



MORNING MANTRA



Daily Derivatives & Market Report

JULY 12, 2022



Indian equity benchmarks ended near their intraday low points on Tuesday. After a negative start, markets remained lower for the entire trading session, as Crisil Research said that India Inc is staring at the third consecutive quarter of a year-on-year drop in profit margins for the April-June 2022 period. Adding more pessimism, a private report stated that private equity investments into domestic companies fell 17 per cent to \$6.72 billion on an annual basis in the June quarter.

Sentiments remained negative, amid a private report stating that though there are signs of easing commodity prices, the economic outlook for the current financial year 2022-23 remains quite uncertain and will ride completely on the wheels of private consumption and investment demand. Adding more concerns, another private report stated that India's inflation will hold above the top of the central bank's tolerance band for at least the rest of 2022, longer than previously thought, making several more interest rate hikes in coming months all but inevitable.

Traders overlooked Commerce and Industry Minister Piyush Goyal's statement that the country's exports are likely to register a "reasonable level" of growth in the current financial year despite the global uncertainties on the trade front. He said that there are signs of a global slowdown in international trade and India is keeping a "watchful" eye on the developments by talking to all the export promotion councils and large exporters, and engaging with the Indian missions abroad.

On the global front, European markets were trading lower. Asian markets settled mostly lower, after Producer prices in Japan were up 0.7 percent on month in June, the Bank of Japan said on Tuesday. That exceeded expectations for an increase of 0.5 percent following the upwardly revised 0.1 percent increase in May (originally flat). On a yearly basis, producer prices jumped 9.2 percent - again beating forecasts for 8.8 percent and down from the upwardly revised 9.3 percent gain in the previous month (originally 9.1 percent).

Back home, NBFCs stocks remained in focus, as Icria Ratings in its latest report has said that securitisation volumes originated by Non-Banking Financial Companies (NBFCs) and Housing Finance Companies (HFCs) have almost doubled to around Rs 33,000 crore in the first quarter of the current financial year (Q1FY23). The growth in volumes reflects a 1.9 times increase when compared to Rs 17,200 crore of securitised assets in Q1 FY22 and a 4.4 times increase compared to Rs 7,500 crore in Q1 FY21.

MARKET SELFIE



MARKET SUMMARY

| Domestic Indices | Close | Points | % Change |
|------------------|----------|---------|----------|
| SENSEX | 53886.61 | -508.62 | -0.94 |
| NIFTY | 16058.30 | -157.70 | -0.97 |
| MIDCAP | 22681.01 | -117.10 | -0.51 |
| SMLCAP | 25781.41 | -135.00 | -0.52 |
| BSEFMC | 14778.02 | -153.41 | -1.03 |
| AUTO | 27790.84 | -316.42 | -1.13 |
| POWER | 4426.93 | 50.43 | 1.15 |
| REALTY | 3325.94 | 1.41 | 0.04 |
| BSE IT | 27660.34 | -360.38 | -1.29 |
| BANKEX | 40407.26 | -384.99 | -0.94 |
| OIL GAS | 17914.32 | -47.74 | -0.27 |
| METAL | 16029.21 | -188.48 | -1.16 |
| INDIA VIX | 18.55 | 0.18 | 0.98 |

ADVANCE - DECLINE

| Index | Advance | Decline | Unchanged |
|-------|---------|---------|-----------|
| NSE | 1277 | 771 | 75 |
| BSE | 1472 | 1826 | 169 |

MARKET TURNOVER (₹ in Crs)

| Segment | Current | Previous | Net % |
|----------|---------|----------|-------|
| BSE CASH | 2844 | 2775 | 2 |
| NSE CASH | 40575 | 45686 | (11) |
| NSE F&O | 108268 | 117080 | (8) |

KEY INDICES RATIOS

| INDEX | P/E | P/B | Dividend Yield |
|--------|-------|------|----------------|
| NIFTY | 19.83 | 3.87 | 1.38 |
| SENSEX | 21.85 | 3.11 | 1.31 |

KEY NUMBERS TRACKER



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

| FII-DII* | Buy | Sell | Net |
|----------|------|------|--------|
| DII | 3494 | 3353 | 141 |
| FII | 4651 | 6216 | (1566) |

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

| FII | Buy | Sell | Net |
|---------------|-----------|-----------|--------|
| Index Futures | 1978.49 | 4793.63 | (2815) |
| Index Options | 585906.35 | 587461.89 | (1556) |
| Stock Futures | 7901.45 | 9025.38 | (1124) |
| Stock Options | 5904.99 | 5733.54 | 171 |

PUT-CALL RATIO

| Index | Current | Previous |
|------------|---------|----------|
| NIFTY | 0.85 | 1.21 |
| BANK NIFTY | 0.94 | 1.33 |

DOLLAR INDEX

| Dollar Index | Current | Previous | % Change |
|--------------|---------|----------|----------|
| DXY | 108.40 | 108.02 | 0.36 |

10-YEARS G-SEC YIELD

| Country | Current | Previous | % Change |
|---------|---------|----------|----------|
| INDIA | 7.393 | 7.427 | -0.46 |
| USA | 2.924 | 2.991 | -2.23 |

KEY COMMODITIES TRACKER (in \$)

| Commodity | Current | Change Points | % Change |
|-------------|---------|---------------|----------|
| Gold | 1734.15 | 0.93 | 0.05 |
| Silver | 18.86 | -0.23 | -1.23 |
| Crude-Oil | 99.73 | -4.36 | -4.19 |
| Brent-Crude | 102.87 | -4.27 | -3.99 |

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

| Expiry | Close | Change Points | % Change |
|----------------------|-------|---------------|----------|
| 27 JULY -22 USD-INR | 79.65 | 0.07 | 0.09 |
| 27 JULY -22 EUR-INR | 80.23 | -0.38 | -0.47 |
| 27 JULY -22 GBP-INR | 94.59 | -0.63 | -0.66 |
| 27 JULY -22 JPY- INR | 58.38 | 0.24 | 0.41 |

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

| Index | Close | S2 | S1 | Pivot | R1 | R2 |
|---------------|-------|-------|-------|-------|-------|-------|
| NIFTY | 16058 | 15955 | 16007 | 16083 | 16134 | 16210 |
| SENSEX | 53887 | 53571 | 53729 | 53983 | 54140 | 54394 |
| NIFTY FUTURES | 16030 | 15945 | 15987 | 16069 | 16111 | 16192 |
| BANK NIFTY | 35132 | 34828 | 34980 | 35200 | 35352 | 35572 |
| CNX IT | 27064 | 26715 | 26890 | 27197 | 27371 | 27679 |
| CNX MIDCAP | 27782 | 27561 | 27672 | 27841 | 27952 | 28121 |
| CNX SMALLCAP | 8776 | 8712 | 8744 | 8793 | 8825 | 8875 |
| INDIA VIX | 18.55 | 16.82 | 17.69 | 18.16 | 19.03 | 19.50 |

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 13-07-2022

DELTACORP

TECHNICAL VIEWS



NIFTY

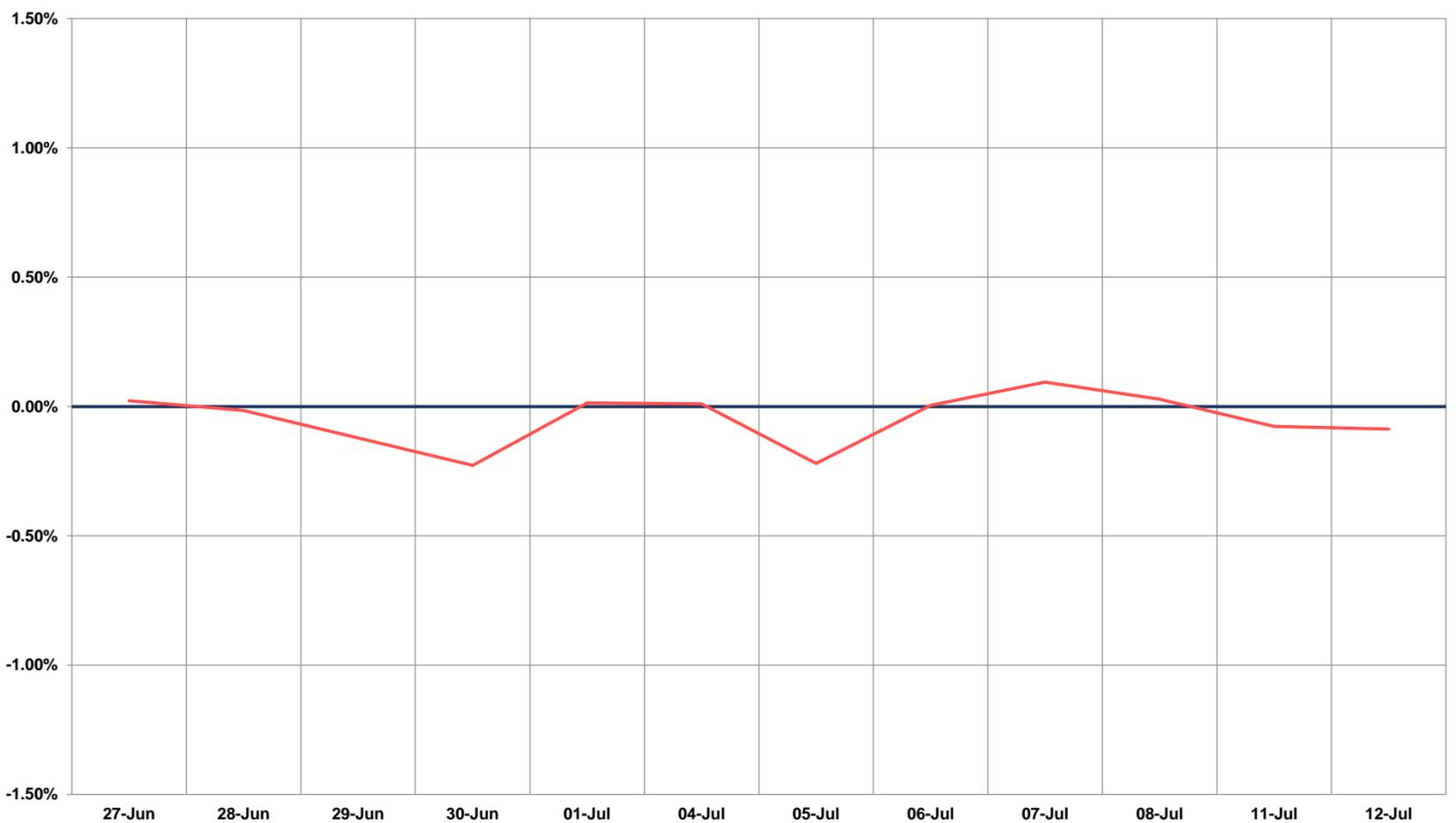
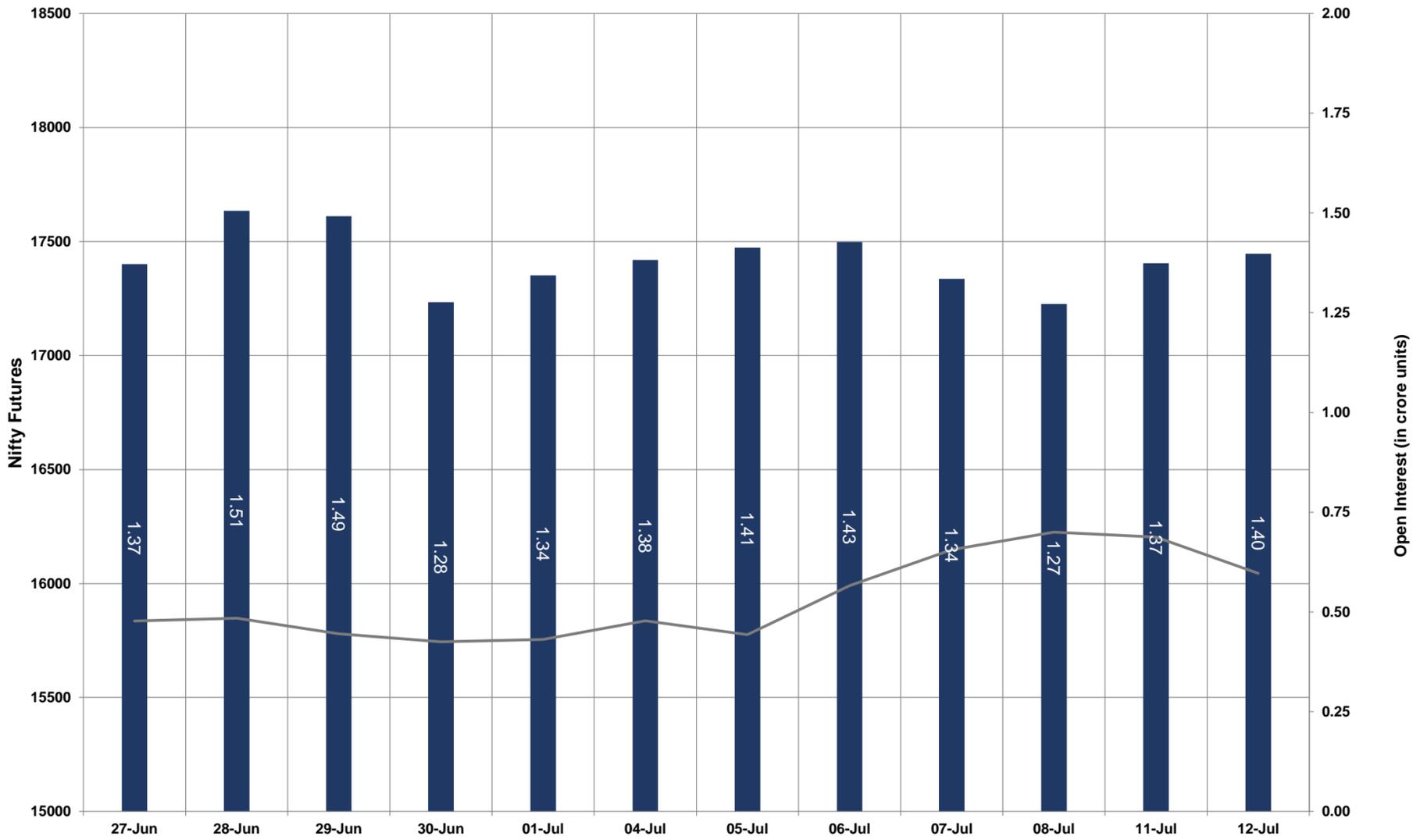


- Nifty Cash = **16058.30 (-0.97%)**
- Resistance levels = **16160** and **16230**
- Support levels = **16000** and **15920**

TECHNICAL VIEWS



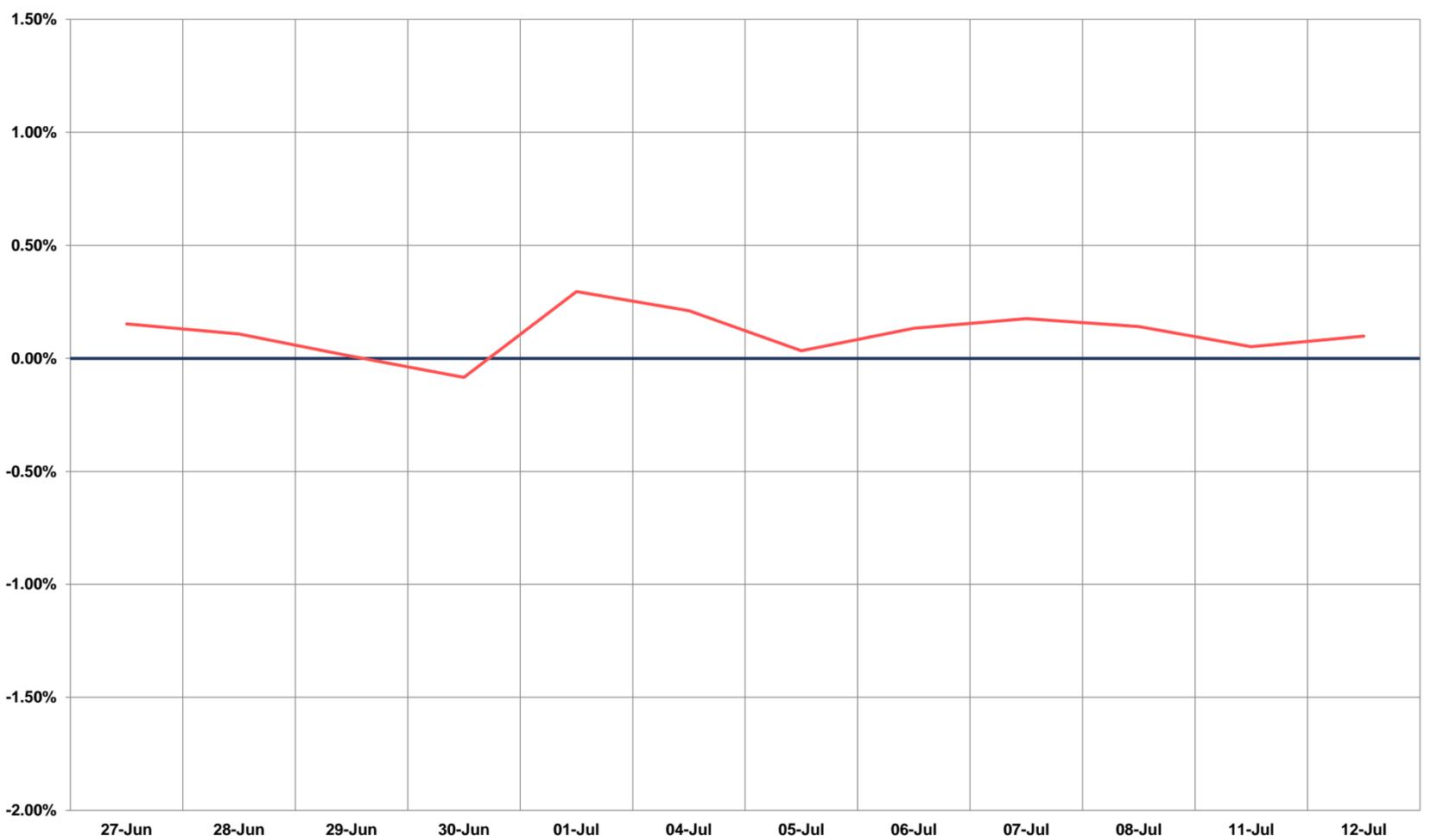
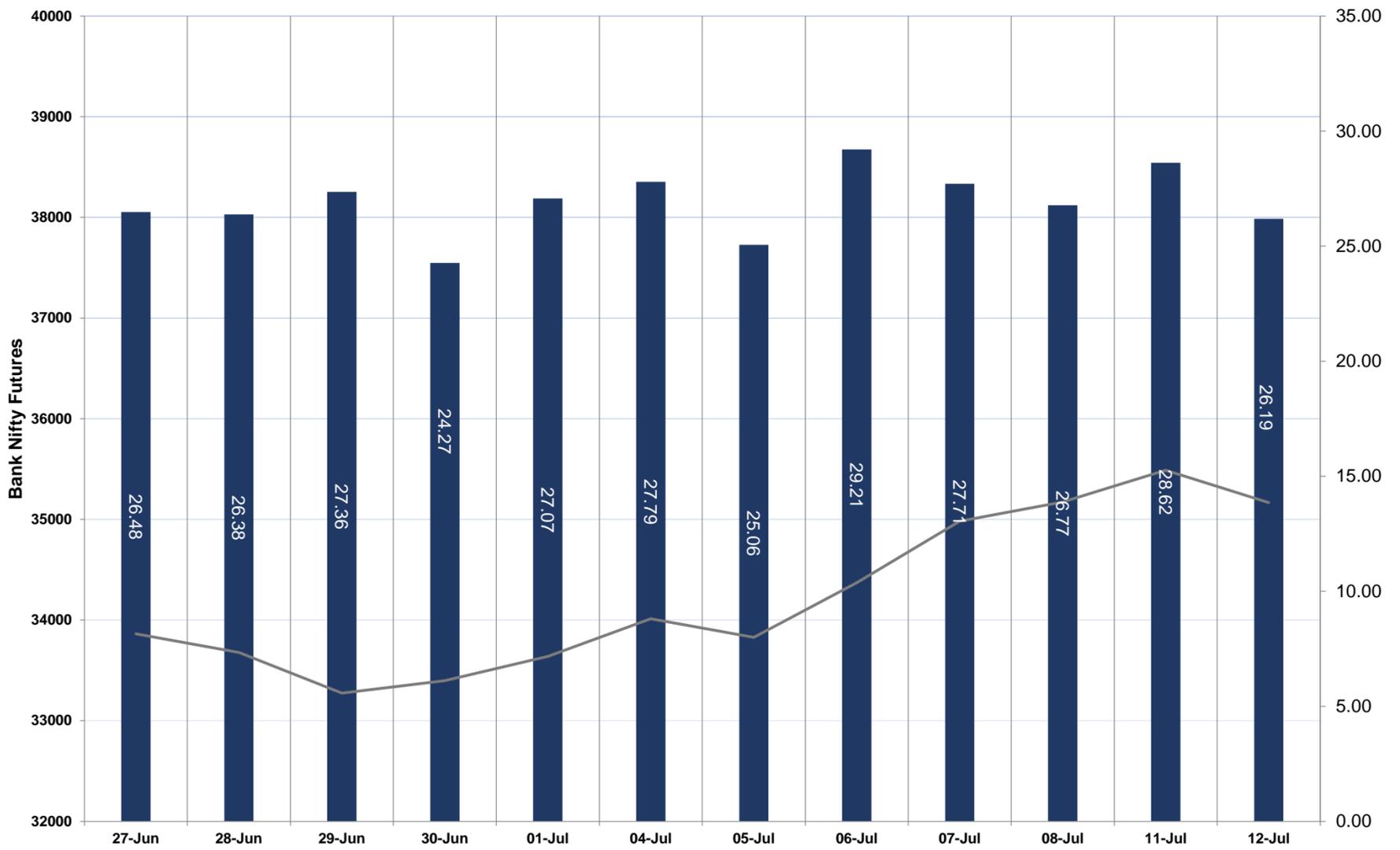
NIFTY FUTURES



TECHNICAL VIEWS



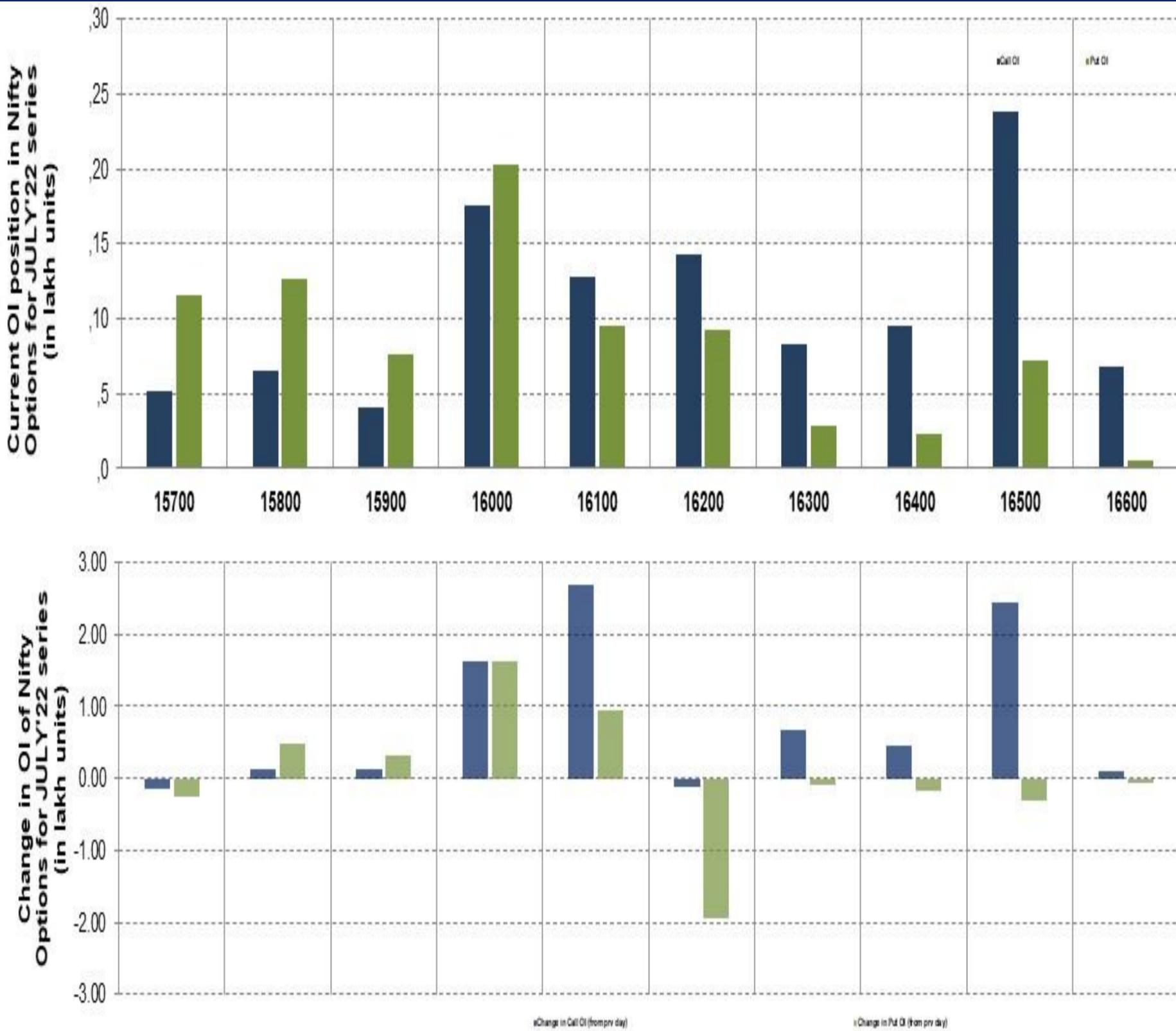
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.26 million in Open Interests is **Strike Price of 16100**
- **Most Active Nifty Put** with an addition of 0.16 millions in Open Interests is **Strike Price of 16000**
- **Maximum Open Interest an outstanding** was 2.38 millions for Calls at **Strike Price of 16500**
- **Maximum Open Interest an outstanding** was 2.02 millions for puts at **Strike Price of 16000**

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