



# MORNING MANTRA



Daily Derivatives & Market Report

JUNE 07, 2022



Indian equity benchmarks remained under a grip of bears on Tuesday, with both Sensex and Nifty ending in deep red terrain. The start of the trading day was on a lower note, as Foreign Institutional Investors (FII) continued to be net sellers of domestic stocks on Monday. FIIs pulled out Rs 2,397 crore from domestic stocks. Traders remained cautious with ratings and research firm Acuite Ratings & Research's report that the expectation of the expansion of the current account deficit is not just driven by elevated global commodity prices, but is also linked to the unlocking of the economy reviving pent-up demand and improved vaccination cover aiding an organic recovery in the economy.

Indices remained negative during the entire trading session, on the back of negative cues from European markets. Traders remained cautious ahead of Reserve Bank of India's (RBI) Monetary Policy Committee decision on June 8, 2022 and surge in crude oil prices. Adding some worries, Automobile dealers' body Federation of Automobile Dealers Associations (FADA) has said retail sales of passenger vehicles grew last month of current year (May 2022) but the sales of two-wheeler and commercial vehicles remained low compared to the pre-COVID month of May 2019. The street overlooked reports that the Finance Ministry has released the 3rd monthly installment of Post Devolution Revenue Deficit (PDRD) Grant of Rs.7,183.42 crore to 14 States.

On the global front, European markets were trading lower on signs of economic slowdown ahead of a European Central Bank meeting that could signal monetary policy tightening. Asian markets ended mixed on Tuesday, after Thailand's consumer price inflation accelerated at a faster-than-expected pace in May to reach its highest level in nearly fourteen years, mainly due to surging energy prices. The figures from the Ministry of Commerce revealed that the consumer price index climbed 7.1 percent year-over-year in May, faster than the 4.65 percent rise in the previous month.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	55107.34	-567.98	-1.02
NIFTY	16416.35	-153.20	-0.92
MIDCAP	22564.47	-175.36	-0.77
SMLCAP	26065.30	-175.14	-0.67
BSEFMC	13799.53	-198.35	-1.42
AUTO	25927.31	112.94	0.44
POWER	4129.54	31.39	0.77
REALTY	3158.89	-50.36	-1.57
BSE IT	29889.05	-431.15	-1.42
BANKEX	40375.89	-346.84	-0.85
OIL GAS	19162.84	225.83	1.19
METAL	18095.17	-151.63	-0.83
INDIA VIX	20.43	0.23	1.14

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	696	1367	80
BSE	1287	2007	124

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2593	2574	1
NSE CASH	42554	42463	0
NSE F&O	6550452	6011854	9

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.31	4.20	1.43
SENSEX	22.48	3.19	1.21

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5062	3751	1311
FII	5637	7931	(2294)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	3902.68	6309.83	(2407)
Index Options	522388.98	523082.76	(694)
Stock Futures	9497.53	11063.05	(1566)
Stock Options	5177.24	5186.20	(9)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.78	0.94
BANK NIFTY	0.65	0.73

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	102.67	0.24	0.24

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.518	7.501	0.23
USA	3.020	3.038	-0.61

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1846.43	7.02	0.38
Silver	21.99	-0.03	-0.16
Crude-Oil	118.22	-0.28	-0.24
Brent-Crude	119.13	-0.46	-0.38

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 JUN -22 USD-INR	77.95	0.15	0.20
28 JUN -22 EUR-INR	83.30	-0.26	-0.31
28 JUN -22 GBP-INR	97.40	-0.30	-0.30
28 JUN -22 JPY- INR	58.80	-0.82	-1.37

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16416	16277	16347	16417	16487	16557
SENSEX	55107	54620	54864	55126	55369	55631
NIFTY FUTURES	16421	16286	16353	16422	16489	16558
BANK NIFTY	34996	34675	34836	34995	35155	35315
CNX IT	29352	29009	29180	29415	29587	29822
CNX MIDCAP	27804	27496	27650	27794	27948	28091
CNX SMALLCAP	9062	8960	9011	9057	9108	9154
INDIA VIX	20.42	18.67	19.54	20.31	21.18	21.95

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 08-06-2022

DELTAaCORP

# TECHNICAL VIEWS



## NIFTY

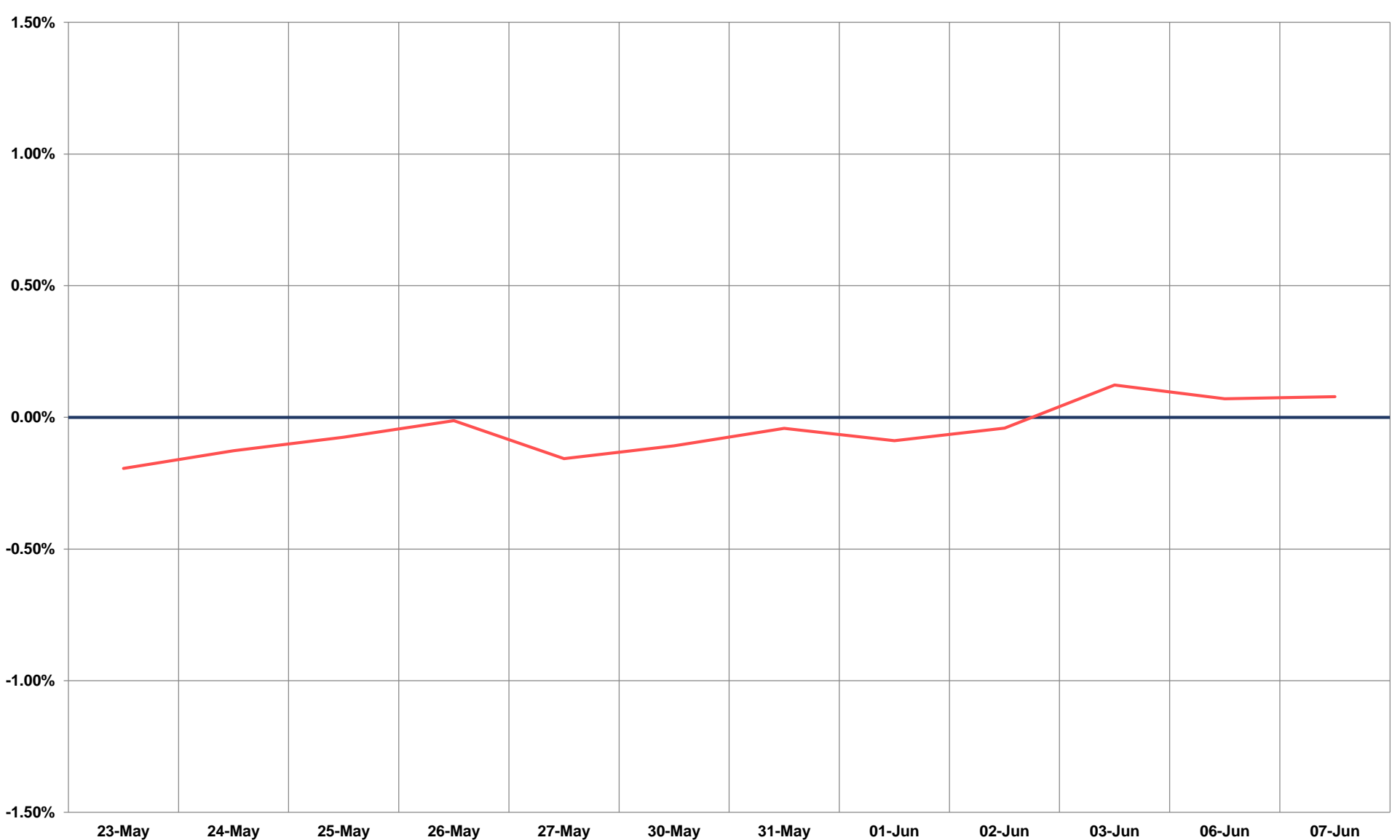
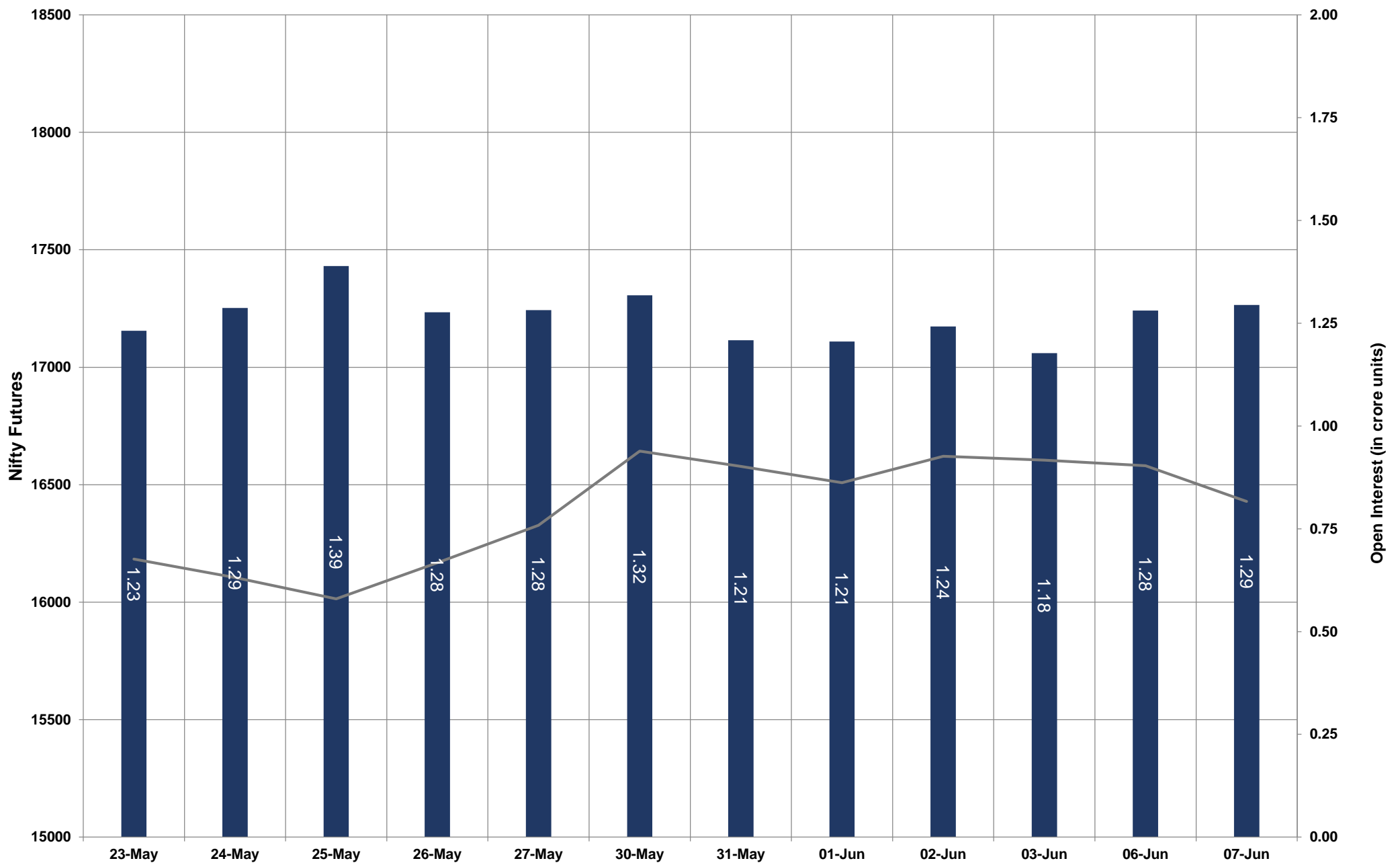


- Nifty Cash = **16416.35 (-0.92%)**
- Resistance levels = **16560** and **16680**
- Support levels = **16300** and **16250**

# TECHNICAL VIEWS



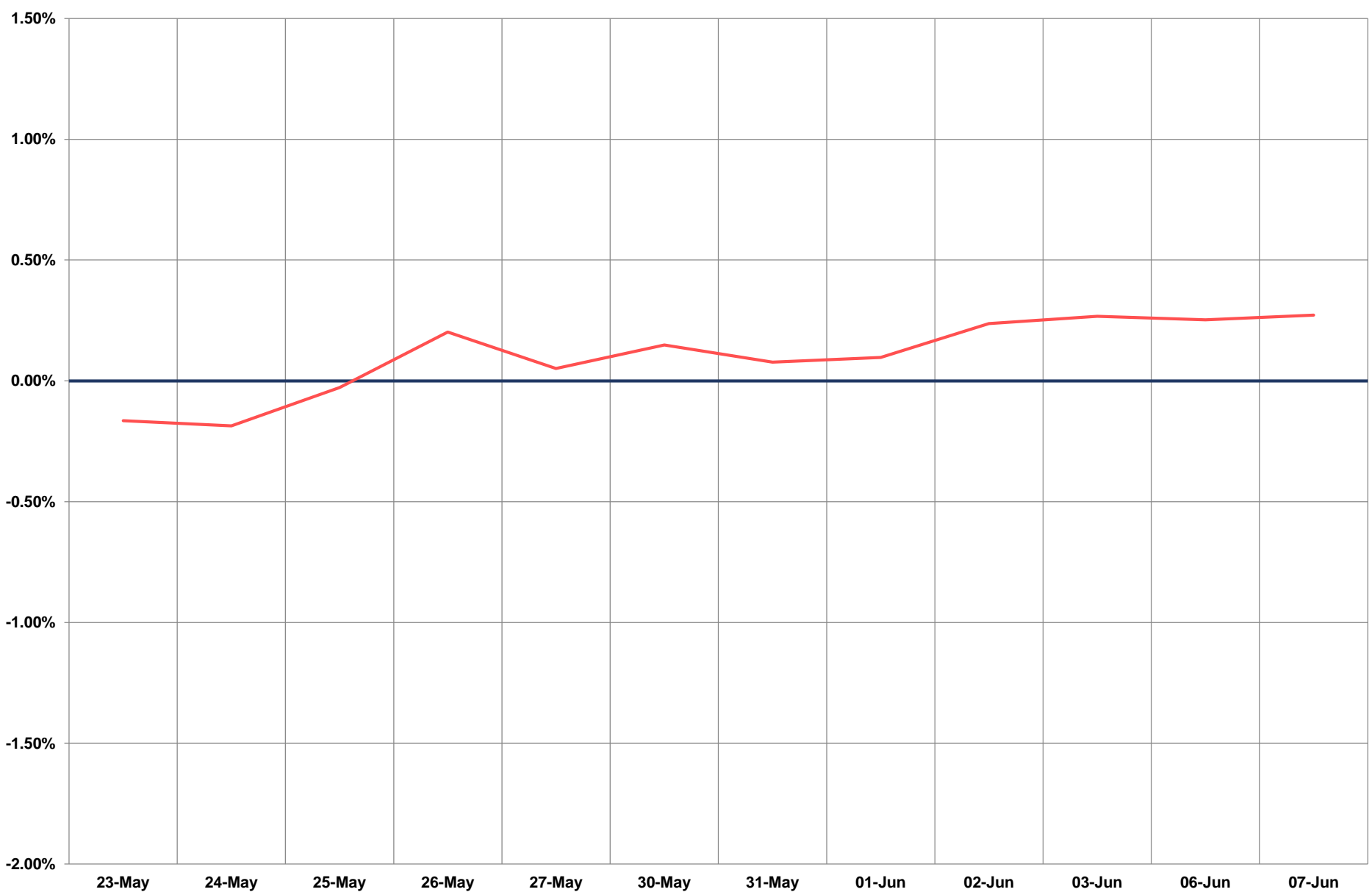
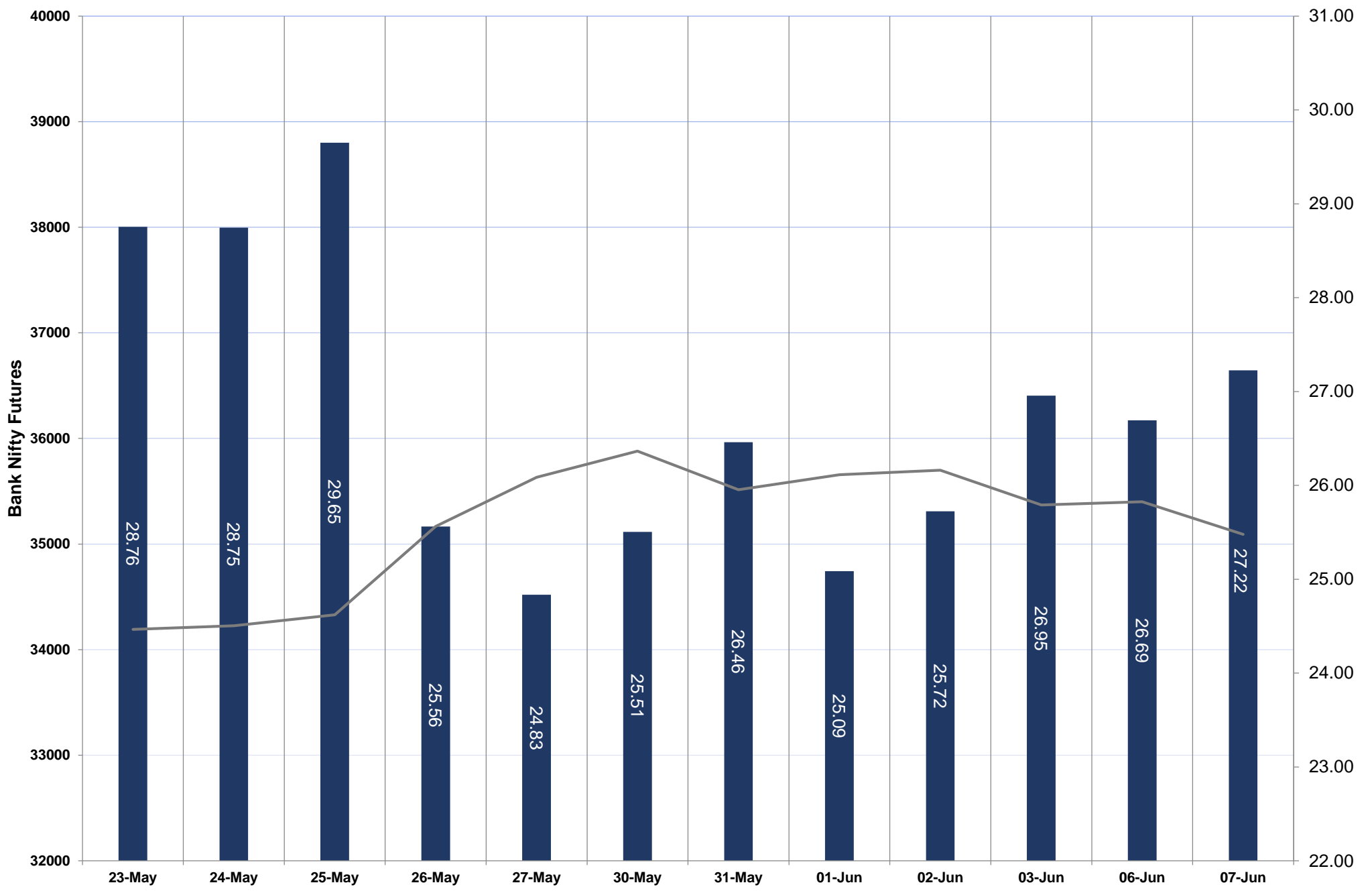
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

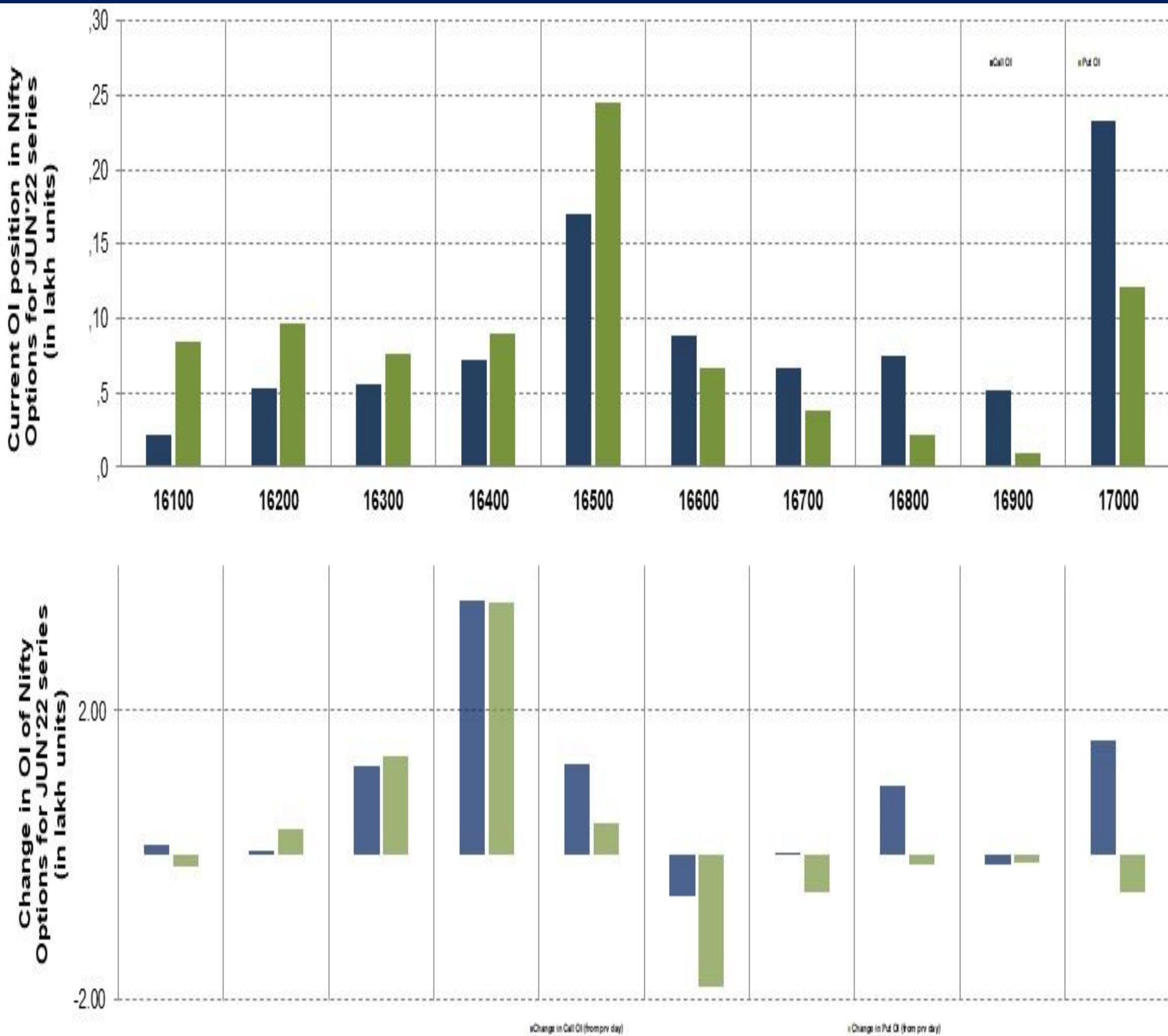




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.35 million in Open Interests is **Strike Price of 16400**
- **Most Active Nifty Put** with an addition of 0.34 millions in Open Interests is **Strike Price of 16400**
- **Maximum Open Interest an outstanding** was 2.32 millions for Calls at **Strike Price of 17000**
- **Maximum Open Interest an outstanding** was 2.44 millions for puts at **Strike Price of 16500**

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