



MORNING MANTRA



Daily Derivatives & Market Report

JUNE 10, 2022



Friday turned out to be a lackluster day for the Dalal Street, with both Sensex and Nifty ending in deep red. After a negative start, markets remained lower for the entire trading trade, as External Affairs Minister S Jaishankar said the Russia-Ukraine war has thrown up a crisis of fuel, food and fertiliser that will lead to hunger situations and have a very significant inflationary impact. Adding more pessimism, India Ratings stated that the country's current account deficit is likely to hit a three-year high of 1.8 per cent or \$43.81 billion in FY22, as against a surplus of 0.9 per cent or \$23.91 billion in FY21.

Bears held a tight grip over the markets till the end of the trading day, as the United Nations said Foreign Direct Investment inflows to India declined \$19 billion to \$45 billion in 2021 but the country still remained among the top 10 global economies for FDI last year. Traders got cautious, as a report said that operating profit margins of information technology companies can moderate by up to 1.50 per cent in the near term as wage cost inflation coming on the back of high attrition hits players in the over USD 200 billion industry. Elevated crude oil prices and persistent capital outflows also weighted down on the domestic sentiments.

Adding more concerns, a private report stated that India lost almost \$1.5 billion in 2020 and \$4.9 billion in 2017-20 in revenue by not taxing electronic transmissions. Traders failed to get any sense of relief with reports that Fitch Ratings said it has revised the outlook on India's sovereign rating to Stable from Negative as downside risks to medium-term growth have diminished on rapid economic recovery. Market participants also overlooked Assocham's statement that the Reserve Bank's decision to raise the benchmark lending rate by 50 basis points to 4.9 per cent will help the Indian economy in the medium term.

On the global front, European markets were trading lower a day after the European Central Bank joined the growing number of central banks to cease easy-money policies. Asian markets settled in red on Friday, after consumer prices in China were up 2.1 percent on year in May. That was shy of expectations for 2.2 percent and was unchanged from the April reading. On a monthly basis, inflation was down 0.2 percent versus expectations for a decline of 0.3 percent following the 0.4 percent increase in April.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	54303.44	-1016.84	-1.84
NIFTY	16201.80	-276.30	-1.68
MIDCAP	22490.32	-144.73	-0.64
SMLCAP	25857.42	-181.85	-0.70
BSEFMC	13715.51	-7.53	-0.05
AUTO	25956.53	-58.51	-0.22
POWER	4067.12	-53.62	-1.30
REALTY	8495.44	-54.52	-0.64
BSE IT	29538.67	-629.17	-2.09
BANKEX	39735.84	-730.61	-1.81
OIL GAS	18964.60	-404.80	-2.09
METAL	17619.22	-268.85	-1.50
INDIA VIX	19.58	0.44	2.30

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	670	1395	70
BSE	1298	2010	121

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2603	3432	(24)
NSE CASH	40395	40418	(0)
NSE F&O	4436388	19968342	(78)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.05	4.14	1.38
SENSEX	22.10	3.14	1.29

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6106	3274	2831
FII	4288	8262	(3974)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3635.03	5363.59	(1729)
Index Options	332423.13	326305.22	6118
Stock Futures	8427.94	11889.24	(3461)
Stock Options	6879.71	6914.82	(35)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.88	1.08
BANK NIFTY	0.70	0.90

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	104.19	102.31	1.83

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.522	7.496	0.35
USA	3.165	3.157	0.25

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1869.56	22.64	1.23
Silver	21.84	0.19	0.90
Crude-Oil	120.53	-0.98	-0.81
Brent-Crude	121.93	-1.14	-0.93

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 JUN -22 USD-INR	77.97	0.10	0.12
28 JUN -22 EUR-INR	82.65	-0.90	-1.08
28 JUN -22 GBP-INR	97.02	-0.60	-0.61
28 JUN -22 JPY- INR	58.33	-0.12	-0.21

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16202	16081	16141	16233	16293	16385
SENSEX	54303	53855	54079	54430	54654	55005
NIFTY FUTURES	16208	16102	16155	16238	16291	16374
BANK NIFTY	34484	34122	34303	34528	34709	34933
CNX IT	29114	28835	28975	29163	29302	29490
CNX MIDCAP	27576	27387	27482	27579	27674	27772
CNX SMALLCAP	8955	8898	8926	8964	8992	9030
INDIA VIX	19.58	17.69	18.64	19.20	20.14	20.70

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Sell	Sell	Neutral
SENSEX	Sell	Sell	Neutral
NIFTY FUTURES	Sell	Sell	Neutral
BANK NIFTY	Sell	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 13-06-2022

DELTACORP

TECHNICAL VIEWS



NIFTY

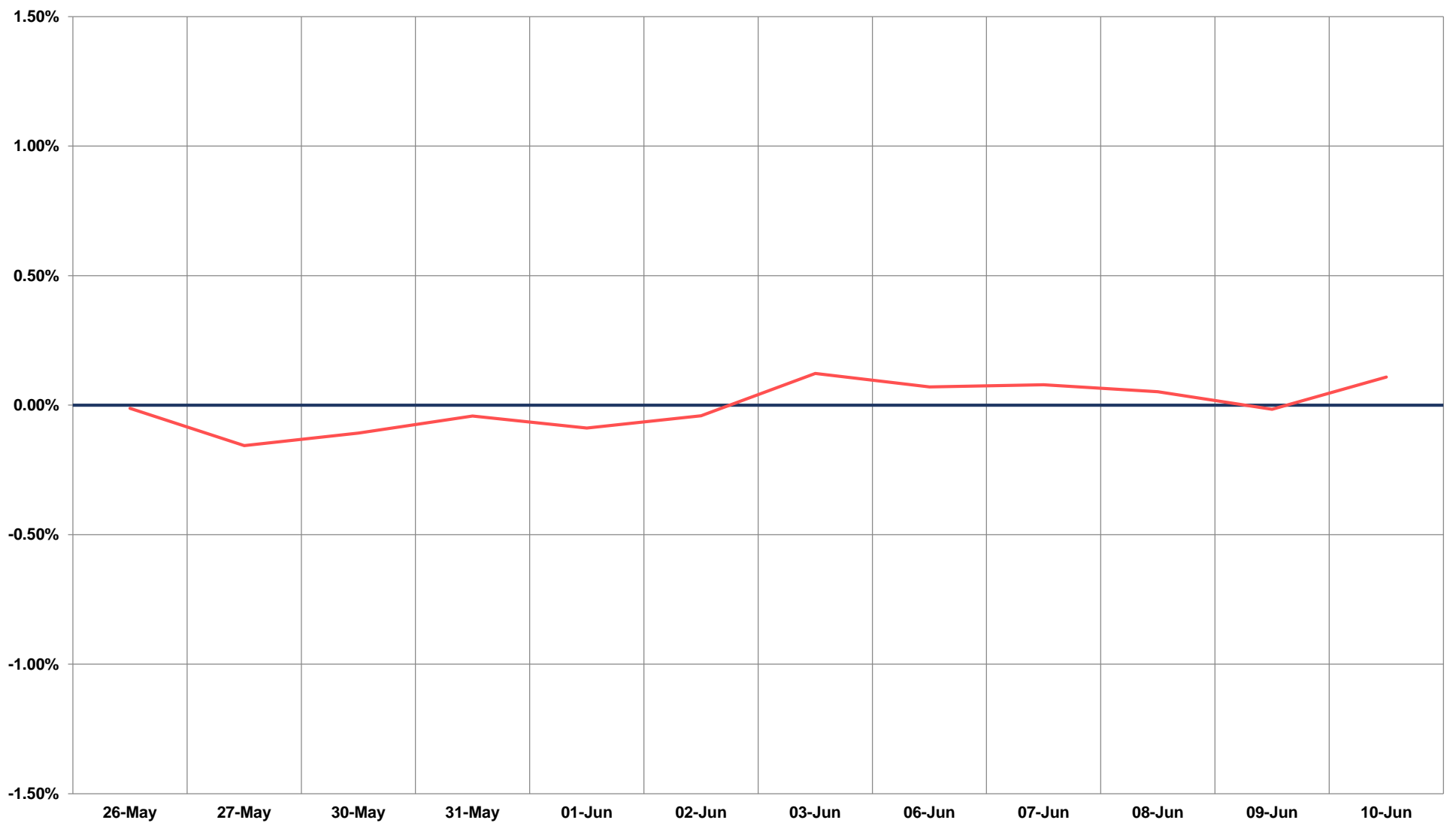
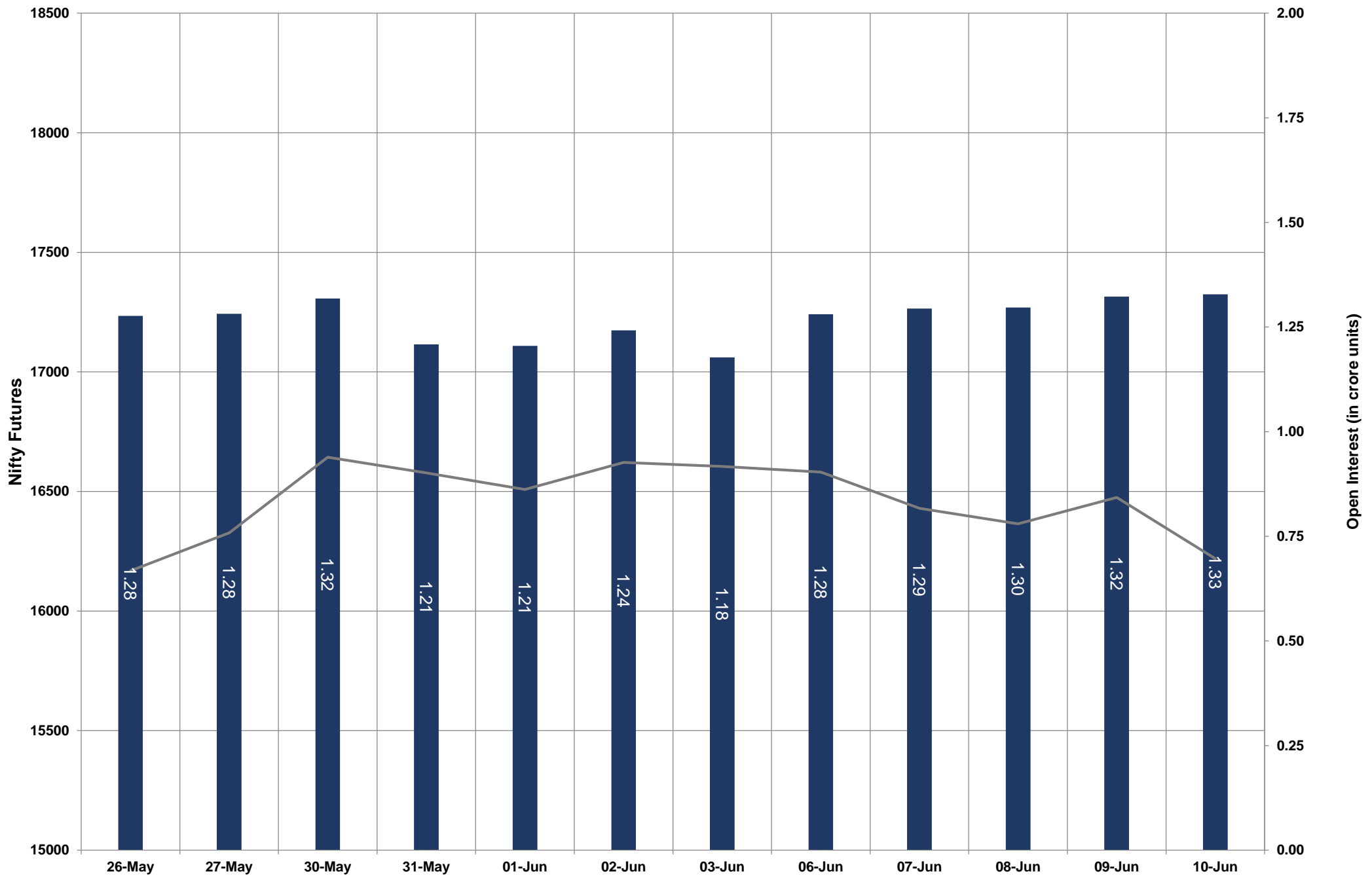


- Nifty Cash = **16201.80 (-1.68%)**
- Resistance levels = **16340** and **16480**
- Support levels = **16120** and **15980**

TECHNICAL VIEWS



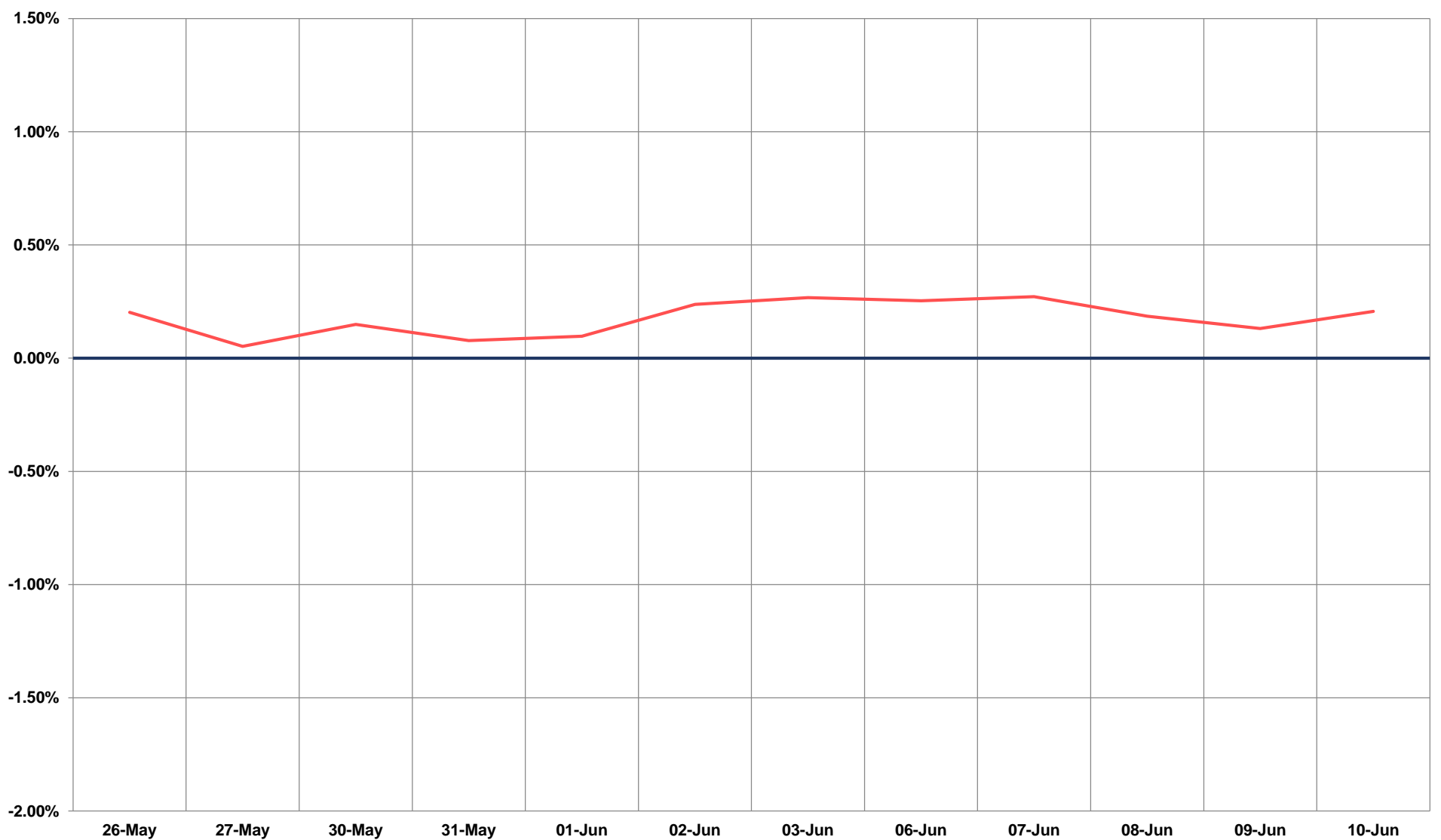
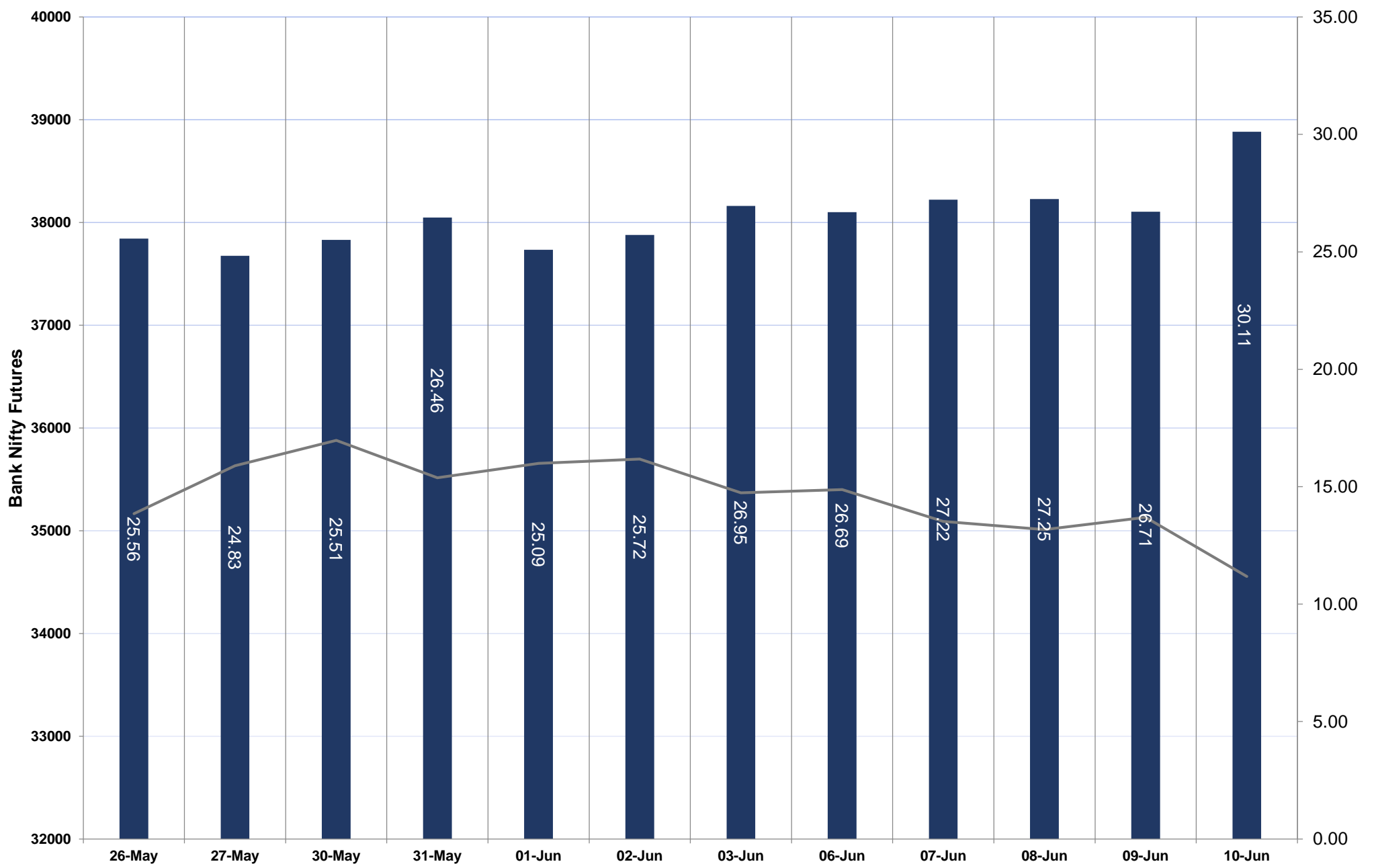
NIFTY FUTURES



TECHNICAL VIEWS



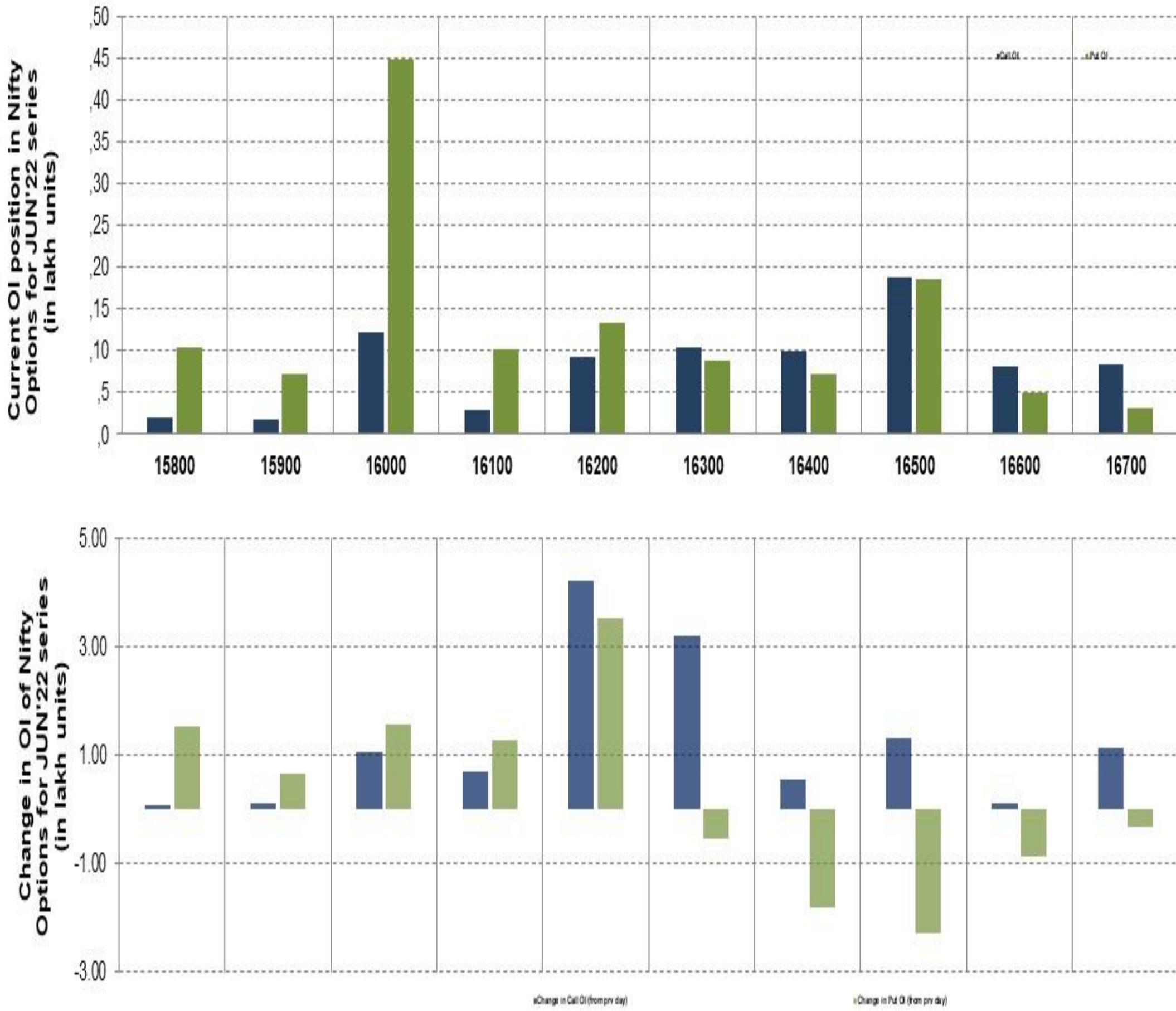
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.42 million** in Open Interests is **Strike Price of 16200**
- **Most Active Nifty Put** with an addition of **0.35 millions** in Open Interests is **Strike Price of 16200**
- **Maximum Open Interest an outstanding** was **1.88 millions** for Calls at **Strike Price of 16500**
- **Maximum Open Interest an outstanding** was **4.48 millions** for puts at **Strike Price of 16000**

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