



MORNING MANTRA



Daily Derivatives & Market Report

JULY 08, 2022



Indian equity benchmarks ended higher on Friday. Markets made a positive start of the day, as Economic Affairs Secretary Ajay Seth said the measures taken by Reserve Bank of India (RBI) will increase inflows of overseas funds and help in strengthening the rupee against the US dollar. Some support also came with a private report stating that roles in Indian research and development (R&D) increased 42 per cent in the last three years. Job postings in R&D also grew by over 40 per cent between May 2020 and 2021. Among job seekers, searches for roles in R&D increased 21 per cent in the last three years.

Firm trade continued over the Dalal Street during the entire trading session, tracking positive cues from other Asian markets. Traders remained positive, as the Reserve Bank of India (RBI) Governor Shaktikanta Das asked state governments to find out effective ways to address the issues related to debt and cash management. Besides, Finance Minister Nirmala Sitharaman urged public sector banks to ensure smooth flow of credit to Kisan Credit Card (KCC) holders to boost rural incomes.

On the global front, European markets were trading lower. Asian markets settled mostly higher, after the value of overall bank lending in Japan was up 1.3 percent on year in June, the Bank of Japan said on Friday - standing at 585.069 trillion yen. That follows the 0.7 percent increase in May. Excluding trusts, bank lending jumped an annual 1.5 percent at 508.864 trillion yen, up from 0.9 percent in the previous month. Lending from trusts eased 0.2 percent on year to 76.204 trillion yen, down from 0.4 percent a month earlier.

Back home, airline stocks remained in focus, after ratings agency ICRA in its latest report has said that India's international air passenger volumes are likely to reach 96-97 per cent of the pre-Covid levels at 329-332 million this fiscal (FY23) with June traffic already at 79 per cent of the levels seen before the outbreak of the pandemic. India's international air passenger traffic resumed from March 27 this year after a hiatus of two years.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	54481.84	303.38	0.56
NIFTY	16220.60	87.70	0.54
MIDCAP	22655.57	44.19	0.20
SMLCAP	25640.81	72.26	0.28
BSEFMC	14868.27	79.38	0.54
AUTO	27791.09	20.27	0.07
POWER	4199.77	70.59	1.71
REALTY	3274.71	-0.11	0.00
BSE IT	28798.05	88.27	0.31
BANKEX	40445.58	264.80	0.66
OIL GAS	17614.61	29.88	0.17
METAL	15950.39	-155.85	-0.97
INDIA VIX	18.40	-0.80	-4.17

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1132	937	80
BSE	1897	1378	165

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2543	2844	(11)
NSE CASH	42938	46527	(8)
NSE F&O	104152	128376	(19)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.04	4.00	1.37
SENSEX	22.13	3.15	1.29

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5322	5287	35
FII	6320	6429	(109)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2661.76	1918.70	743
Index Options	358754.30	359793.21	(1039)
Stock Futures	9511.25	8619.72	892
Stock Options	6546.95	6375.41	172

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.20	1.26
BANK NIFTY	1.07	1.34

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	107.23	107.13	0.10

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.418	7.354	0.87
USA	2.980	3.008	-0.94

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1739.67	-2.06	-0.12
Silver	19.16	-0.08	-0.45
Crude-Oil	102.51	-0.22	-0.21
Brent-Crude	104.54	-0.11	-0.11

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JULY -22 USD-INR	79.41	0.12	0.15
27 JULY -22 EUR-INR	80.64	-0.33	-0.41
27 JULY -22 GBP-INR	95.25	0.23	0.24
27 JULY -22 JPY- INR	58.54	0.03	0.05

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16221	16100	16161	16218	16278	16336
SENSEX	544182	54114	54298	54463	54646	54811
NIFTY FUTURES	16233	16124	16179	16214	16269	16304
BANK NIFTY	35124	34837	34981	35121	35265	35406
CNX IT	28250	27904	28077	28268	28441	28633
CNX MIDCAP	27649	27329	27489	27619	27779	27909
CNX SMALLCAP	8730	8668	8699	8741	8772	8813
INDIA VIX	18.40	17.63	18.01	18.61	18.99	19.59

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 11-07-2022

NIL

TECHNICAL VIEWS



NIFTY

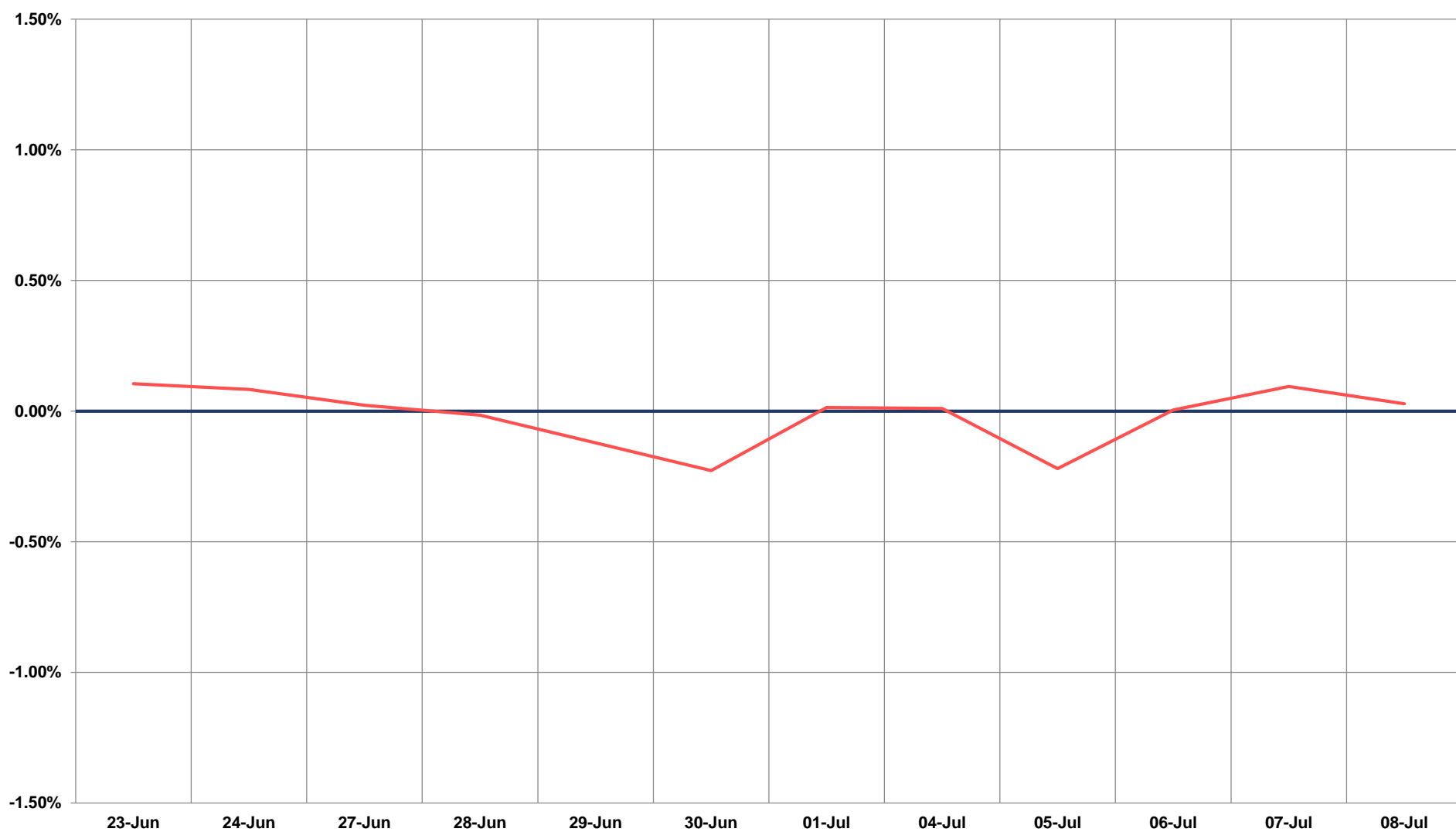
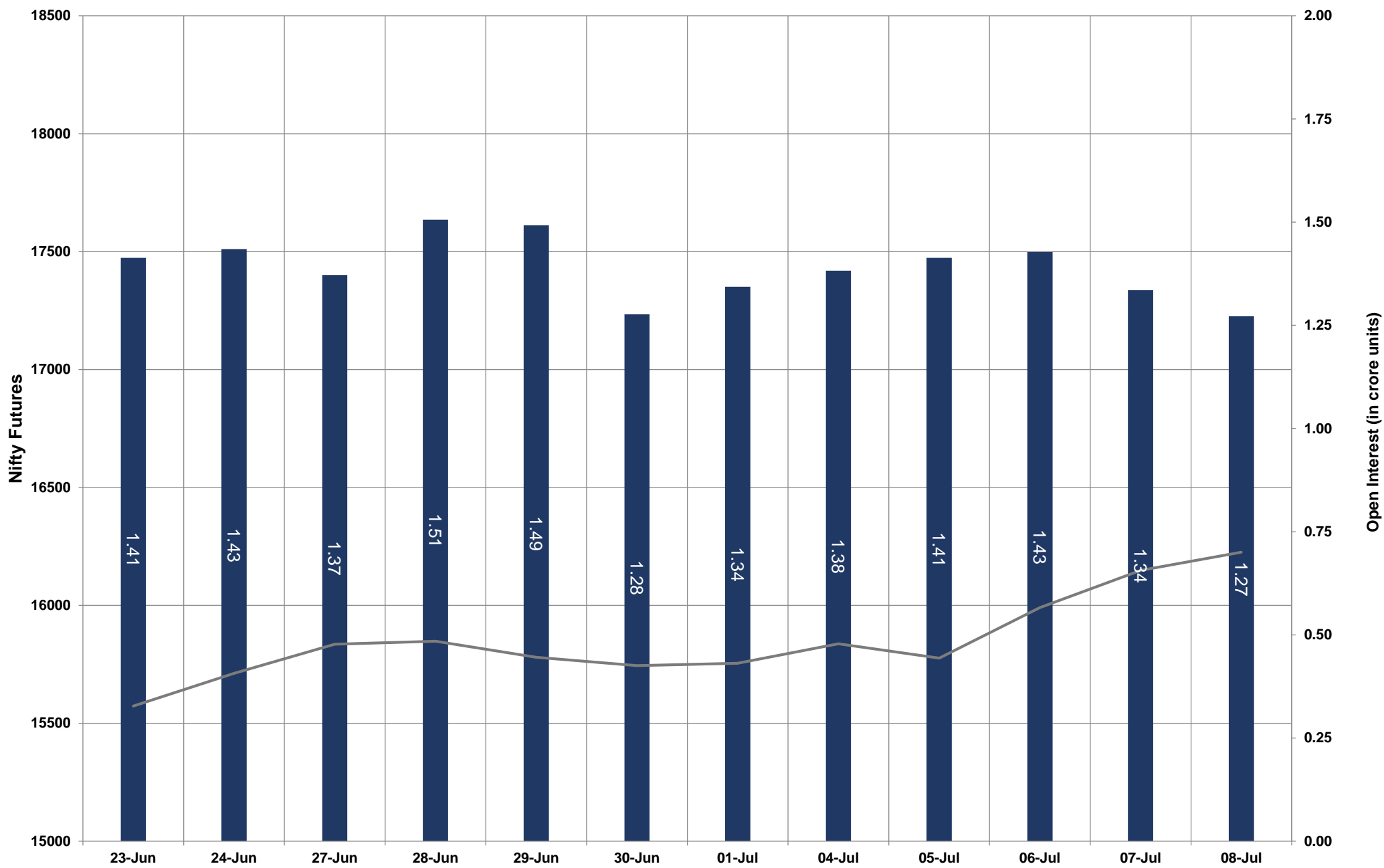


- Nifty Cash = **16220.60 (0.54%)**
- Resistance levels = **16320** and **16430**
- Support levels = **16060** and **16000**

TECHNICAL VIEWS



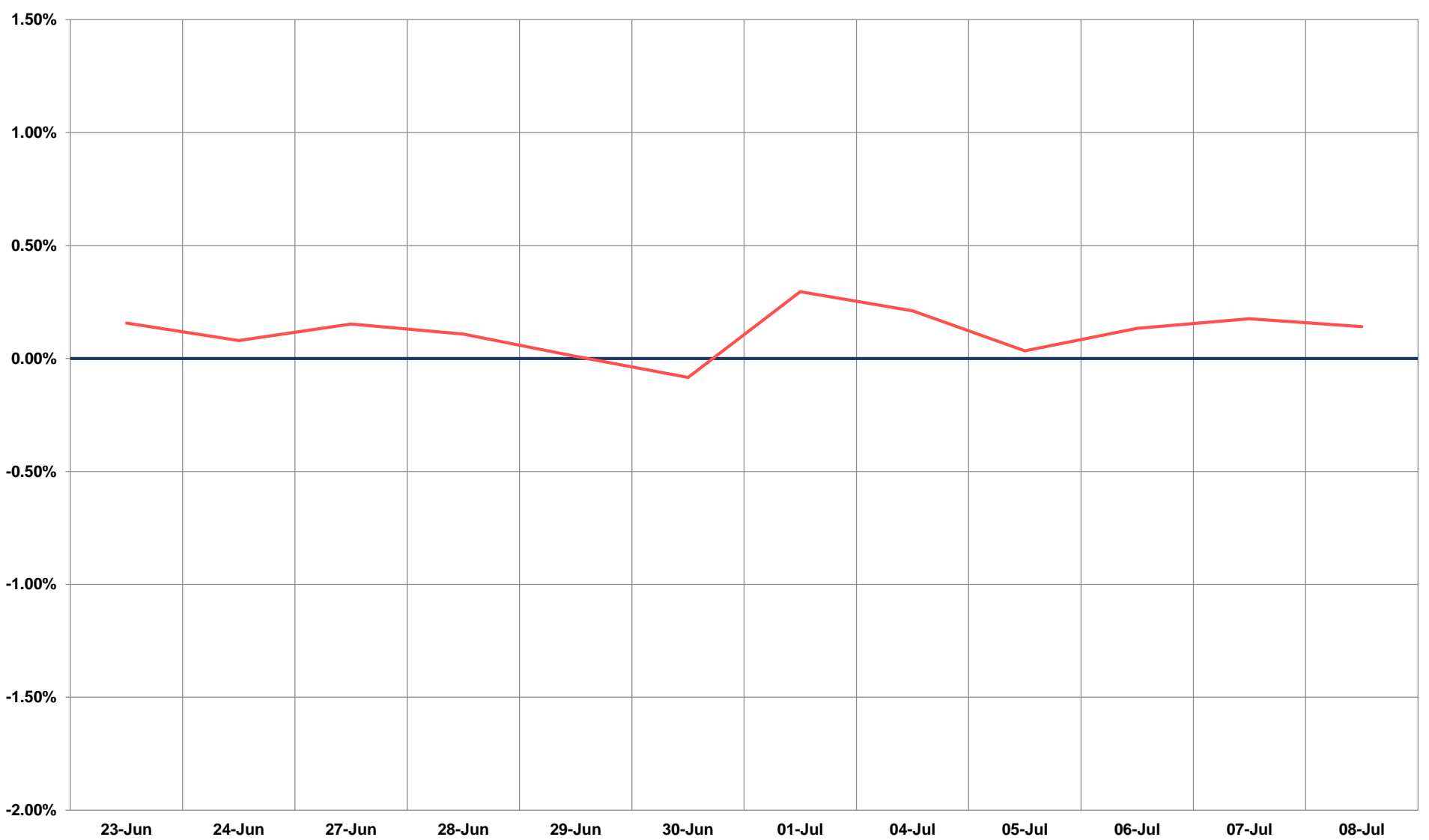
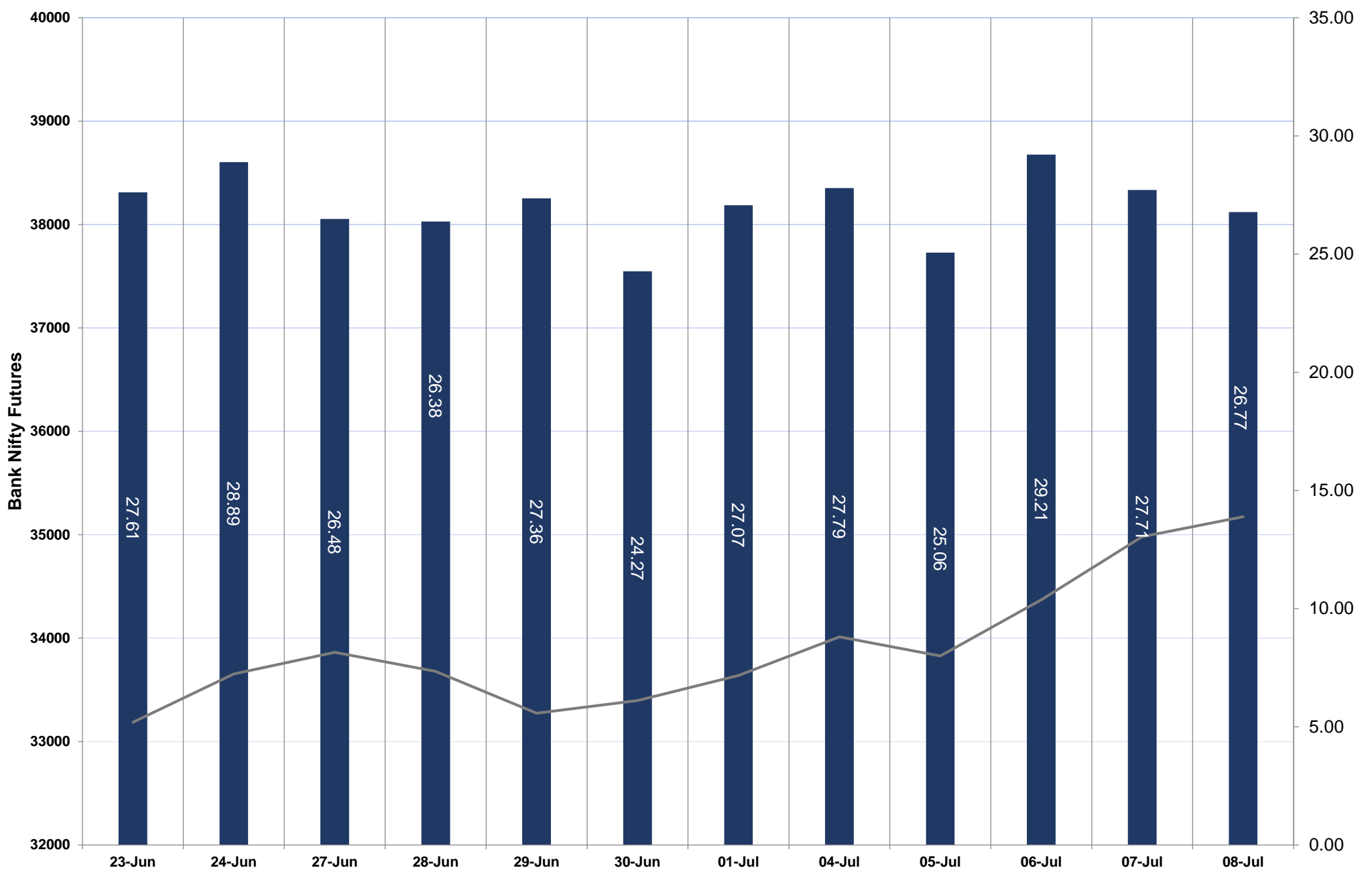
NIFTY FUTURES



TECHNICAL VIEWS



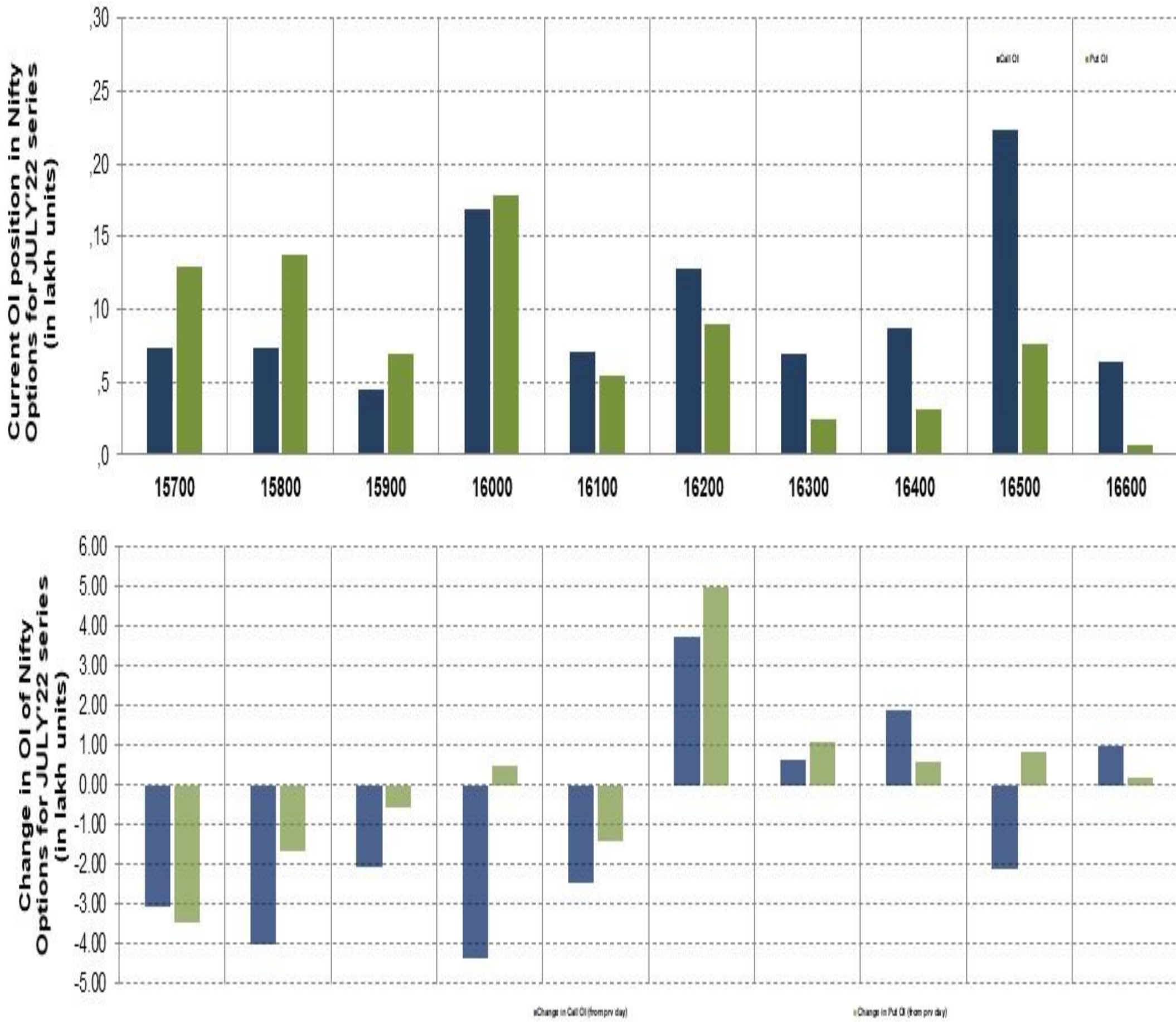
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.37 million** in Open Interests is **Strike Price of 16200**
- **Most Active Nifty Put** with an addition of **0.49 millions** in Open Interests is **Strike Price of 16200**
- **Maximum Open Interest an outstanding** was **2.25 millions** for Calls at **Strike Price of 16500**
- **Maximum Open Interest an outstanding** was **1.77 millions** for puts at **Strike Price of 16000**

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