



MORNING MANTRA



Daily Derivatives & Market Report

JULY 04, 2022



Volatile trading session ended on a higher note on Monday, with both Sensex and Nifty closing near their intraday high points. After a negative start, markets traded lower in early deals, impacted with continued FIIs selling. In June, FPIs sold equity worth Rs 50,145 crore through the stock market, taking the total FPI selling in CY 22 to Rs 2,23,944 crore. Some cautiousness also came in with a private report stating that about 10 states in India have detected a new sub-variant of Omicron BA.2.75, which may be alarming in nature.

However, in late morning session, key indices cut losses and remained flat with a positive bias for the most part of the trading session, as the gross Goods and Services Tax (GST) revenue collection in the month of June 2022 increased by 55.84% to Rs 144,616 crore as compared to Rs 92,800 crore in the same month last year. On the total revenue collection, CGST is Rs 25,306 crore, SGST is Rs 32,406 crore, IGST is Rs 75,887 crore (including Rs 40,102 crore collected on import of goods) and cess is Rs 11,018 crore (including Rs 1,197 crore collected on import of goods).

Markets added gains in the last hour of the trade, following positive European markets. Traders got relief, as the commerce ministry is working to release the new five-year foreign trade policy (FTP) before September this year and Districts as Export Hubs scheme would be part of that document, which aims at promoting exports and job creation. Some comfort also came with reports that the windfall tax on oil produced within India and fuel exported overseas will make up for more than three-fourths of the revenue that the government lost when it cut excise duty on petrol and diesel to cool soaring inflation.

On the global front, European markets were trading higher though overall trading activity remained muted due to a U.S. market holiday. Asian markets ended mostly lower, after Indonesia's consumer prices increased at a faster than expected rate in June. The data from statistics bureau showed that the consumer price index increased 4.35 percent year-over-year in June, following a 3.55 percent rise in May. Street had expected inflation to accelerate to 4.17 percent. Core inflation was 2.63 percent in June, while economists had forecast 2.72 percent.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	53234.77	326.84	0.62
NIFTY	15835.35	83.30	0.53
MIDCAP	22037.16	178.23	0.82
SMLCAP	24954.54	146.80	0.59
BSEFMC	14456.22	350.66	2.49
AUTO	26748.37	-45.38	-0.17
POWER	4051.75	16.23	0.40
REALTY	3127.89	9.04	0.29
BSE IT	28397.13	-120.60	-0.42
BANKEX	39041.85	415.60	1.08
OIL GAS	17362.35	-80.90	-0.46
METAL	15380.52	-231.98	-1.49
INDIA VIX	20.97	-0.28	-1.32

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1304	794	88
BSE	2022	1366	178

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2208	2482	(11)
NSE CASH	39109	46748	(16)
NSE F&O	105804	138534	(24)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.57	4.04	1.43
SENSEX	21.69	3.08	1.32

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6461	4773	1688
FII	3981	6131	(2150)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2213.87	2828.51	(615)
Index Options	488419.82	486937.66	1482
Stock Futures	9403.63	9761.75	(358)
Stock Options	6566.19	6672.09	(106)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.14	1.14
BANK NIFTY	1.16	1.05

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	104.96	105.06	-0.09

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.374	7.424	-0.67
USA	2.889	2.904	-0.50

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1805.91	-2.56	-0.14
Silver	19.85	0.01	0.06
Crude-Oil	107.97	-0.46	-0.42
Brent-Crude	111.19	-0.45	-0.40

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JULY -22 USD-INR	79.09	-0.01	-0.01
27 JULY -22 EUR-INR	82.84	0.02	0.02
27 JULY -22 GBP-INR	96.16	0.76	0.80
27 JULY -22 JPY- INR	58.53	-0.09	-0.16

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15835	15593	15714	15783	15905	15974
SENSEX	53235	52443	52839	53071	53466	53698
NIFTY FUTURES	15831	15577	15704	15779	15906	15980
BANK NIFTY	33941	33349	33645	33812	34108	34275
CNX IT	27891	27372	27631	27903	28162	28434
CNX MIDCAP	26770	26399	26584	26688	26873	26976
CNX SMALLCAP	8532	8467	8500	8522	8555	8577
INDIA VIX	20.97	20.05	20.51	21.38	21.84	22.71

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	Sell	Sell	Neutral
INDIA VIX	Sell	Buy	Neutral

SECURITIES BAN IN F&O TRADES FOR 05-07-2022

NIL

TECHNICAL VIEWS



NIFTY

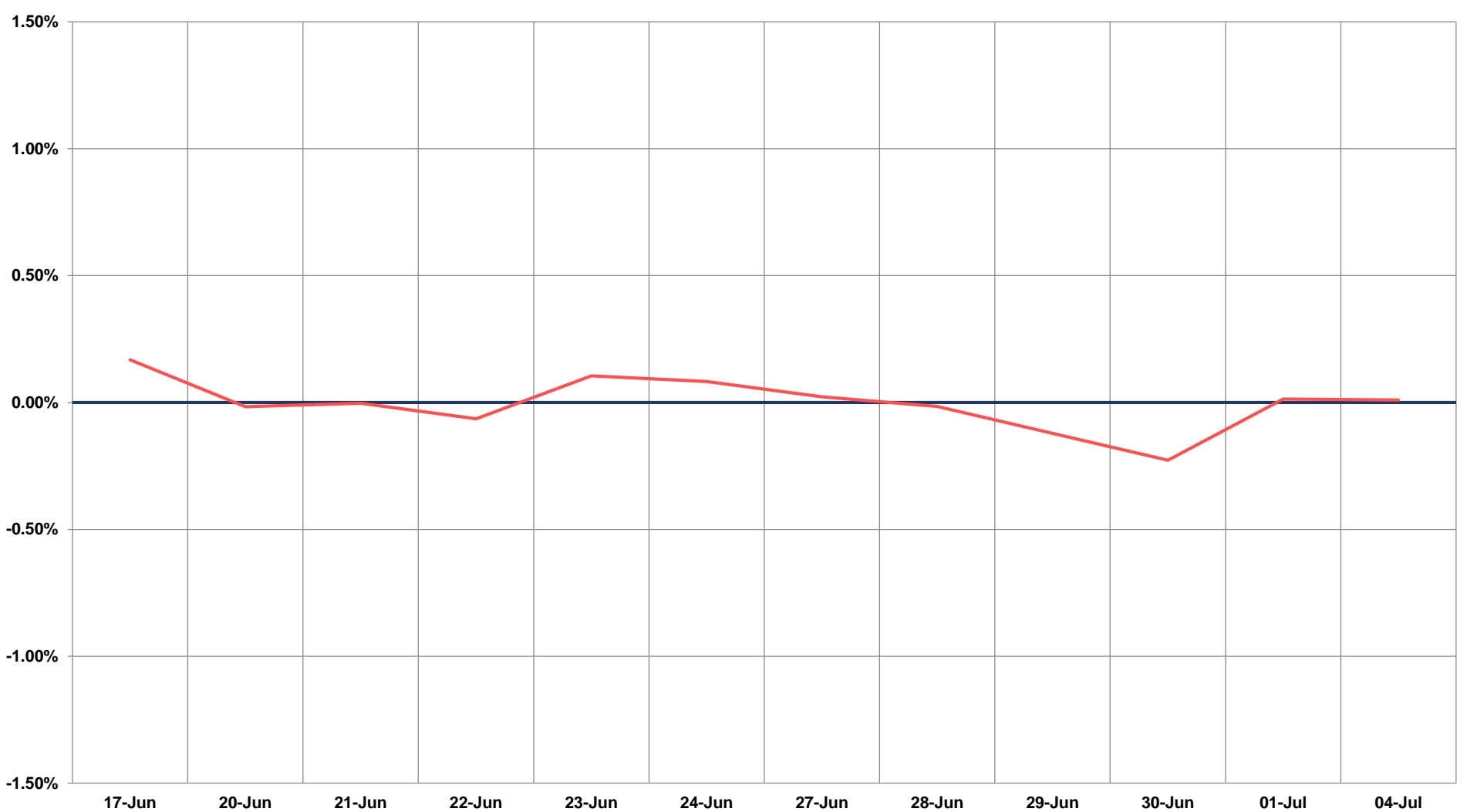
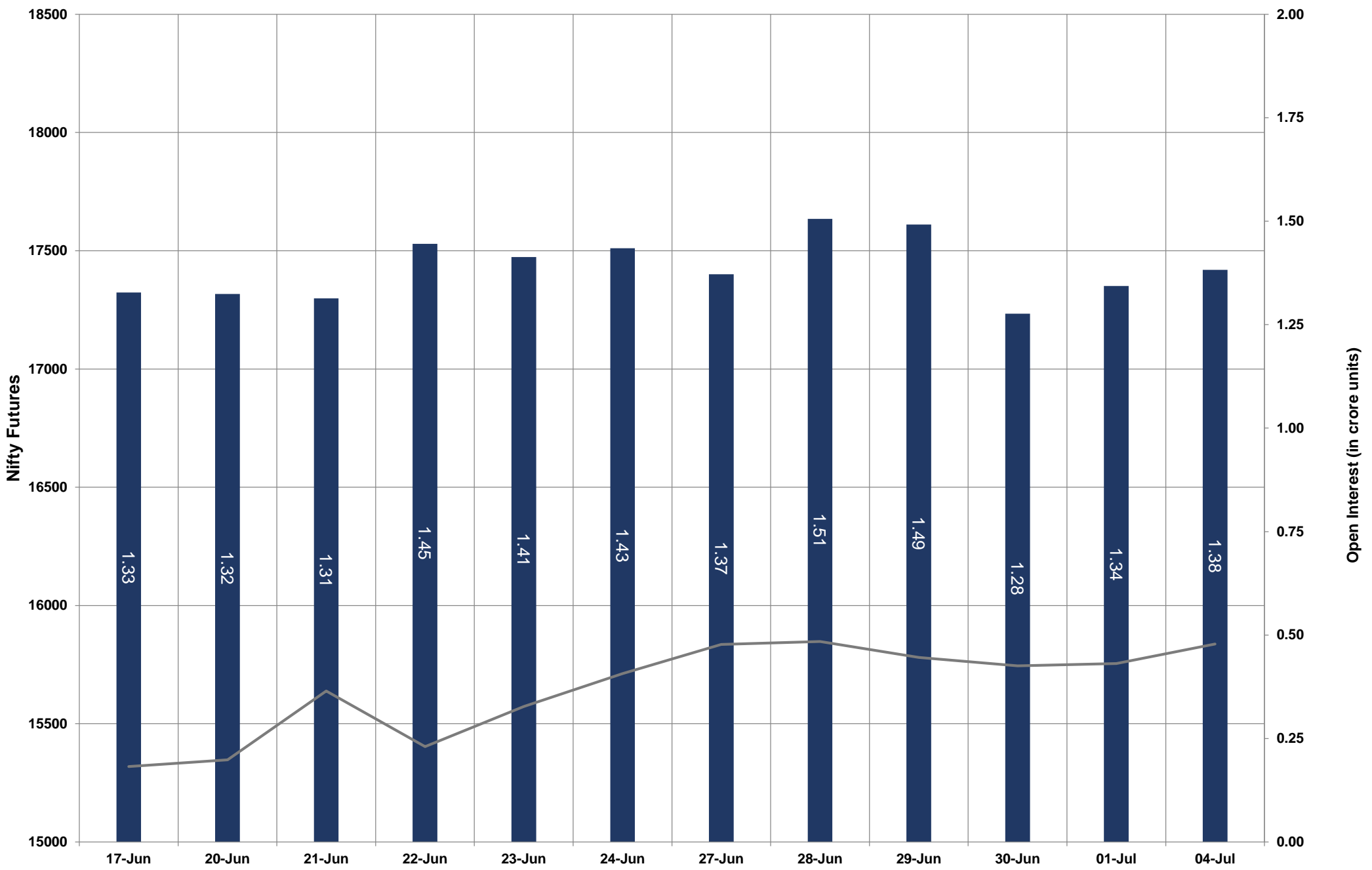


- Nifty Cash = **15835.35 (0.53%)**
- Resistance levels = **15930** and **16020**
- Support levels = **15700** and **15610**

TECHNICAL VIEWS



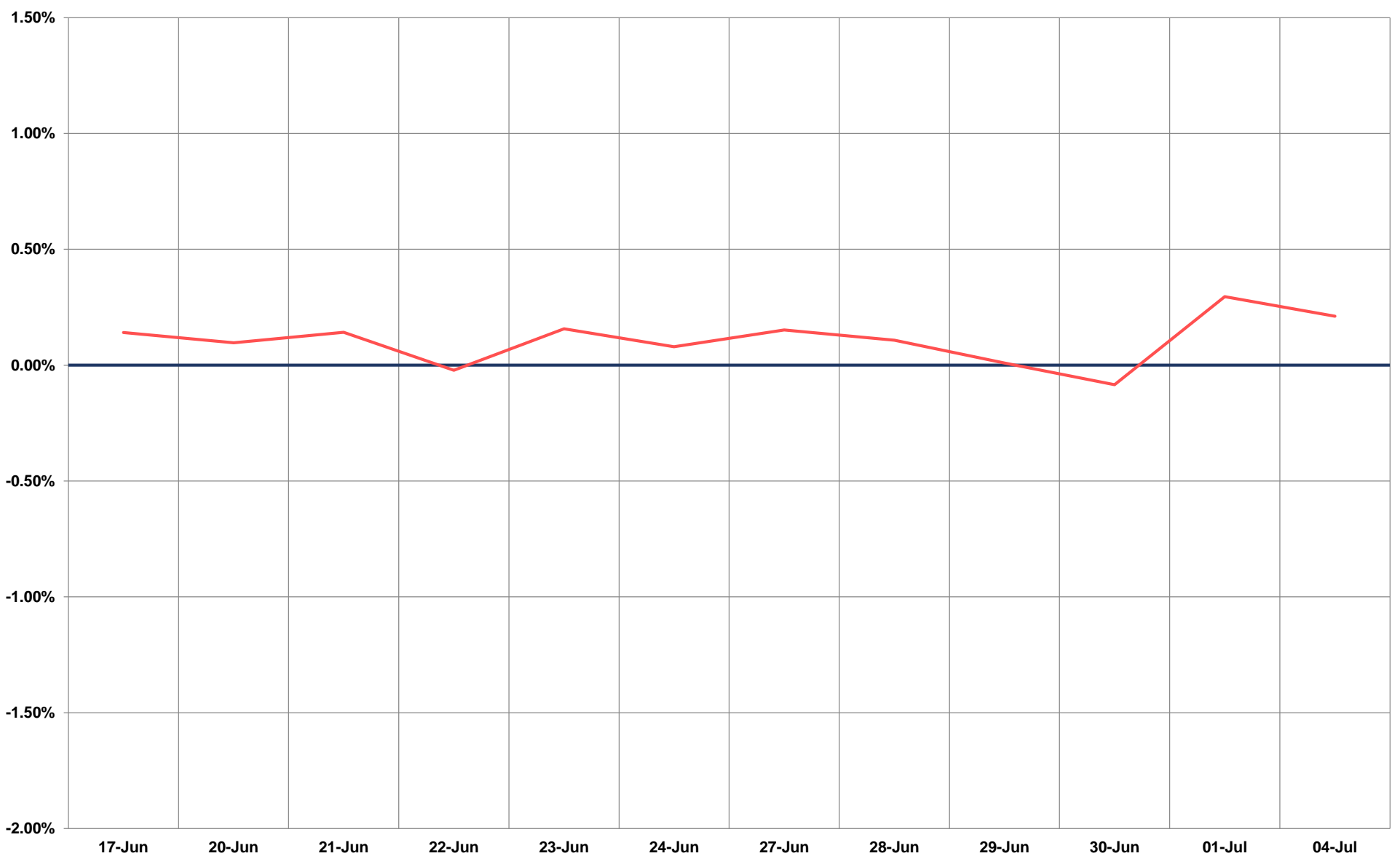
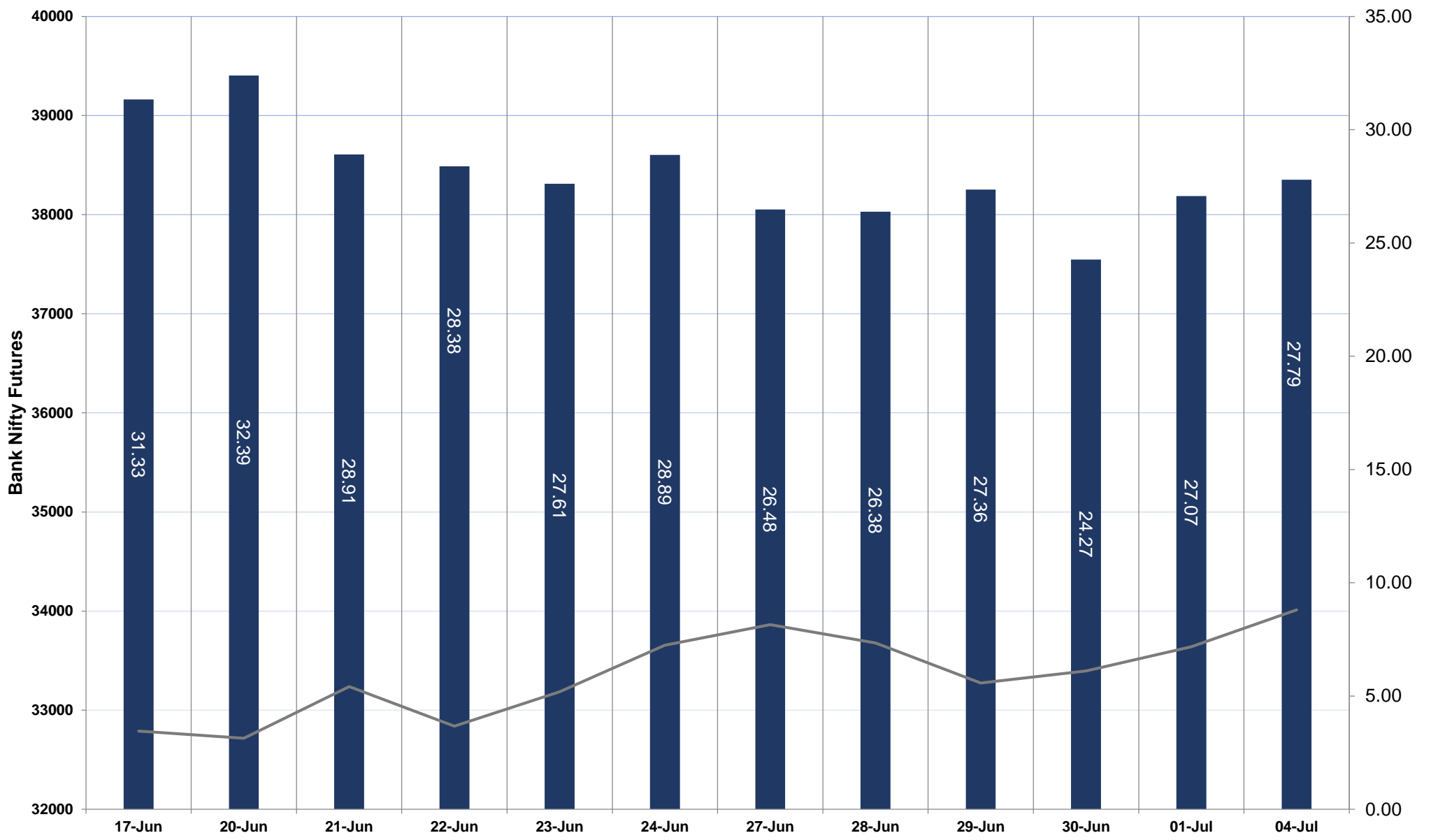
NIFTY FUTURES



TECHNICAL VIEWS



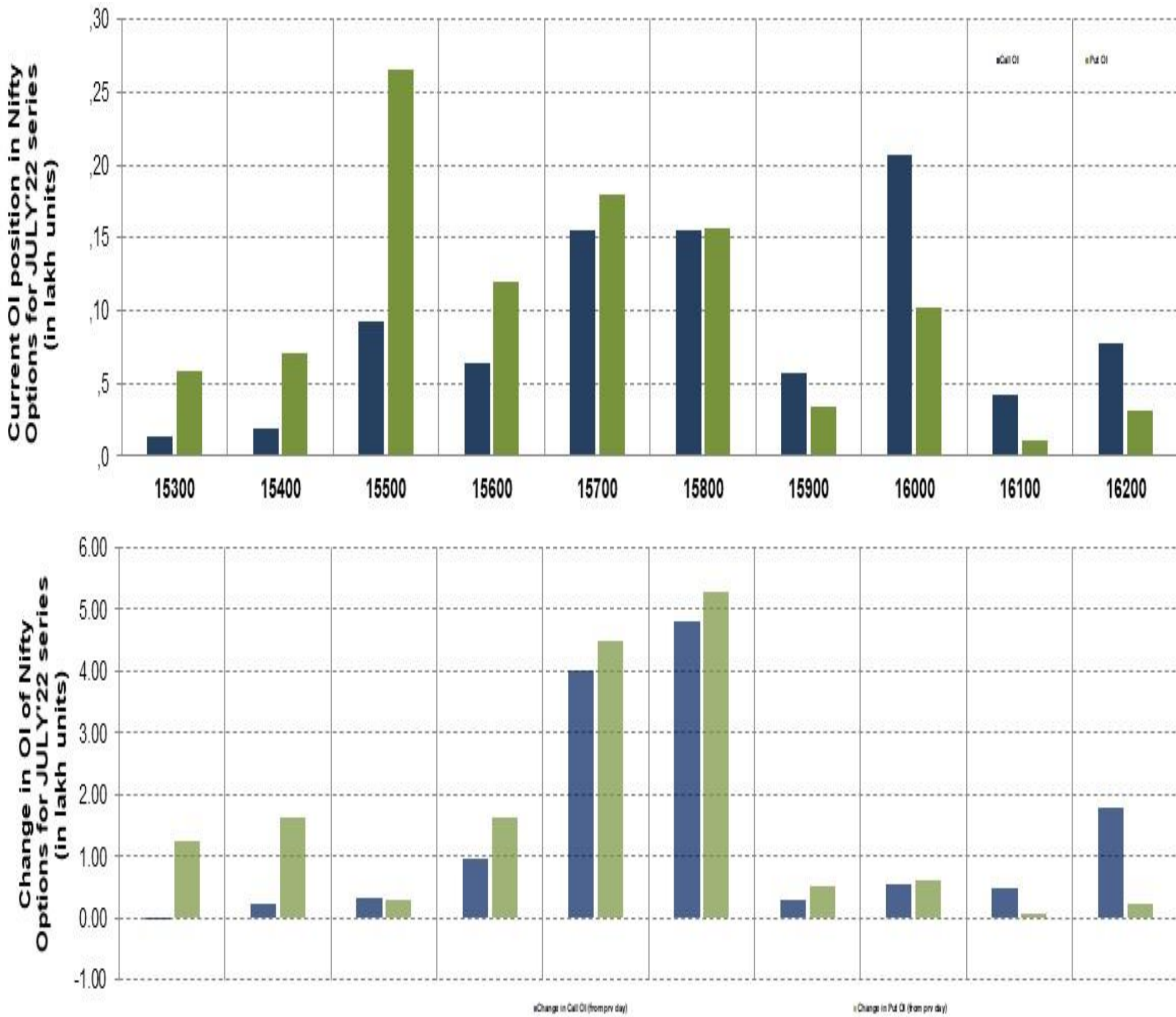
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.48 million** in Open Interests is **Strike Price of 15800**
- **Most Active Nifty Put** with an addition of **0.53 millions** in Open Interests is **Strike Price of 15800**
- **Maximum Open Interest** an outstanding was **2.07 millions** for Calls at **Strike Price of 16000**
- **Maximum Open Interest** an outstanding was **2.65 millions** for puts at **Strike Price of 15500**

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