



MORNING MANTRA



Daily Derivatives & Market Report

JUNE 06, 2022



Indian equity benchmarks ended flat with a negative bias on Monday's trading session. After a negative start, key indices remained weak during the entire trading session, as continuing its heavy selling spree for the eighth consecutive month, foreign investors pulled out nearly Rs 40,000 crore from the Indian equity market in May on fears of an aggressive rate hike by US Federal Reserve that dented investor sentiments.

Adding more pessimism, the Union Health Ministry data showed that India logged 4,270 new coronavirus infections taking the tally of COVID-19 cases to 4,31,76,817, while the daily positivity rate was recorded above one per cent after 34 days. Sentiments were negative, amid reports that with inflation showing no signs of abatement, the Reserve Bank is likely to increase the benchmark lending rate in quick succession in its forthcoming monetary policy review, a hint for which has already been given by Governor Shaktikanta Das.

However, markets managed to cut their losses in the second half of the trading session, after Prime Minister Narendra Modi shared details of various initiatives of his government, and asserted that it has made a series of efforts to boost pro-people governance which helps the poor, youth, farmers, women and the marginalised. Some support came with private report stated that hiring activity in India increased by 40 per cent year-on-year in May 2022 led by strong growth in the sectors like travel, hospitality, retail, real estate and banking and financial services.

On the global front, European markets were trading higher. Asian markets settled mostly higher on Monday, even after China's service sector logged another marked contraction in May due to measures taken to contain the recent uptick in COVID-19 cases. The survey results from S&P Global showed that the Caixin services Purchasing Managers' Index rose to 41.4 in May from a 26-month low of 36.2 in April. But a score below 50.0 indicates contraction in the sector.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	55675.32	-93.91	-0.17
NIFTY	16569.55	-14.75	-0.09
MIDCAP	22739.83	-35.15	-0.15
SMLCAP	26240.44	-143.70	-0.54
BSEFMC	13997.88	-11.74	-0.08
AUTO	25814.37	53.74	0.21
POWER	4098.15	5.56	0.14
REALTY	3209.25	-28.09	-0.87
BSE IT	30320.20	-63.38	-0.21
BANKEX	40722.73	61.08	0.15
OIL GAS	18937.01	93.94	0.50
METAL	18246.80	131.11	0.72
INDIA VIX	20.20	0.22	1.10

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	807	1287	82
BSE	1429	1970	158

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2574	3211	(20)
NSE CASH	42463	52268	(19)
NSE F&O	6011854	5293277	14

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.50	4.24	1.41
SENSEX	22.74	3.23	1.19

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5593	3653	1940
FII	4547	6944	(2398)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2786.90	3204.55	(418)
Index Options	566049.26	568918.82	(2870)
Stock Futures	12232.70	9959.34	2273
Stock Options	5632.46	5711.23	(79)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.94	0.97
BANK NIFTY	0.73	0.63

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	102.02	102.16	-0.14

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.501	7.456	0.60
USA	2.953	2.955	-0.05

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1852.59	3.81	0.21
Silver	22.27	0.38	1.76
Crude-Oil	119.58	0.71	0.60
Brent-Crude	120.29	0.58	0.48

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 JUN -22 USD-INR	77.79	0.01	0.01
28 JUN -22 EUR-INR	83.54	-0.10	-0.11
28 JUN -22 GBP-INR	97.69	-0.06	-0.06
28 JUN -22 JPY- INR	59.62	-0.23	-0.38

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16570	16375	16472	16542	16639	16708
SENSEX	55675	55065	55370	55601	55906	56138
NIFTY FUTURES	16583	16393	16488	16555	16650	16717
BANK NIFTY	35310	34917	35114	35269	35466	35621
CNX IT	29820	29000	29410	29691	30101	30383
CNX MIDCAP	27993	27478	27735	27892	28149	28306
CNX SMALLCAP	9116	8941	9028	9116	9204	9292
INDIA VIX	20.20	17.81	19.01	19.84	21.04	21.87

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	Sell	Sell	Neutral
CNX SMALLCAP	Sell	Sell	Neutral
INDIA VIX	Sell	Neutral	Neutral

SECURITIES BAN IN F&O TRADES FOR 07-06-2022

NIL

TECHNICAL VIEWS



NIFTY

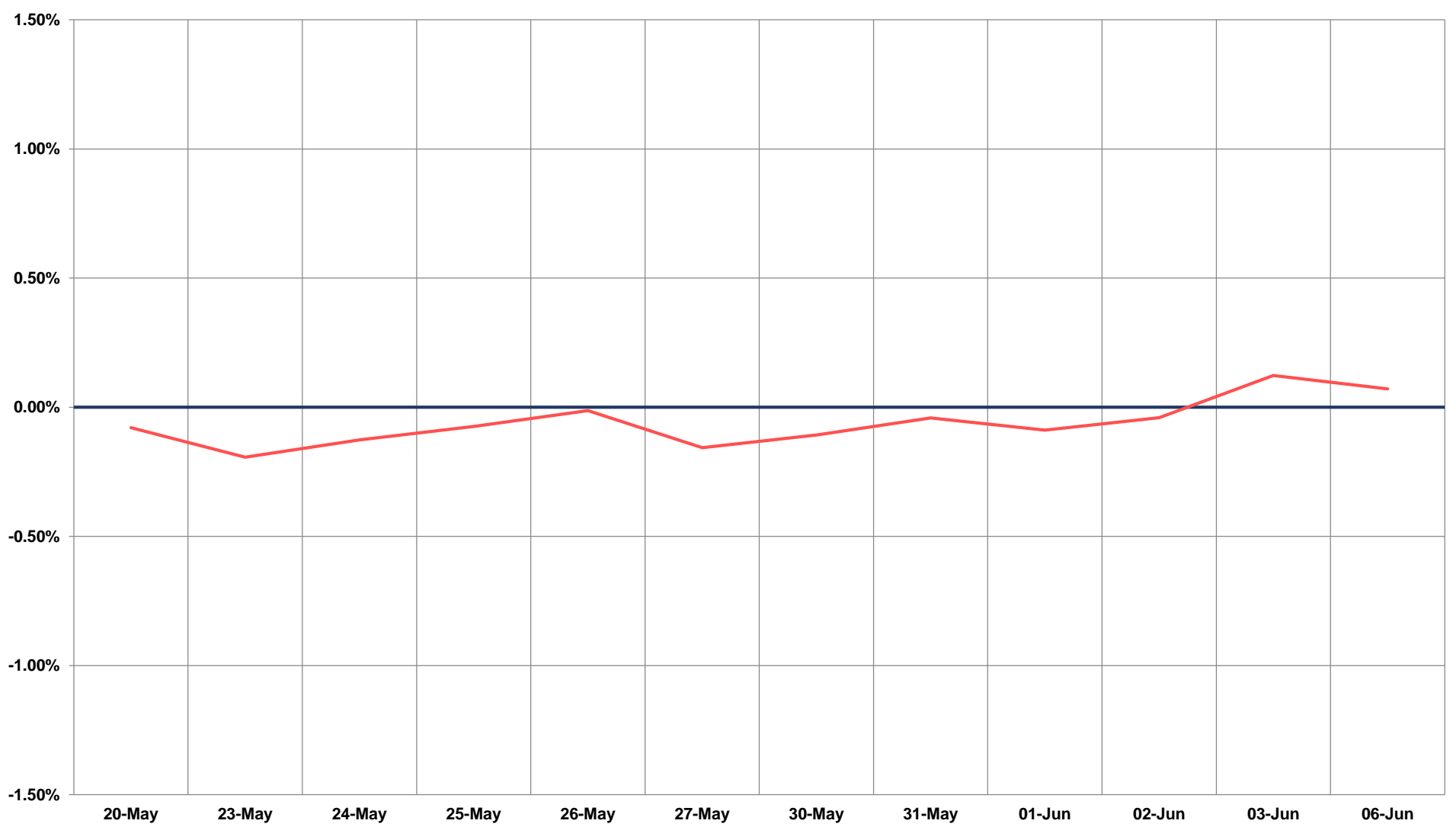
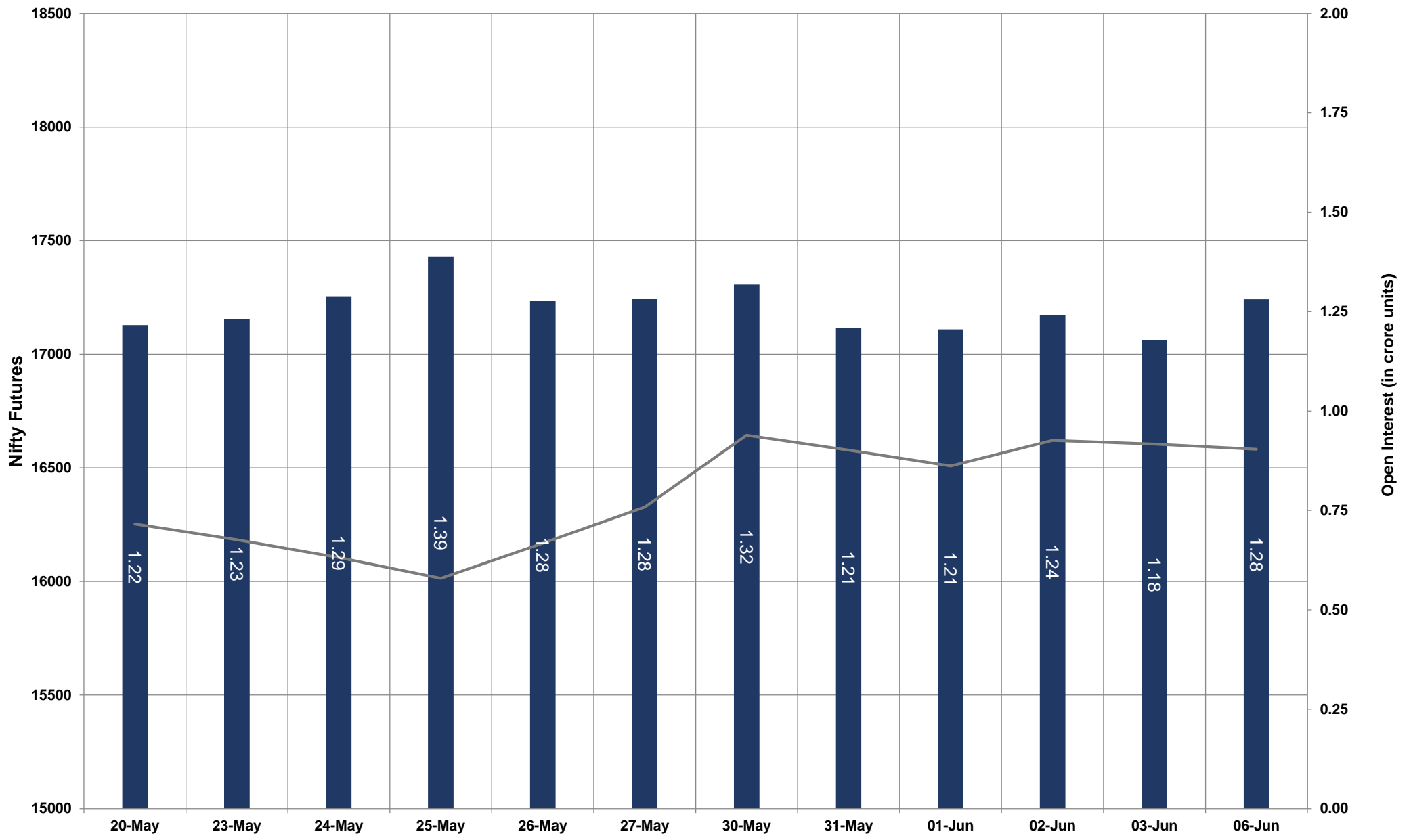


- Nifty Cash = **16569.55 (-0.09%)**
- Resistance levels = **16740** and **16850**
- Support levels = **16520** and **16400**

TECHNICAL VIEWS



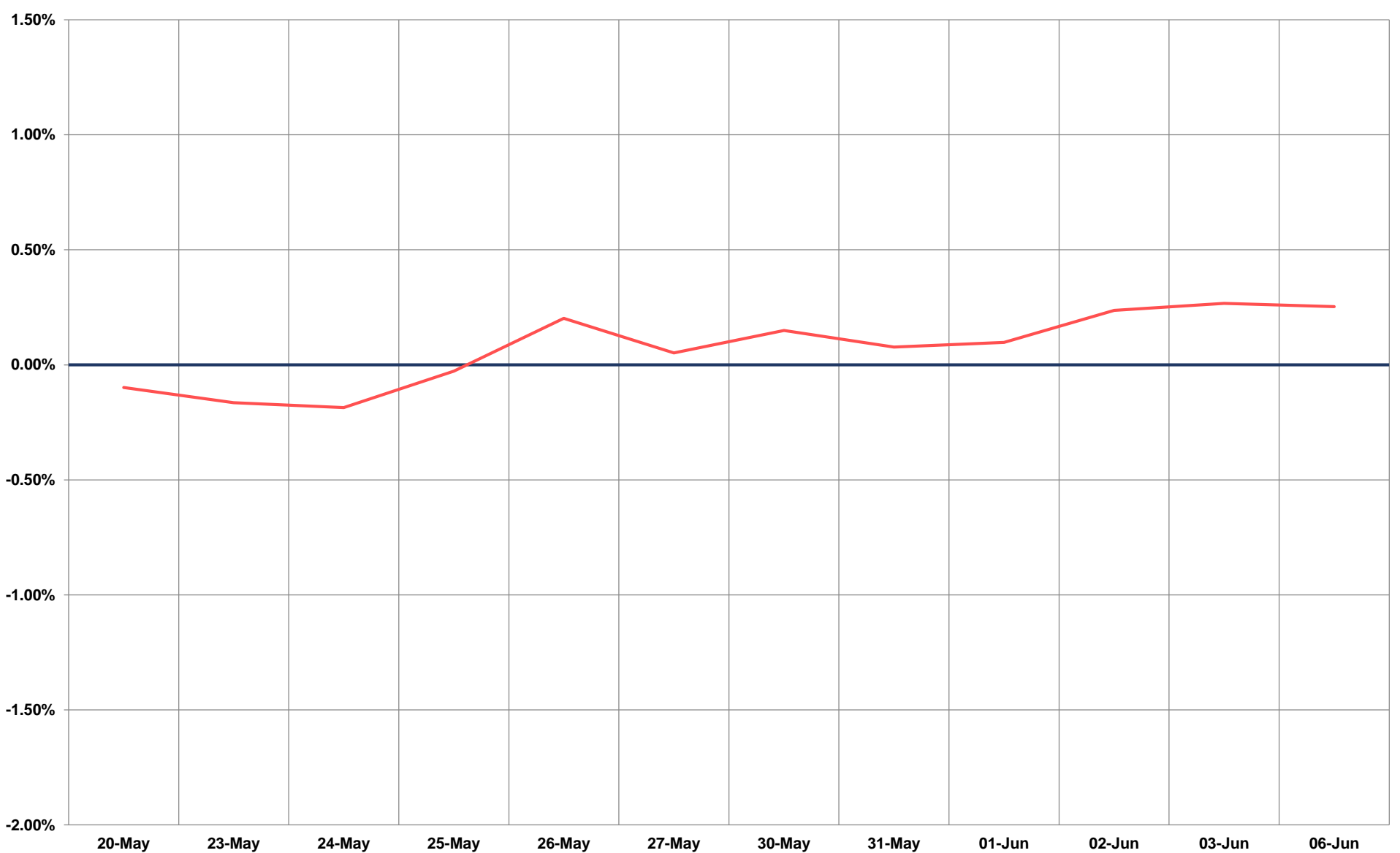
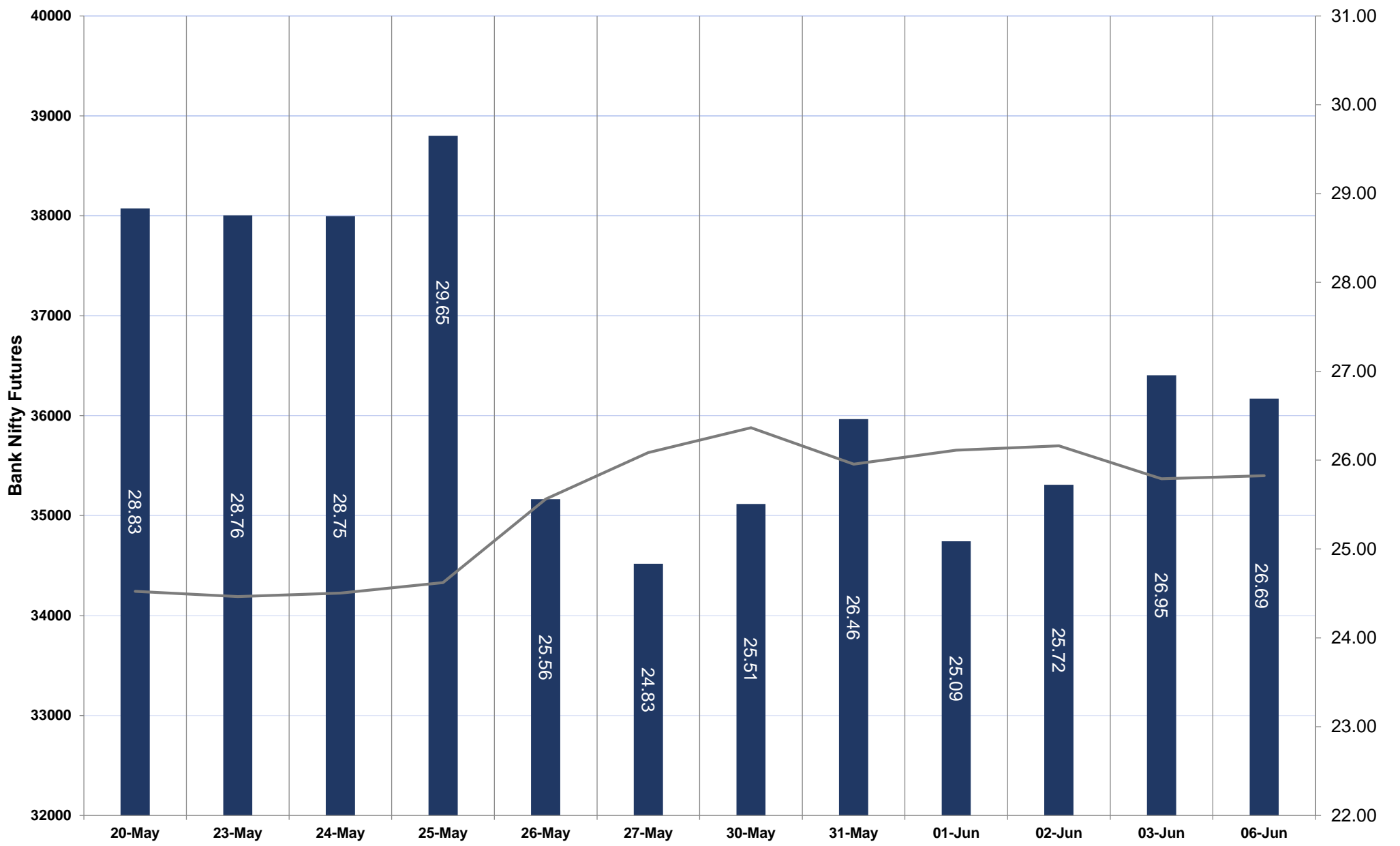
NIFTY FUTURES



TECHNICAL VIEWS



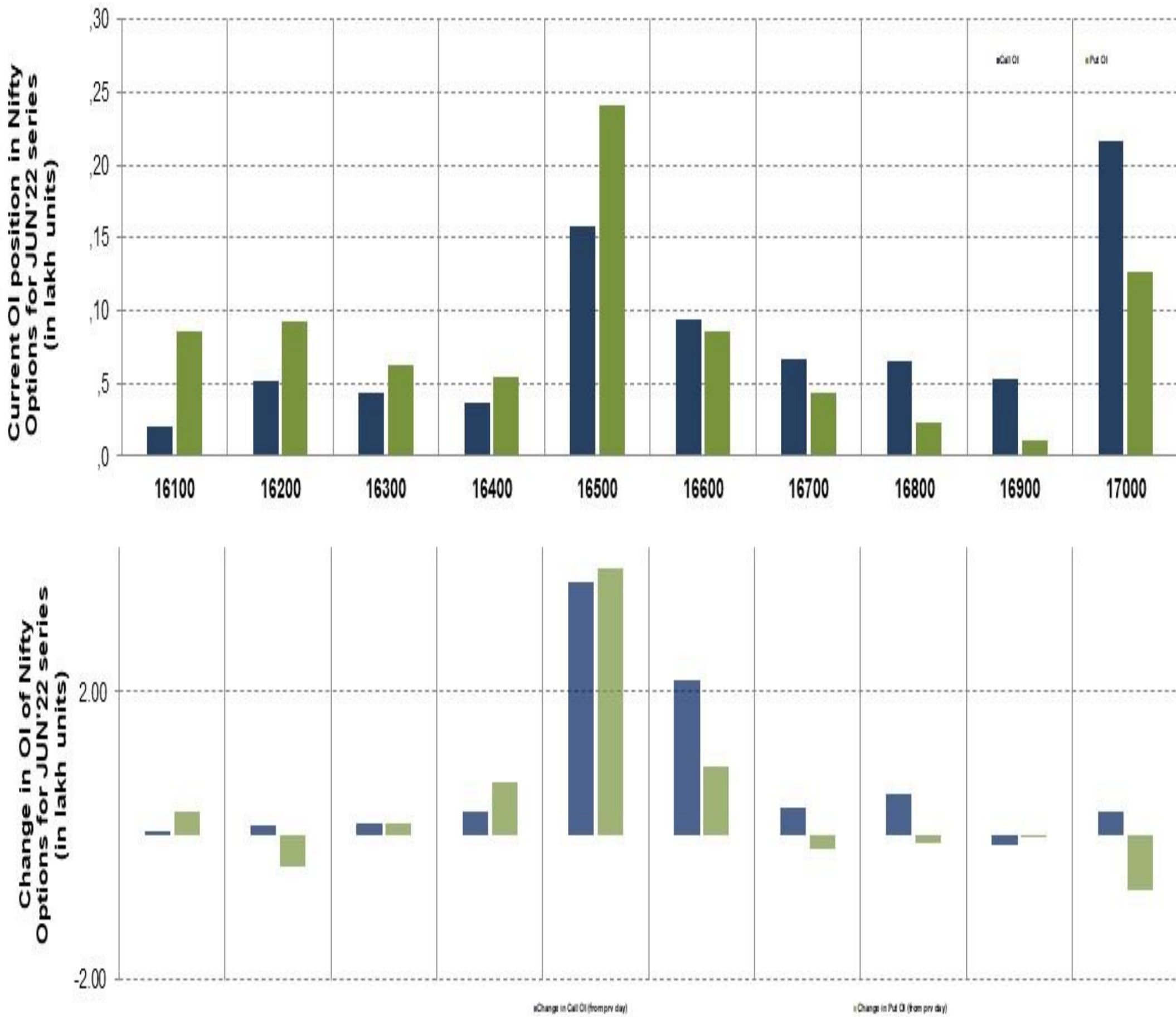
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.35 million in Open Interests is **Strike Price of 16500**
- **Most Active Nifty Put** with an addition of 0.37 millions in Open Interests is **Strike Price of 16500**
- **Maximum Open Interest an outstanding** was 2.16 millions for Calls at **Strike Price of 17000**
- **Maximum Open Interest an outstanding** was 2.40 millions for puts at **Strike Price of 16500**

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