



# MORNING MANTRA

WHAT'S RISING

BULLS

BEARS

WHAT'S FALLING

Daily Derivatives & Market Report

JULY 01, 2022



The last trading day of the week ended on a negative note, with both Sensex and Nifty ending marginally lower. The start of the day was in red, as traders were concerned with the latest public debt management report showing that the government's total liabilities rose 3.74 per cent to Rs 133.22 lakh crore in the March quarter from Rs 128.41 lakh crore in the three months ended December 2021. Some cautiousness also came in as the Reserve Bank said India's external debt increased by \$47.1 billion to \$620.7 billion in the financial year ended March 2022.

Weak trade continued over the Dalal Street during the entire trading session, after Indian manufacturing activity eased in the month of June, as growth of total sales and production eased amid intense price pressures. According to the report, the seasonally adjusted S&P Global India Manufacturing Purchasing Managers' Index (PMI) fell to 53.9 in June from 54.6 in May. Domestic sentiments remained cautious, as the Reserve Bank of India (RBI) said that financial risks associated with the profile of government debt can hamper the functioning of fixed-income markets.

Traders were cautious as rating agency Crisil lowered its real GDP growth forecast for India to 7.3 percent in FY23 from 7.8 percent estimated earlier. It attributed the downward revision to higher oil prices, slowing of export demand, and high inflation. However, in the last hour of the trade, indices cut most of their losses, taking support with a report that the growth of eight core infrastructure industries grew to 13-month high of 18.1 per cent in May 2022, led by healthy growth in coal, crude oil, fertilisers, cement and electricity production.

On the global front, European markets were trading mostly in green after the German manufacturing PMI came in at 52.0 in June, in line with expectations. Asian markets settled mostly lower, after the manufacturing sector in Thailand continued to expand in June, albeit at a slower pace, the latest survey from S&P Global showed with a manufacturing PMI score of 50.7. That's down from 51.9 in May 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	52907.93	-111.01	-0.21
NIFTY	15752.05	-28.20	-0.18
MIDCAP	21858.93	145.69	0.67
SMLCAP	24807.74	21.32	0.09
BSEFMC	14105.56	339.46	2.47
AUTO	26793.75	25.52	0.10
POWER	4035.52	-31.48	-0.77
REALTY	3118.85	50.58	1.65
BSE IT	28517.73	204.65	0.72
BANKEX	38626.25	150.31	0.39
OIL GAS	17443.25	-578.68	-3.21
METAL	15612.50	60.28	0.39
INDIA VIX	21.25	-0.59	-2.70

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1147	929	76
BSE	1743	1537	231

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2482	2289	8
NSE CASH	46748	47937	(2)
NSE F&O	138534	234524	(41)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.46	4.02	1.41
SENSEX	21.47	3.05	1.33

# KEY NUMBERS TRACKER



FII – DII ACTIVITY IN CASH SEGMENT (₹ in Crs)			
FII-DII*	Buy	Sell	Net
DII	6588	5278	1311
FII	4980	7304	(2325)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)			
FII	Buy	Sell	Net
Index Futures	3393.48	3936.41	(543)
Index Options	420042.52	419641.56	401
Stock Futures	13181.12	12863.17	318
Stock Options	11344.74	11594.34	(250)

PUT-CALL RATIO		
Index	Current	Previous
NIFTY	1.14	1.04
BANK NIFTY	1.05	0.97

DOLLAR INDEX			
Dollar Index	Current	Previous	% Change
DXY	105.12	104.68	0.42

10-YEARS G-SEC YIELD			
Country	Current	Previous	% Change
INDIA	7.424	7.450	-0.35
USA	2.889	2.904	-0.50

KEY COMMODITIES TRACKER (in \$)			
Commodity	Current	Change Points	% Change
Gold	1808.46	1.88	0.10
Silver	19.83	-0.42	-2.09
Crude-Oil	108.51	2.75	2.60
Brent-Crude	111.48	2.45	2.25

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JULY -22 USD-INR	79.10	-0.02	-0.02
27 JULY -22 EUR-INR	82.81	0.35	0.43
27 JULY -22 GBP-INR	95.35	-0.48	-0.50
27 JULY -22 JPY- INR	58.63	0.46	0.79

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15752	15403	15577	15686	15860	15969
SENSEX	52908	51726	52317	52685	53276	53644
NIFTY FUTURES	15774	15418	15596	15692	15870	15965
BANK NIFTY	33539	32843	33191	33429	33777	34015
CNX IT	28064	27286	27675	27913	28302	28540
CNX MIDCAP	26587	26008	26298	26469	26758	26929
CNX SMALLCAP	8478	8296	8387	8439	8530	8582
INDIA VIX	21.25	20.32	20.78	21.61	22.07	22.90

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 04-07-2022

	NIL
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# TECHNICAL VIEWS



## NIFTY

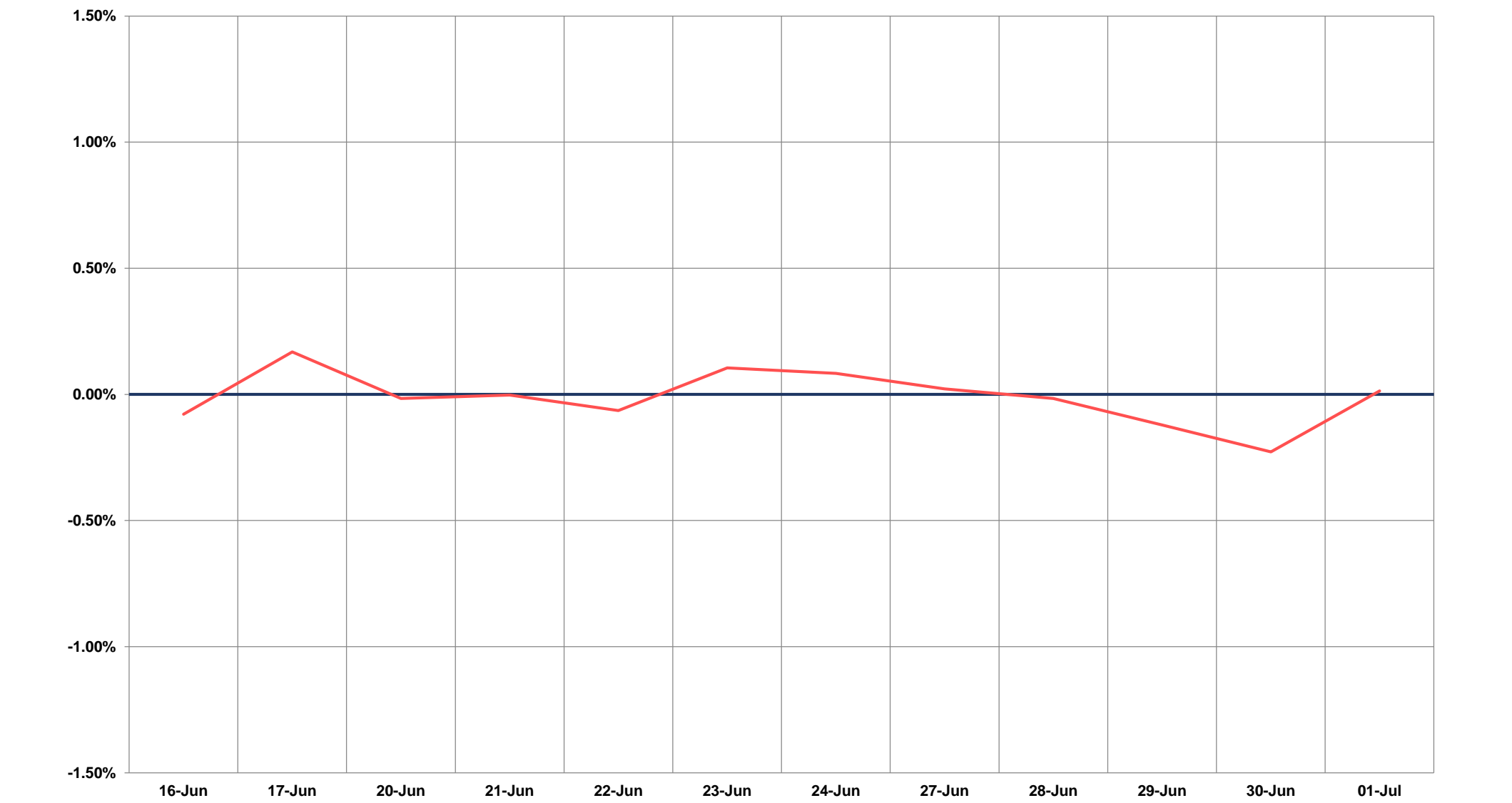
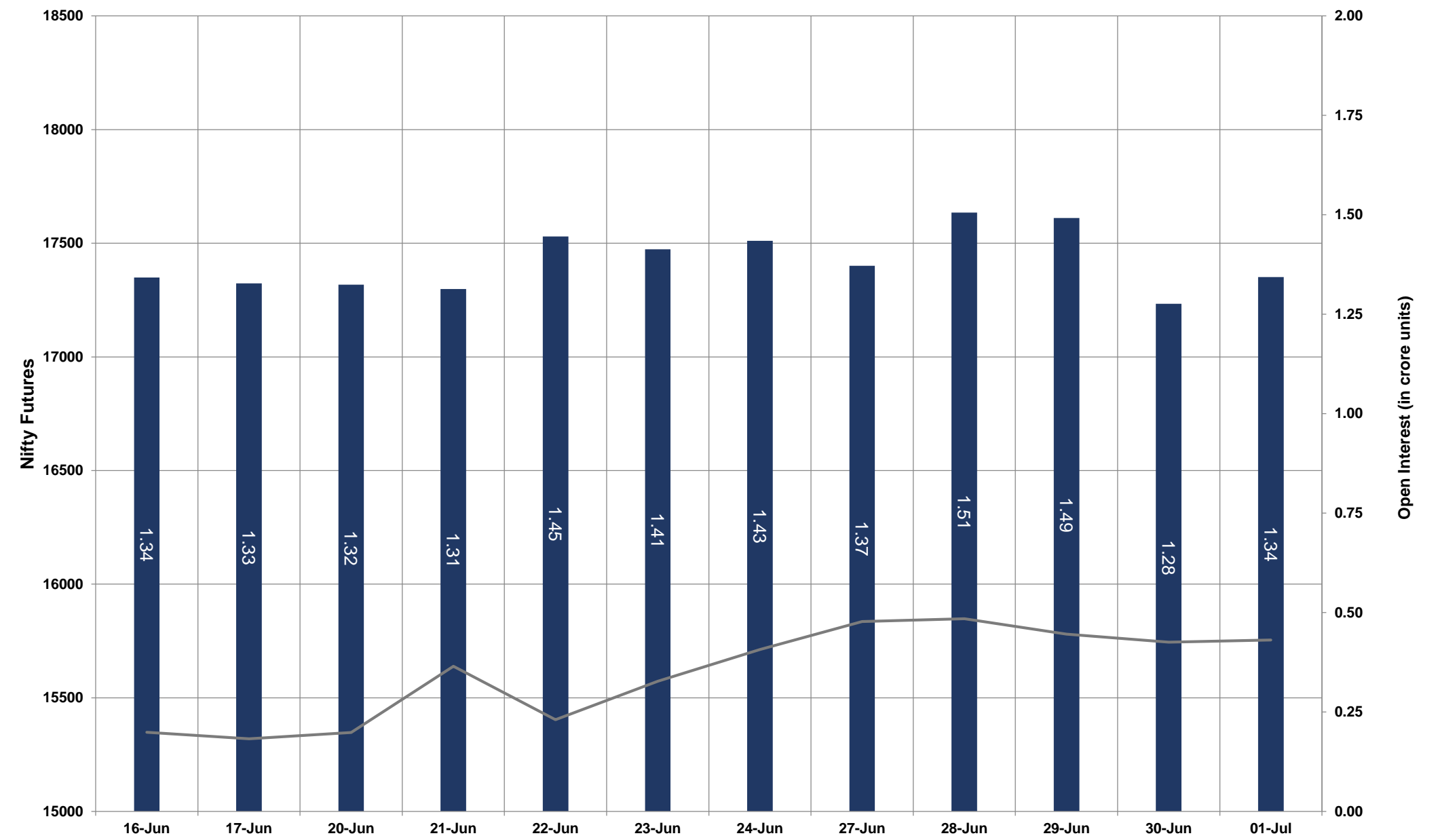


- Nifty Cash = **15752.05 (-0.18%)**
- Resistance levels = **15930** and **16020**
- Support levels = **15670** and **15580**

# TECHNICAL VIEWS



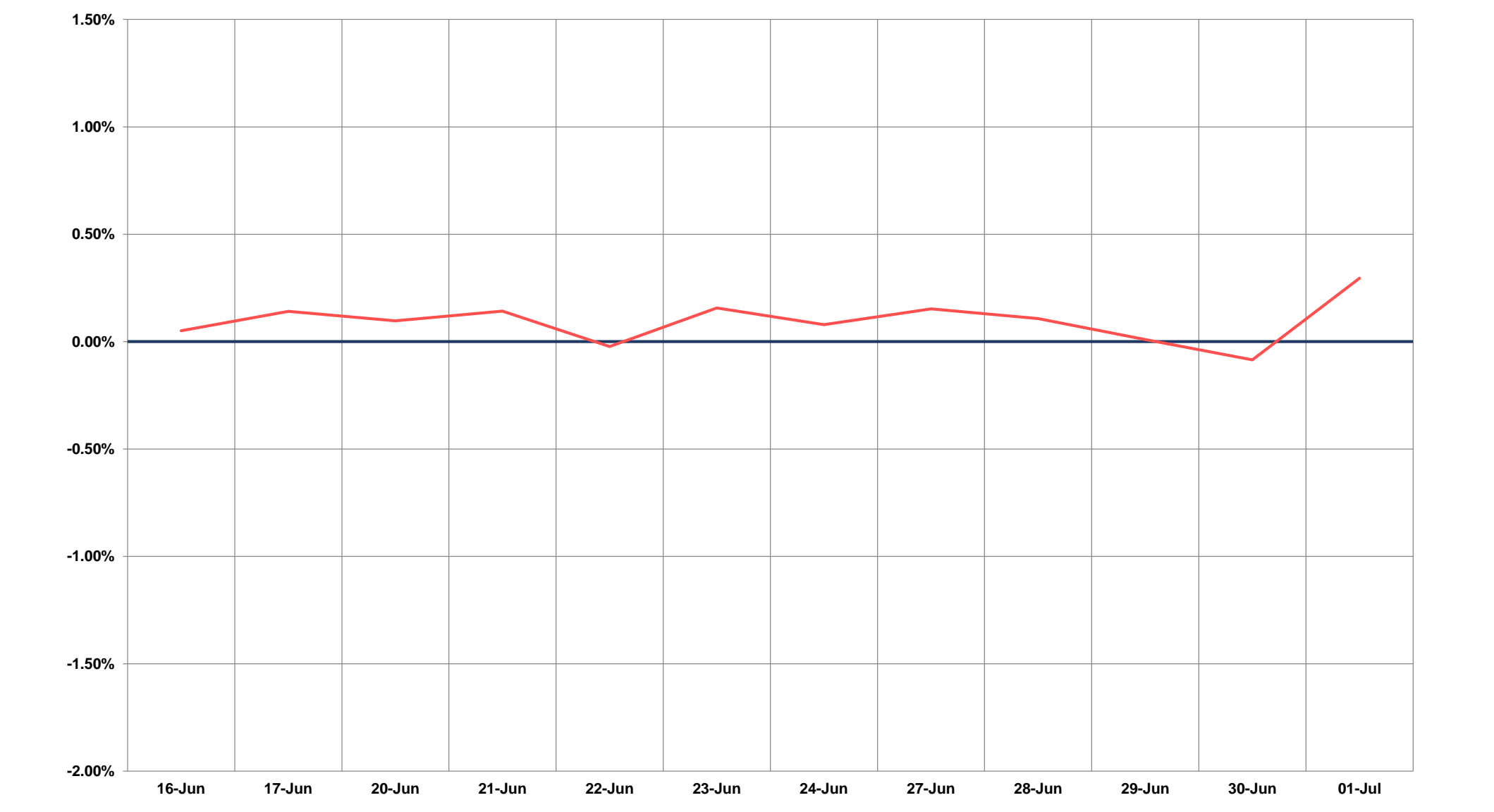
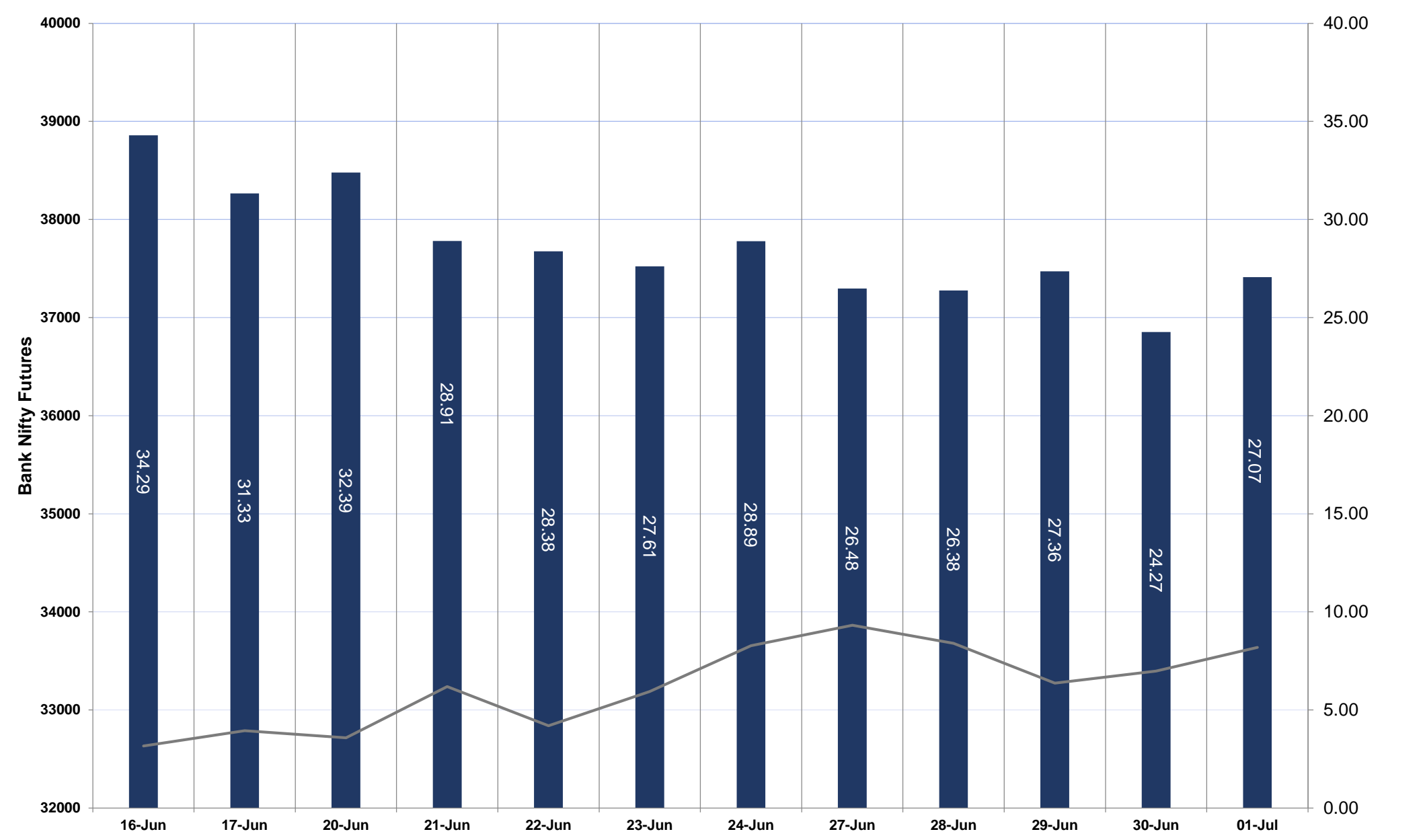
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

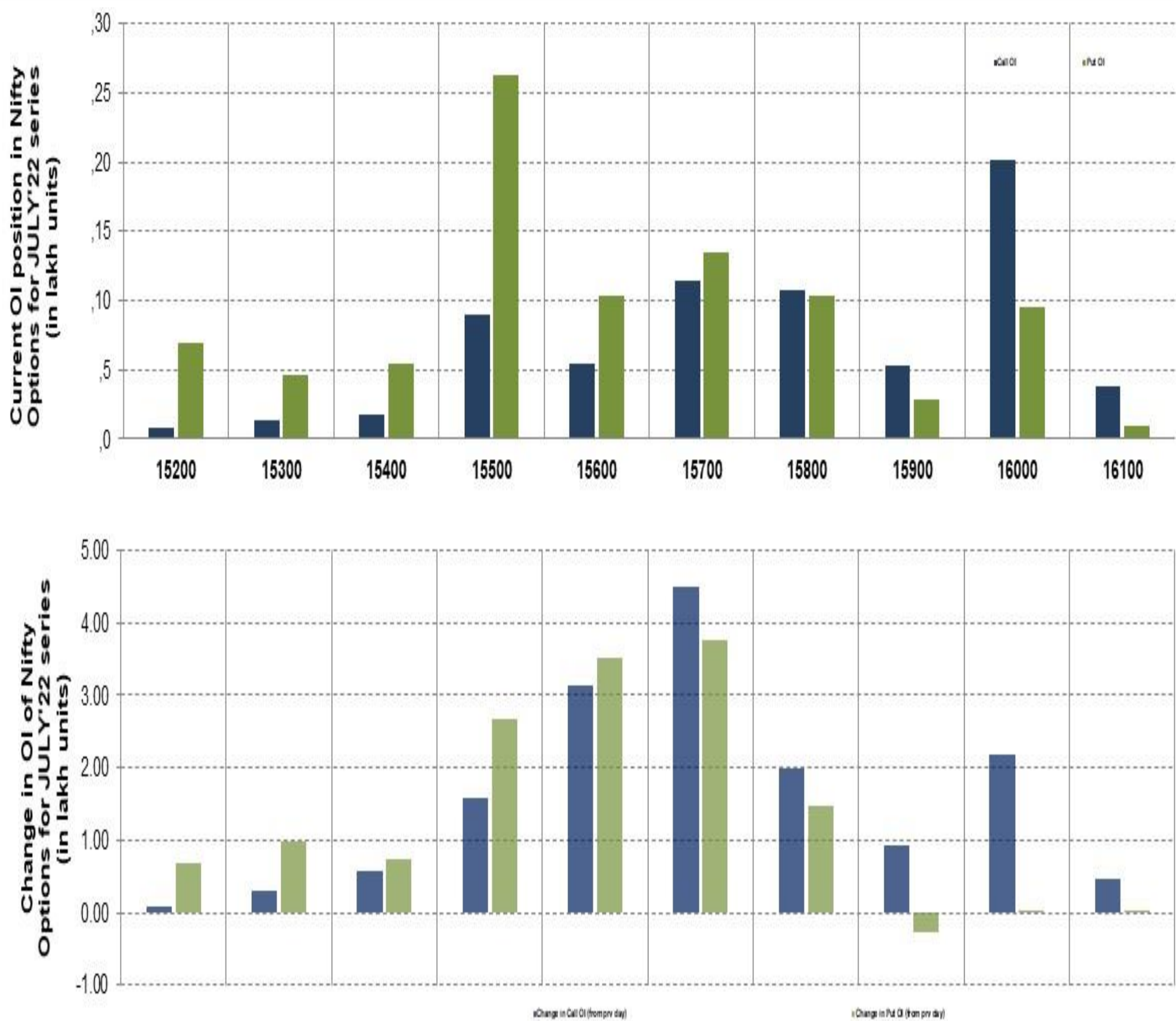




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.44 million in Open Interests is **Strike Price of 15700**
- **Most Active Nifty Put** with an addition of 0.37 millions in Open Interests is **Strike Price of 15700**
- **Maximum Open Interest an outstanding** was 2.01 millions for Calls at **Strike Price of 16000**
- **Maximum Open Interest an outstanding** was 2.62 millions for puts at **Strike Price of 15500**

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