



# MORNING MANTRA



Daily Derivatives & Market Report

JULY 15, 2022



Indian equity benchmarks ended near day's high points on Friday. The start of day was on a positive note, supported with the government data showed India's overall exports, merchandise and services combined, rose to \$64.91 billion in June 2022, registering a year-on-year growth of 22.95 per cent. For the April-June 2022 period, the overall exports stood at \$189.93 billion, exhibiting a positive growth of 25.16 per cent over the same period last year.

But soon, markets turned volatile, as some concern came with the Finance Ministry in its monthly economic review report has said that India's current account deficit is likely to deteriorate in the current fiscal (FY23) on account of costlier imports and tepid merchandise exports. The review also said that global headwinds would continue to pose a downside risk to growth as crude oil and edibles, which have driven inflation in India, remain major imported components in the consumption basket.

Volatility remained over the Dalal Street for the most part of the trading session, amid reports that though the headline retail price inflation rate moderated a tad in June to 7.01 per cent compared with the previous month, the majority of states and union territories (UTs) saw an increase in the rate of price rise. Traders remained cautious, as the Centre for Monitoring Indian Economy said consumer sentiments continue to be sluggish with its index growing by 1.1% in June 2022.

However, key indices gained the traction in the last leg of the trade. Traders got some relief, as the Ministry of Finance said in its latest Monthly Economic Review report that India's services sector has witnessed a broad-based recovery in sales revenues in both nominal and real terms during the January-March 2022 quarter 2022. The Information technology (IT) companies maintained strong growth while non-IT service companies continued to recover from the slump caused by the lockdown.

On the global front, European markets were trading higher despite disappointing Chinese growth data and an uncertain political situation in Italy. Asian markets settled mixed, after China's economy expanded at a much slower pace in the second quarter. Gross domestic product grew only 0.4 percent on a yearly basis in the second quarter, following the first quarter's 4.8 percent expansion. GDP was expected to climb 1.0 percent. In June, industrial production growth improved to 3.9 percent from 0.7 percent.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	53760.78	344.63	0.65
NIFTY	16049.20	110.55	0.69
MIDCAP	22854.62	191.31	0.84
SMLCAP	25779.56	133.88	0.52
BSEFMC	15091.92	220.24	1.48
AUTO	28406.82	649.58	2.34
POWER	4390.23	-3.46	-0.08
REALTY	3345.09	21.50	0.65
BSE IT	27122.90	-45.51	-0.17
BANKEX	40074.01	65.66	0.16
OIL GAS	18058.33	108.58	0.60
METAL	15924.63	-159.50	-0.99
INDIA VIX	17.60	-0.74	-4.03

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1330	874	70
BSE	1789	1497	148

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2372	2381	(0)
NSE CASH	41513	42450	(2)
NSE F&O	108070	125863	(14)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.82	3.87	1.38
SENSEX	21.82	3.11	1.31

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5279	4219	1059
FII	5301	6950	(1649)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	1547.17	2004.08	(457)
Index Options	431495.57	427630.68	3865
Stock Futures	9077.35	8716.80	361
Stock Options	7627.19	7927.22	(300)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.21	0.91
BANK NIFTY	0.86	0.84

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	108.39	108.54	-0.14

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.432	7.384	0.65
USA	2.937	2.959	-0.73

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1705.19	-6.45	-0.38
Silver	18.39	-0.05	-0.31
Crude-Oil	97.27	1.49	1.56
Brent-Crude	100.79	1.69	1.71

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JULY -22 USD-INR	79.93	-0.17	-0.21
27 JULY -22 EUR-INR	80.48	0.15	0.19
27 JULY -22 GBP-INR	94.59	-0.12	-0.13
27 JULY -22 JPY- INR	57.68	0.01	0.03

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16049	15875	15962	16014	16102	16154
SENSEX	53761	53195	53478	53645	53928	54094
NIFTY FUTURES	16074	15876	15975	16029	16129	16183
BANK NIFTY	34683	34246	34464	34682	34900	35118
CNX IT	26485	25925	26205	26469	26749	27014
CNX MIDCAP	28017	27700	27859	27955	28113	28210
CNX SMALLCAP	8724	8615	8670	8701	8756	8788
INDIA VIX	17.60	17.01	17.31	17.82	18.12	18.63

## INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Buy	Neutral	Neutral
SENSEX	Buy	Neutral	Neutral
NIFTY FUTURES	Buy	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 18-07-2022

DELTACORP

# TECHNICAL VIEWS



## NIFTY

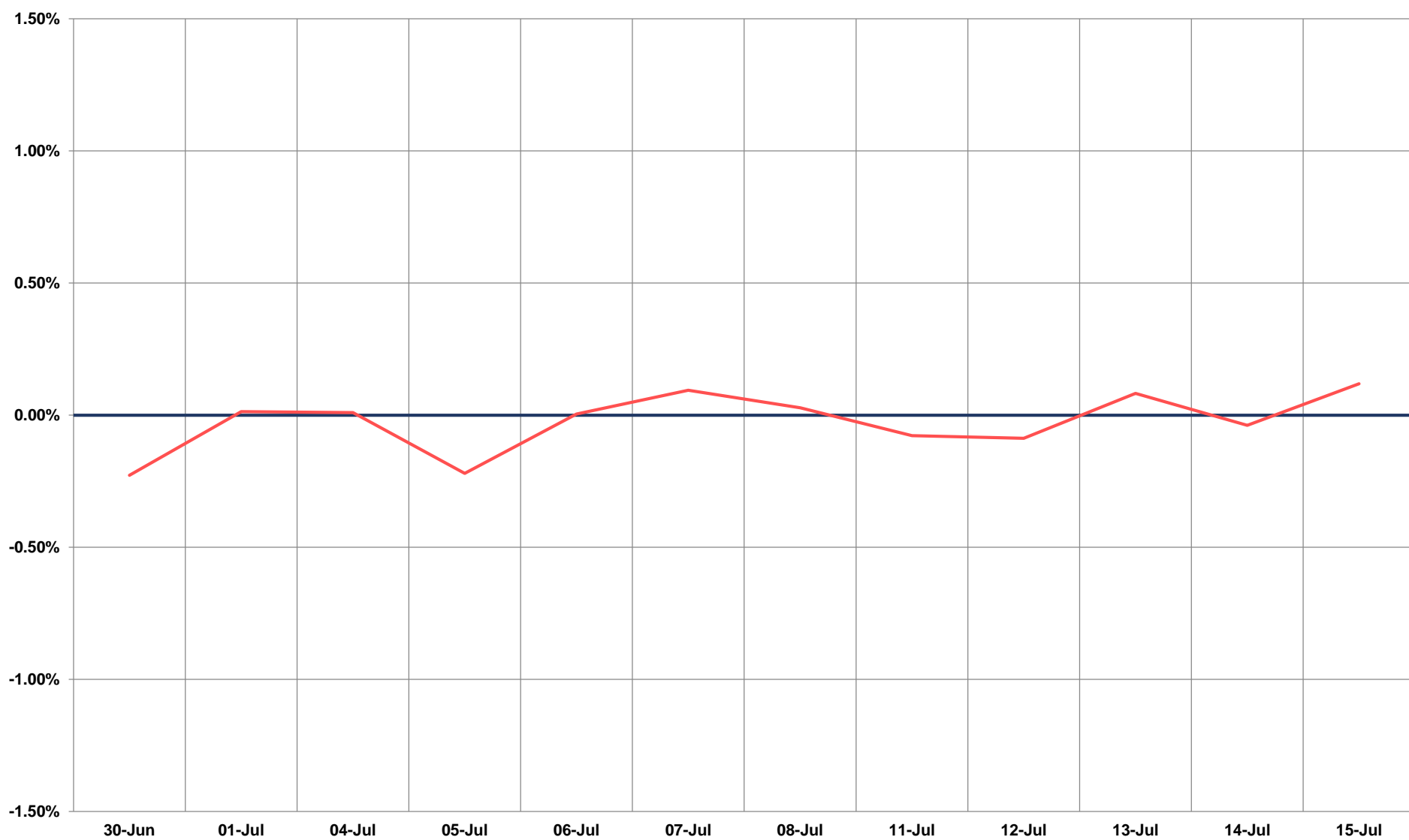
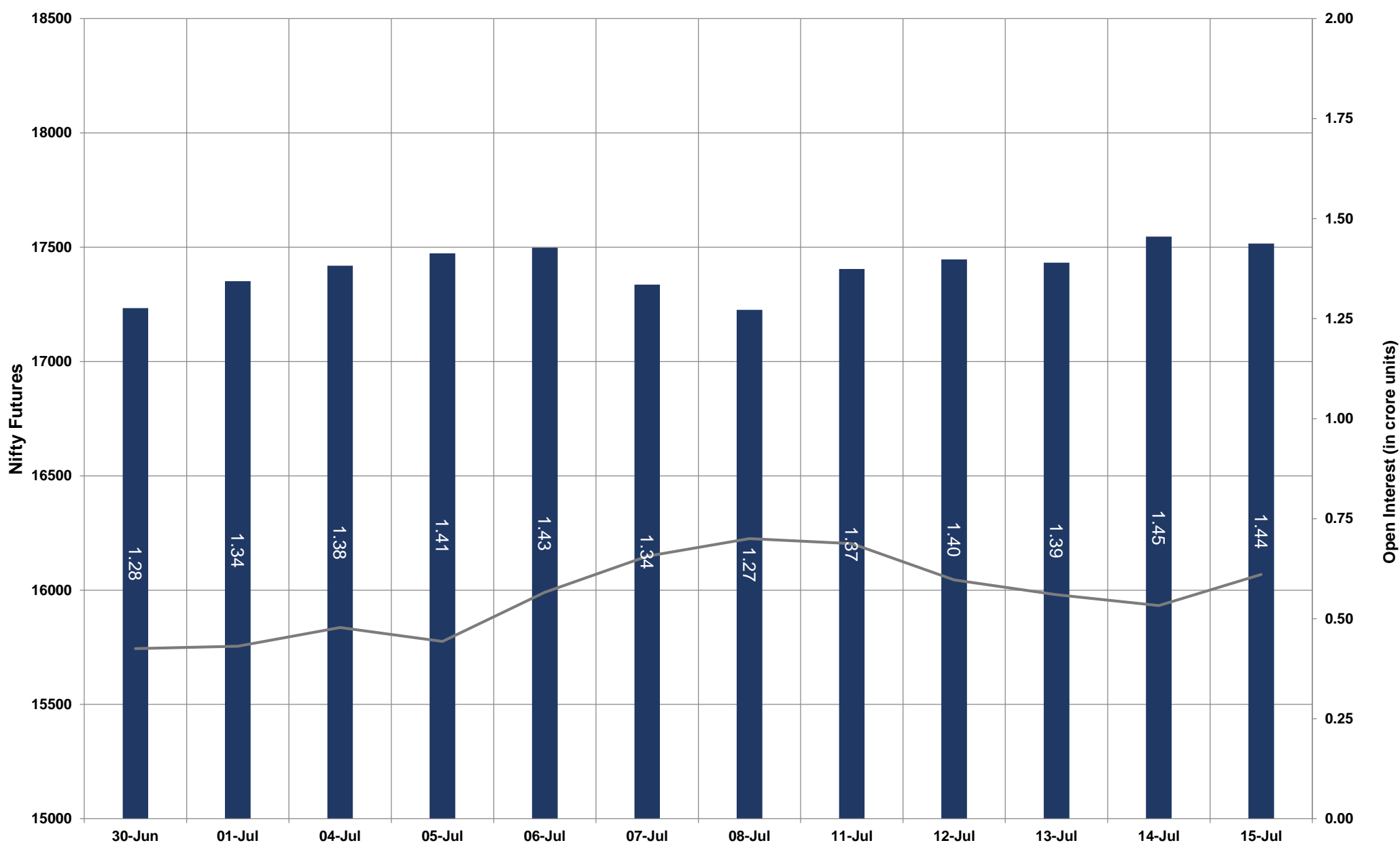


- Nifty Cash = **16049.20 (0.69%)**
- Resistance levels = **16130** and **16240**
- Support levels = **15930** and **15860**

# TECHNICAL VIEWS



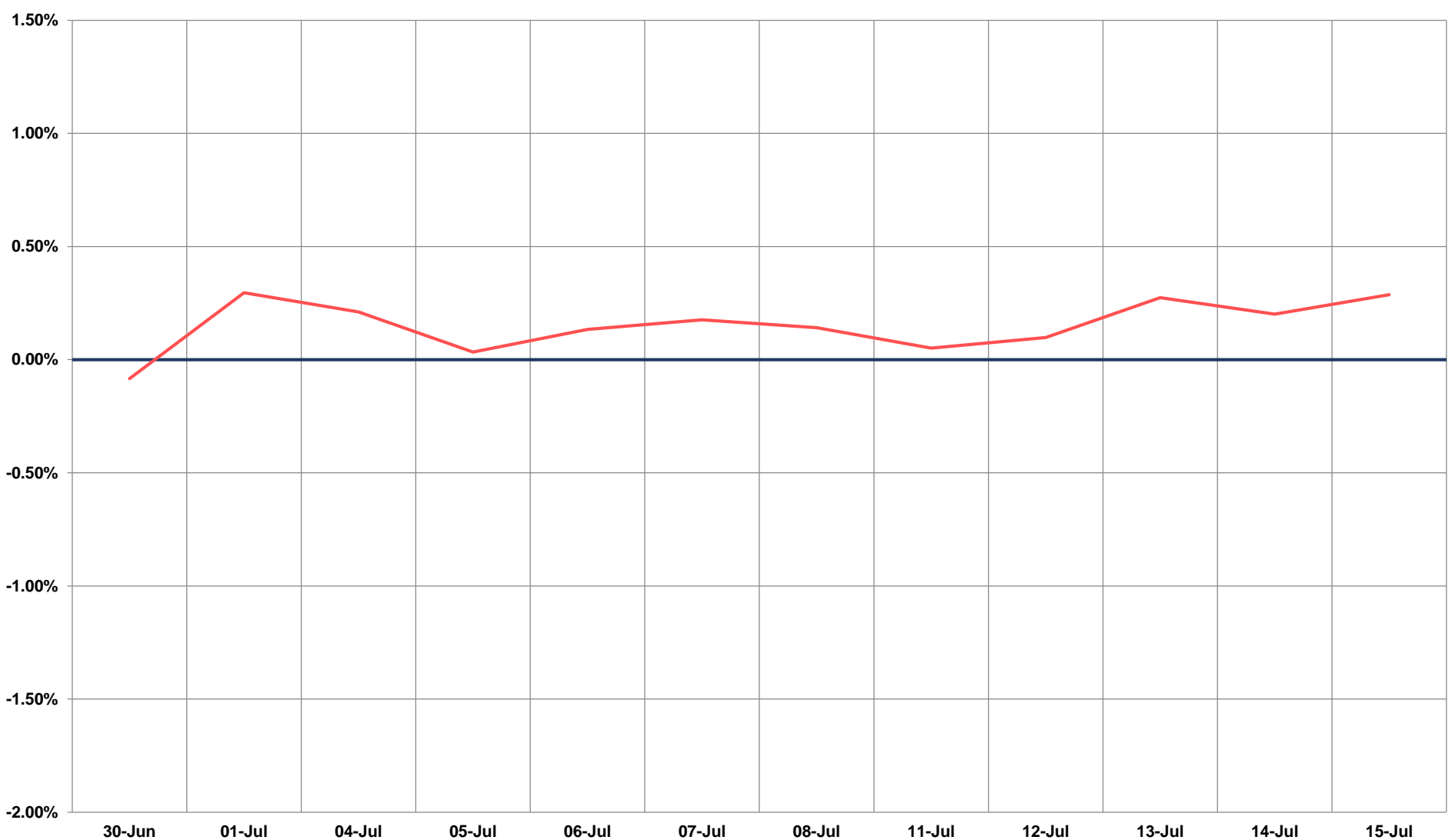
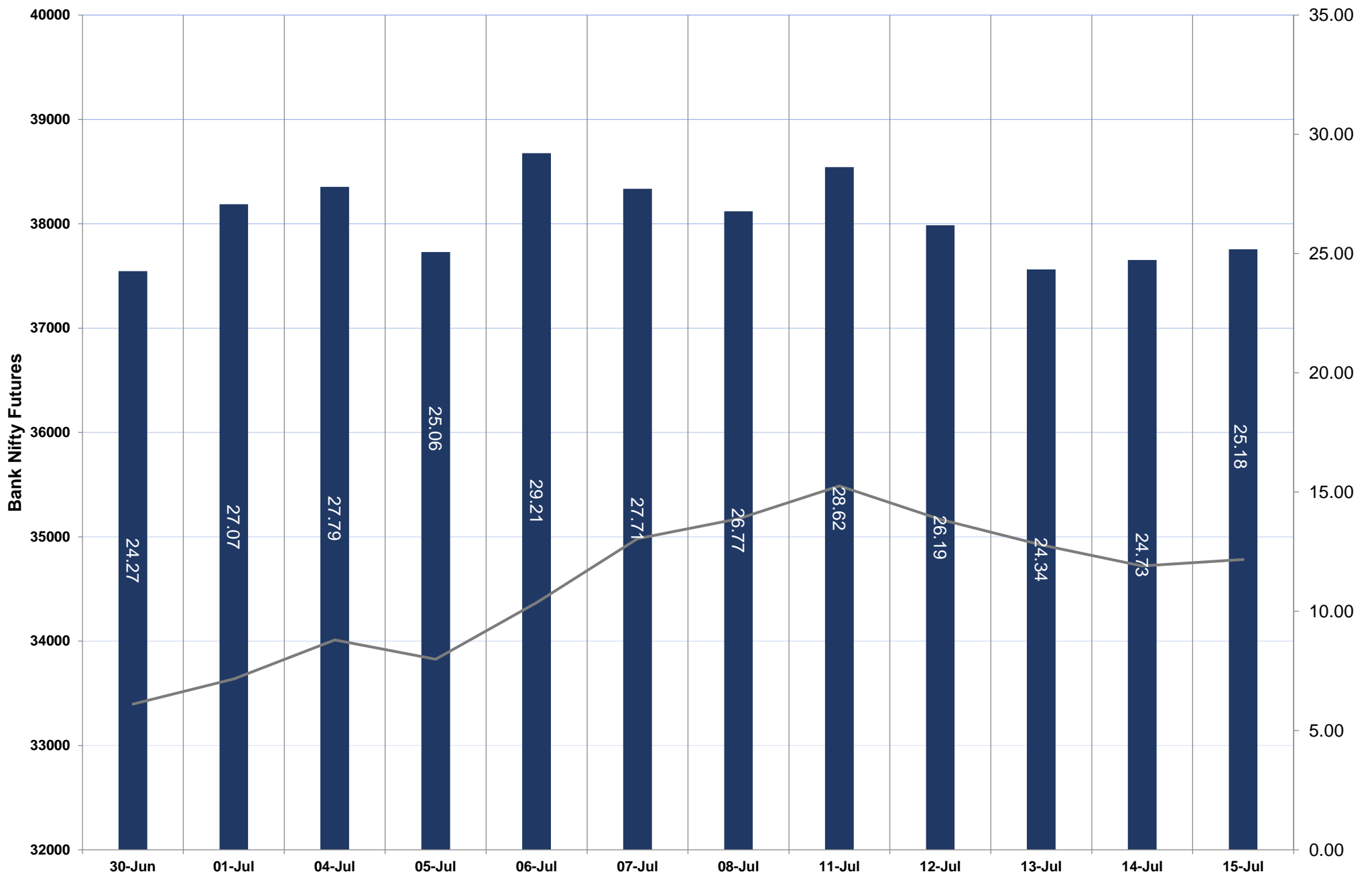
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

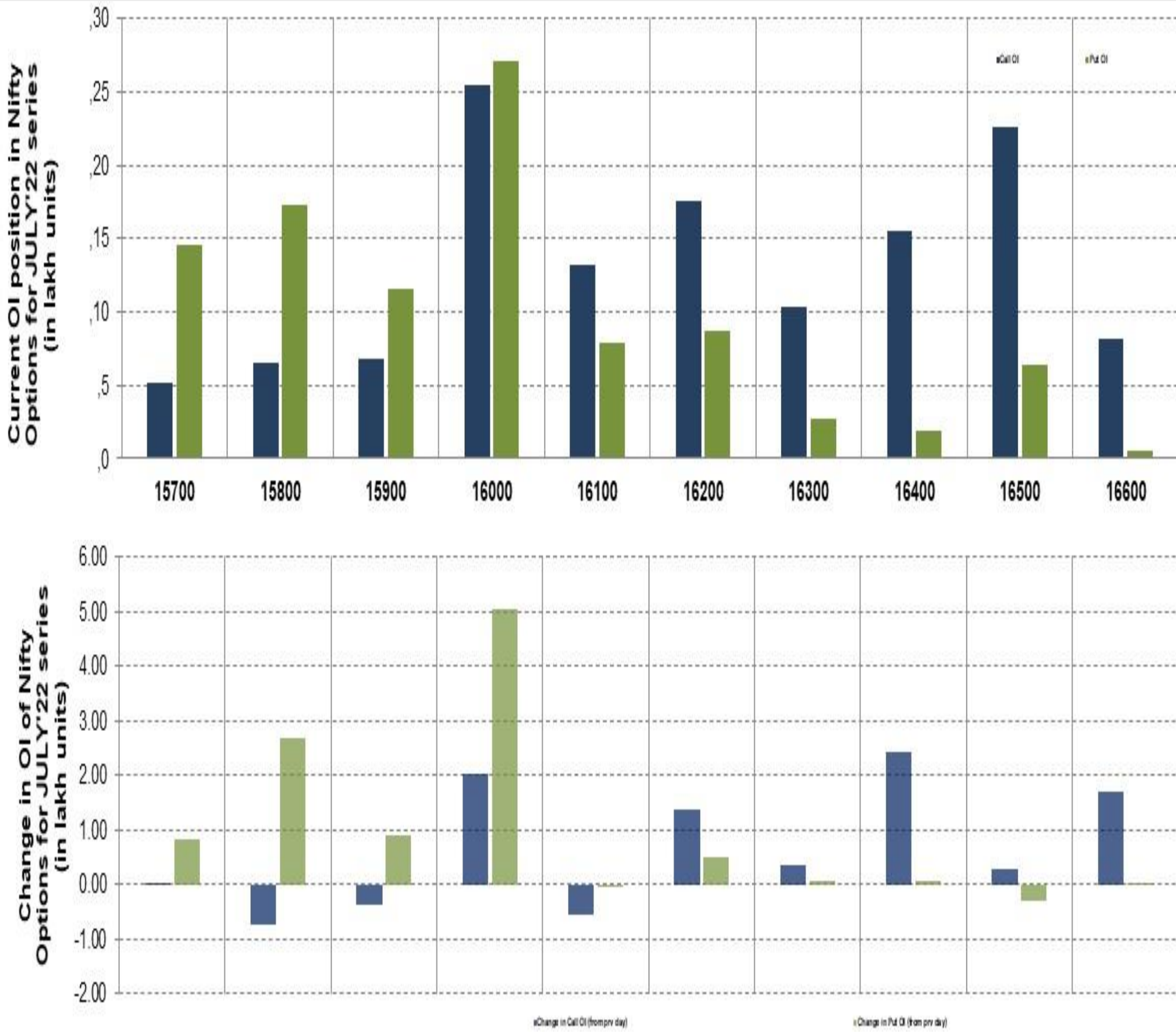




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.24 million** in Open Interests is **Strike Price of 16400**
- **Most Active Nifty Put** with an addition of **0.50 millions** in Open Interests is **Strike Price of 16000**
- **Maximum Open Interest an outstanding** was **2.54 millions** for Calls at **Strike Price of 16000**
- **Maximum Open Interest an outstanding** was **2.71 millions** for puts at **Strike Price of 16000**

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