



MORNING MANTRA



Daily Derivatives & Market Report

July 30, 2021



Indian equity benchmarks ended in red on Friday. After a cautious start, markets remained higher for the most part of the trading session, taking support with India Ratings and Research's statement that outbound shipments from India, which have been languishing for quite some time, can benefit from the favourable trade growth outlook of 2021 and consolidate further from the level achieved in the first quarter of this fiscal. Some optimism came in as Chief Economic Advisor K V Subramanian said headline inflation will come down under the 6 percent mark in July itself but will stay at an elevated level of over 5 percent for some time.

In the second half of the trading session, key indices added gains, as traders were positive, amid reports that cash-laden investors are set to step up the hunt for Indian firms, mainly tech start-ups, likely to benefit in the post-pandemic world, after pumping in a record \$30 billion via public and private equity deals this year.

However, in the last hour of the trading session, markets cut all of their gains to end the trading day on a lower note, as 3 southern states report spike in new infections. Kerala reported more than 22,000 fresh Covid-19 cases for the third day straight: the spike prompting the state to announce a weekend lockdown. Karnataka and Tamil Nadu recorded a rise in new infections on Thursday as well, taking India's daily case count to nearly 45,000, the highest in 22 days.

On the global front, European markets were trading mostly in red with investors focusing on a fresh reversal of market sentiment in China, a deluge in earnings from some of the region's big names as well as important growth data. Asian markets settled lower on Friday, even after industrial output in Japan advanced a seasonally adjusted 6.2 percent on month in June, the Ministry of Economy, Trade and Industry said. That beat expectations for an increase of 5.0 percent following the downwardly revised 6.5 percent contraction in May (originally -5.9 percent).

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	52586.84	-66.23	-0.13
NIFTY	15763.05	-15.40	-0.10
MIDCAP	23087.22	119.00	0.52
SMLCAP	26786.62	183.33	0.69
BSEFMC	13480.98	16.33	0.12
AUTO	22489.21	191.54	0.86
POWER	2616.52	1.70	0.07
REALTY	3182.51	13.01	0.41
BSE IT	30846.54	11.38	0.04
BANKEX	39190.11	-141.53	-0.36
OIL GAS	15441.74	-27.25	-0.18
METAL	21011.62	-212.10	-1.00
INDIA VIX	12.80	-0.14	-1.10

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1062	907	69
BSE	1782	1449	136

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5980	5411	11
NSE CASH	76983	74442	3
NSE F&O	2884874	9627514	(70)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	27.01	4.12	1.18
SENSEX	30.72	3.37	1.04

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8047	5090	2957
FII	8506	12354	(3848)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2291.85	4176.31	(1884)
Index Options	242318.82	244205.58	(1887)
Stock Futures	18847.34	16533.70	2314
Stock Options	16035.97	16780.32	(744)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.09	1.04
BANK NIFTY	0.80	0.78

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	91.99	91.86	0.14

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.204	6.198	0.10
USA	1.247	1.269	-1.71

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1825.27	-4.95	-0.28
Silver	25.53	0.02	0.09
Crude-Oil	73.83	0.21	0.29
Brent-Crude	76.30	0.25	0.33

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Aug -21 USD-INR	74.58	0.09	0.12
27 Aug -21 EUR-INR	88.77	0.29	0.32
27 Aug -21 GBP-INR	104.14	0.25	0.24
27 Aug -21 JPY- INR	68.03	0.19	0.28

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15923	15843	15883	15923	15963	16002
SENSEX	53140	52849	52995	53143	53288	53436
NIFTY FUTURES	15939	15853	15896	15933	15976	16013
BANK NIFTY	35752	35498	35625	35802	35928	36105
CNX IT	29400	29027	29213	29474	29661	29922
CNX MIDCAP	27851	27682	27767	27831	27915	27979
CNX SMALLCAP	10447	10327	10387	10425	10485	10522
INDIA VIX	11.71	11.15	11.43	11.90	12.18	12.65

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 02-08-2021

NIL

TECHNICAL VIEWS



NIFTY

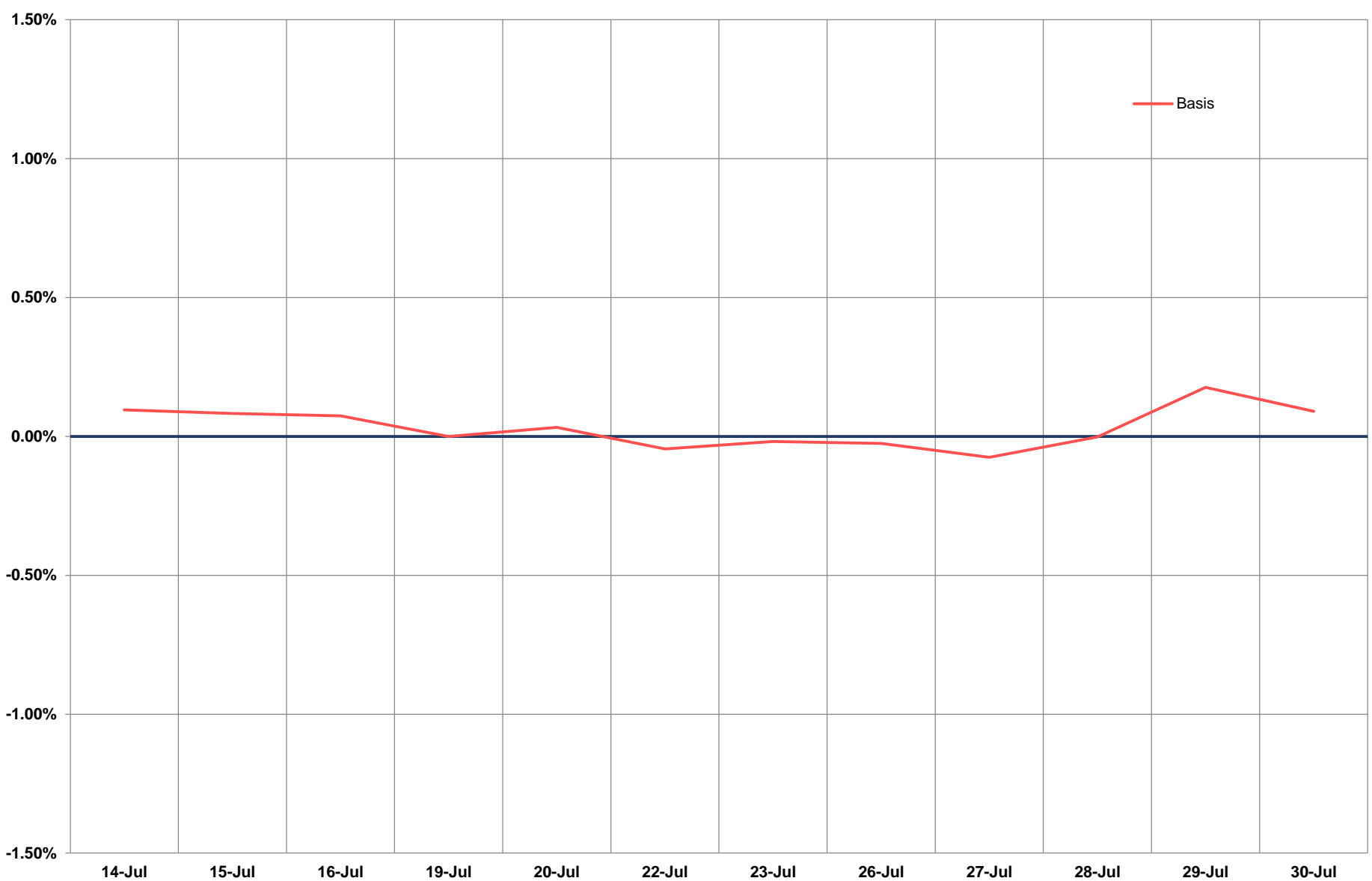
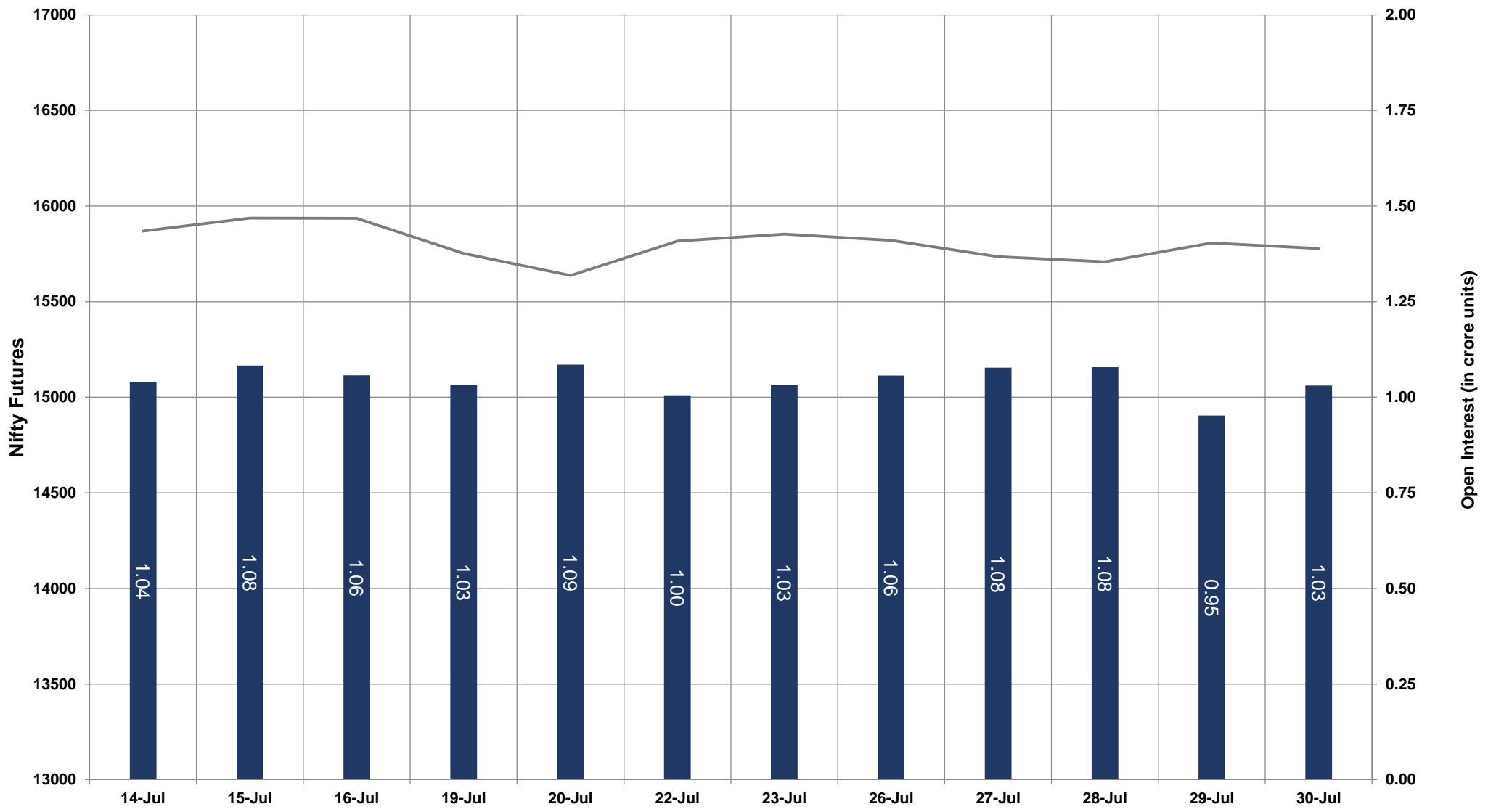


- Nifty Cash = **15,763.05(-0.10%)**
- Resistance levels = **15,880** and **15,940**
- Support levels = **15,680** and **15,590**

TECHNICAL VIEWS



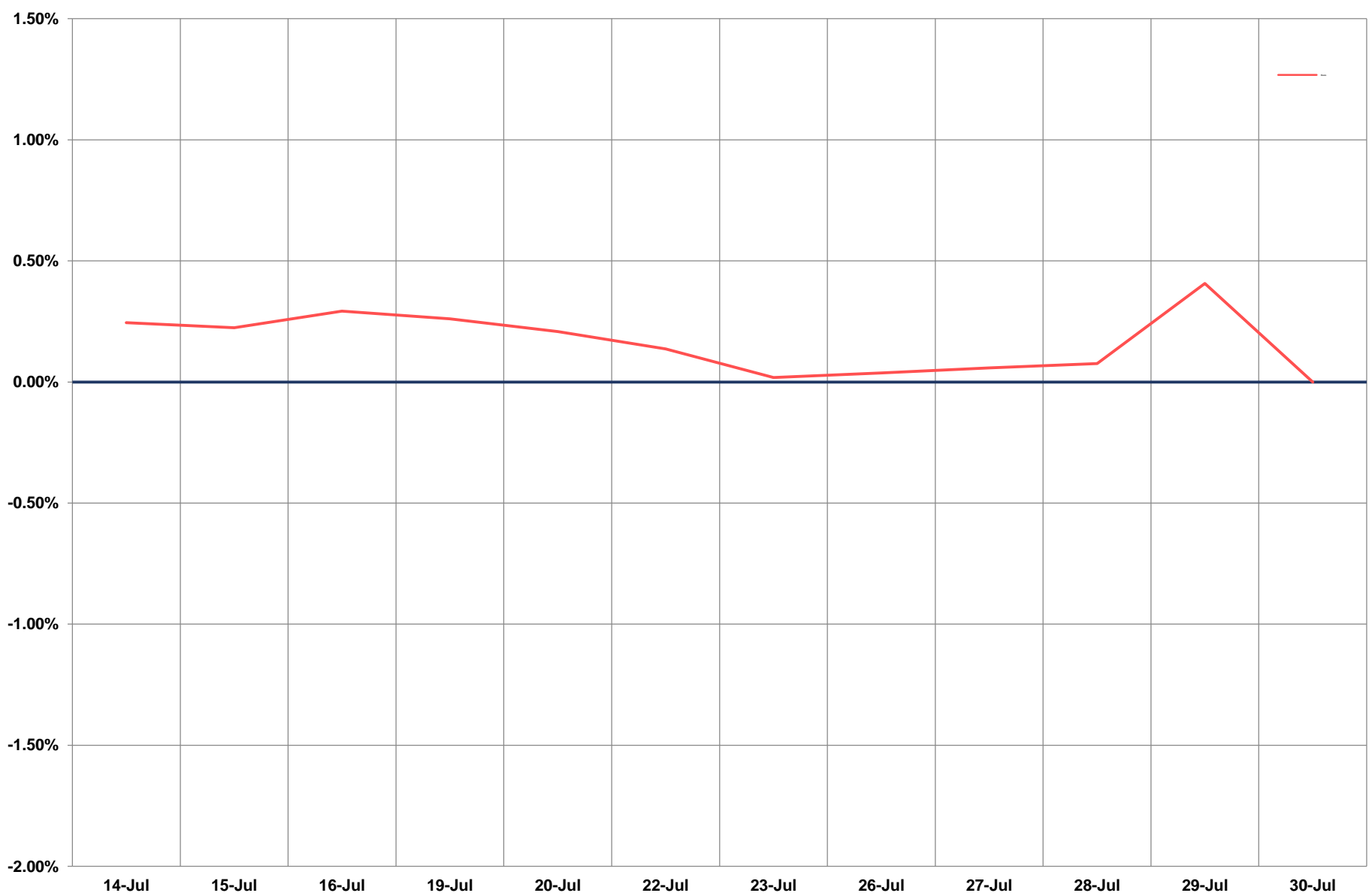
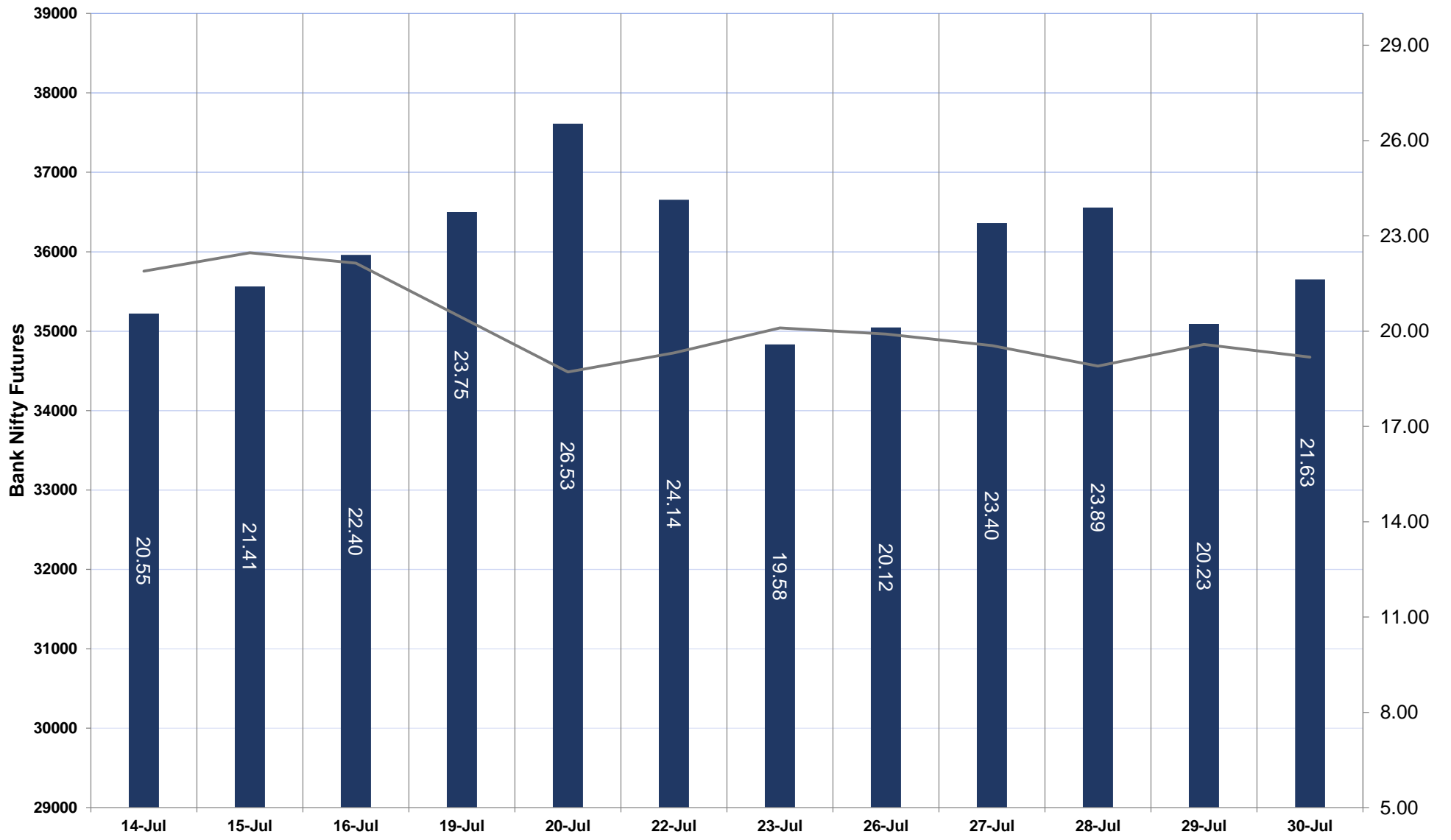
NIFTY FUTURES



TECHNICAL VIEWS



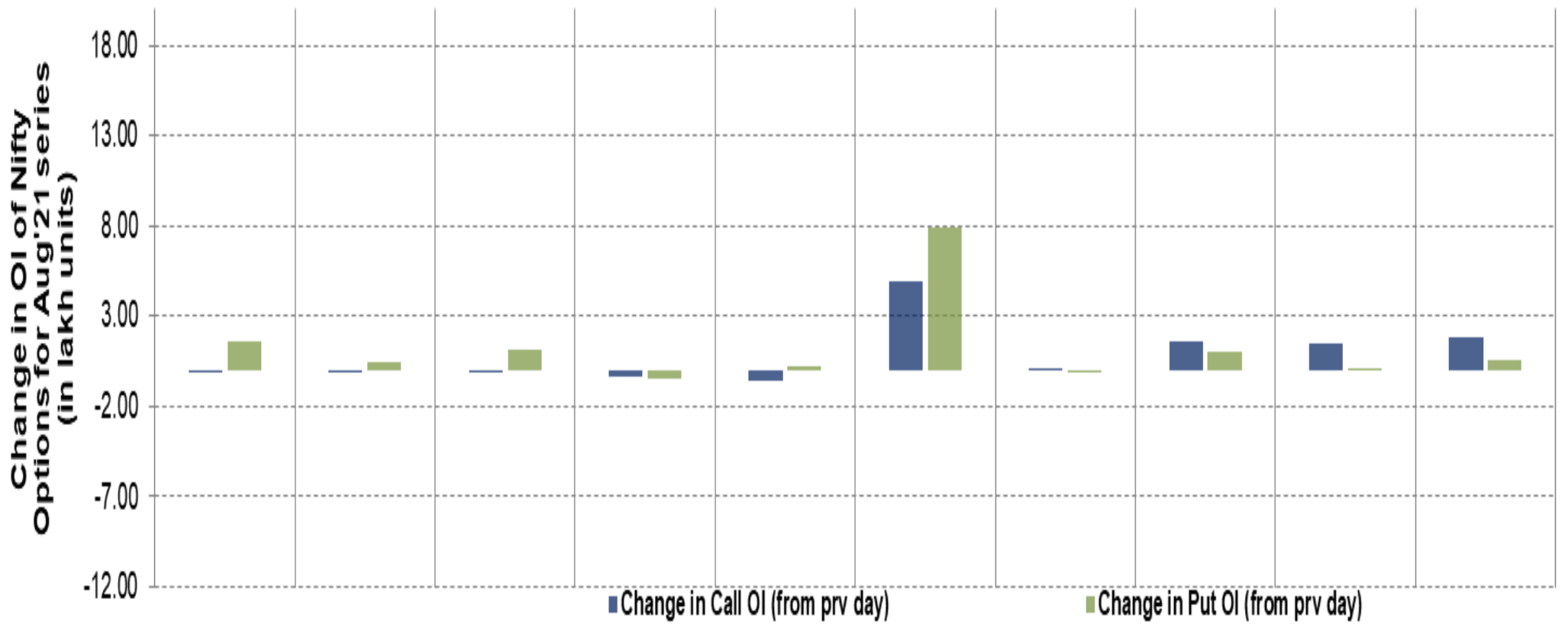
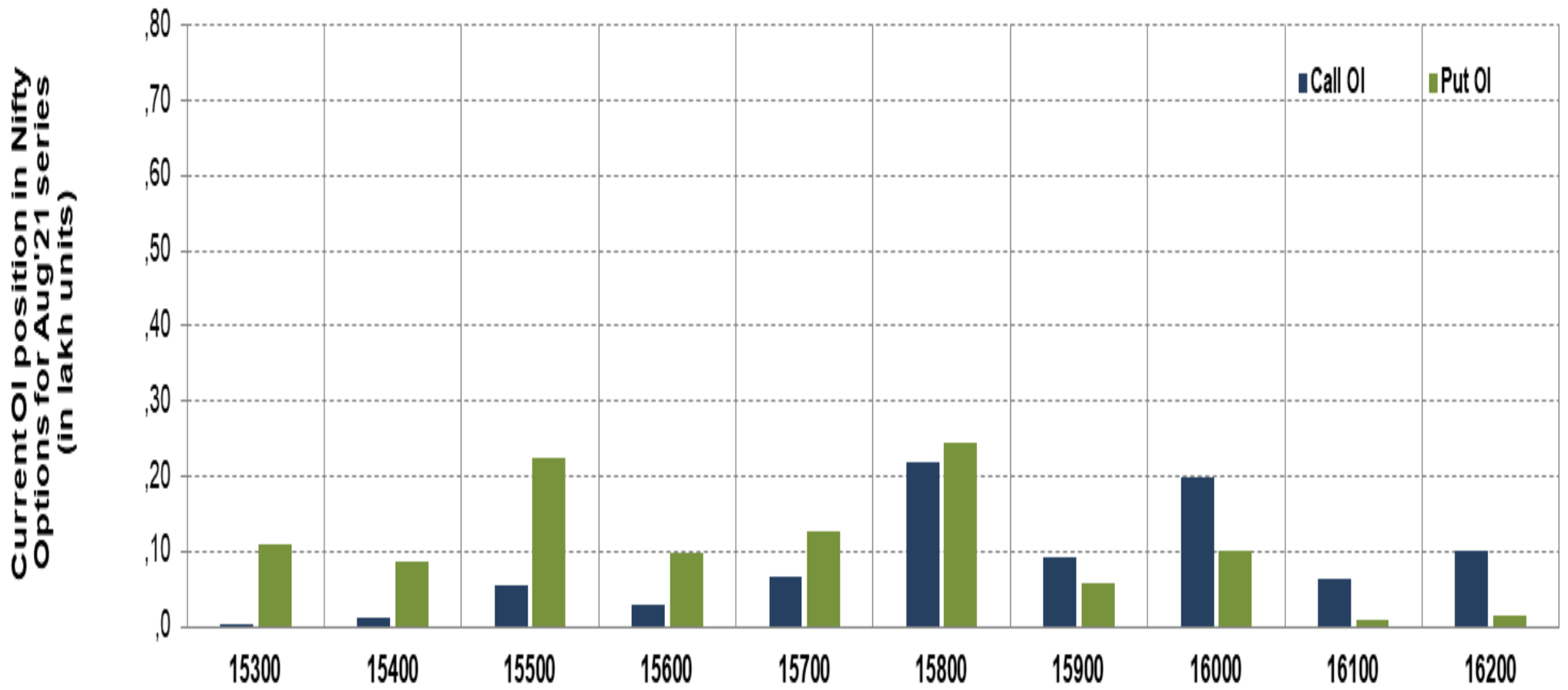
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.50 million** in Open Interests is **Strike Price of 15,800**
- **Most Active Nifty Put** with an addition of **0.80 millions** in Open Interests is **Strike Price of 15,800**
- **Maximum Open Interest** an outstanding was **2.20 millions** for Calls at **Strike Price of 15,800**
- **Maximum Open Interest** an outstanding was **2.44 millions** for Puts at **Strike Price of 15,800**

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