



MORNING MANTRA



Daily Derivatives & Market Report

JULY 13, 2022



Indian equity benchmarks ended with losses on Wednesday. After a positive start, markets remained higher in the first half of trading session, as data by the National Statistical Office (NSO) showed that India's industrial production rose 19.6 per cent in May 2022. As per the Index of Industrial Production (IIP), the manufacturing sector's output grew 20.6 per cent in May 2022. Also, retail inflation dropped marginally to 7.01 per cent in June mainly due to slight easing in prices of vegetables and pulses.

However, in the second half of the trading session, key indices cut all of their gains and turned negative, on the back of negative cues from European markets. Gains got cut over the Dalal Street, amid a private report stating that the country's current account deficit is likely to touch USD 105 billion or 3 per cent of the GDP this fiscal, mainly due to continuously widening trade deficit.

Besides, the International Monetary Fund warned that avoiding recession in the United States will be 'increasingly challenging' as it again cut its 2022 U.S. growth forecast to 2.3% from 2.9% in late June as recent data showed weakening consumer spending. The Fund also cut its 2023 real GDP growth forecast to 1.0% from 1.7% on June 24, when it met with U.S. officials for an annual assessment of U.S. economic policies.

On the global front, European markets were trading lower. Asian markets ended mixed, even after China bank lending grew more-than-expected in June on borrowing demand from corporates after the easing of pandemic-related restrictions. The data from the People's Bank of China revealed that banks extended CNY 2.8 trillion in new yuan loans in June. Street had forecast lending to rise to CNY 2.4 trillion from CNY 1.89 trillion in May.

Back home, hotel industry stocks remained in focus, as rating agency ICRA in its latest report has said that the hotel industry's revenues and margins are expected to return to pre-COVID levels in 2022-23 despite the potential impact on demand in case of further waves of the pandemic. It said domestic leisure and transient travel will be the main demand drivers, although there will be a gradual recovery in business travel and foreign tourist arrivals (FTAs).

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	53514.15	-372.46	-0.69
NIFTY	15966.65	-91.65	-0.57
MIDCAP	22753.71	72.70	0.32
SMLCAP	25790.71	9.30	0.04
BSEFMC	14903.91	125.89	0.85
AUTO	27747.14	-43.70	-0.16
POWER	4351.23	-75.70	-1.71
REALTY	3332.24	6.30	0.19
BSE IT	27565.66	-94.68	-0.34
BANKEX	40180.37	-226.89	-0.56
OIL GAS	17658.40	-255.92	-1.43
METAL	16161.80	132.59	0.83
INDIA VIX	18.52	-0.03	-0.16

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1189	1037	63
BSE	1673	1647	143

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2288	2844	(20)
NSE CASH	42586	40575	5
NSE F&O	119284	108268	10

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.72	3.85	1.39
SENSEX	21.72	3.09	1.31

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6218	4418	1799
FII	5093	7933	(2840)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3382.25	2815.90	566
Index Options	850454.03	854372.42	(3918)
Stock Futures	8540.02	8528.76	11
Stock Options	6264.51	6301.52	(37)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.78	0.85
BANK NIFTY	0.73	0.94

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	107.53	108.07	-0.51

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.339	7.391	-0.70
USA	2.919	2.958	-1.32

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1743.36	18.10	1.05
Silver	19.38	0.48	2.55
Crude-Oil	97.10	1.26	1.31
Brent-Crude	100.43	0.98	0.99

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JULY -22 USD-INR	79.71	0.03	0.04
27 JULY -22 EUR-INR	80.27	0.08	0.09
27 JULY -22 GBP-INR	95.03	0.47	0.49
27 JULY -22 JPY- INR	58.23	-0.13	-0.22

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15967	15829	15898	16019	16088	16209
SENSEX	53514	52971	53243	53727	53998	54483
NIFTY FUTURES	15991	15852	15922	16032	16101	16212
BANK NIFTY	34828	34414	34621	34965	35171	35515
CNX IT	26950	26649	26799	27023	27174	27398
CNX MIDCAP	27828	27589	27709	27870	27990	28151
CNX SMALLCAP	8795	8728	8761	8809	8842	8889
INDIA VIX	18.52	17.32	17.92	18.34	18.94	19.36

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Neutral	Neutral	Neutral
SENSEX	Neutral	Neutral	Neutral
NIFTY FUTURES	Neutral	Neutral	Neutral
BANK NIFTY	Neutral	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 14-07-2022

DELTACORP

TECHNICAL VIEWS



NIFTY

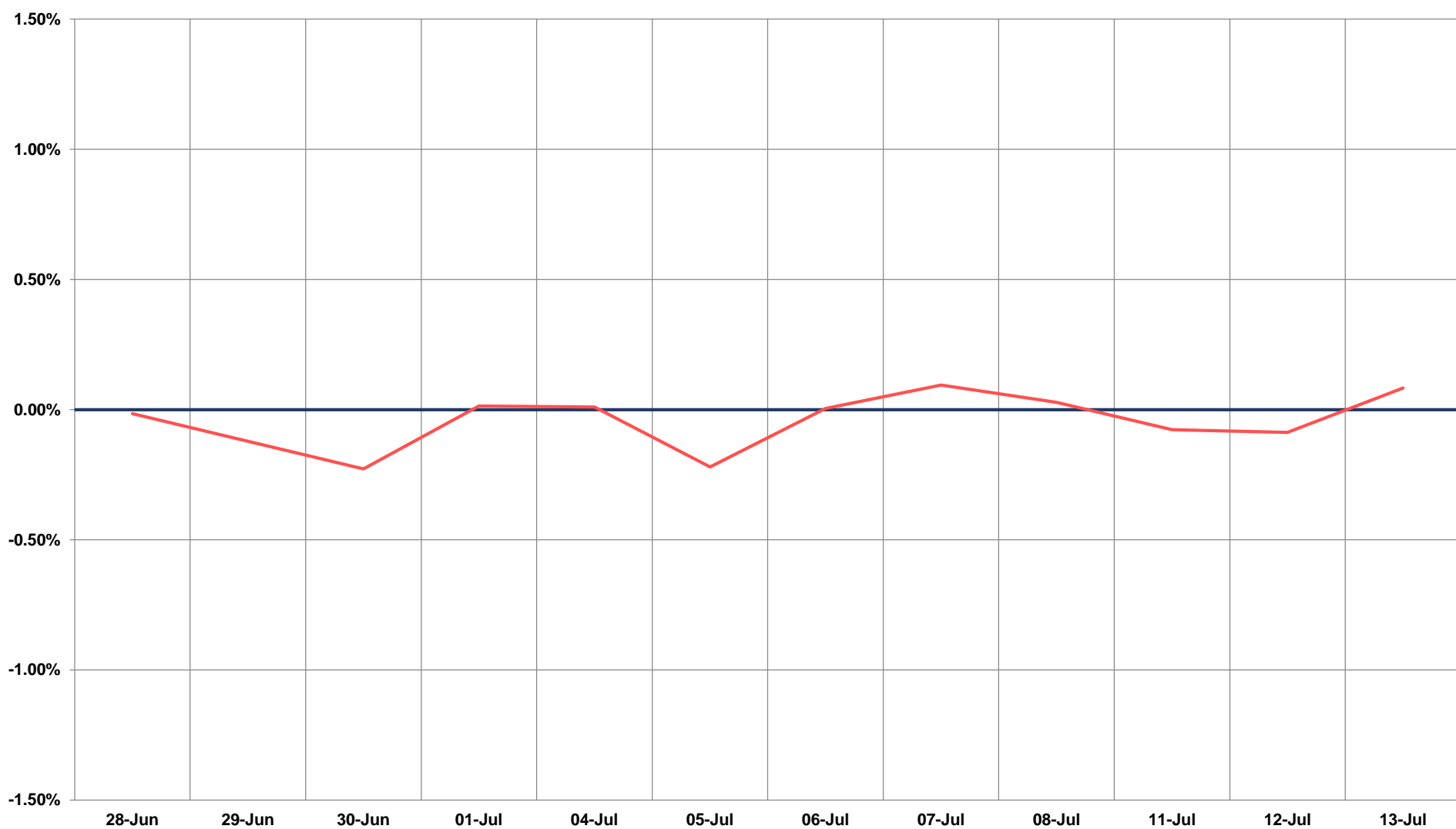
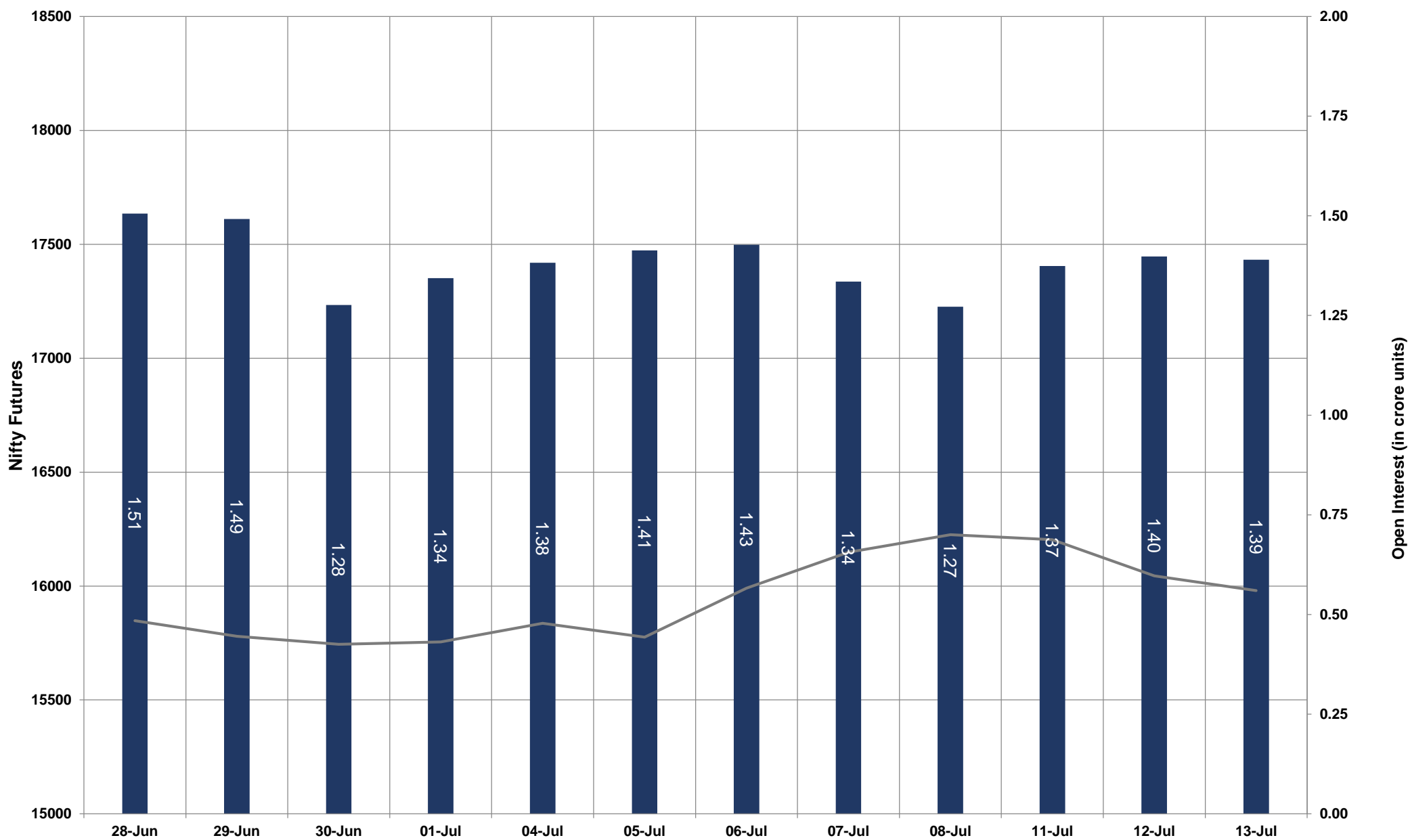


- Nifty Cash = **15966.65 (-0.57%)**
- Resistance levels = **16100** and **16190**
- Support levels = **15860** and **15780**

TECHNICAL VIEWS



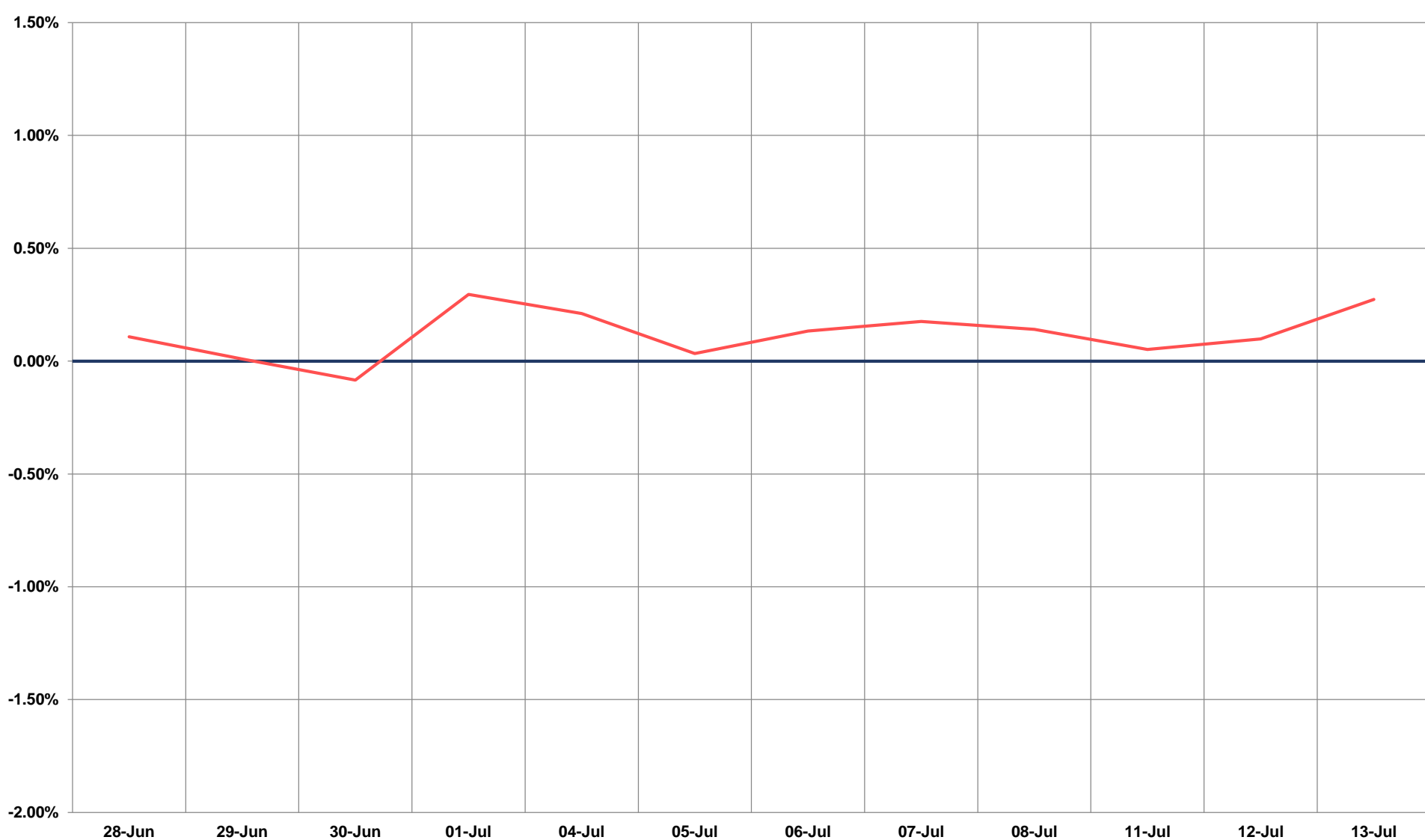
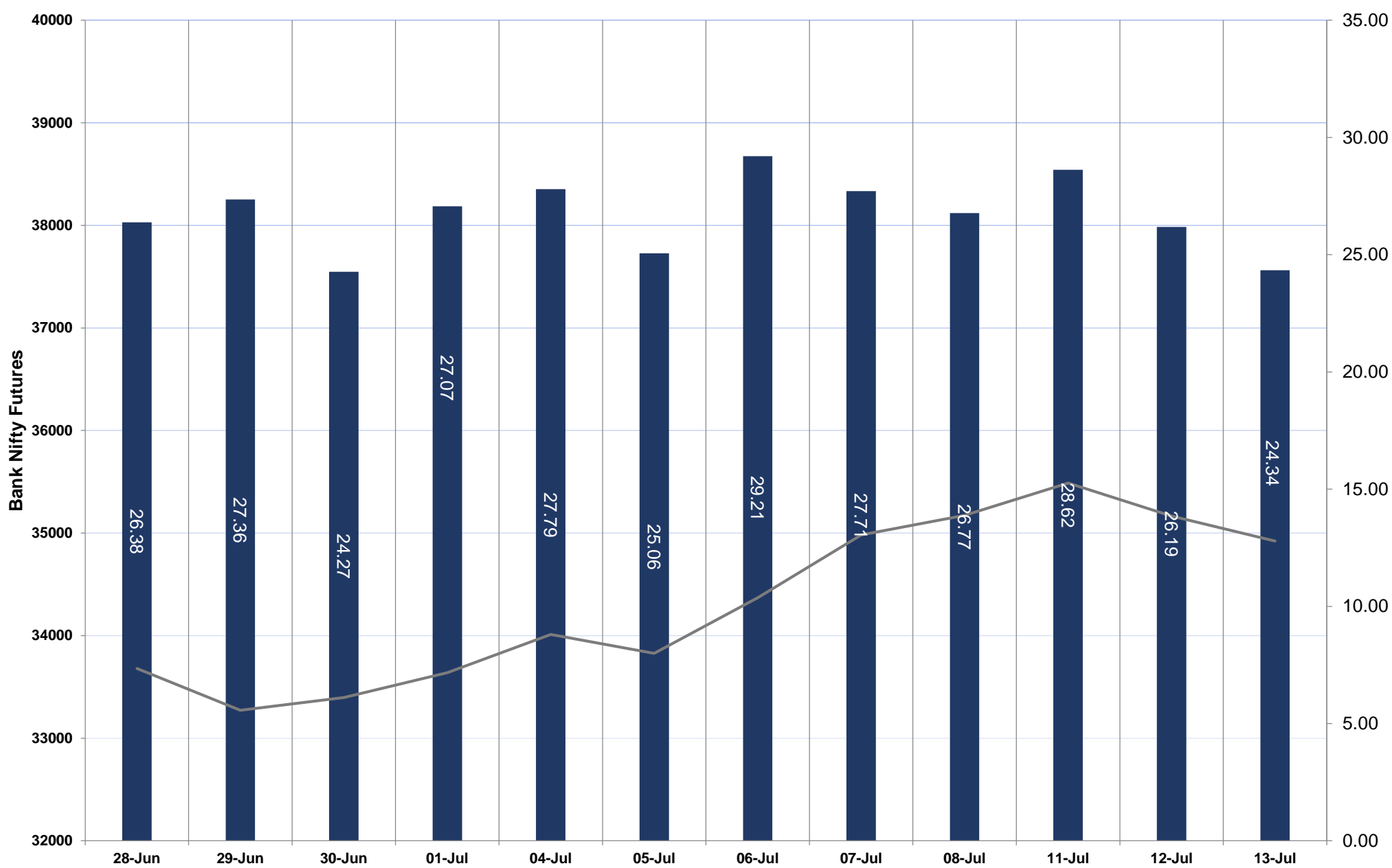
NIFTY FUTURES



TECHNICAL VIEWS



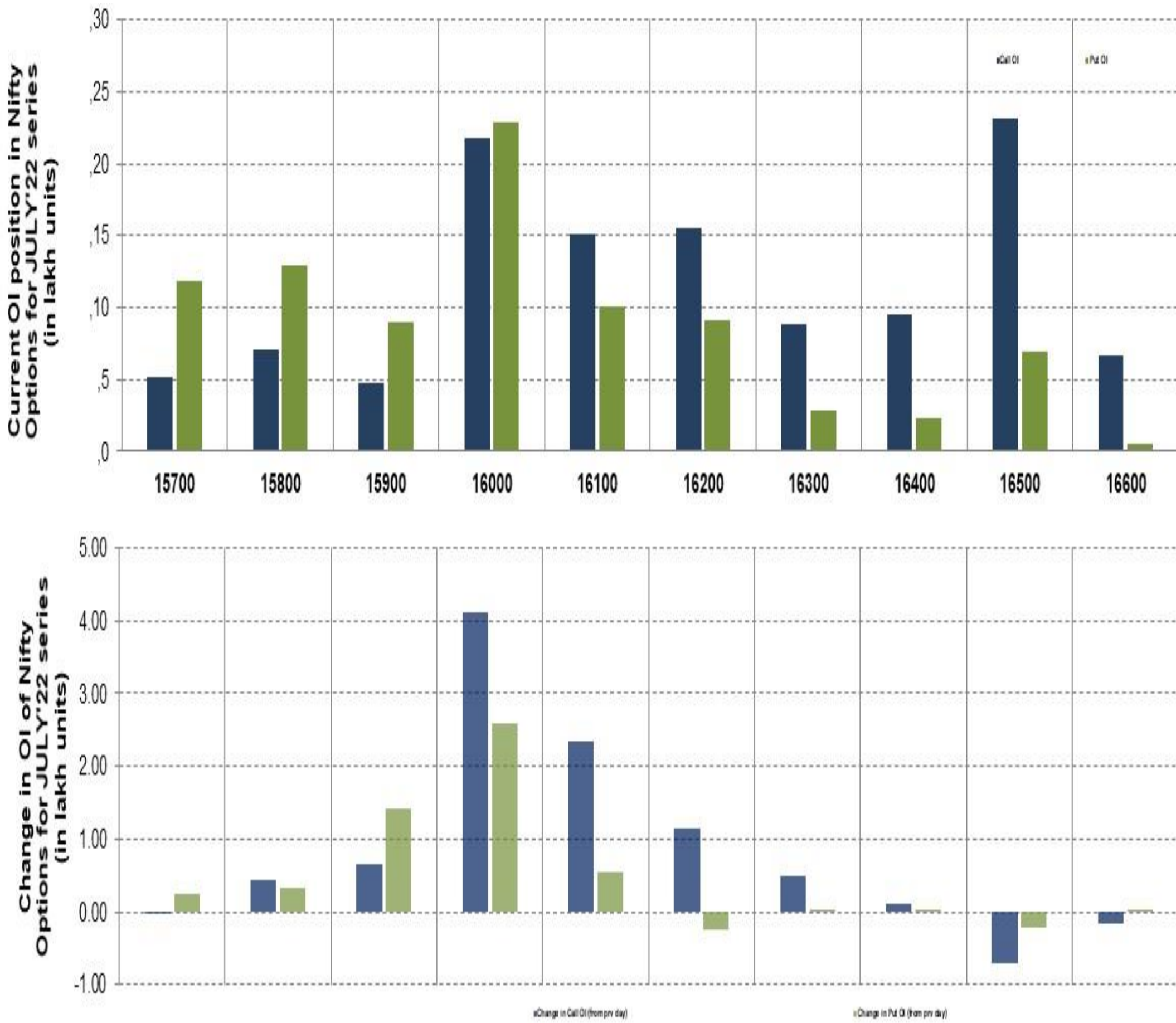
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.41 million in Open Interests is **Strike Price of 16000**
- **Most Active Nifty Put** with an addition of 0.25 millions in Open Interests is **Strike Price of 16000**
- **Maximum Open Interest an outstanding** was 2.31 millions for Calls at **Strike Price of 16500**
- **Maximum Open Interest an outstanding** was 2.28 millions for puts at **Strike Price of 16000**

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