



MORNING MANTRA



Daily Derivatives & Market Report

JUNE 01, 2022



Indian equity benchmarks ended lower on Wednesday. Markets made a cautious start, as the government data showed that India's economic growth hit a four-quarter low of 4.1%, partly driven by base effect. The growth was 20.1%, 8.4%, and 5.4%, in the first, second and third quarters, respectively. In the first half of the trading session, indices managed to trade in green for the most part, as chief economic adviser (CEA) V Anantha Nageswaran said the Indian economy is better placed than other countries and the fear of stagflation is exaggerated. Traders got some relief with government data showing that production growth of eight infrastructure sectors rose to a six-month high of 8.4 per cent in April on the back of better performance by coal, refinery products and electricity segments .

Besides, a monthly survey said that India's manufacturing sector growth steadied in May, with new orders and production increasing at similar rates to those registered in the previous month, while demand showed signs of resilience and improved further despite another uptick in selling prices. The seasonally adjusted S&P Global India Manufacturing Purchasing Managers' Index (PMI) stood at 54.6 in May, little changed from 54.7 in April, pointing to a sustained recovery across the sector. However, in the second half of the trading session, markets added losses, amid reports that India's annual per capita income at constant prices remained below the pre-COVID level at Rs 91,481 in 2021-22. However, the per capita income based on Net National Income (NNI) at constant price grew by 7.5 per cent in FY22 over the previous year.

On the global front, European markets were trading mostly in green after a private survey showed China's factory activity shrank less sharply in May than expected. Asian markets settled mostly lower on Wednesday, after the manufacturing sector in China continued to contract in May, albeit at a slower pace, the latest survey from Caixin revealed on Wednesday with a manufacturing PMI score of 48.1. That's up from 46.0 in April, although it remains beneath the boom-or-bust line of 50 that separates expansion from contraction. Back home, auto stocks remained in focus reacting to their monthly sales numbers. Bajaj Auto fell after the company's commercial vehicle sales in May came 16 per cent lower on a yearly basis.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	55381.17	-185.24	-0.33
NIFTY	16522.75	-61.80	-0.37
MIDCAP	23119.65	-24.17	-0.10
SMLCAP	26534.53	163.72	0.62
BSEFMC	14074.10	-92.60	-0.65
AUTO	26388.80	-64.88	-0.25
POWER	4154.45	-71.89	-1.70
REALTY	3240.62	-37.64	-1.15
BSE IT	29814.60	-319.99	-1.04
BANKEX	41088.39	181.09	0.44
OIL GAS	18498.52	-108.47	-0.58
METAL	18183.80	83.64	0.46
INDIA VIX	20.85	0.37	1.81

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1114	949	67
BSE	1844	1487	131

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4047	3823	6
NSE CASH	49890	111266	(55)
NSE F&O	10951121	8250342	33

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.45	4.22	1.44
SENSEX	22.60	3.21	1.20

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5457	4473	984
FII	6446	8376	(1930)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2597.08	3873.19	(1276)
Index Options	901927.00	902290.54	(364)
Stock Futures	11586.83	12823.89	(1237)
Stock Options	5838.02	5880.60	(43)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.84	1.11
BANK NIFTY	0.94	0.76

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	101.98	101.75	0.22

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.416	7.415	0.01
USA	2.860	2.844	0.58

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1832.11	-4.36	-0.24
Silver	21.58	0.04	0.15
Crude-Oil	116.13	1.46	1.27
Brent-Crude	117.11	1.51	1.31

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 JUN -22 USD-INR	77.74	-0.14	-0.18
28 JUN -22 EUR-INR	83.41	-0.04	-0.05
28 JUN -22 GBP-INR	97.83	-0.24	-0.24
28 JUN -22 JPY- INR	60.10	-0.80	-1.32

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16523	16327	16425	16537	16635	16747
SENSEX	55381	54721	55051	55421	55751	56121
NIFTY FUTURES	16530	16317	16423	16532	16638	16746
BANK NIFTY	35621	35075	35348	35558	35831	36042
CNX IT	29261	28732	28996	29413	29677	30094
CNX MIDCAP	28300	27936	28118	28327	28509	28717
CNX SMALLCAP	9234	9077	9156	9246	9324	9415
INDIA VIX	20.84	17.03	18.93	20.14	22.04	23.25

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 02-06-2022

NIL

TECHNICAL VIEWS



NIFTY

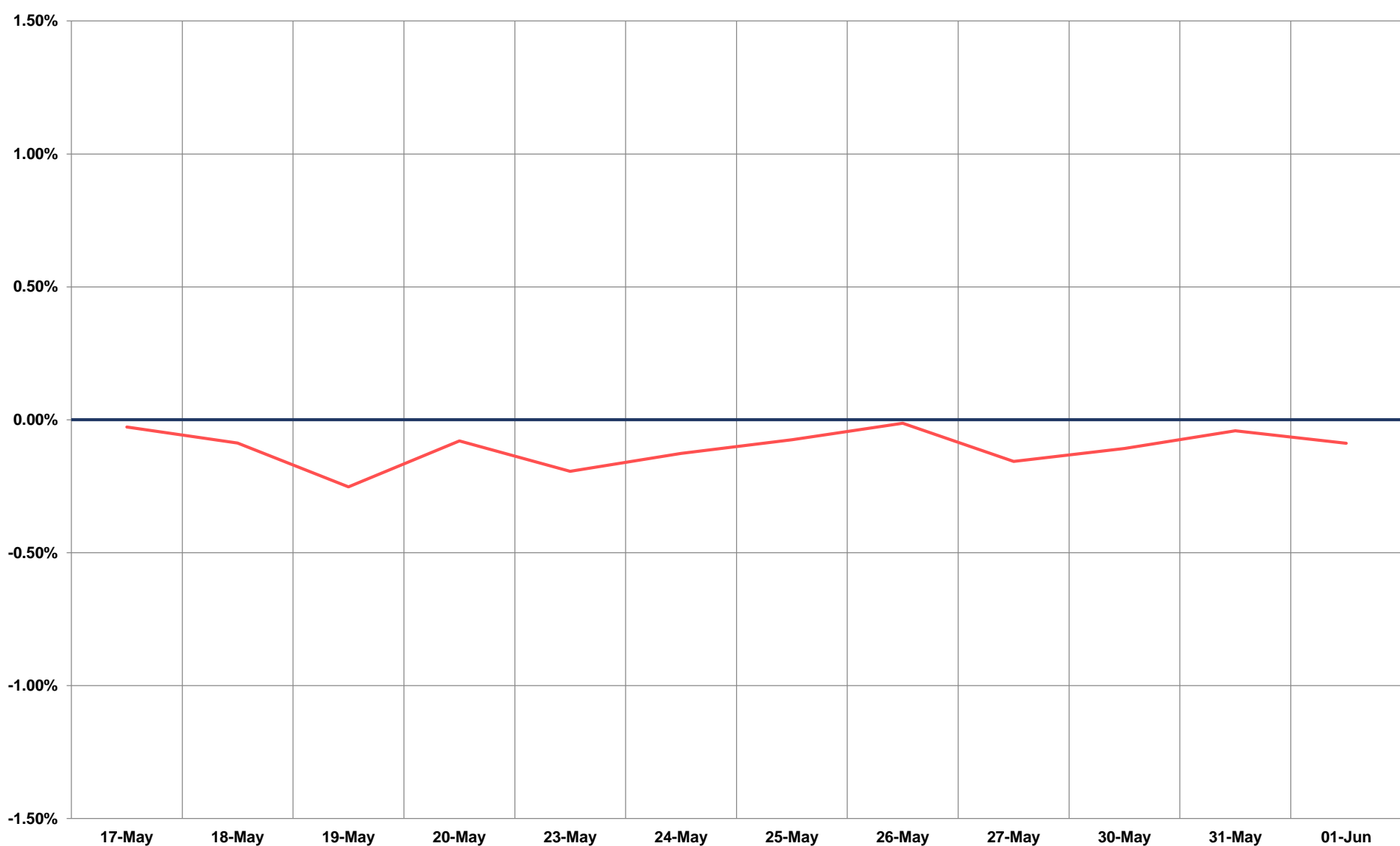
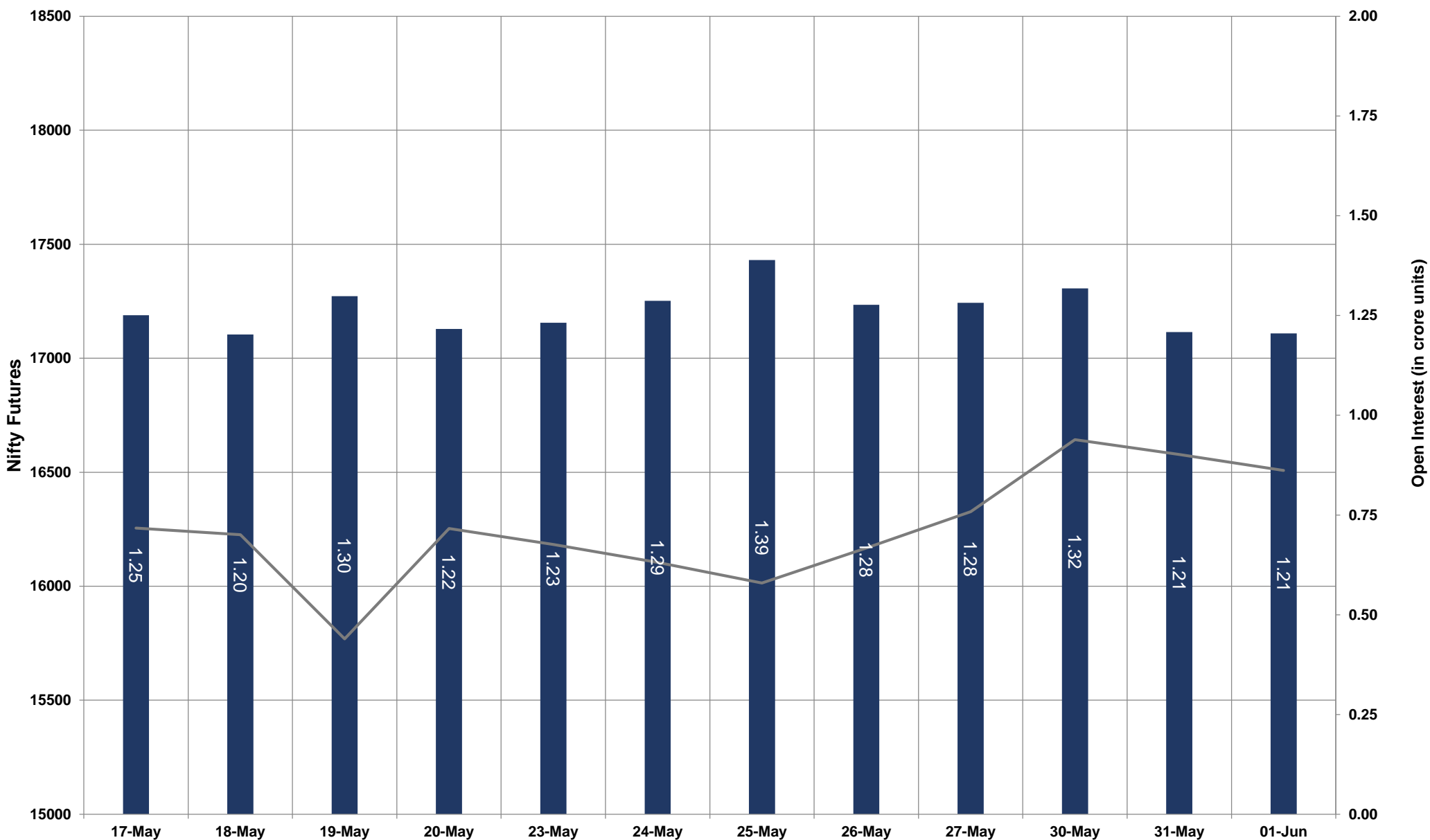


- Nifty Cash = **16522.75 (-0.37%)**
- Resistance levels = **16650** and **16740**
- Support levels = **16420** and **16350**

TECHNICAL VIEWS



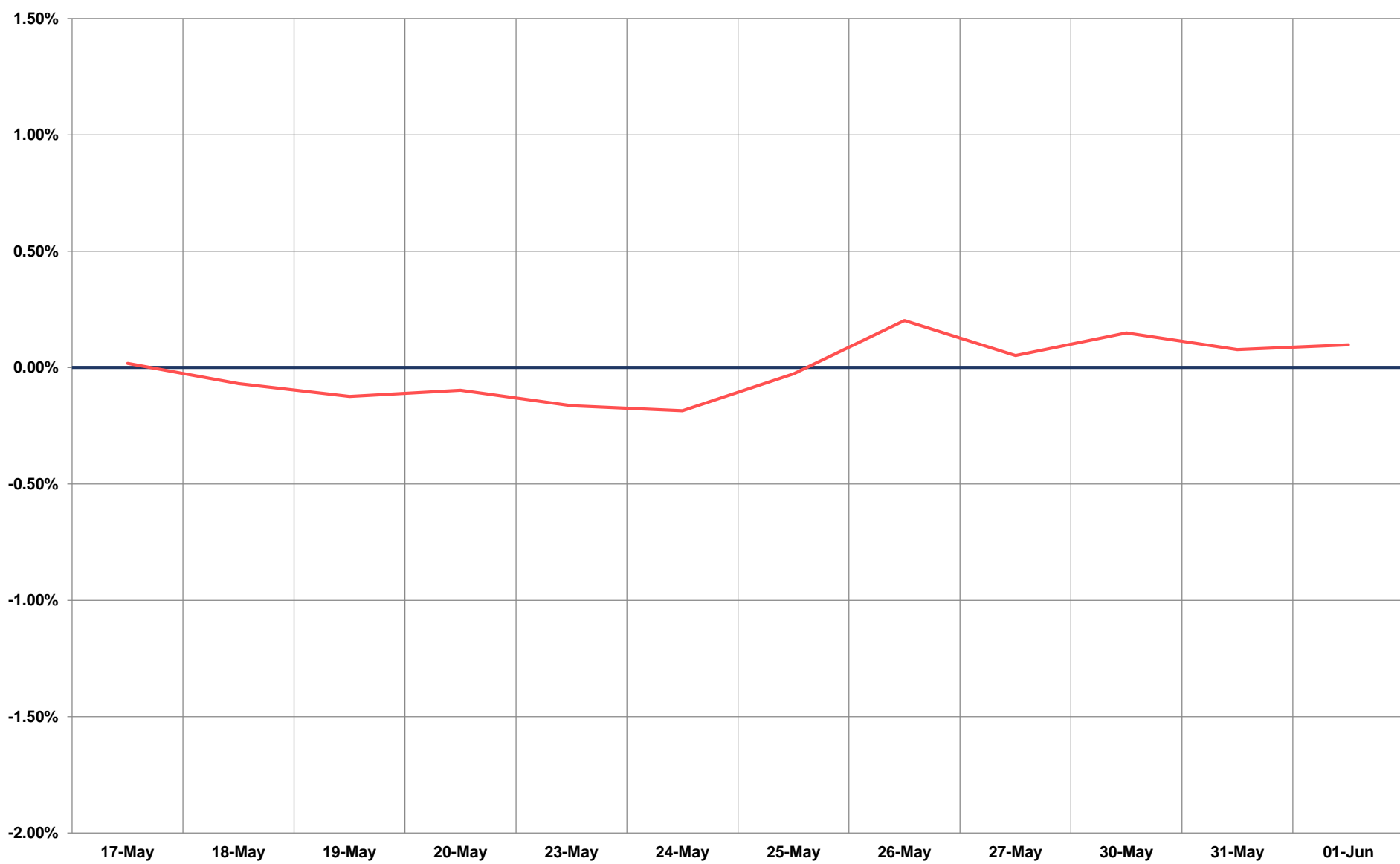
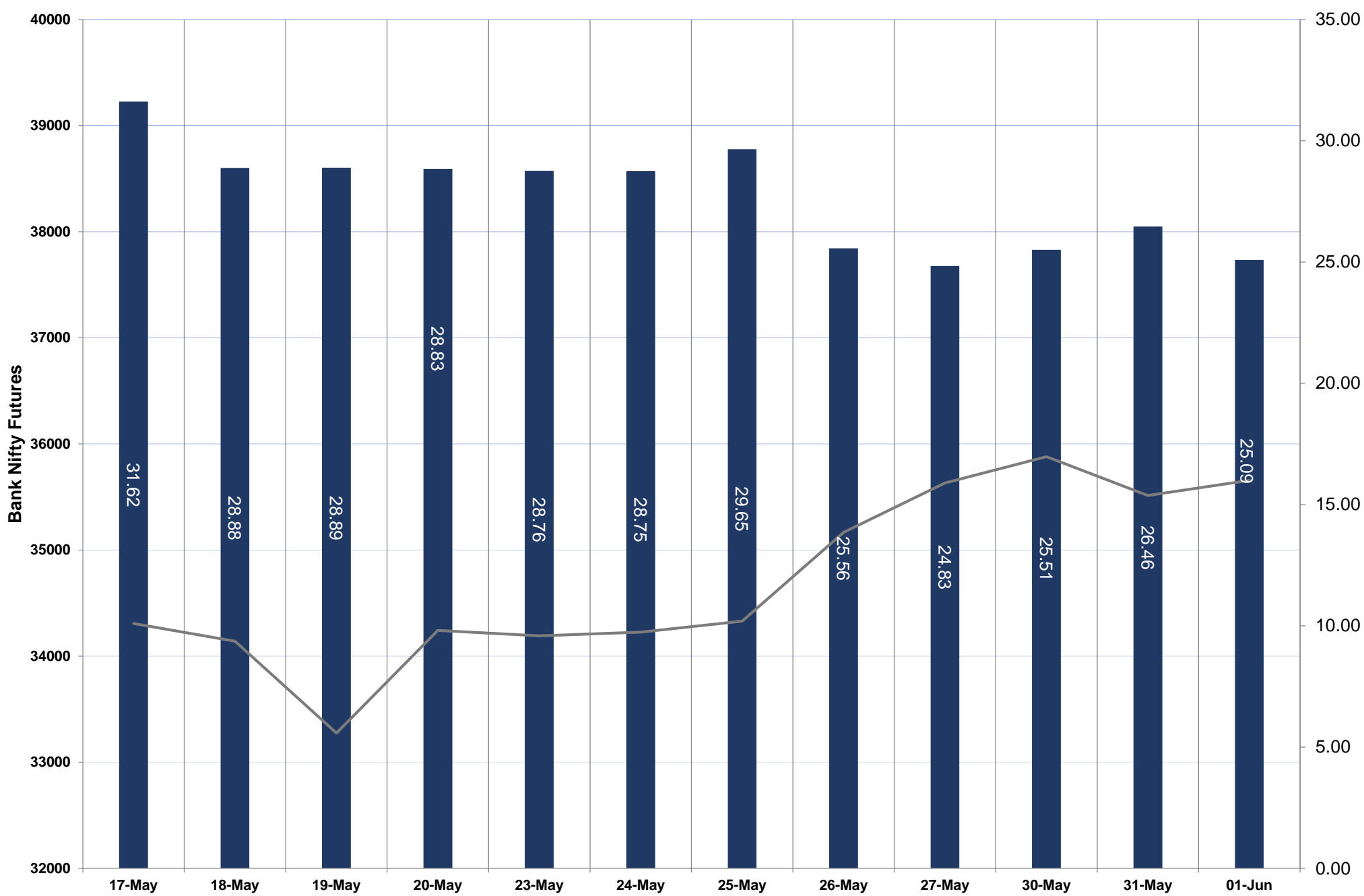
NIFTY FUTURES



TECHNICAL VIEWS



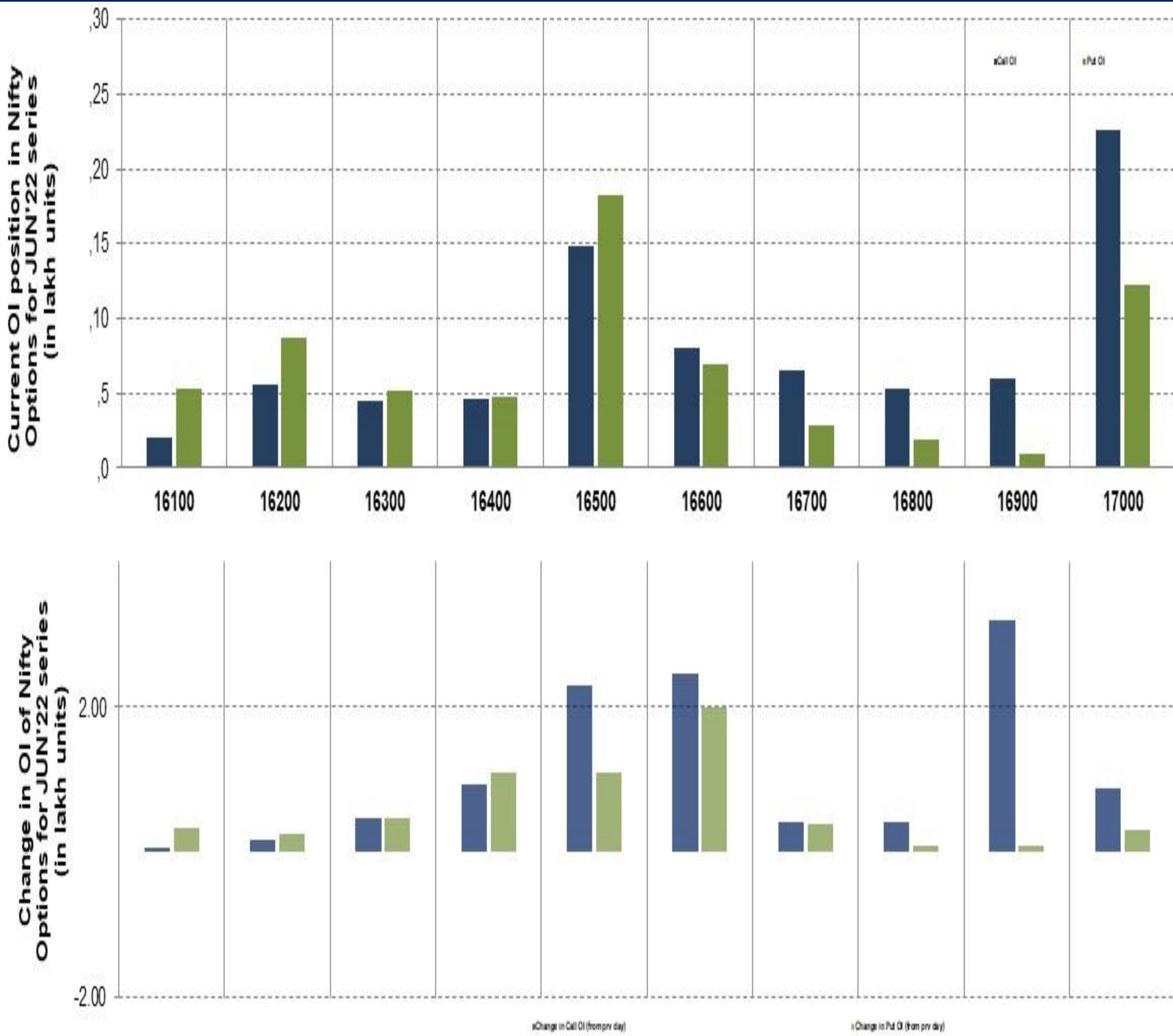
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.31 million in Open Interests is **Strike Price of 16900**
- **Most Active Nifty Put** with an addition of 0.20 millions in Open Interests is **Strike Price of 16600**
- **Maximum Open Interest an outstanding** was 2.25 millions for Calls at **Strike Price of 17000**
- **Maximum Open Interest an outstanding** was 1.82 millions for puts at **Strike Price of 16500**

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