



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

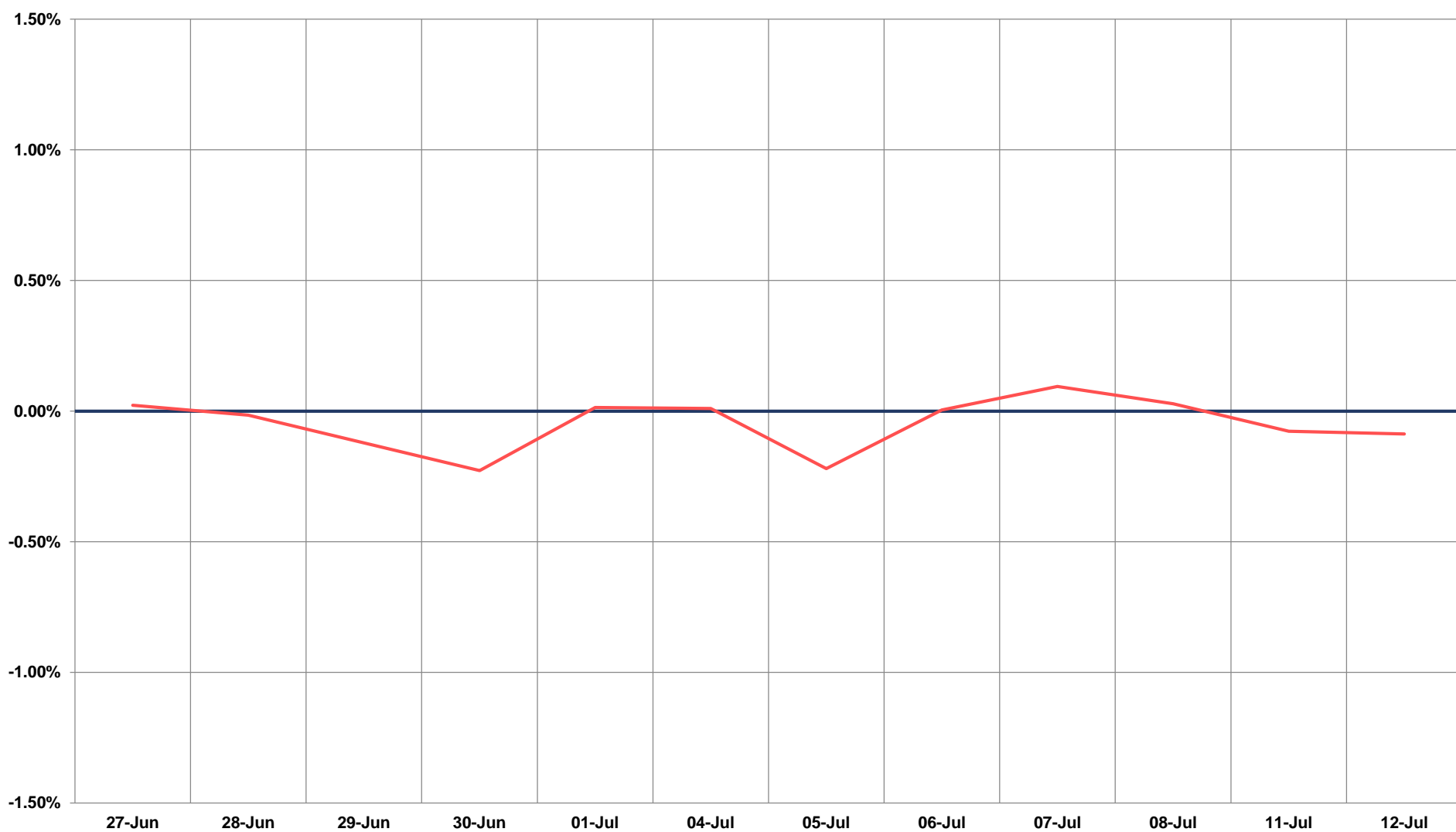
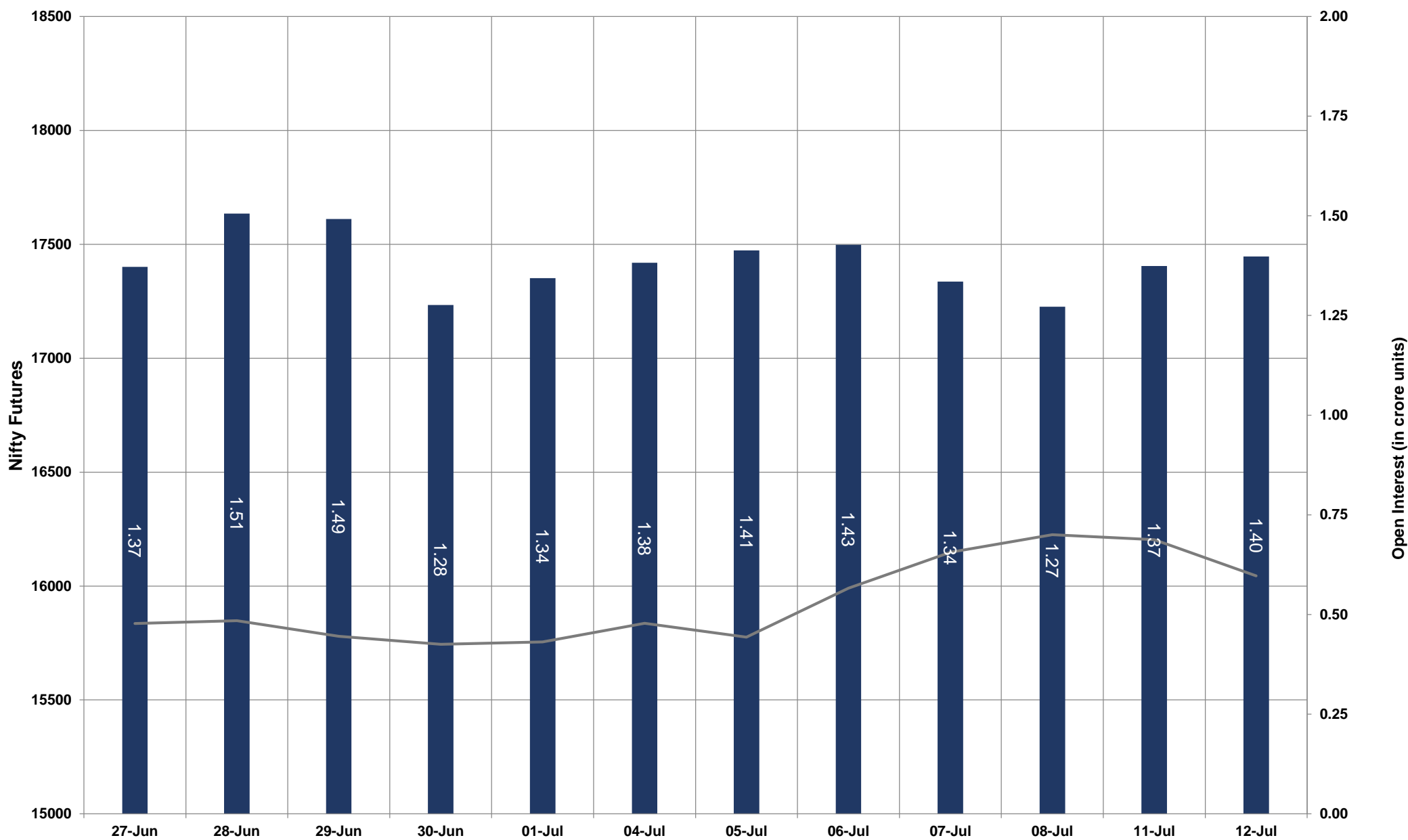


- Nifty Cash = **16058.30 (-0.97%)**
- Resistance levels = **16160** and **16230**
- Support levels = **16000** and **15920**

TECHNICAL VIEWS



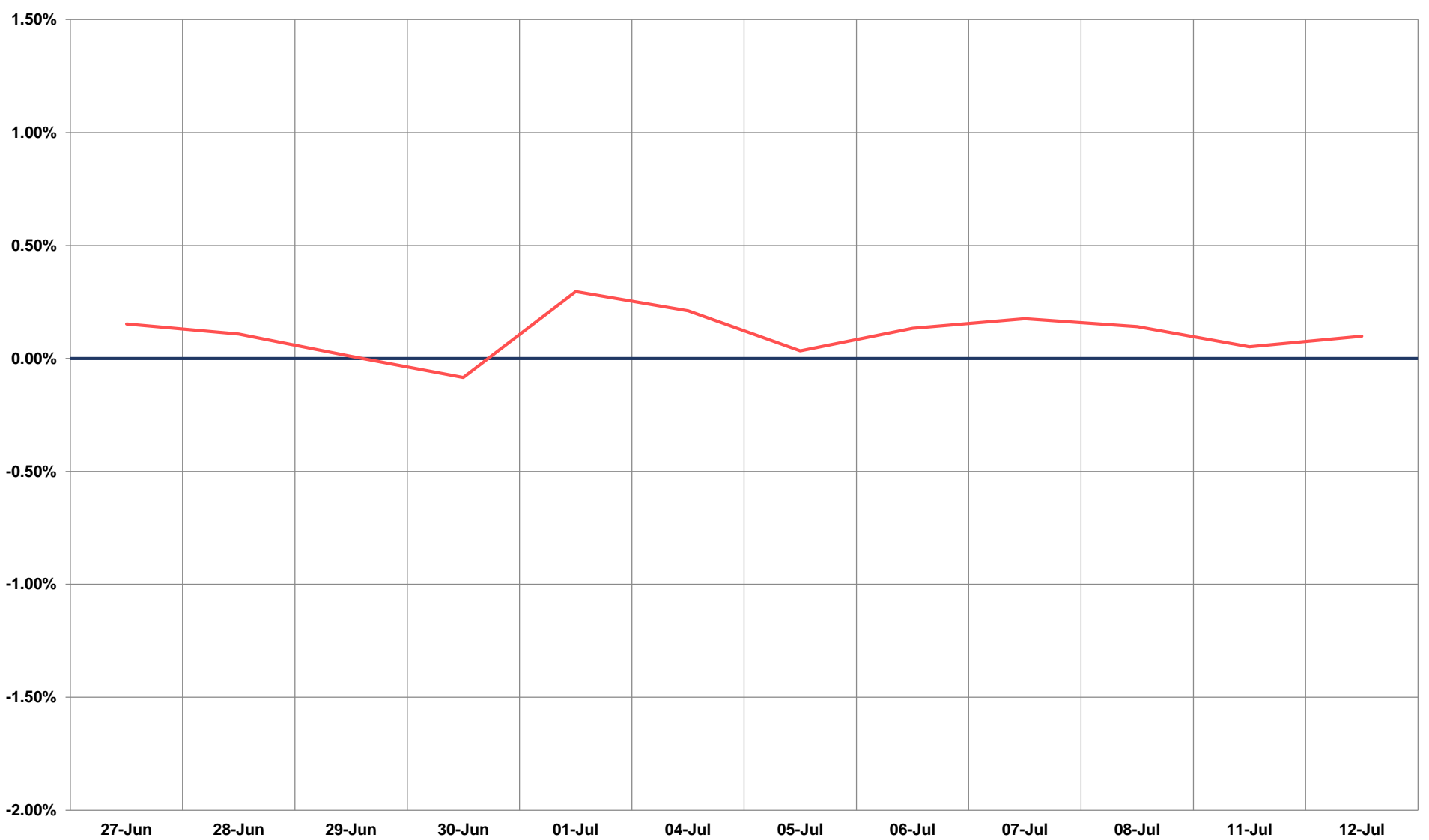
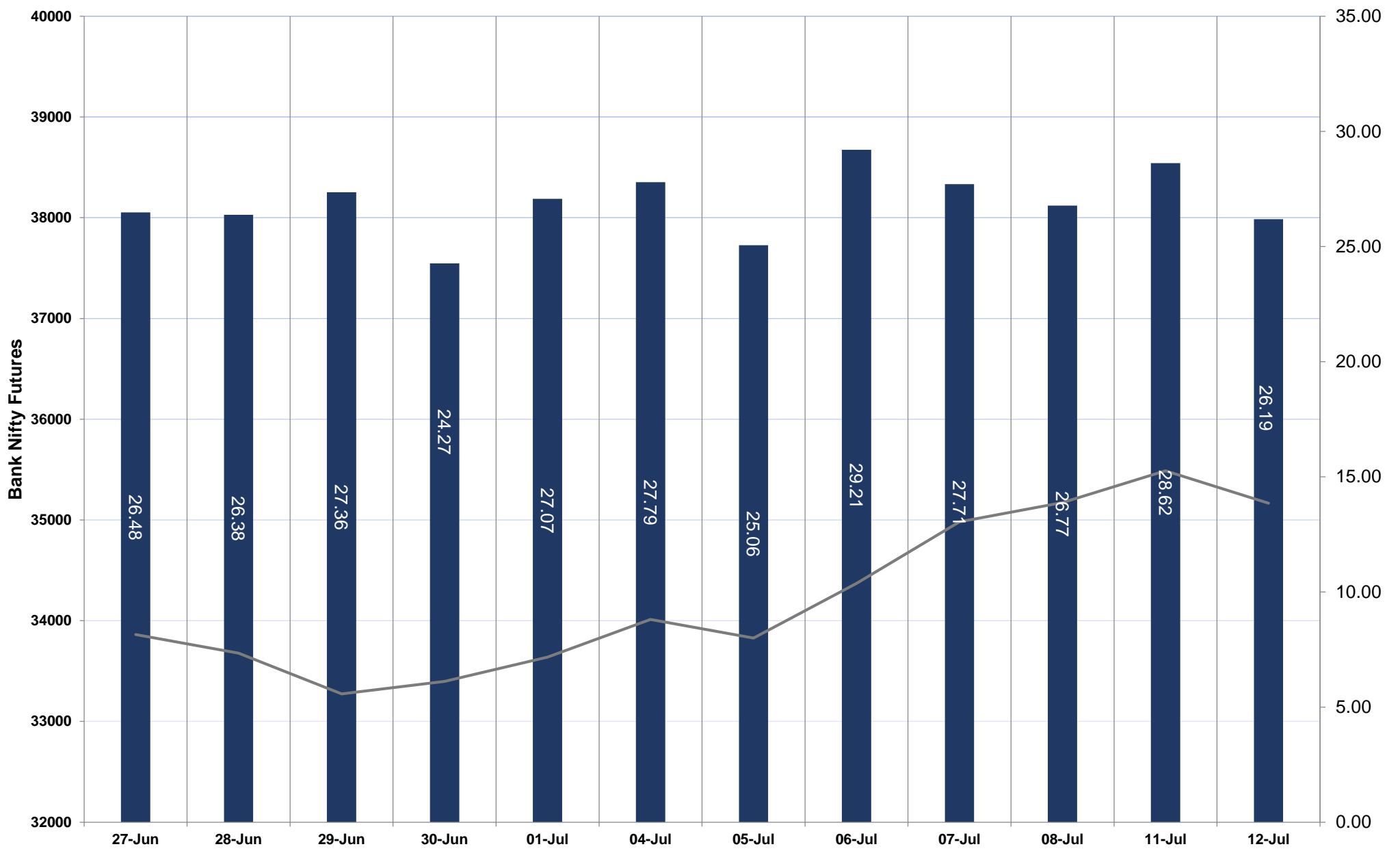
NIFTY FUTURES



TECHNICAL VIEWS



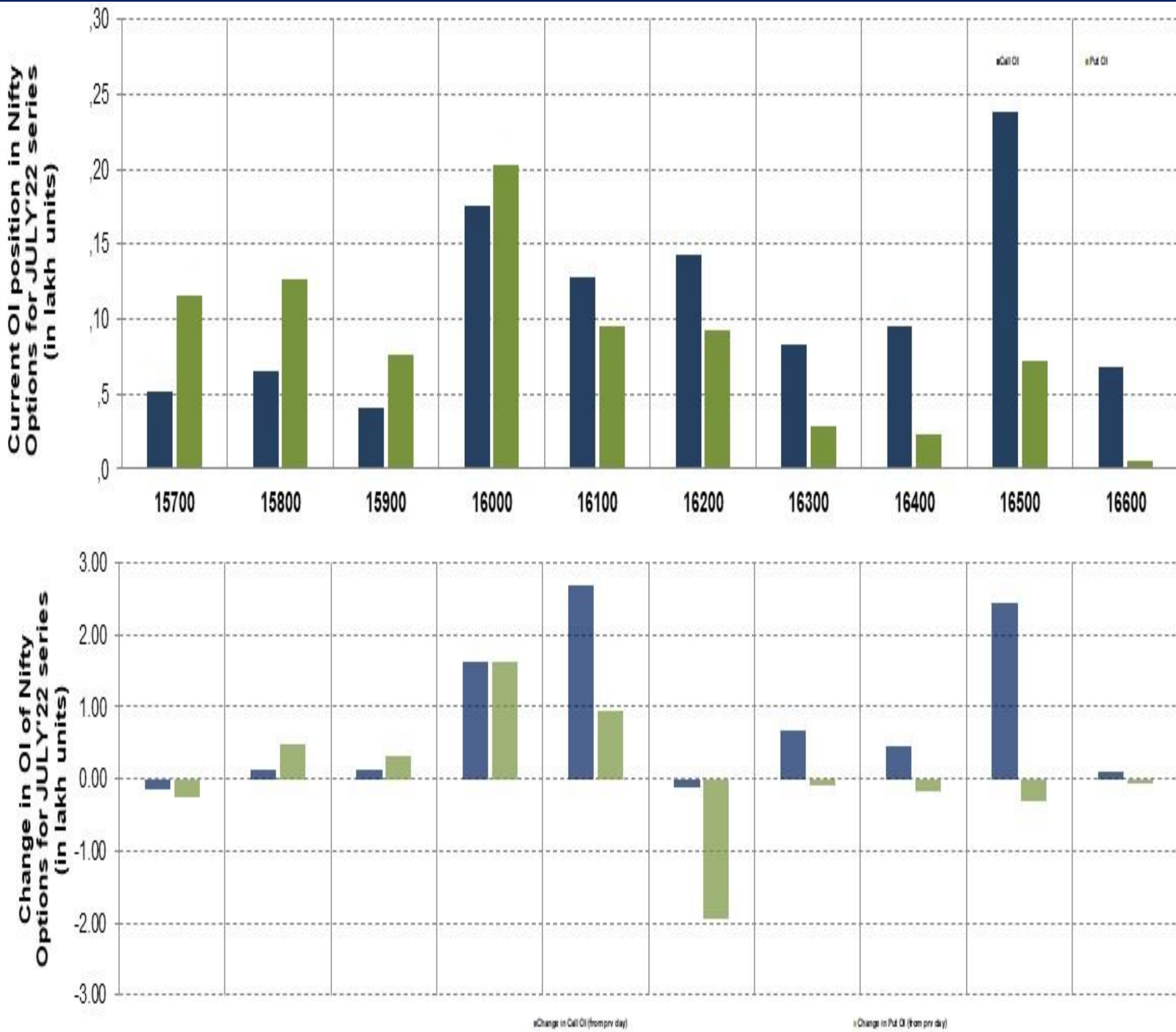
BANK NIFTY FUTURES



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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