



# MORNING MANTRA



Daily Derivatives & Market Report

JULY 14, 2022



Indian equity benchmarks ended lower on Thursday. After a positive start, markets remained higher in early deals, as a private report stated that Indian economy is projected to grow 7.1-7.6 per cent in the current financial year despite shifting geopolitical realities across the world. But in late morning deals, indices cut gains and turned volatile, as continues FIIs selling dented the sentiments in markets. Foreign Institutional Investors (FII) were net sellers once again on Wednesday. FIIs pulled out Rs 2,839 crore from domestic markets. Also, India was ranked low at 135th place in terms of gender parity, despite an improvement of five places since last year on better performance in areas of economic participation and opportunity.

Finally markets ended lower, as traders got cautious, after a report that India's trade with Sri Lanka has nearly stopped following the unrest in the island nation, leaving exporters worried about their payments. The street overlooked a private report stating that private equity investments in proptech firms rose 35 per cent to USD 741 million last year as investors sought to tap huge opportunities amid rising use of technology in the realty sector. Traders also overlooked report stating that India's inflation based on wholesale price index (WPI) eased to 15.18% in the month of June 2022 as against 15.88% in May. Month-over-Month decrease witnessed in WPI for manufactured products but primary articles and Fuel & Power saw a marginal rise.

On the global front, European markets were trading lower as a record-setting U.S. inflation report kept pressure on the U.S. central bank to further tighten monetary policy aggressively at its upcoming policy meetings. Asian markets ended mixed, after China's exports growth accelerated in June as companies revived operations following the easing of restrictions related to the pandemic, while imports logged a slower growth. With the reopening of ports, the annual growth in exports accelerated to 17.9 percent from 16.9 percent in May, the General Administration of Customs said. The rate was forecast to ease to 12.0 percent.

Back home, auto industry stocks were in focus, as the Society of Indian Automobile Manufacturers (SIAM) in its latest data has said that passenger vehicle wholesales in India rose by 19 per cent year-on-year in June on the back of improvement in semiconductor supplies. Passenger vehicle (PV) dispatches to dealers stood at 2,75,788 units last month against 2,31,633 units in June 2021.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	53416.15	-98.00	-0.18
NIFTY	15938.65	-28.00	-0.18
MIDCAP	22663.31	-90.40	-0.40
SMLCAP	25645.68	-145.03	-0.56
BSEFMC	14871.68	-32.23	-0.22
AUTO	27757.24	10.10	0.04
POWER	4393.69	42.46	0.98
REALTY	3323.59	-8.65	-0.26
BSE IT	27168.41	-397.25	-1.44
BANKEX	40008.35	-172.02	-0.43
OIL GAS	17949.75	291.35	1.65
METAL	16084.13	-77.67	-0.48
INDIA VIX	18.34	-0.18	-0.97

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	931	1282	50
BSE	1382	1940	140

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2381	2288	4
NSE CASH	42450	42586	(0)
NSE F&O	125863	119284	6

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.69	3.84	1.42
SENSEX	21.65	3.08	1.32

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	4224	4781	(556)
FII	7139	6830	309

Note: FPI & DII Figures are provisional

## FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2148.44	2750.41	(602)
Index Options	1786631.59	1779594.31	7037
Stock Futures	9617.57	10090.62	(473)
Stock Options	7628.00	7703.99	(76)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.91	0.78
BANK NIFTY	0.84	0.73

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	108.57	107.96	0.56

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.384	7.337	0.64
USA	2.965	2.906	2.03

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1714.00	-18.05	-1.04
Silver	18.83	-0.30	-1.58
Crude-Oil	93.70	-2.60	-2.70
Brent-Crude	97.34	-2.23	-2.24

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JULY -22 USD-INR	80.09	0.37	0.47
27 JULY -22 EUR-INR	80.27	-0.03	-0.03
27 JULY -22 GBP-INR	94.70	-0.33	-0.34
27 JULY -22 JPY- INR	57.72	-0.53	-0.91

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15939	15743	15841	15956	16054	16169
SENSEX	53416	52783	53100	53480	53797	54178
NIFTY FUTURES	15941	15741	15841	15960	16060	16179
BANK NIFTY	34651	34277	34464	34746	34933	35215
CNX IT	26523	25797	26160	26661	27025	27526
CNX MIDCAP	27804	27375	27589	27768	27982	28160
CNX SMALLCAP	8695	8551	8623	8724	8796	8897
INDIA VIX	18.34	17.32	17.83	18.26	18.77	19.20

## INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Sell	Neutral	Neutral
SENSEX	Sell	Neutral	Neutral
NIFTY FUTURES	Sell	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 15-07-2022

DELTACORP

# TECHNICAL VIEWS



## NIFTY

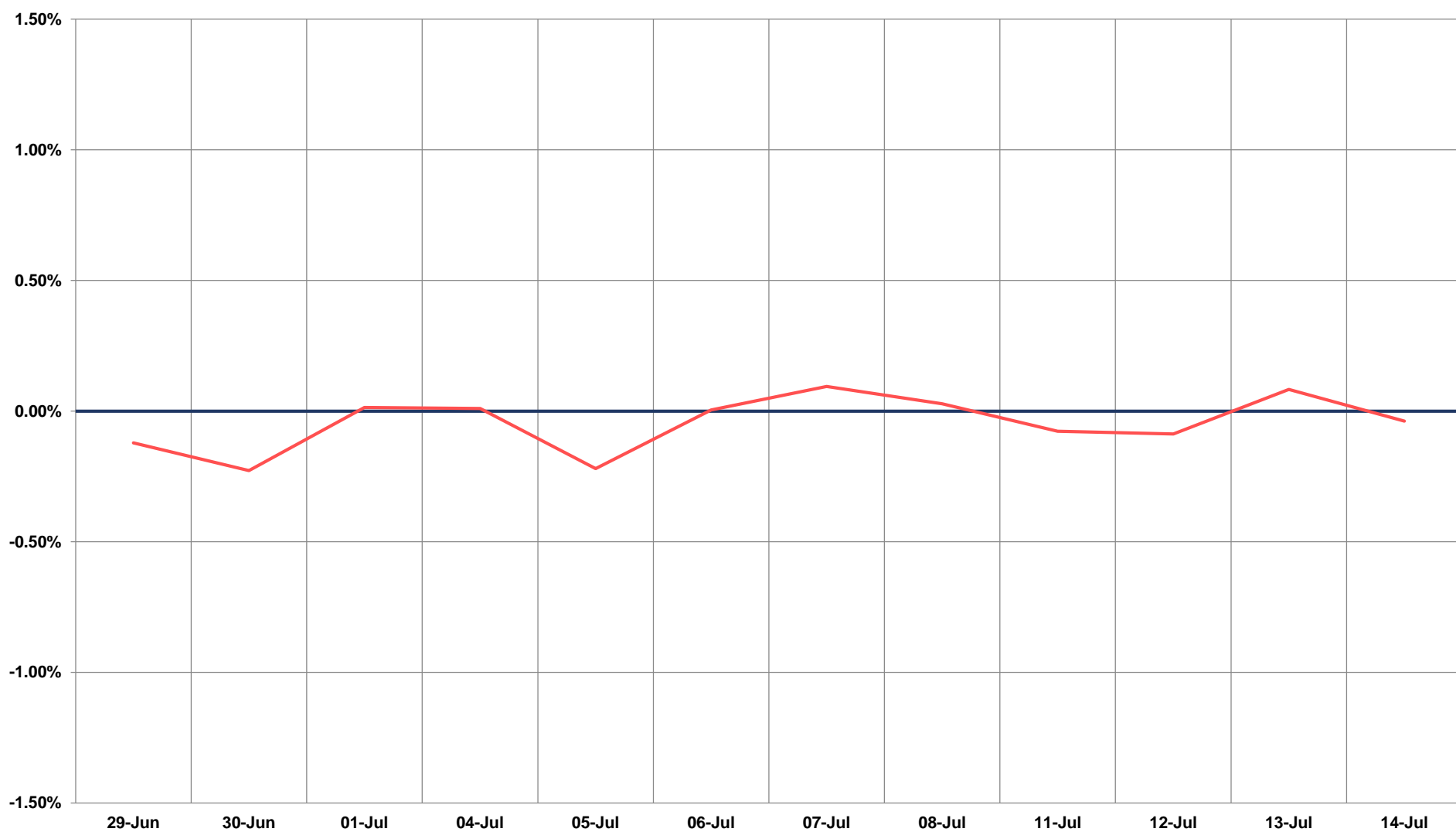
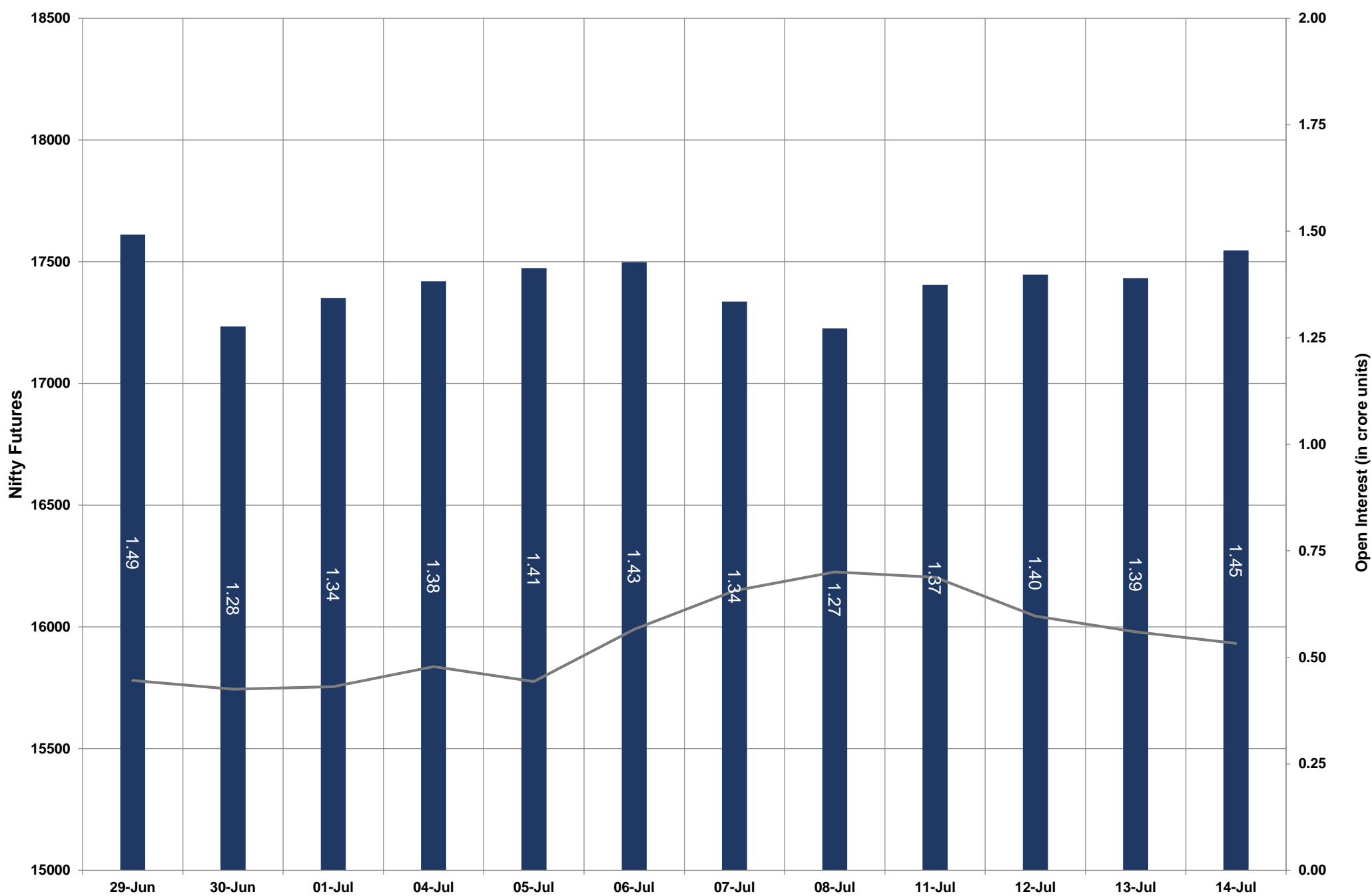


- Nifty Cash = **15938.65 (-0.18%)**
- Resistance levels = **16065** and **16190**
- Support levels = **15860** and **15780**

# TECHNICAL VIEWS



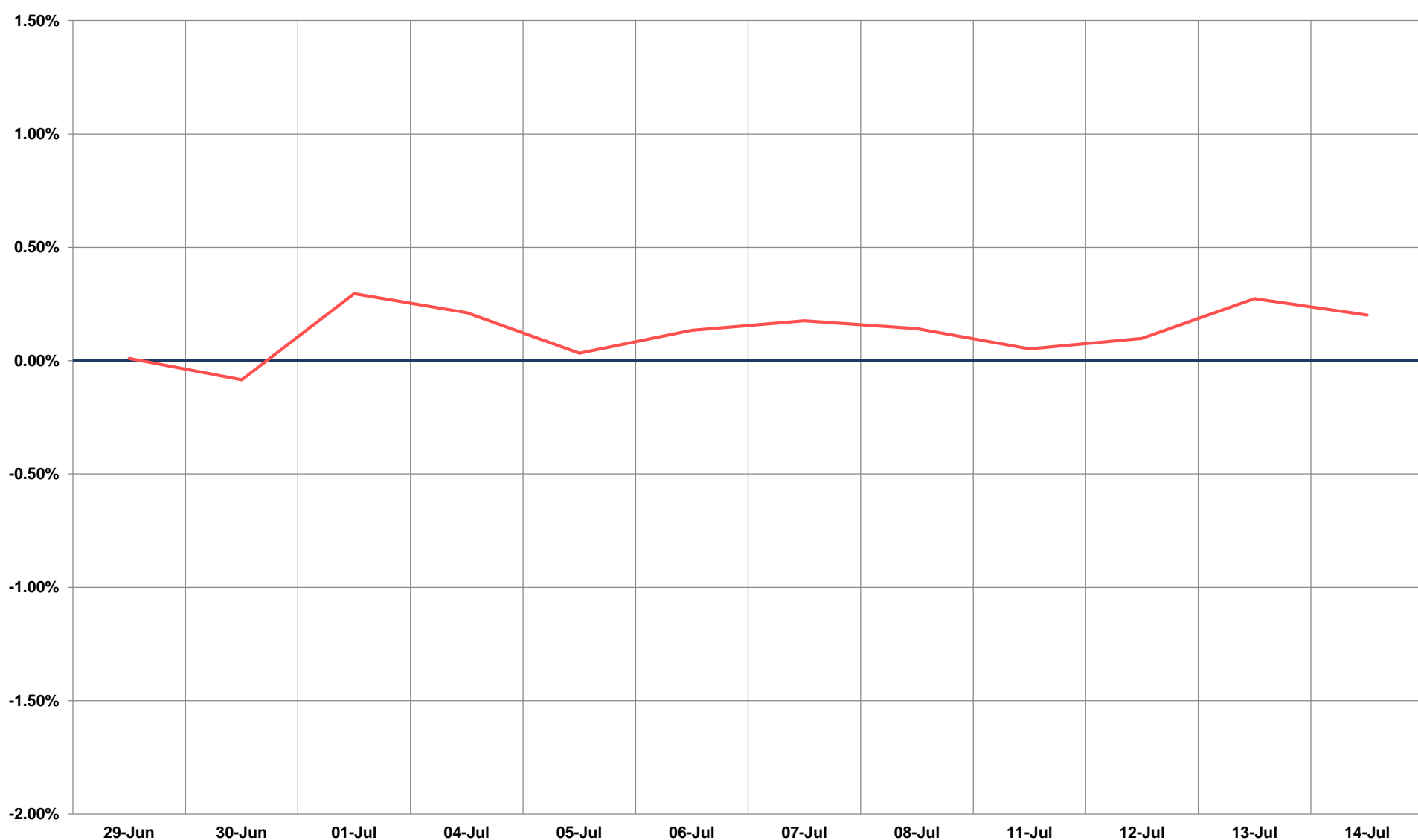
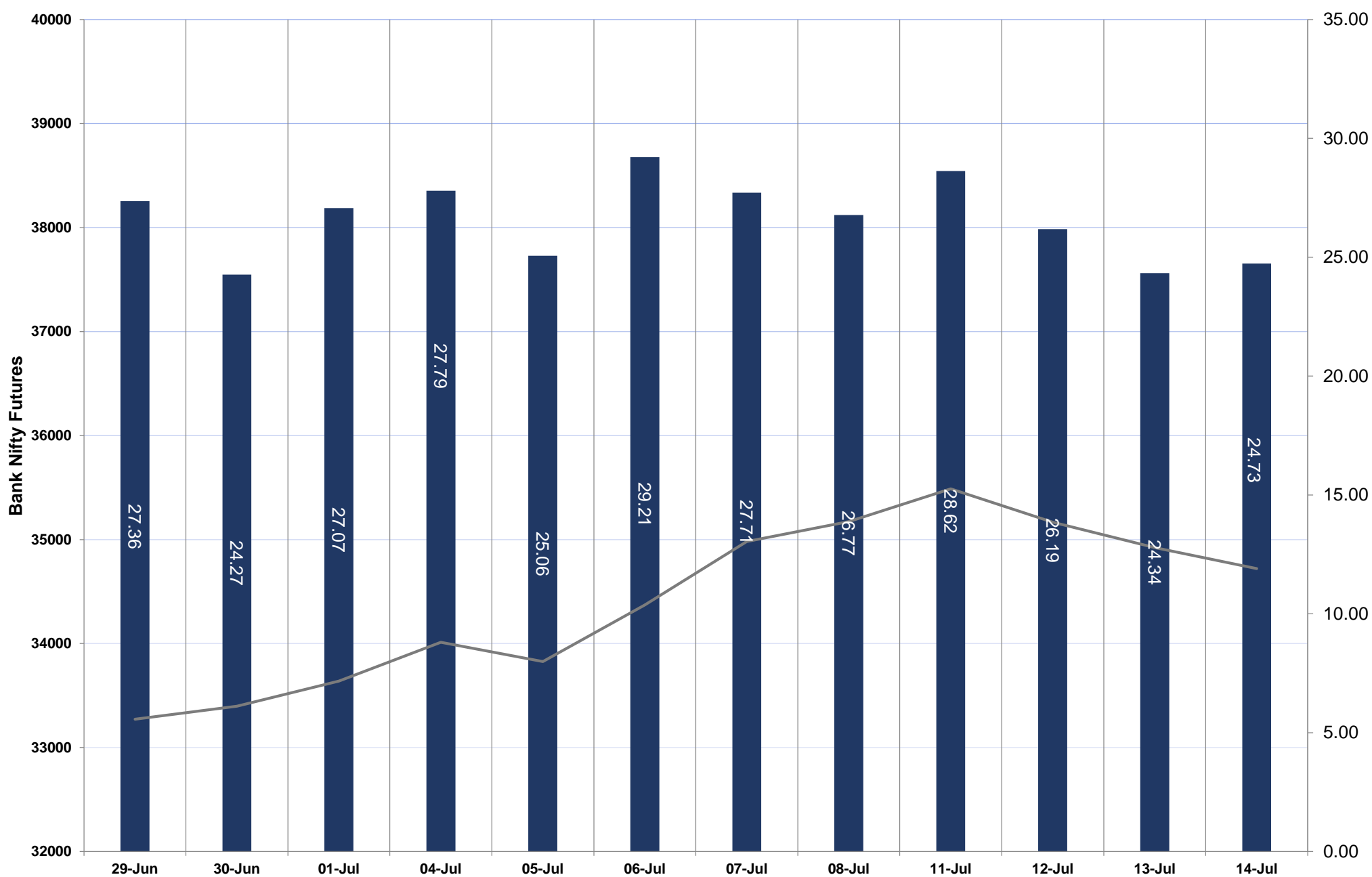
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

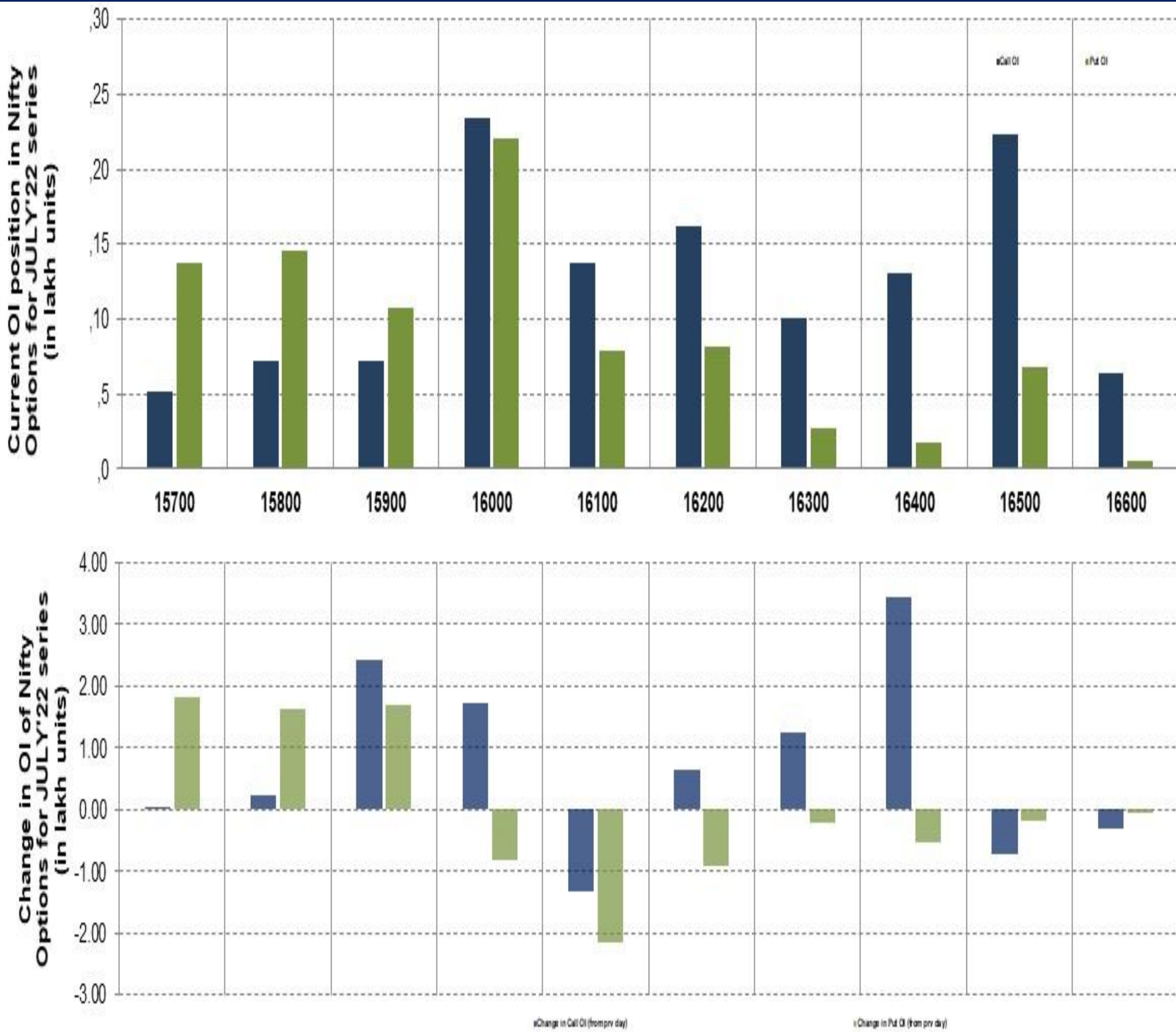




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.34 million** in Open Interests is **Strike Price of 16400**
- **Most Active Nifty Put** with an addition of **0.17 millions** in Open Interests is **Strike Price of 15900**
- **Maximum Open Interest** an outstanding was **2.34 millions** for Calls at **Strike Price of 16000**
- **Maximum Open Interest** an outstanding was **2.20 millions** for puts at **Strike Price of 16000**

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