



MORNING MANTRA



Daily Derivatives & Market Report

JULY 18, 2022



Monday turned out to be a wonderful day for Indian equity markets. After a strong start, markets remained under a grip of bulls during the entire trading session. Sentiments got a boost as SBI Research in its latest report has said that the income of farmers has grown in the range of 1.3-1.7 times in FY22 from the FY18 levels on average while grain exports soared to over USD 50 billion. For certain crops in some states (like soyabean in Maharashtra and cotton in Karnataka) farmers' income more than doubled in FY22 from FY18 levels.

Domestic sentiments remained optimistic, after the Reserve Bank of India in its latest monthly bulletin said that the Indian economy remains resilient despite formidable global headwinds and amidst fears of a recession. The bulletin said that in spite of geopolitical spillovers, 'There are sparks in the wind that ignite the innate strength of the economy and set it on course to becoming the fastest growing economy in the world, though besieged it might be by fears of recession'.

Markets continued gaining rally in the second half to end the session near their intraday high points. Traders got relief after Agriculture Minister Narendra Singh Tomar expressed hope that monsoon rains, which are crucial for Kharif sowing, will progress in the coming days and said it is too early to comment on the paddy acreage. The street took a note of the Reserve Bank of India (RBI) data showed that the RBI remained net buyer of the US currency in May, after it purchased \$2.001 billion on net basis from the spot market. The RBI purchased \$10.143 billion from the spot market and sold \$8.142 billion.

On the global front, European markets were trading higher ahead of this week's ECB meeting and the expected resumption of an important gas pipeline that is currently closed for maintenance. Asian markets settled higher on Monday, as Indonesia's trade surplus rose in June, as exports strongly increased, and much faster than imports. The figures from Statistics Indonesia showed that the trade surplus increased \$5.09 billion in June from \$1.33 billion in the same month last year. In May, the trade surplus was \$2.90 billion.

Back home, healthcare sector stocks remained in focus, after Indian Medical Association (IMA) has urged Union Finance Minister Nirmala Sitharaman to grant exemption in Goods and Services Tax (GST) for healthcare services. IMA stated that the 47th GST Council meeting has recommended that 'Like CTEPs, common bio-medical waste treatment facilities for treatment or disposal of biomedical waste shall be taxed at 12 per cent so as to allow them ITC.'

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	54521.15	760.37	1.41
NIFTY	16278.50	229.30	1.43
MIDCAP	23194.72	340.10	1.49
SMLCAP	26137.13	357.57	1.39
BSEFMC	15085.31	-6.61	-0.04
AUTO	28504.19	97.37	0.34
POWER	4445.38	55.15	1.26
REALTY	3385.96	40.87	1.22
BSE IT	27955.07	832.17	3.07
BANKEX	40907.13	833.12	2.08
OIL GAS	18294.97	236.64	1.31
METAL	16357.31	432.68	2.72
INDIA VIX	17.16	-0.44	-2.50

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1792	471	56
BSE	2350	1095	167

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	11818	2372	398
NSE CASH	44337	41513	7
NSE F&O	121029	108070	12

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.11	3.92	1.36
SENSEX	22.11	3.15	1.30

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6274	5429	844
FII	15055	14899	156

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3779.87	2384.53	1395
Index Options	565581.92	564241.68	1340
Stock Futures	11995.05	11876.94	118
Stock Options	8774.15	8690.07	84

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.38	1.21
BANK NIFTY	1.18	0.86

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	107.27	108.02	-0.70

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.437	7.438	-0.01
USA	2.954	2.930	0.82

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1720.15	13.37	0.78
Silver	18.94	0.29	1.56
Crude-Oil	99.28	1.69	1.73
Brent-Crude	103.25	2.09	2.07

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JULY -22 USD-INR	80.05	0.12	0.15
27 JULY -22 EUR-INR	81.30	0.84	1.05
27 JULY -22 GBP-INR	95.85	1.24	1.31
27 JULY -22 JPY- INR	57.99	0.31	0.54

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16279	16090	16184	16236	16330	16382
SENSEX	54521	53849	54185	54371	54707	54893
NIFTY FUTURES	16313	15985	16149	16334	16498	16684
BANK NIFTY	35359	34604	34981	35182	35559	35760
CNX IT	27323	26571	26947	27162	27538	27752
CNX MIDCAP	28410	28114	28262	28350	28497	28585
CNX SMALLCAP	8863	8754	8808	8842	8897	8930
INDIA VIX	17.16	15.56	16.36	17.27	18.07	18.98

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Buy	Neutral	Neutral
SENSEX	Buy	Neutral	Neutral
NIFTY FUTURES	Buy	Neutral	Neutral
BANK NIFTY	Buy	Neutral	Neutral
CNX IT	Neutral	Sell	Neutral
CNX MIDCAP	Buy	Neutral	Neutral
CNX SMALLCAP	Buy	Neutral	Neutral
INDIA VIX	Sell	Neutral	Neutral

SECURITIES BAN IN F&O TRADES FOR 19-07-2022

DELTACORP

TECHNICAL VIEWS



NIFTY

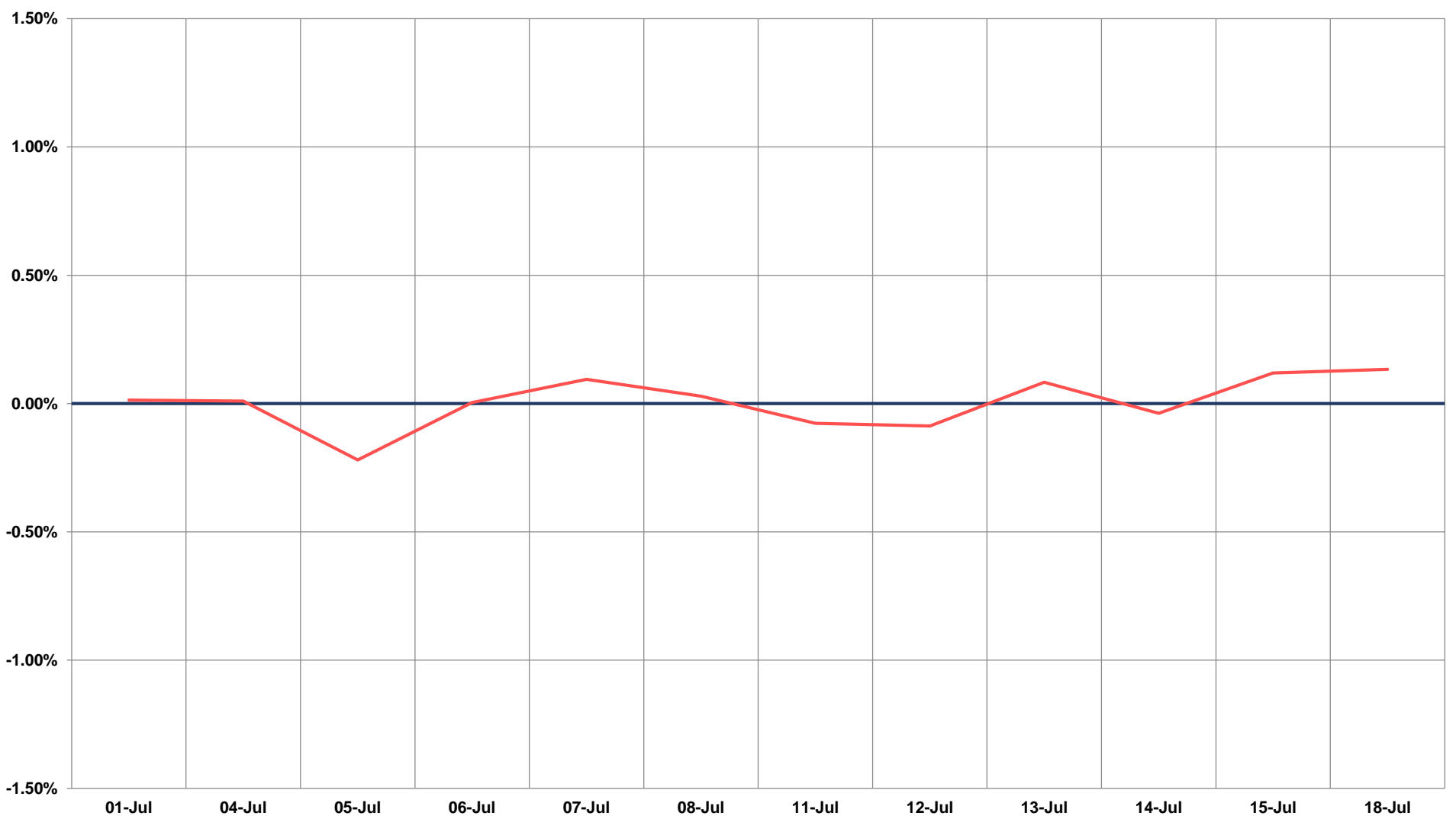
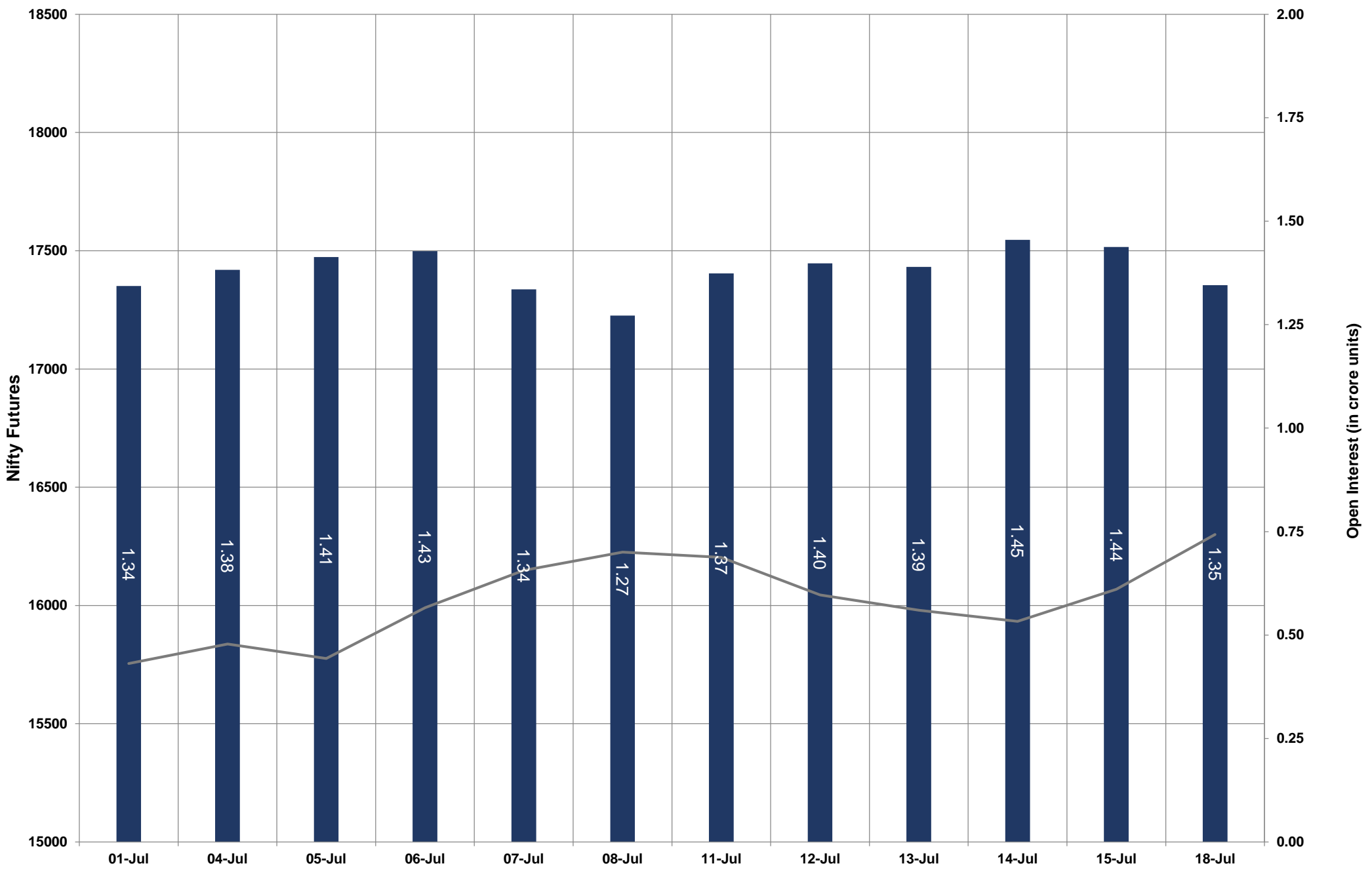


- Nifty Cash = **16278.50 (1.43%)**
- Resistance levels = **16460** and **16550**
- Support levels = **16190** and **16070**

TECHNICAL VIEWS



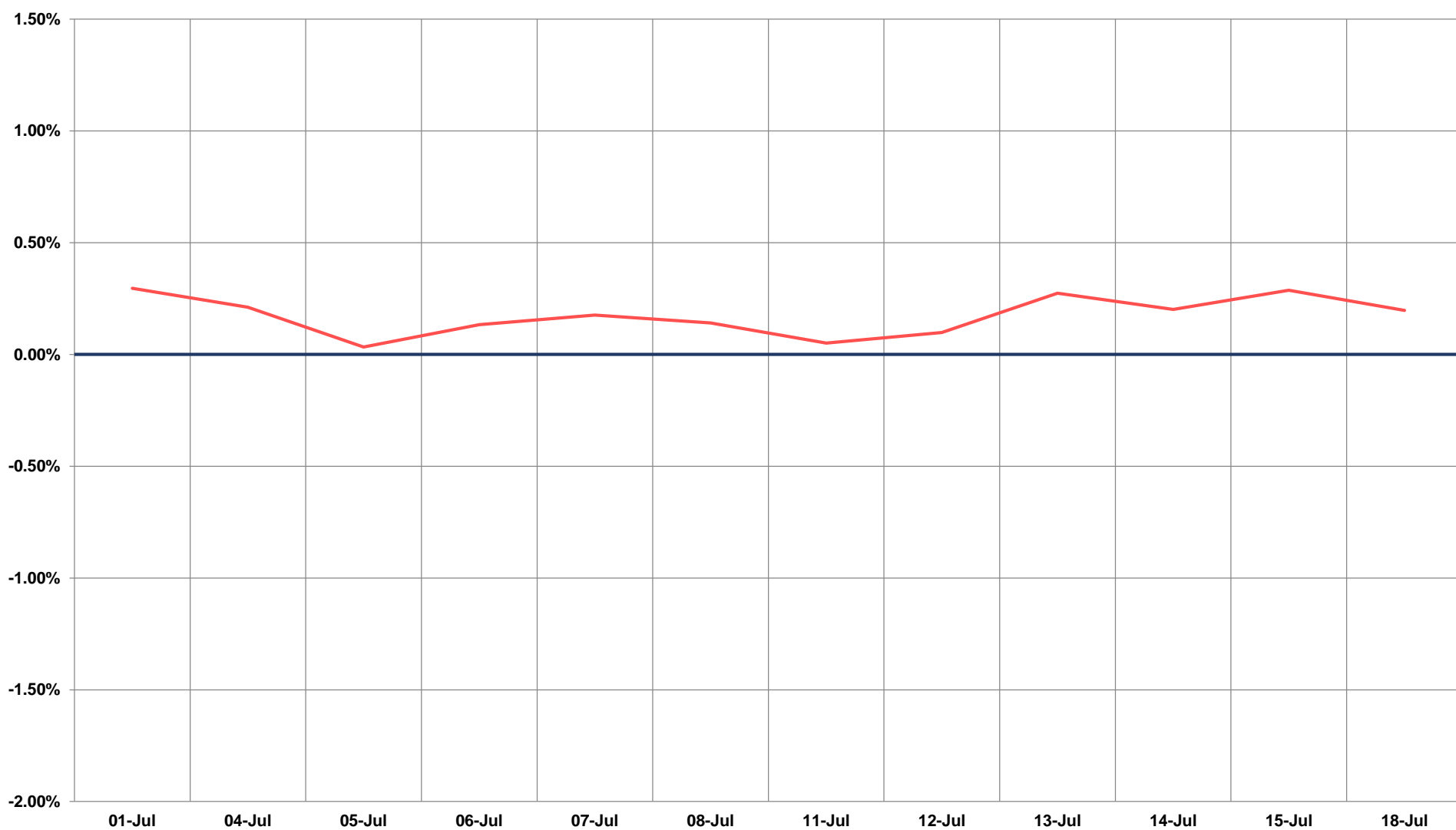
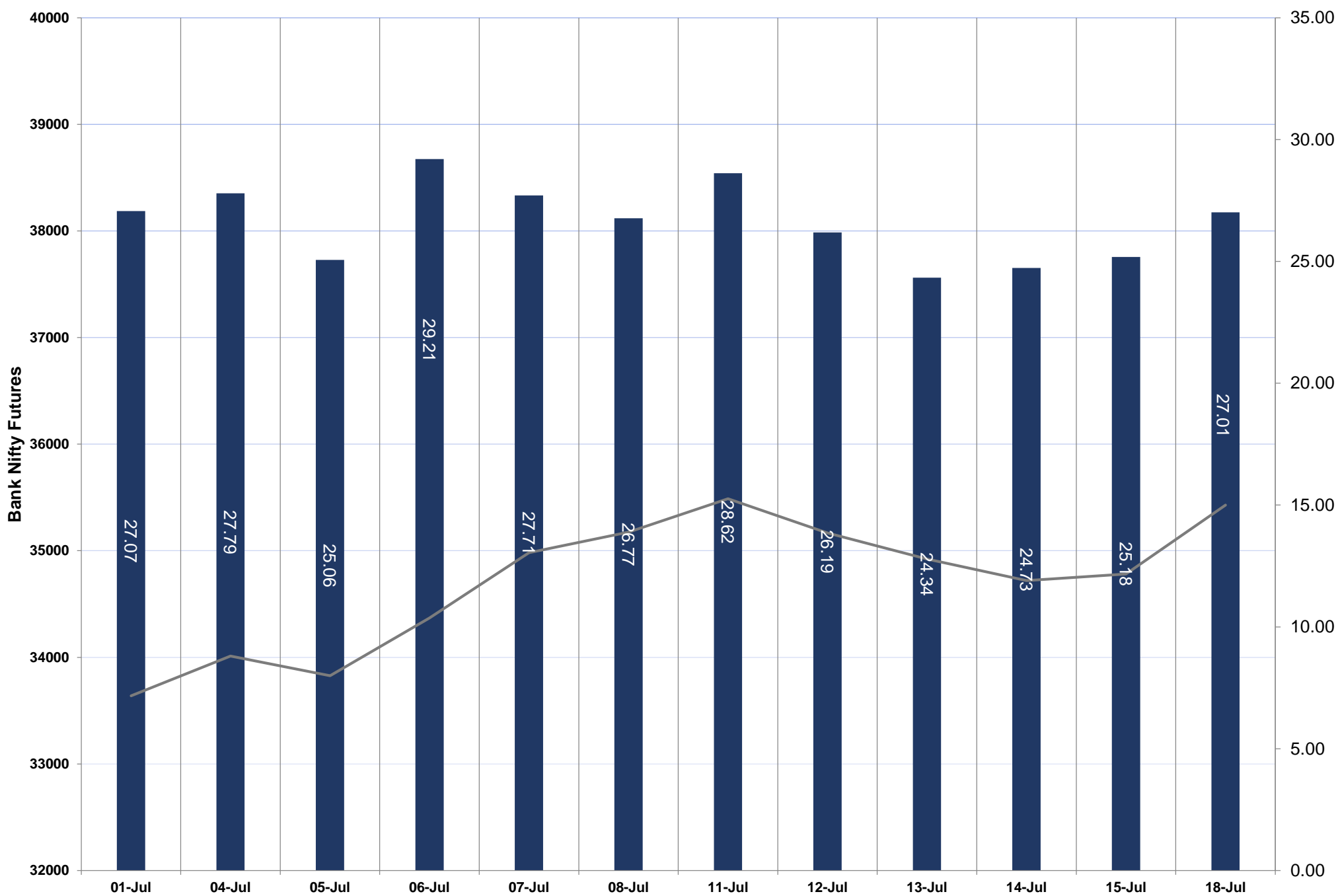
NIFTY FUTURES



TECHNICAL VIEWS



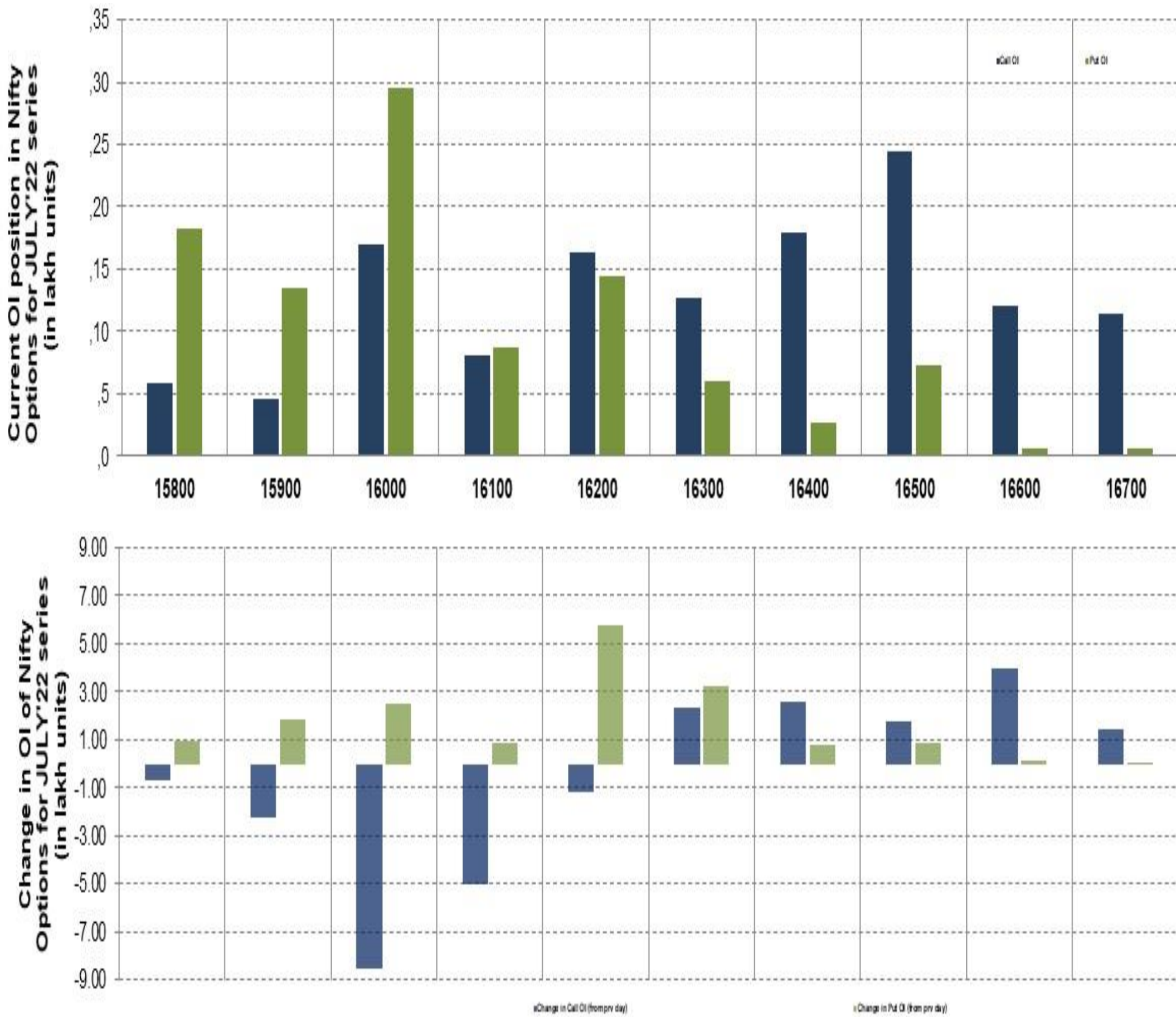
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.39 million** in Open Interests is **Strike Price of 16600**
- **Most Active Nifty Put** with an addition of **0.58 millions** in Open Interests is **Strike Price of 16200**
- **Maximum Open Interest** an outstanding was **2.43 millions** for Calls at **Strike Price of 16500**
- **Maximum Open Interest** an outstanding was **2.96 millions** for puts at **Strike Price of 16000**

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