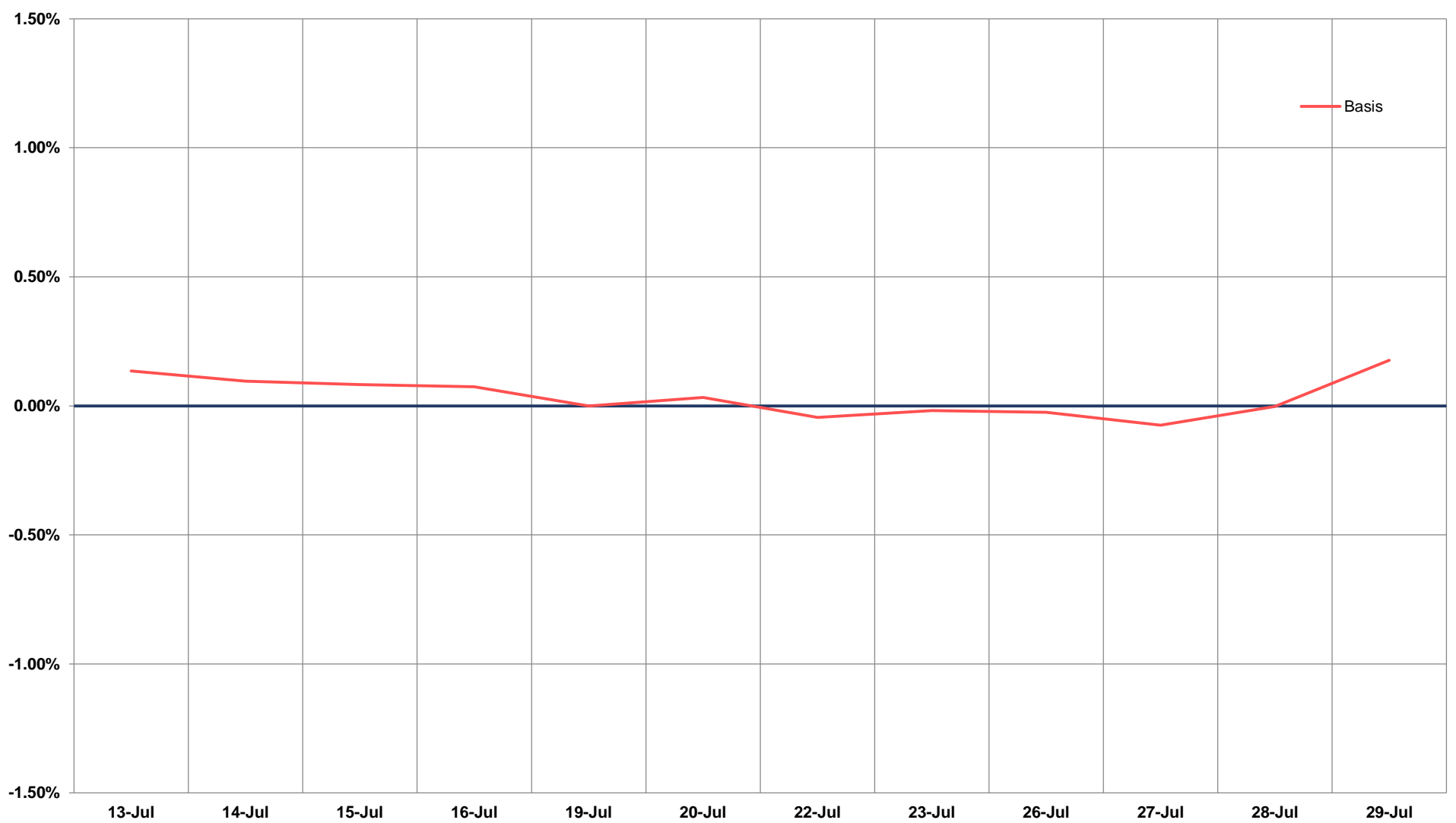
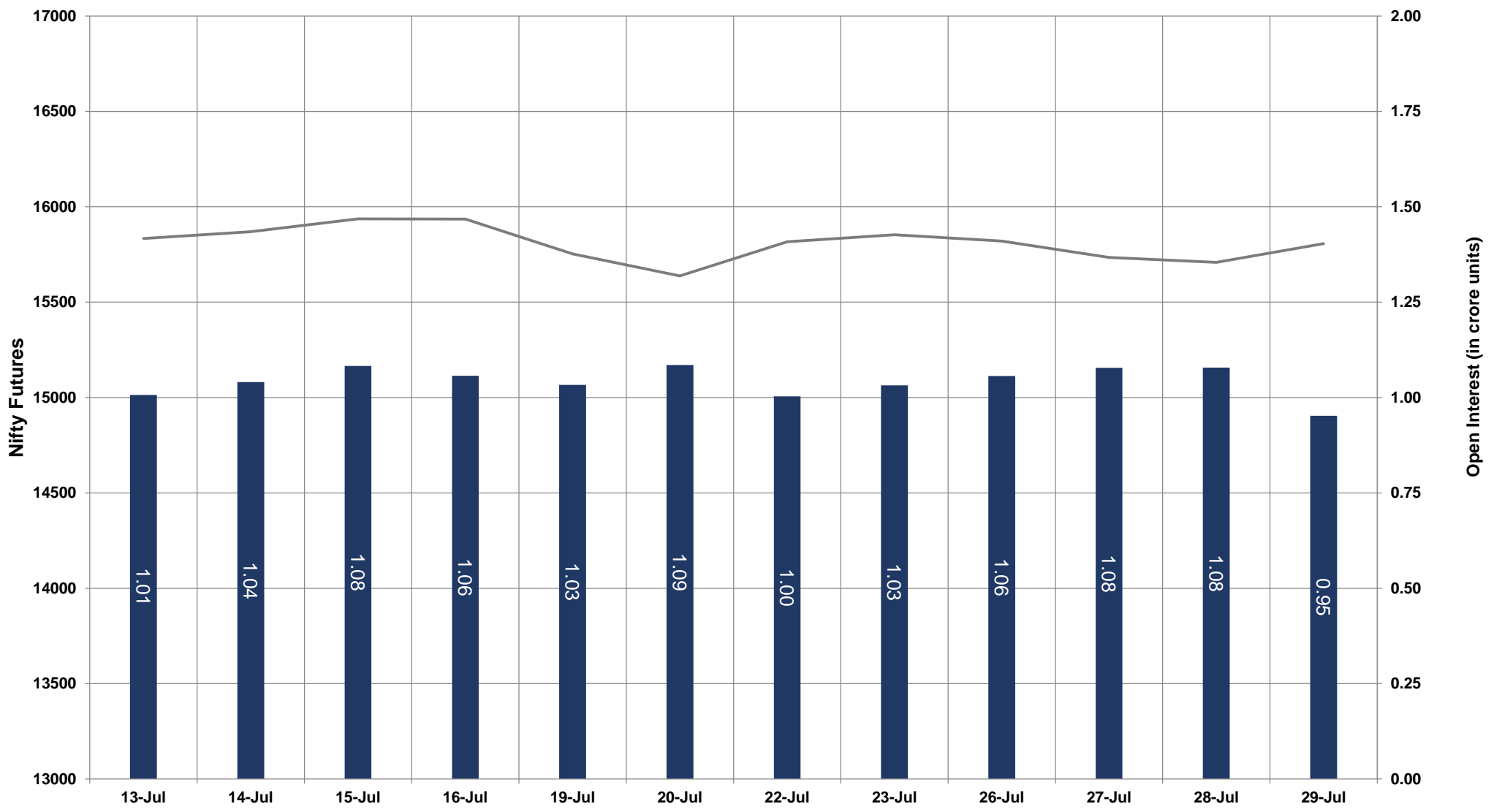


- Nifty Cash = **15,778.45 (+0.44%)**
- Resistance levels = **15,880** and **15,940**
- Support levels = **15,680** and **15,590**

TECHNICAL VIEWS



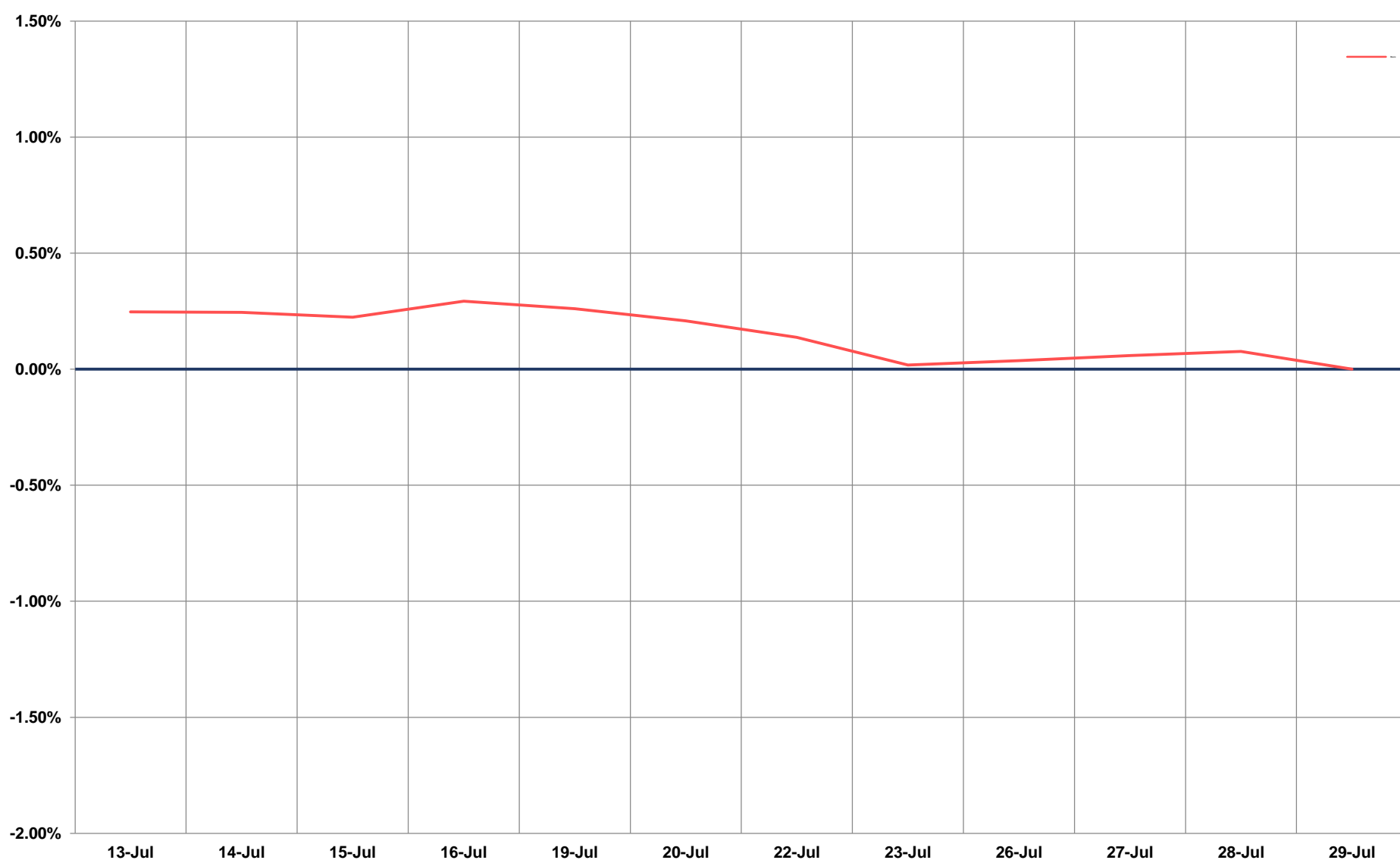
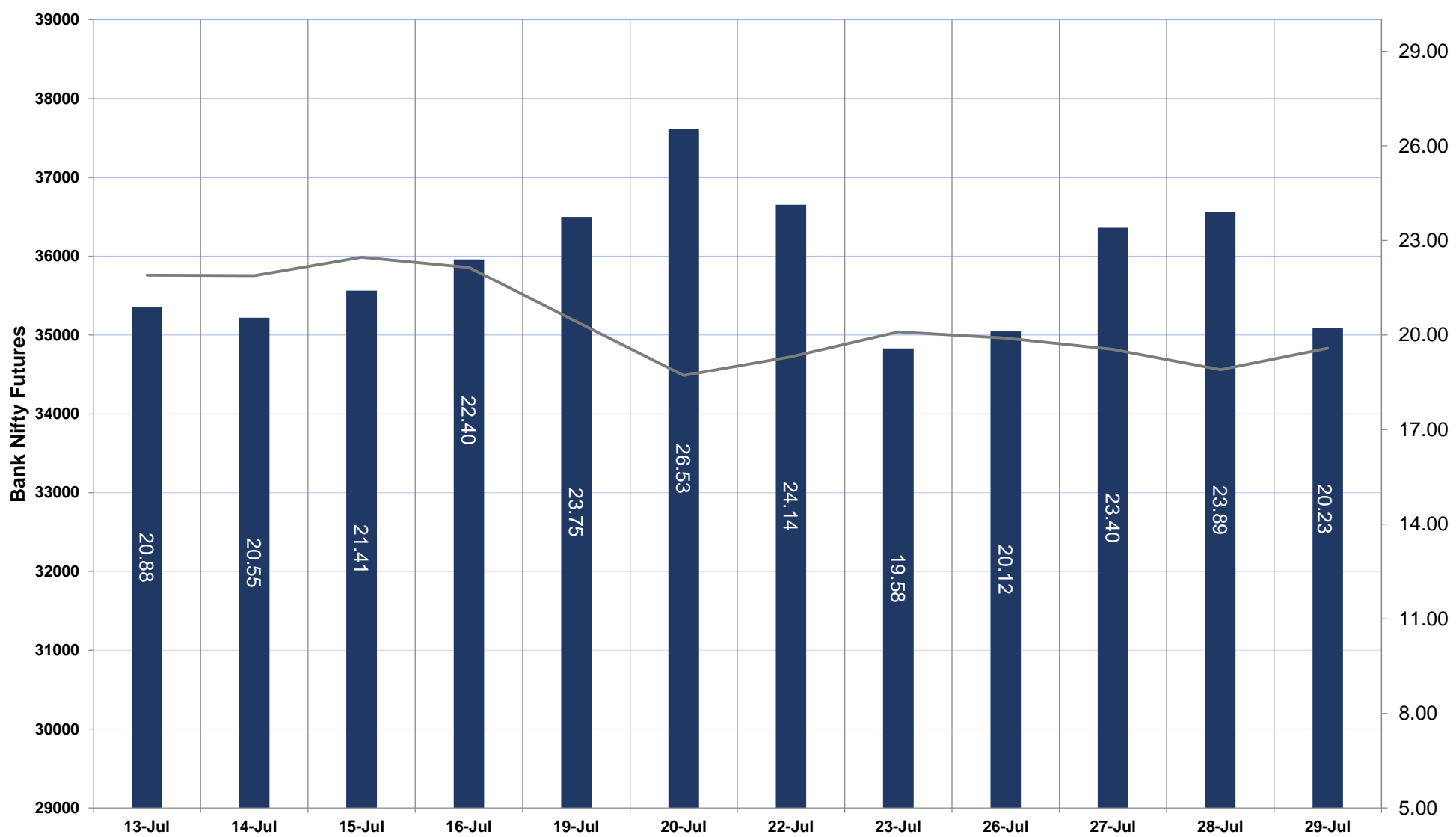
NIFTY FUTURES



TECHNICAL VIEWS



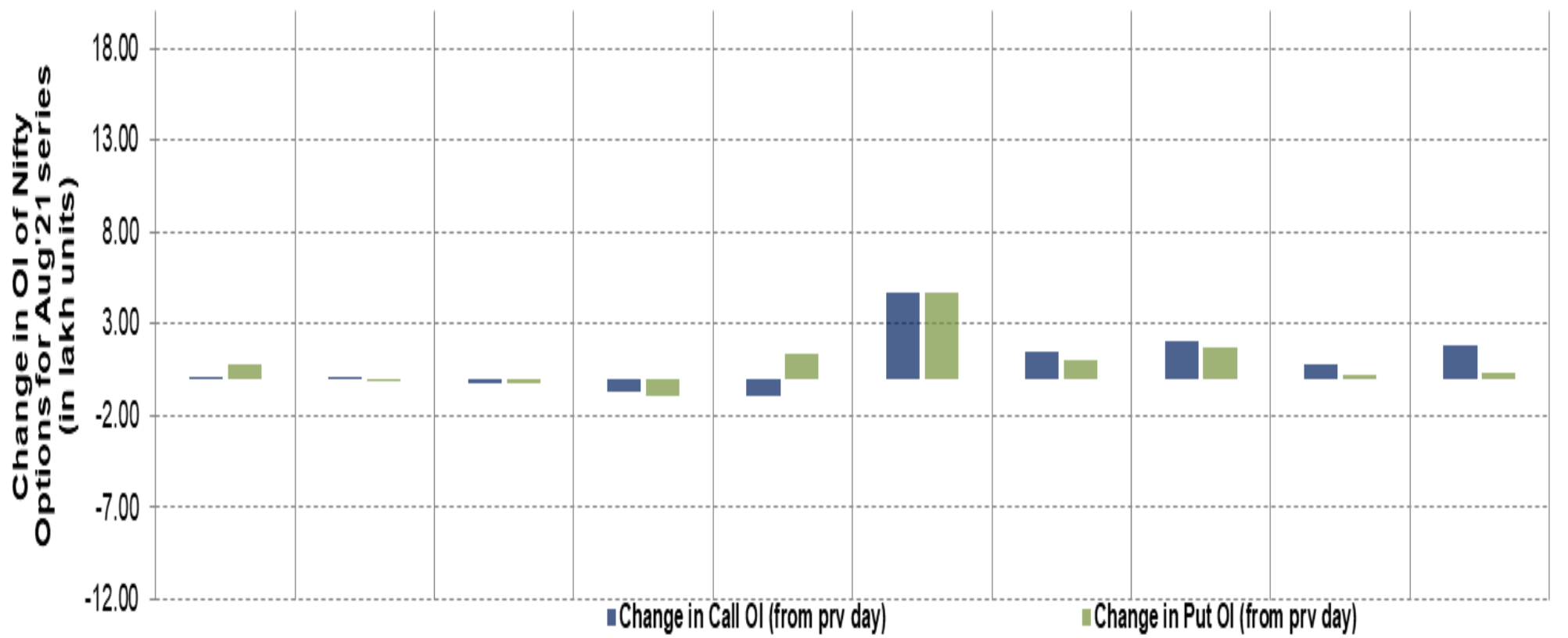
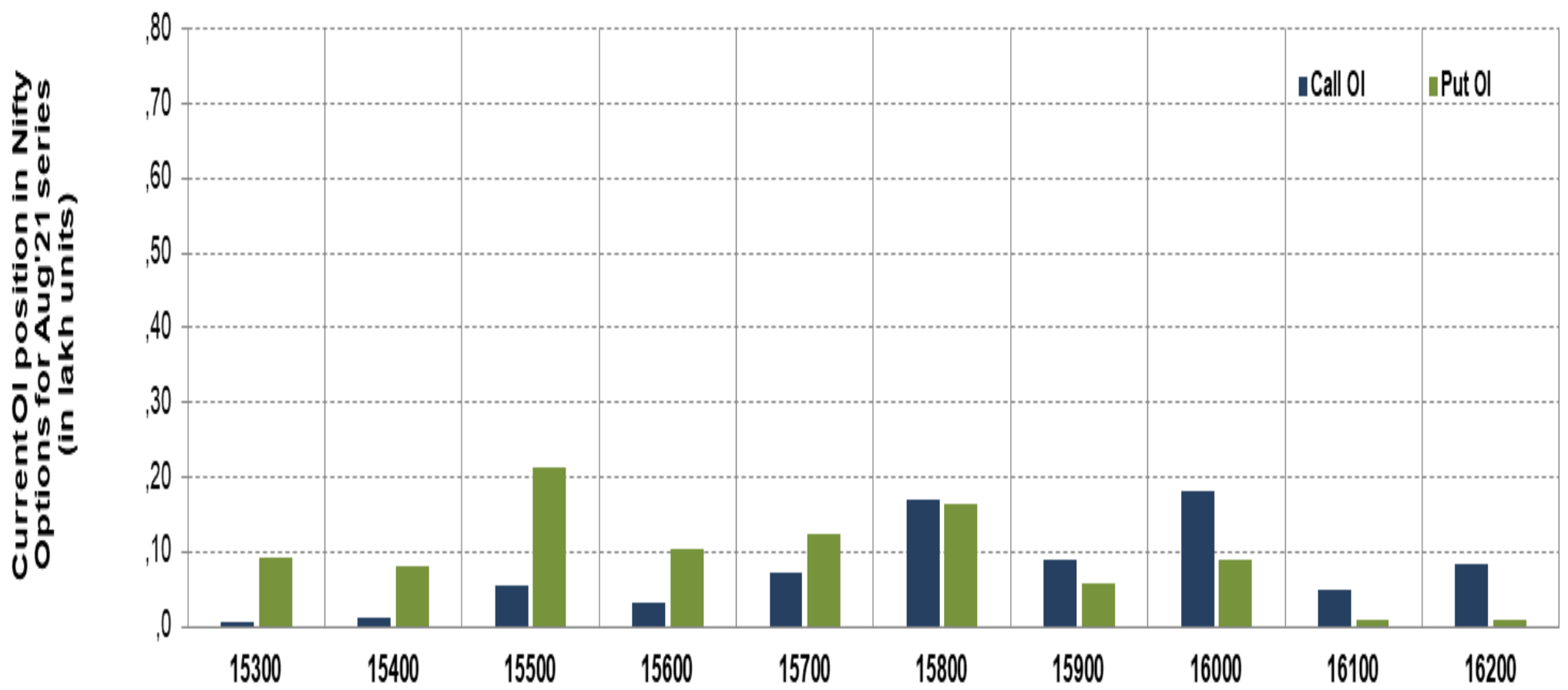
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.20 million** in Open Interests is **Strike Price of 16,000**
- **Most Active Nifty Put** with a reduction of **0.03 millions** in Open Interests is **Strike Price of 15,500**
- **Maximum Open Interest** an outstanding was **1.83 millions** for Calls at **Strike Price of 16,000**
- **Maximum Open Interest** an outstanding was **2.12 millions** for Puts at **Strike Price of 15,500**

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