



MORNING MANTRA



Daily Derivatives & Market Report

JULY 11, 2022



Indian equity benchmarks ended flat with a negative bias on Monday. The start of the trading day was in red terrain, as some cautiousness came in with a private report stating that India's headline retail inflation rate is expected to be 7 percent in June, largely unchanged from 7.04 percent in May, with a sharp pick-up in vegetable prices likely nullifying the impact of the decline in prices of other food items. Weak trade continued over the Dalal Street during the entire trading session, on the back of negative cues from the global markets. Some pessimism came over the street, amid report that foreign investors continued to desert Indian equity markets and have pulled out over Rs 4,000 crore this month so far amid steady appreciation of the dollar and rising interest rates in the US.

Traders remained cautious with private report stating that after three consecutive quarters of raising more than \$10 billion, the total funding in the Indian startup ecosystem fell by 40 percent during Q2 CY22 to reach \$6.8 billion. The decline can be attributed to a global slowdown, decrease in tech stock valuations, inflation and geopolitical instability. However, in the last hour of the trade, markets cut most of their losses, as RBI Governor Shaktikanta Das exuded confidence that the price situation will gradually improve in the second half of the current fiscal, and the central bank would continue to take monetary measures to anchor inflation with a view to achieving strong and sustainable growth.

On the global front, European markets were trading lower. Asian markets ended mostly lower, after the value of core machine orders in Japan was down a seasonally adjusted 5.6 percent on month in May, the Cabinet Office said on Monday - coming in at 908.8 billion yen. That just missed expectations for a decline of 5.5 percent following the 10.8 percent spike in April. Back home, banks stocks were in focus, amid a private report stating that with increases in lending rates, high credit growth, and lower credit costs, banks are likely to report a significant rise in net interest income (NII) and profits year-on-year (YoY) in the quarter ended June 2022 (Q1FY23).

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	54395.23	-86.61	-0.16
NIFTY	16216.00	-4.60	-0.03
MIDCAP	22798.11	142.54	0.63
SMLCAP	25916.41	275.60	1.07
BSEFMC	14931.43	63.16	0.42
AUTO	28107.26	316.17	1.14
POWER	4376.50	176.73	4.21
REALTY	3324.53	49.82	1.52
BSE IT	28020.72	-777.33	-2.70
BANKEX	40792.25	346.67	0.86
OIL GAS	17962.06	347.45	1.97
METAL	16217.69	267.30	1.68
INDIA VIX	18.37	-0.03	-0.16

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1382	728	67
BSE	2096	1327	159

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2775	2543	9
NSE CASH	45686	42938	6
NSE F&O	117080	104152	12

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.03	3.91	1.37
SENSEX	22.12	3.15	1.29

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	4558	4855	(297)
FII	5294	5465	(171)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2550.89	3075.77	(525)
Index Options	516498.88	513784.68	2714
Stock Futures	10198.64	10758.82	(560)
Stock Options	7727.45	7653.54	74

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.21	1.20
BANK NIFTY	1.33	1.07

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	107.66	106.99	0.62

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.428	7.415	0.18
USA	3.073	3.101	-0.91

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1735.46	-4.78	-0.27
Silver	19.22	0.01	0.07
Crude-Oil	102.69	-2.10	-2.00
Brent-Crude	105.23	-1.79	-1.67

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JULY -22 USD-INR	79.59	0.19	0.24
27 JULY -22 EUR-INR	80.54	-0.12	-0.15
27 JULY -22 GBP-INR	95.17	-0.06	-0.06
27 JULY -22 JPY- INR	58.12	-0.42	-0.71

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16216	16060	16138	16193	16271	16326
SENSEX	54395	53901	54148	54338	54585	54775
NIFTY FUTURES	16189	16036	16113	16183	16259	16330
BANK NIFTY	35470	34803	35136	35340	35673	35876
CNX IT	27381	26760	27070	27506	27816	28251
CNX MIDCAP	27908	27331	27619	27785	28073	28238
CNX SMALLCAP	8813	8656	8734	8776	8854	8896
INDIA VIX	18.37	15.51	16.94	18.08	19.51	20.65

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

SECURITIES BAN IN F&O TRADES FOR 12-07-2022

NIL

TECHNICAL VIEWS



NIFTY

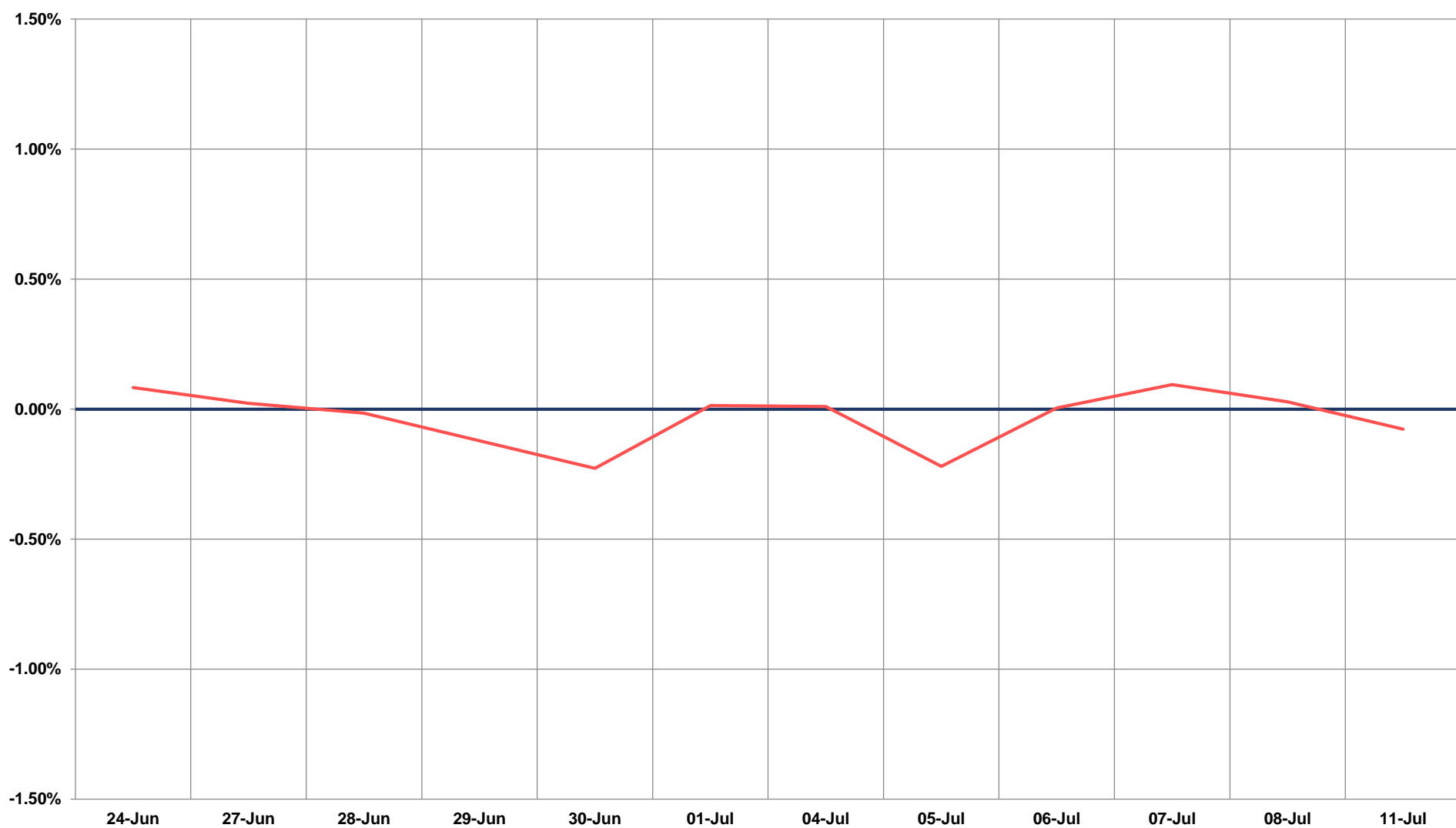
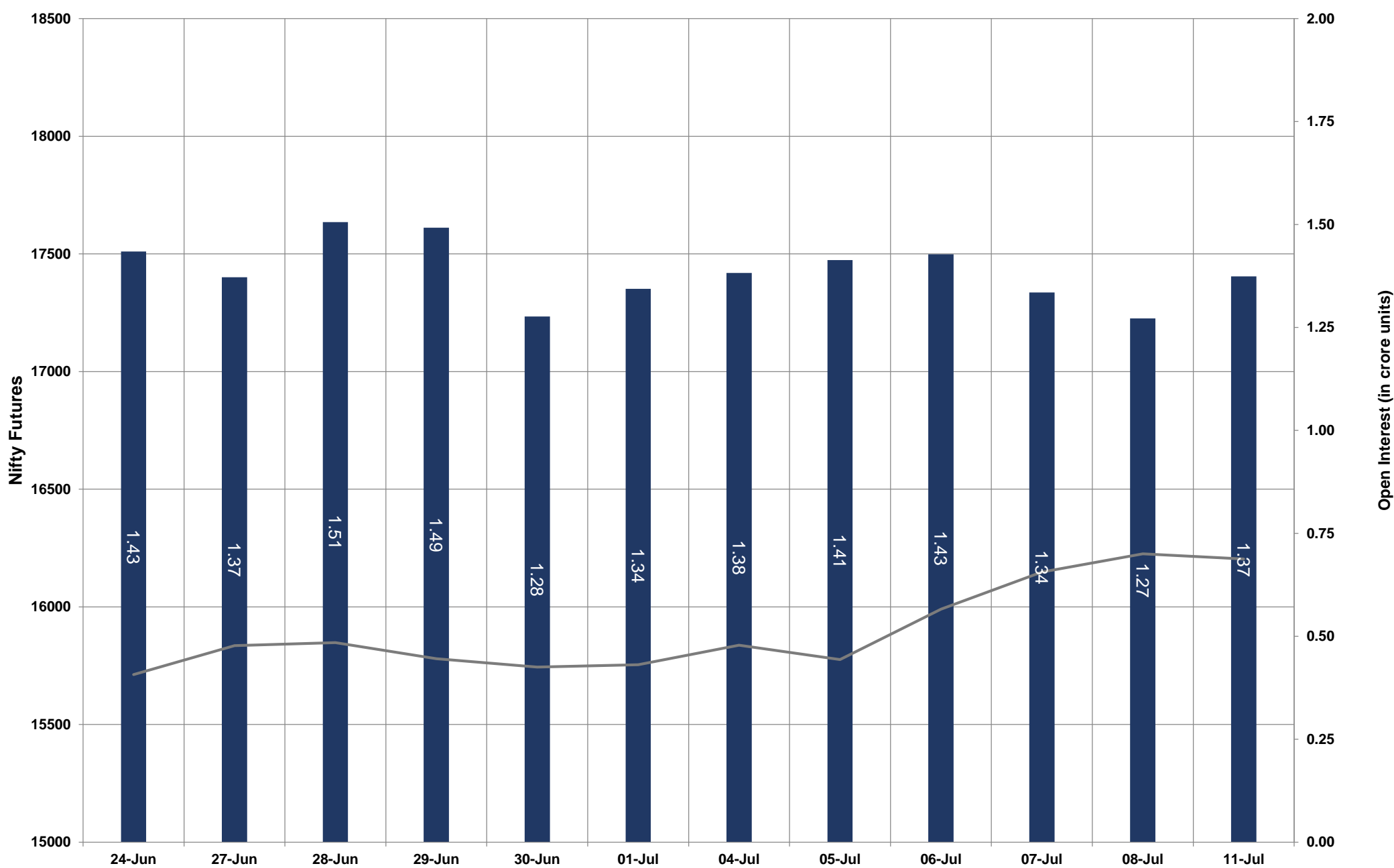


- Nifty Cash = **16216.00 (-0.03%)**
- Resistance levels = **16320** and **16430**
- Support levels = **16060** and **16000**

TECHNICAL VIEWS



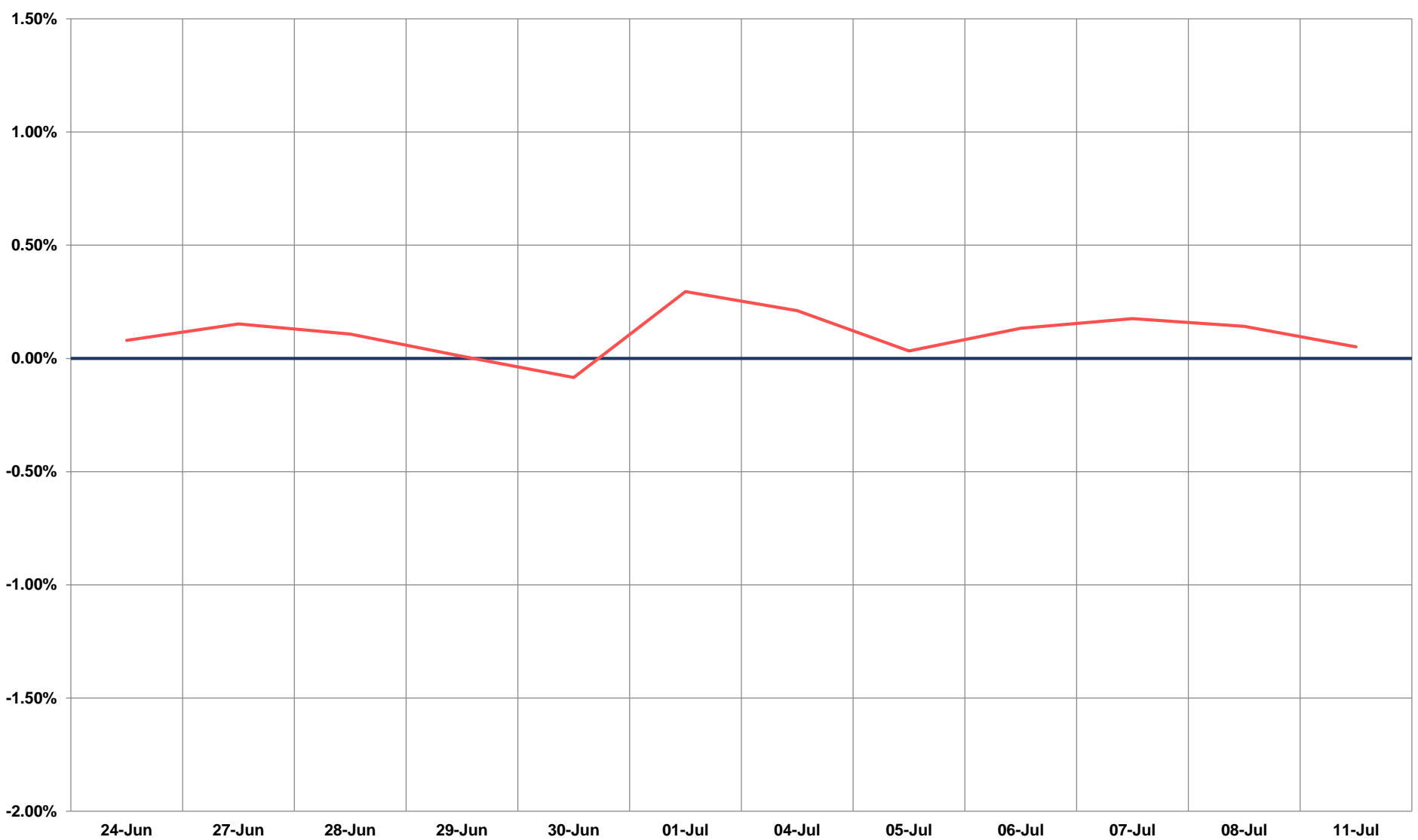
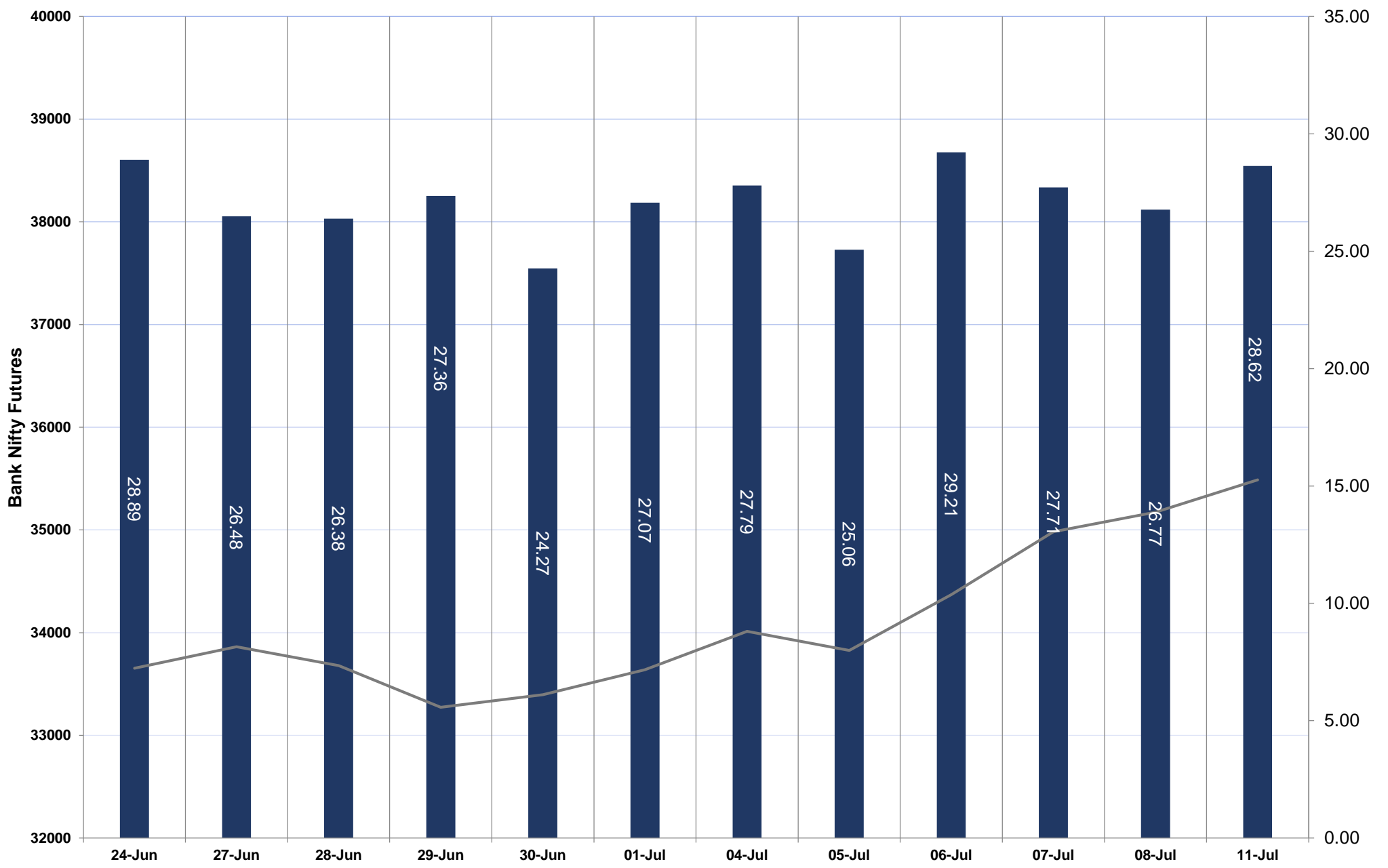
NIFTY FUTURES



TECHNICAL VIEWS



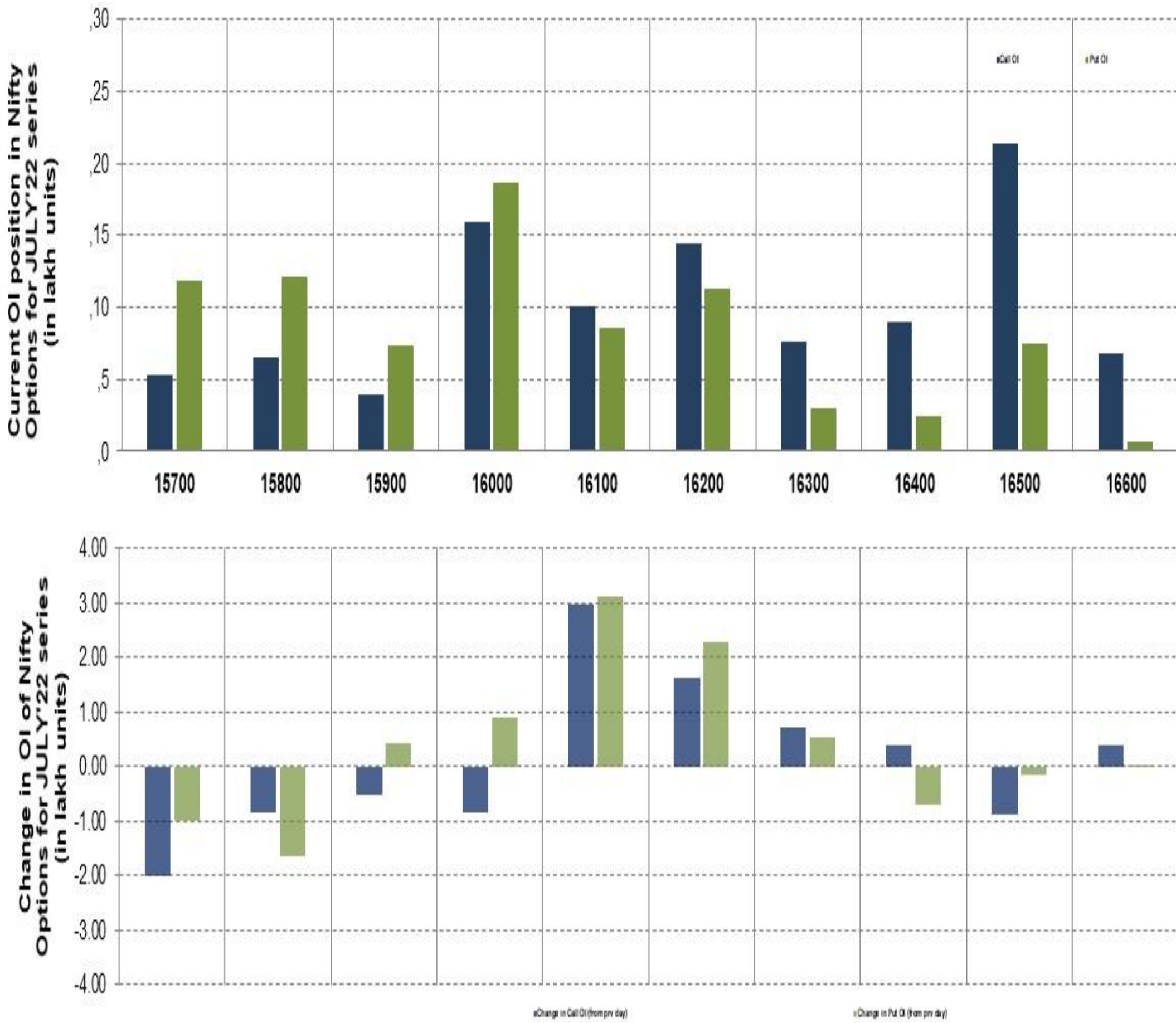
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.29 million in Open Interests is **Strike Price of 16200**
- **Most Active Nifty Put** with an addition of 0.31 millions in Open Interests is **Strike Price of 16200**
- **Maximum Open Interest an outstanding** was 2.13 millions for Calls at **Strike Price of 16500**
- **Maximum Open Interest an outstanding** was 1.86 millions for puts at **Strike Price of 16000**

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