



MORNING MANTRA



Daily Derivatives & Market Report

JULY 05, 2022



Indian equity benchmarks failed to hold gains and ended the trading session in red terrain. After a positive start, markets remained strong for the most part of the trading session, after the commerce ministry in its latest data has showed that India's merchandise exports rose by 16.78 per cent to \$37.94 billion in June 2022 as compared to \$32.49 billion in the same month last year.

In early afternoon deals, markets traded near their intraday high points, as India's dominant services industry expanded at the fastest pace in over eleven years in June amid strong demand but stubborn inflation remains a concern as prices charged rose at the sharpest rate in almost five years. The S&P Global India Services Purchasing Managers' Index rose to 59.2 in June from 58.9 in May, its highest since April 2011.

However, in the last hours of the trade, markets cut all of their gains to turn negative, amid a private report stated that new IT rules drafted last year may create entry barriers affecting ease of doing business in India. Some concerns came amid report that Industry and trade chambers have voiced concern at some of last week's decisions of the Goods and Services Tax (GST) Council, such as taxing hospital room tariffs and bringing unbranded packaged consumer items within the tax net.

On the global front, European markets were trading lower. Asian markets ended mostly in green, after Japan's service sector expanded at the sharpest pace in more than eight years in June amid the lifting of remaining domestic COVID-19 restrictions. The survey results from S&P Global showed that the au Jibun Bank services Purchasing Managers' Index advanced to 54.0 in June from 52.6 in May. The index signaled the fastest growth since October 2013.

Back home, auto industry stocks remained in focus, after passenger vehicle retail sales in the country rose 40 per cent in June indicating an improvement in semiconductor supplies even as demand, especially for SUVs, remained robust. According to the Federation of Automobile Dealers Associations (FADA), passenger vehicle (PV) registrations rose to 2,60,683 units last month, as compared to 1,85,998 units in June 2021, registering an increase of 40 per cent.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	53134.35	-100.42	-0.19
NIFTY	15810.85	-24.50	-0.15
MIDCAP	21959.55	-77.61	-0.35
SMLCAP	25003.90	49.36	0.20
BSEFMC	14434.30	-21.92	-0.15
AUTO	26661.87	-86.50	-0.32
POWER	4077.76	26.01	0.64
REALTY	3118.75	-9.14	-0.29
BSE IT	28228.49	-168.64	-0.59
BANKEX	38896.73	-145.12	-0.37
OIL GAS	17389.79	27.44	0.16
METAL	15452.78	72.26	0.47
INDIA VIX	20.79	-0.18	-0.86

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1053	1025	72
BSE	1714	1569	160

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2429	2208	10
NSE CASH	41517	39109	6
NSE F&O	124396	105804	18

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.54	4.04	1.42
SENSEX	21.58	3.07	1.32

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5191	5449	(258)
FII	6676	5380	1296

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3532.34	2609.86	922
Index Options	677892.11	679391.09	(1499)
Stock Futures	9707.88	9460.70	247
Stock Options	5939.73	5883.46	56

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.93	1.14
BANK NIFTY	0.94	1.16

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.14	105.13	0.96

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.391	7.374	0.23
USA	2.917	2.904	0.45

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1799.13	-10.16	-0.56
Silver	19.73	-0.25	-1.30
Crude-Oil	108.07	-2.34	-2.12
Brent-Crude	111.74	-1.76	-1.55

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JULY -22 USD-INR	79.50	0.40	0.50
27 JULY -22 EUR-INR	81.95	-0.88	-1.06
27 JULY -22 GBP-INR	95.44	-0.69	-0.71
27 JULY -22 JPY- INR	58.54	-0.01	0.02

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15811	15634	15722	15874	15963	16114
SENSEX	53134	52540	52837	53352	53649	54163
NIFTY FUTURES	15766	15582	15674	15844	15936	16106
BANK NIFTY	33816	33374	33595	33978	34199	34582
CNX IT	27695	27266	27481	27857	28071	28447
CNX MIDCAP	26698	26426	26562	26787	26923	27148
CNX SMALLCAP	8527	8437	8482	8560	8605	8684
INDIA VIX	20.79	19.92	20.36	20.67	21.11	21.42

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

SECURITIES BAN IN F&O TRADES FOR 06-07-2022

NIL

TECHNICAL VIEWS



NIFTY

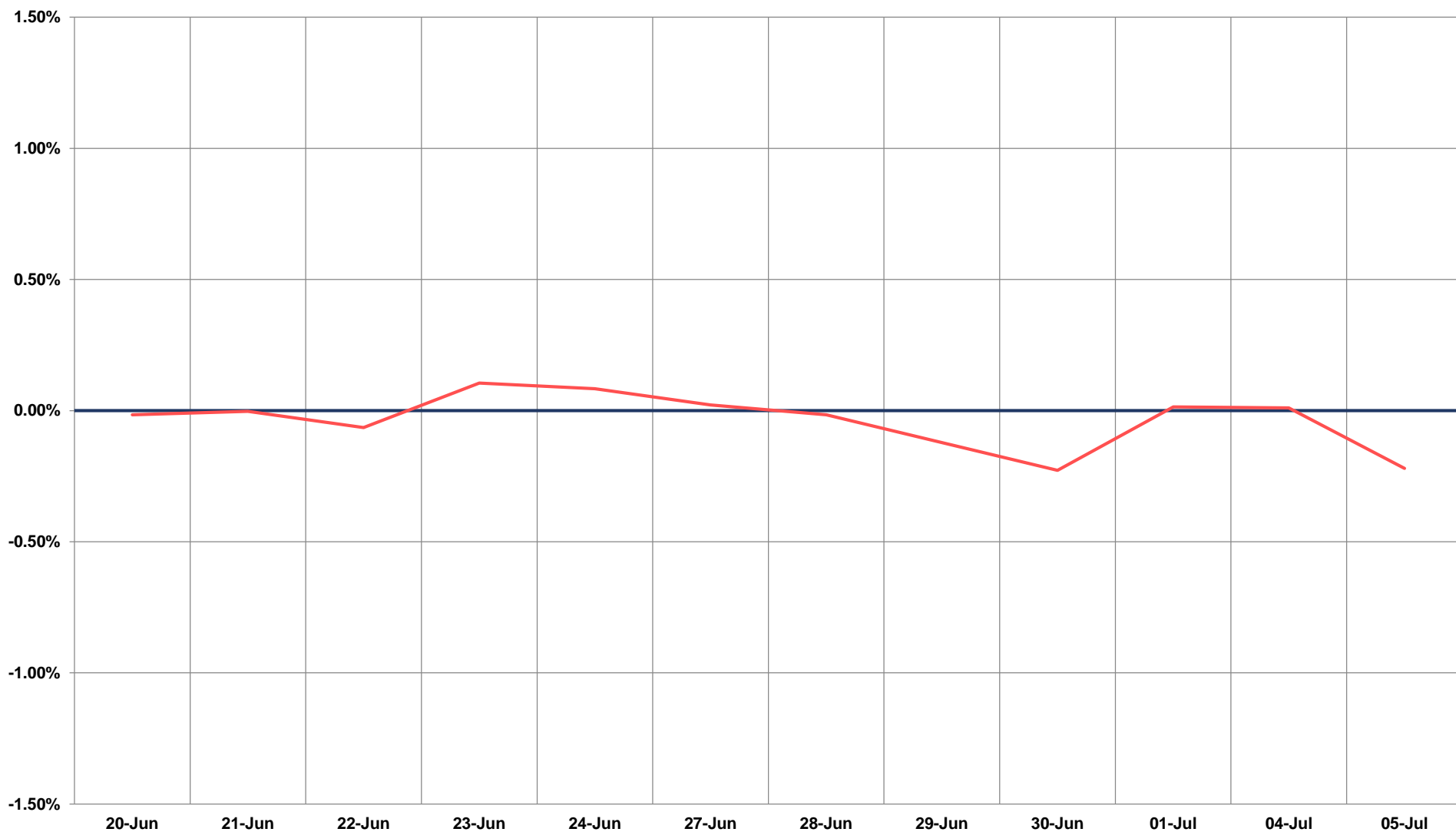
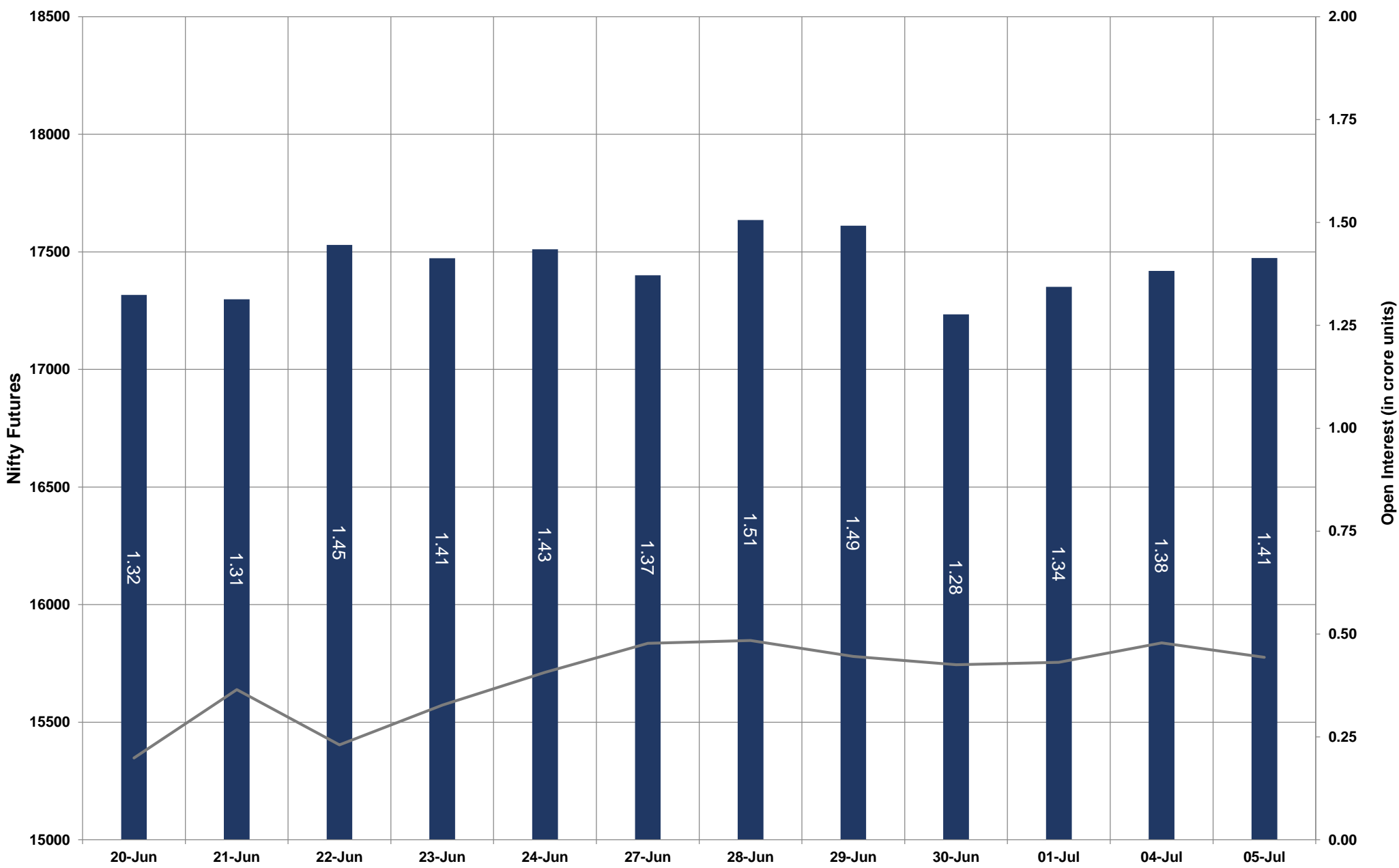


- Nifty Cash = **15810.85 (-0.15%)**
- Resistance levels = **15930** and **16020**
- Support levels = **15700** and **15610**

TECHNICAL VIEWS



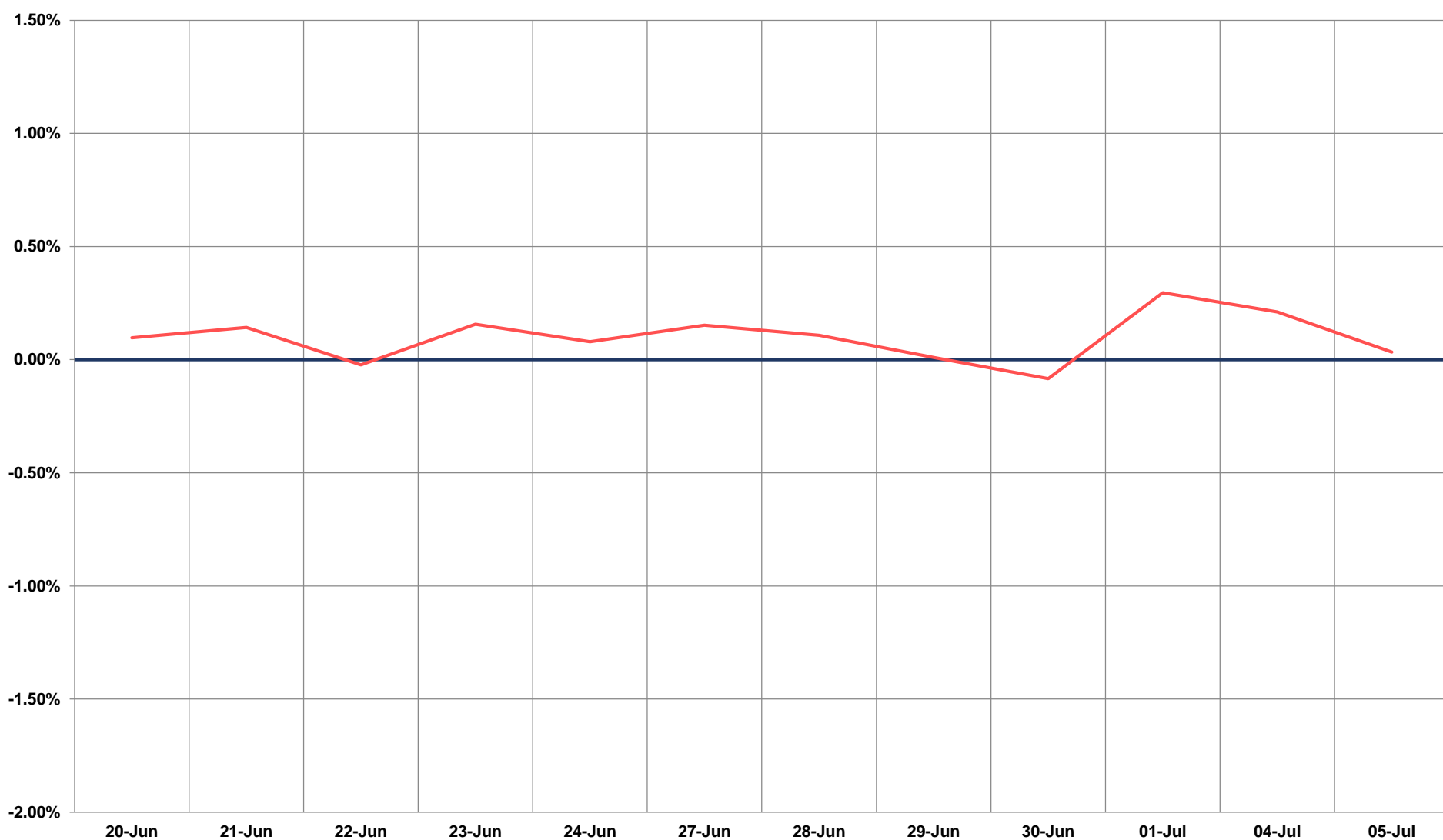
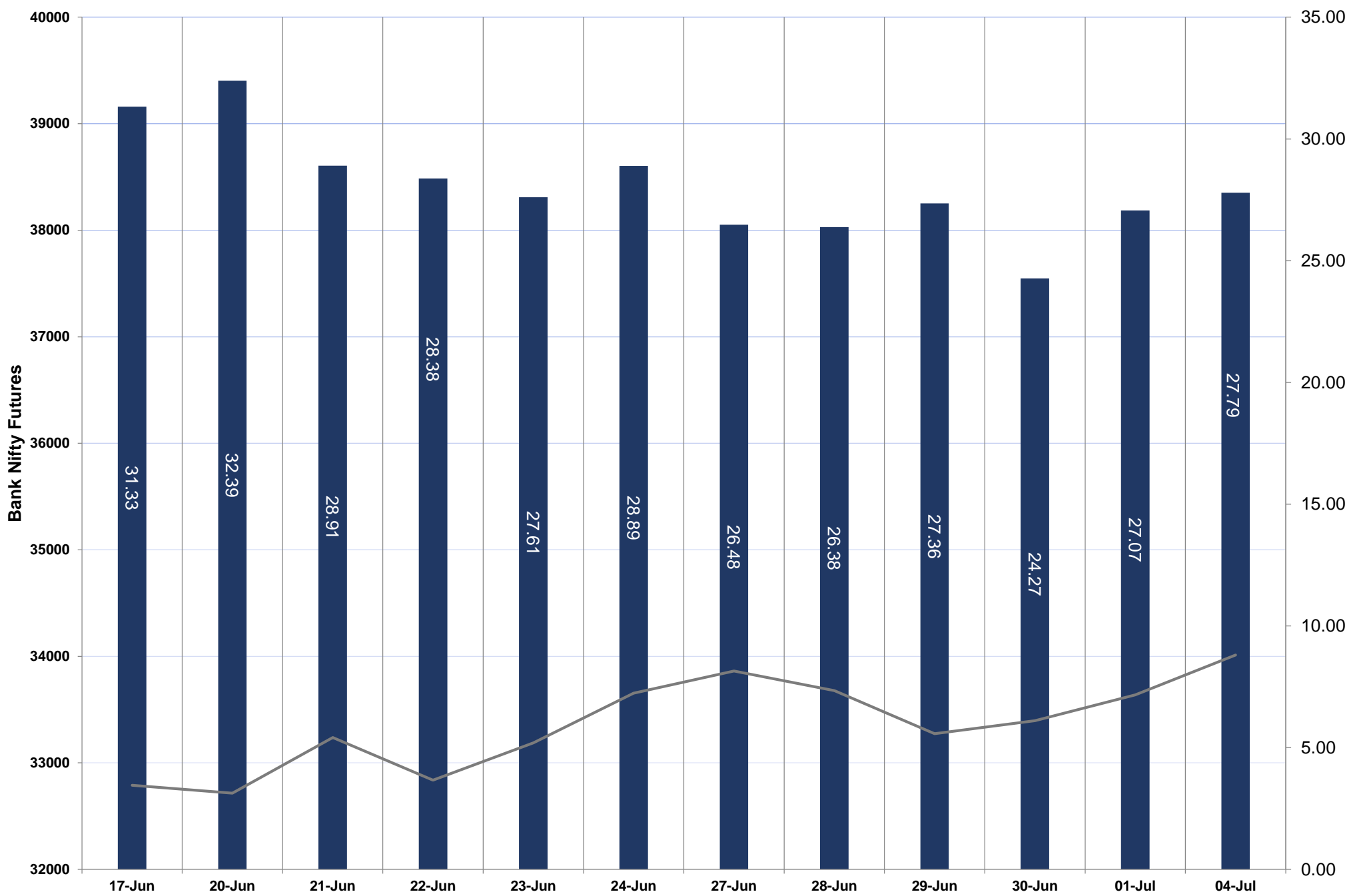
NIFTY FUTURES



TECHNICAL VIEWS



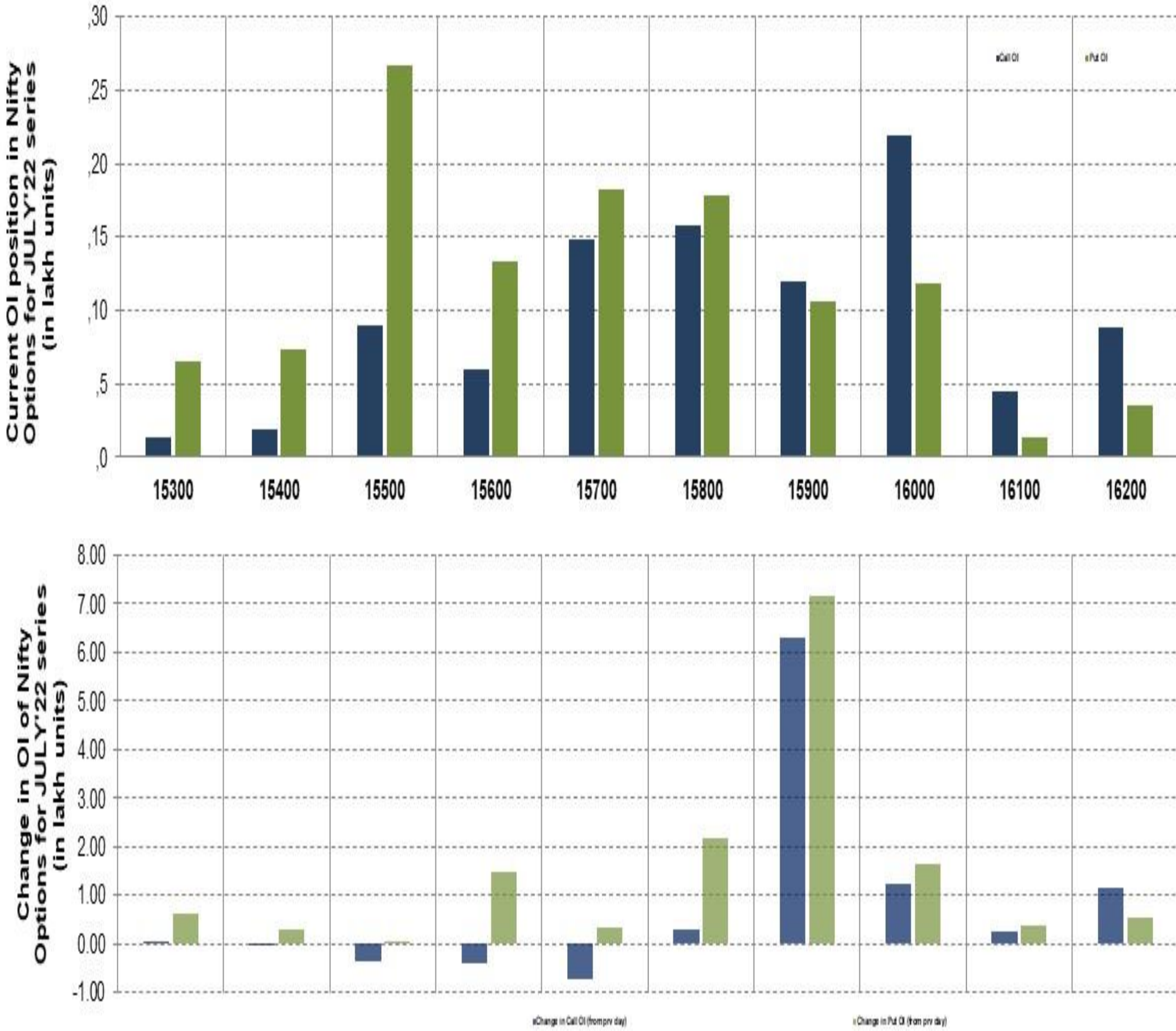
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.63 million** in Open Interests is **Strike Price of 15900**
- **Most Active Nifty Put** with an addition of **0.71 millions** in Open Interests is **Strike Price of 15900**
- **Maximum Open Interest an outstanding** was **2.19 millions** for Calls at **Strike Price of 16000**
- **Maximum Open Interest an outstanding** was **2.66 millions** for puts at **Strike Price of 15500**

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