



MORNING MANTRA



Daily Derivatives & Market Report

JULY 07, 2022



Aided with heavy buying at Metal and Consumer Durables counters, Indian equity benchmarks ended on a strong note. The start of the day was in green, as sentiments got boost after the Reserve Bank of India (RBI) announced a series of measures to attract foreign flows in a bid to protect the local currency amid depleting foreign exchange reserves. India's foreign exchange reserves have depleted by \$38 billion to below \$600 billion since the Russian invasion of Ukraine late February. Adding more optimism, Finance ministry released the fourth instalment of revenue deficit grant of Rs 7,183 crore to 14 states for the current fiscal.

Firm trade continued over the Dalal Street till the end of the trading session, on the back of positive cues from the global markets. Domestic sentiments remained optimistic after the principal economic advisor with the Department for Promotion of Industry and Internal Trade, Rupa Dutta, said that the government is working on to reduce compliance issues with a focus on ease of doing business and has introduced the Insolvency and Bankruptcy Code (IBC) keeping that in mind.

Adding more comfort among traders, a private report stated that online retail spending in India is expected to grow nearly six fold to \$300 billion by 2030 with expansion in the number of digitally-influenced shoppers and online shoppers. According to the report, the number of digitally-influenced shoppers has grown rapidly in recent years, reaching 280 million from 260 million and online shoppers have grown to 230 million from 210 million in 2021.

On the global front, European markets were trading higher amid investors awaited minutes of the European Central Bank (ECB) meeting for clues on rate hikes. Asian markets settled mostly higher, after South Korea posted a current account surplus of \$3.86 billion in May, the Bank of Korea said on Thursday - following the \$0.08 billion shortfall in April. The goods account surplus decreased to \$2.74 billion, compared to \$6.65 billion in May 2021. The primary income account surplus decreased from \$5.03 billion the year previously to \$1.45 billion in May 2022.

Back home, the glass industry stocks remained in focus after the commerce ministry recommended imposition of anti-dumping duty on high-quality glass, used in construction, refrigeration, solar energy and other industries, from Bangladesh and Thailand to guard domestic players from cheap imports. Arch Pharmalabs has filed an application before the DGTR for initiation of an anti-dumping investigation and imposition of the duty on the imports.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	54178.46	427.49	0.80
NIFTY	16132.90	143.10	0.89
MIDCAP	22611.38	265.32	1.19
SMLCAP	25568.55	328.87	1.30
BSEFMC	14788.89	1.41	0.01
AUTO	27770.82	381.39	1.39
POWER	4129.18	25.82	0.63
REALTY	3274.82	81.40	2.55
BSE IT	28709.78	198.27	0.70
BANKEX	40180.78	667.10	1.69
OIL GAS	17584.73	174.39	1.00
METAL	16106.24	691.84	4.49
INDIA VIX	19.20	-1.07	-5.28

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1461	600	70
BSE	2266	1022	150

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2844	2719	5
NSE CASH	46527	46238	1
NSE F&O	128376	141698	(9)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.93	4.12	1.40
SENSEX	22.04	3.13	1.29

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6974	5994	981
FII	5848	6773	(925)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3280.71	2017.47	1263
Index Options	1631697.13	1626179.57	5518
Stock Futures	9793.97	9660.99	133
Stock Options	6140.96	6138.76	2

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.26	1.28
BANK NIFTY	1.34	1.38

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.94	107.09	-0.14

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.356	7.294	0.85
USA	2.939	2.911	0.97

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1743.25	3.37	0.20
Silver	19.38	0.19	1.03
Crude-Oil	99.41	0.88	0.89
Brent-Crude	101.51	0.82	0.81

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JULY -22 USD-INR	79.27	0.07	0.09
27 JULY -22 EUR-INR	81.00	0.09	0.11
27 JULY -22 GBP-INR	95.01	0.56	0.59
27 JULY -22 JPY- INR	58.53	-0.07	-0.12

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16133	16005	16069	16110	16174	16214
SENSEX	54178	53793	53986	54120	54313	54448
NIFTY FUTURES	16161	16000	16080	16123	16203	16246
BANK NIFTY	34920	34400	34660	34813	35073	35226
CNX IT	28196	27862	28029	28244	28411	28626
CNX MIDCAP	27572	27275	27424	27509	27658	27743
CNX SMALLCAP	8704	8591	8647	8680	8737	8770
INDIA VIX	19.20	18.23	18.72	19.49	19.98	20.75

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 08-07-2022

NIL

TECHNICAL VIEWS



NIFTY

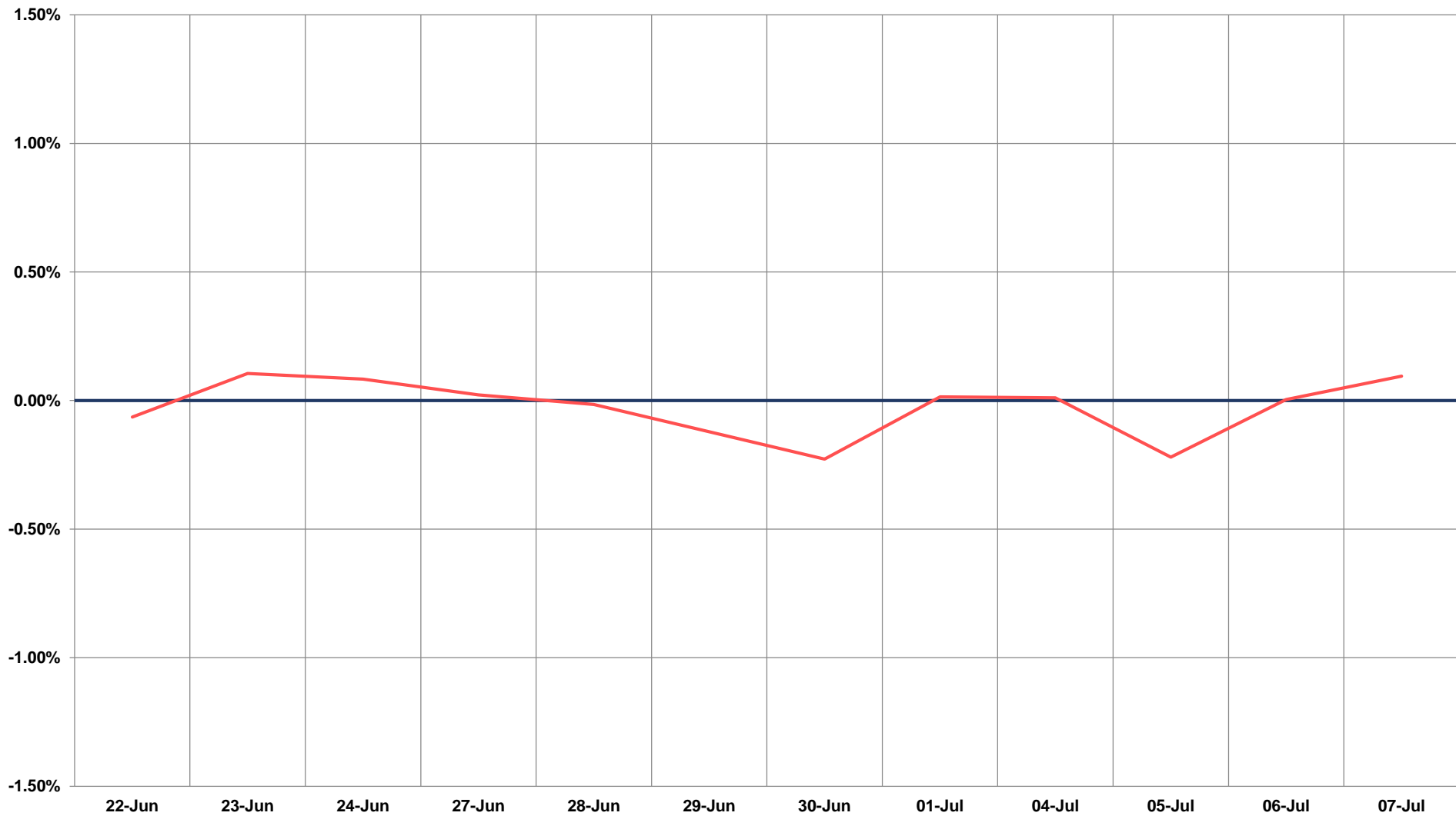
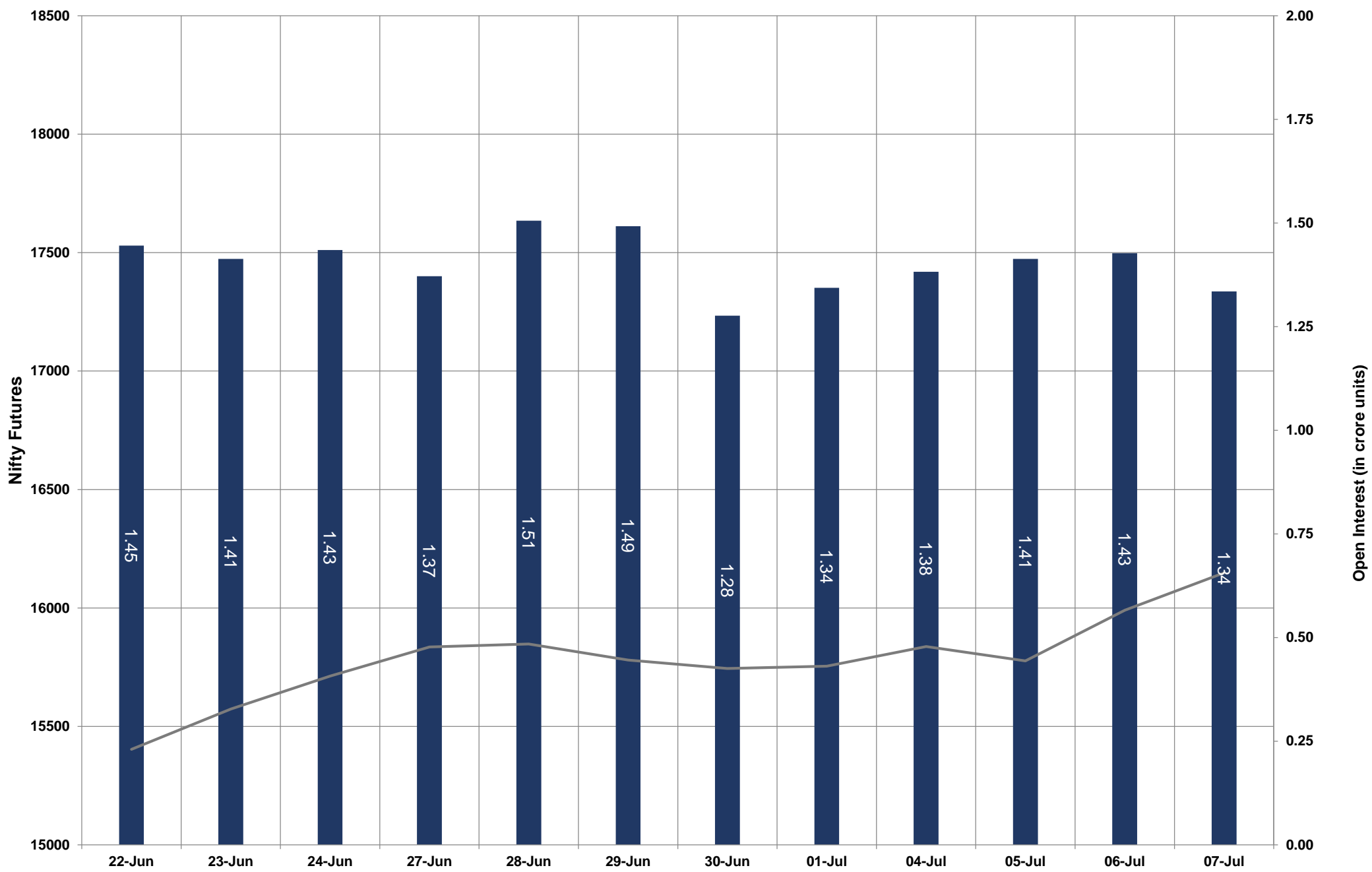


- Nifty Cash = **16132.90 (0.89%)**
- Resistance levels = **16250** and **16320**
- Support levels = **16000** and **15930**

TECHNICAL VIEWS



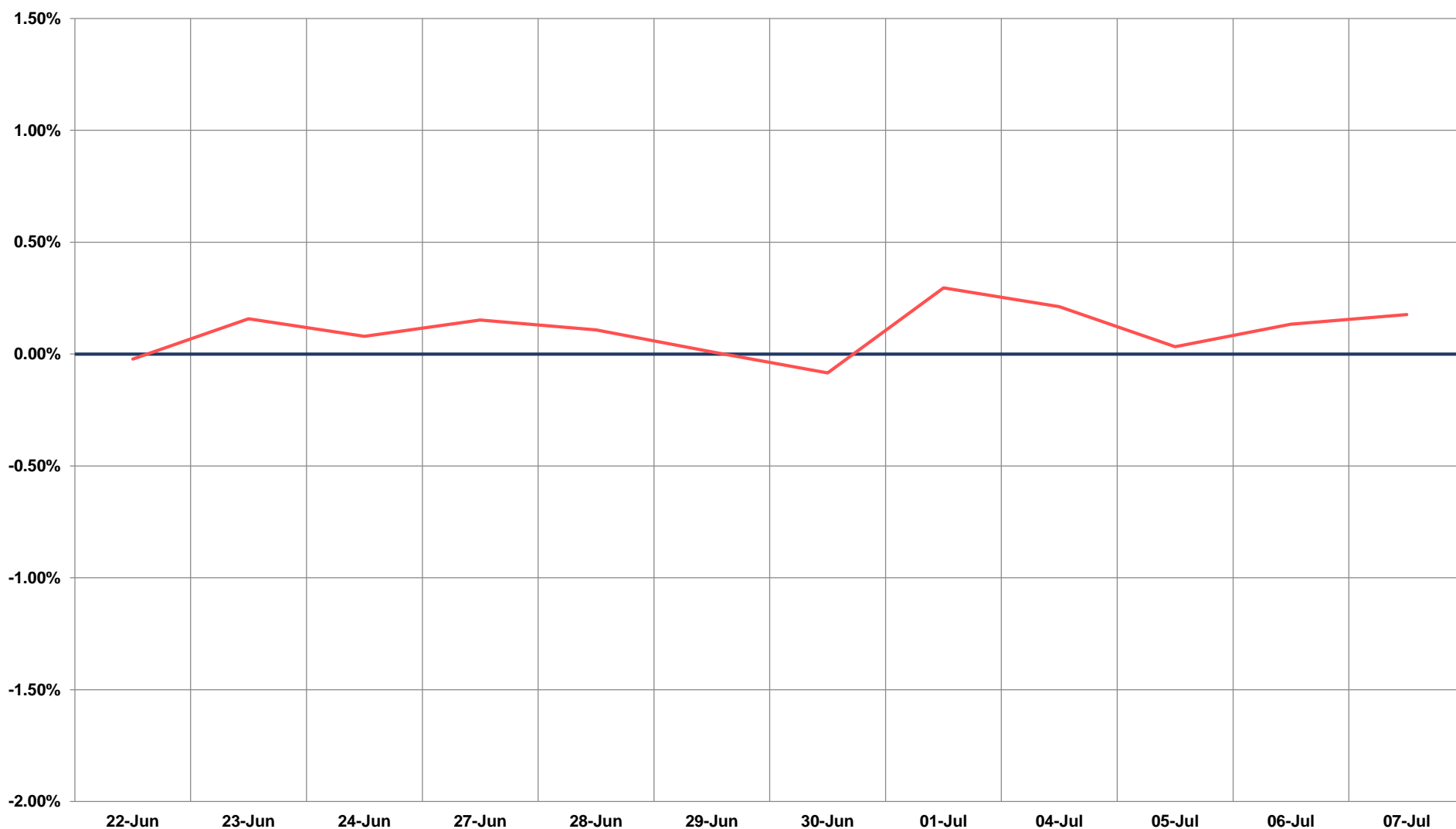
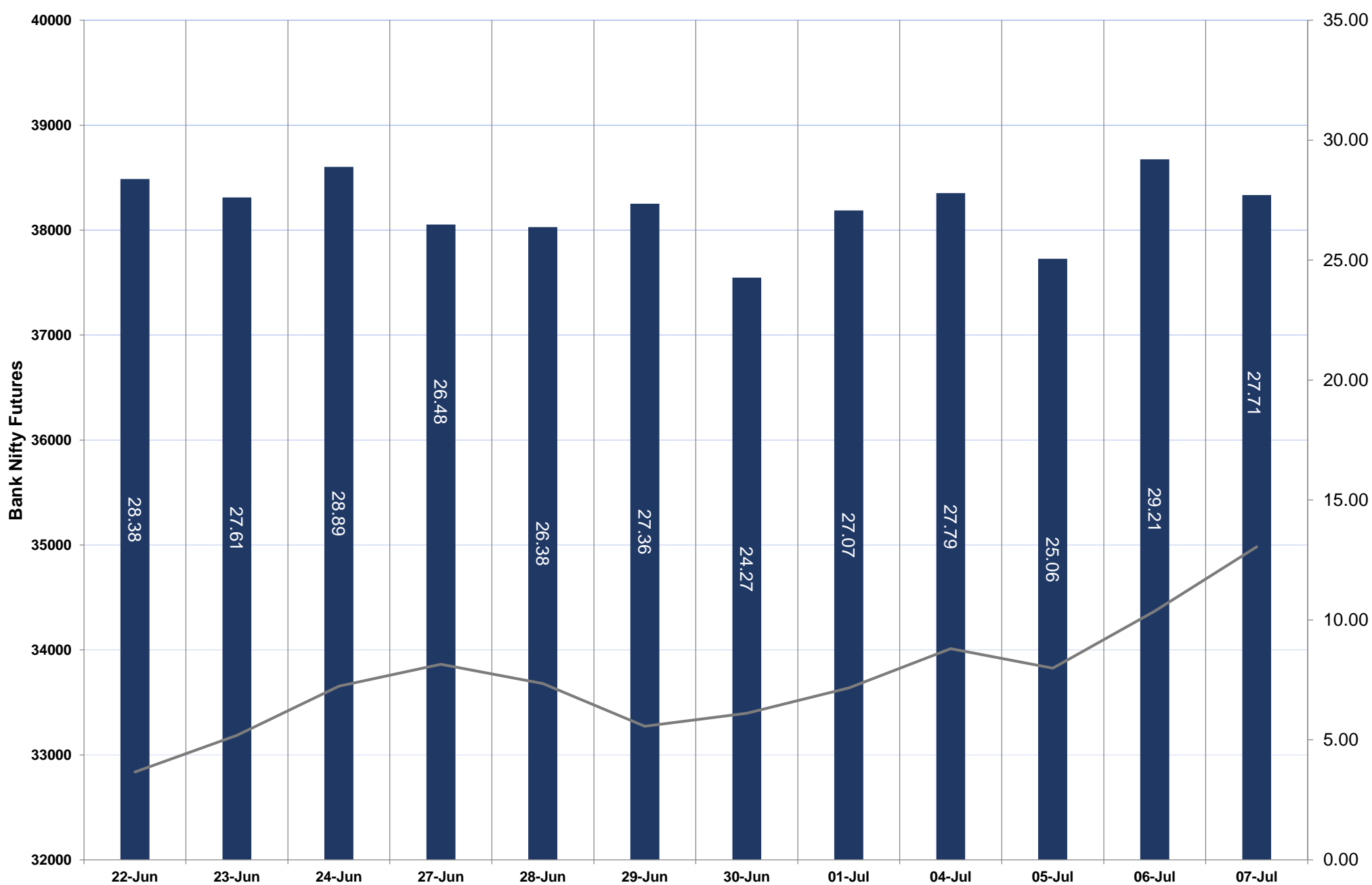
NIFTY FUTURES



TECHNICAL VIEWS



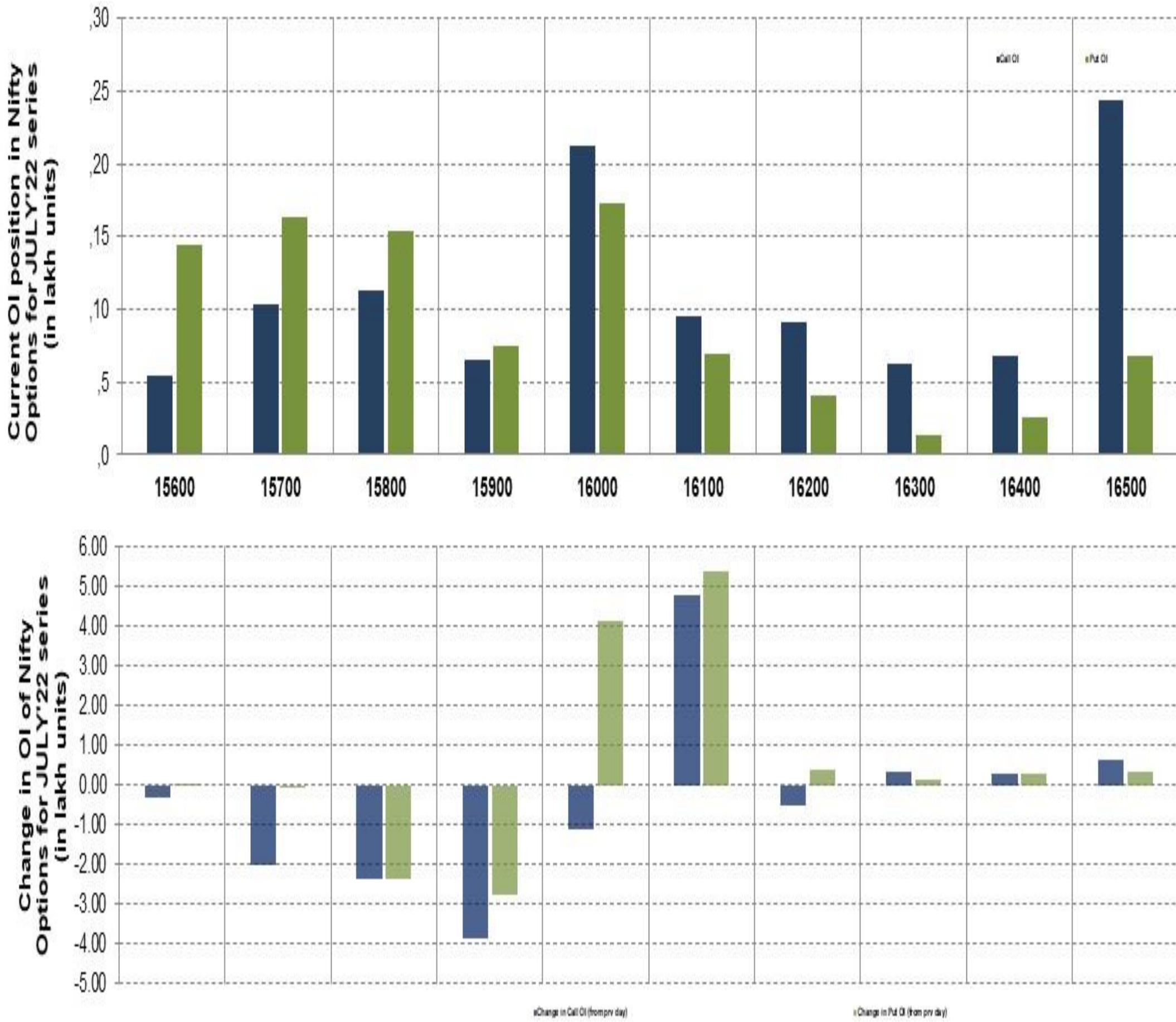
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.47 million** in Open Interests is **Strike Price of 16100**
- **Most Active Nifty Put** with an addition of **0.53 millions** in Open Interests is **Strike Price of 16100**
- **Maximum Open Interest** an outstanding was **2.23 millions** for Calls at **Strike Price of 16500**
- **Maximum Open Interest** an outstanding was **1.73 millions** for puts at **Strike Price of 16000**

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