



MORNING MANTRA



Daily Derivatives & Market Report

JUNE 13, 2022



The Dalal Street witnessed a bloodbath on Monday's trading session, with both Sensex and Nifty ending over two and half a percent lower each. After a negative start, key indices remained under a tight grip of bears during the entire trading session, as persistent selling by foreign portfolio investors (FPIs) dampened investors' sentiment. FPIs have been net sellers for eight consecutive month, offloading Rs 13,888 crore worth of equities so far in June. With this, the FPIs have sold Rs 1,81,043 worth of equities so far this year.

Some concerns came in as RBI data showed that after rising for two consecutive weeks, the country's foreign exchange reserves declined by \$306 million to \$601.057 billion in the week ended June 3. Besides, the rupee fell to a new record low of 78.15 against the greenback. Sentiments remained pessimistic, amid reports that with Chief Economic Advisor V Anantha Nageswaran citing the IMF forecast that the Indian economy would cross USD 5 trillion by 2026-27, leader P Chidambaram said the goal of a USD 5 trillion GDP appears to be a case of 'shifting goalposts' as the original target year was 2023-24.

Besides, at the G33 Ministerial Meeting in Geneva, a coalition of developing countries of which India is a key member, Union Commerce and Industry Minister Piyush Goyal expressed his concerns over the stalemate in reaching a permanent solution on the issue of public stockholding and special safeguard mechanism for food security. Market participants largely overlooked report that the National Statistical Office said India's factory output growth accelerated to an eight-month high at 7.1 per cent in April on the back of a lower base.

On the global front, European markets traded lower as a higher-than-expected U.S. inflation print and troubling COVID-related updates from China triggered a bout of risk aversion. Asian markets settled sharply lower, after Japan large manufacturers' confidence weakened further in the second quarter. The business outlook survey results from the Ministry of Finance showed that the business survey index for big manufacturers dropped to -9.9 in the June quarter from -7.6 in the first quarter.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	52846.70	-1456.74	-2.68
NIFTY	15774.40	-427.40	-2.64
MIDCAP	21876.80	-613.52	-2.73
SMLCAP	25043.33	-814.09	-3.15
BSEFMC	13553.45	-162.06	-1.18
AUTO	25430.95	-525.58	-2.02
POWER	4007.62	-59.50	-1.46
REALTY	3088.92	-97.58	-3.06
BSE IT	28381.96	-1156.71	-3.92
BANKEX	38494.32	-1241.52	-3.12
OIL GAS	18444.02	-520.58	-2.75
METAL	17021.69	-597.53	-3.39
INDIA VIX	22.37	2.79	14.25

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	247	1876	43
BSE	658	2839	116

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3212	2603	23
NSE CASH	44453	40395	10
NSE F&O	6261763	4436388	41

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.52	4.03	1.38
SENSEX	21.56	3.06	1.33

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6970	4155	2815
FII	3927	8091	(4164)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3944.73	5744.00	(1799)
Index Options	492266.40	493100.80	(834)
Stock Futures	10924.99	12721.71	(1797)
Stock Options	9116.95	9135.00	(18)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.71	0.88
BANK NIFTY	0.64	0.70

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	104.71	104.31	0.38

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.605	7.519	1.14
USA	3.234	3.157	2.45

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1857.83	-11.73	-0.62
Silver	21.56	-0.27	-1.28
Crude-Oil	118.95	-1.72	-1.43
Brent-Crude	120.33	-1.68	-1.38

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 JUN -22 USD-INR	78.12	0.16	0.20
28 JUN -22 EUR-INR	81.84	-0.81	-0.98
28 JUN -22 GBP-INR	95.14	-1.87	-1.93
28 JUN -22 JPY- INR	58.21	-0.13	-0.23

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15774	15579	15677	15782	15879	15984
SENSEX	52847	52180	52513	52860	53194	53541
NIFTY FUTURES	15790	15529	15660	15804	15934	16078
BANK NIFTY	33406	32900	33153	33463	33716	34027
CNX IT	27915	27398	27657	28050	28308	28702
CNX MIDCAP	26778	26441	26609	26870	27038	27299
CNX SMALLCAP	8608	8474	8541	8658	8725	8842
INDIA VIX	22.36	18.36	20.36	21.58	23.58	24.80

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 14-06-2022

DELTACORP,,RBLBANK

TECHNICAL VIEWS



NIFTY

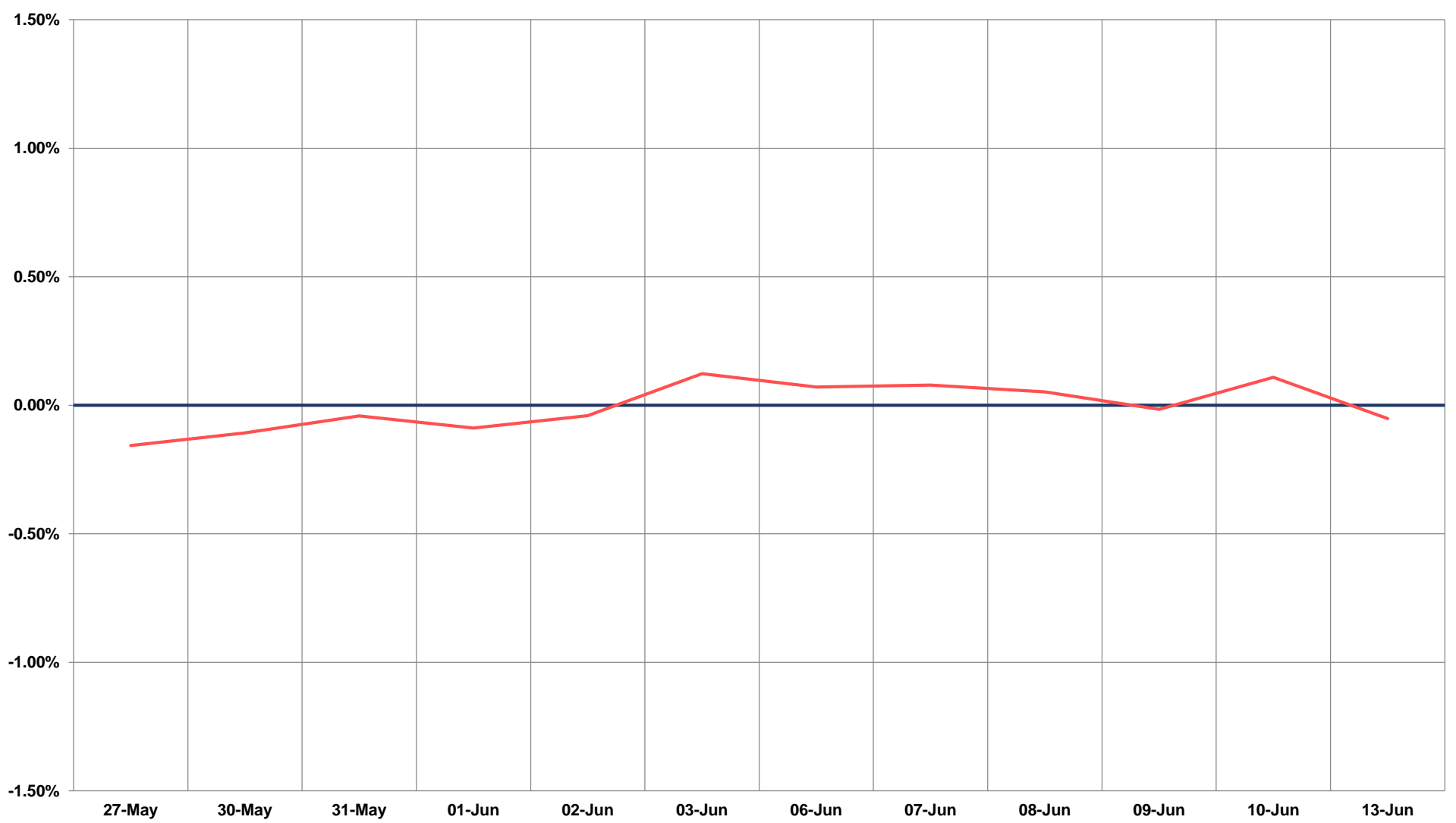
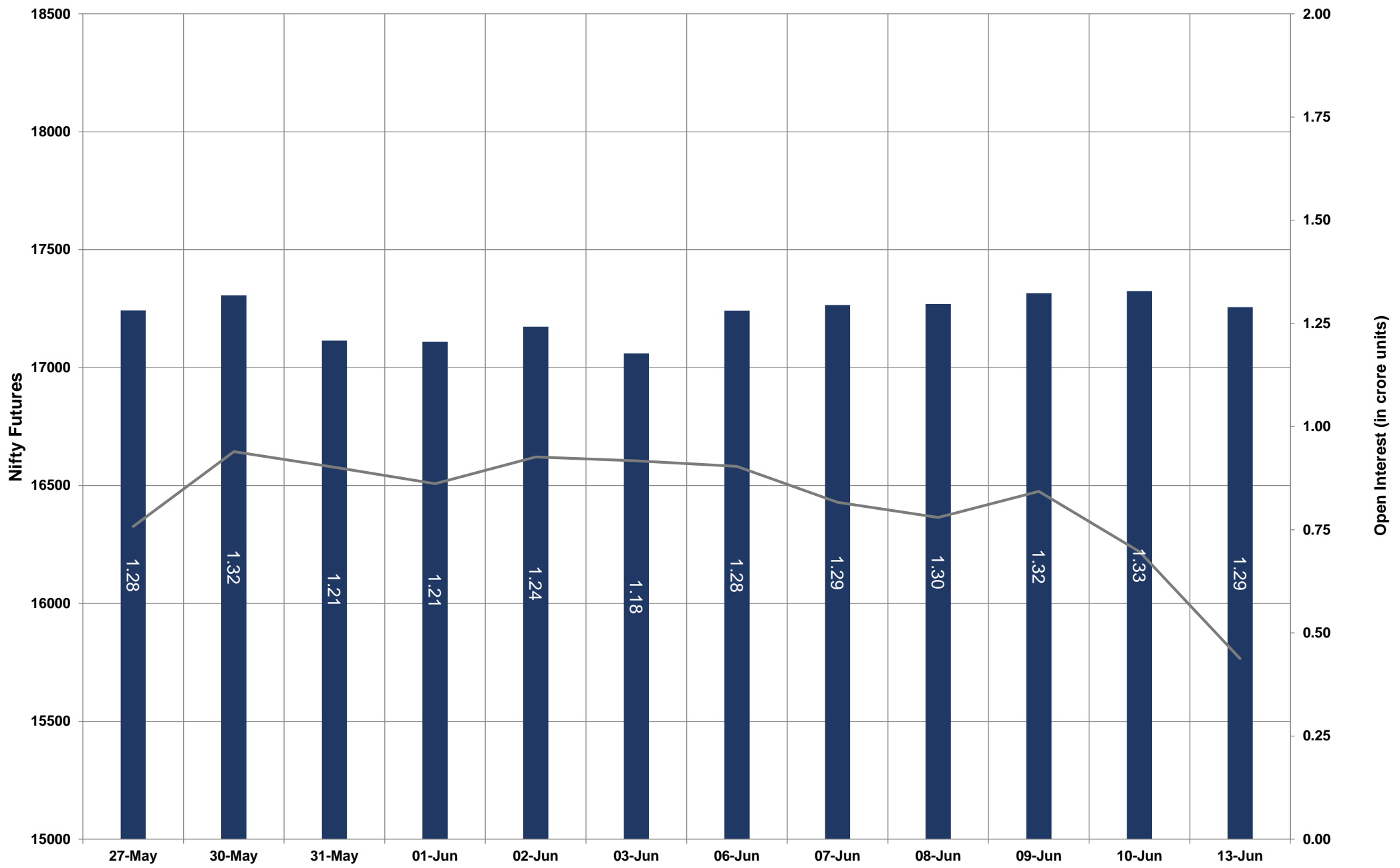


- Nifty Cash = **15774.40 (-2.64%)**
- Resistance levels = **15890** and **16020**
- Support levels = **15670** and **15520**

TECHNICAL VIEWS



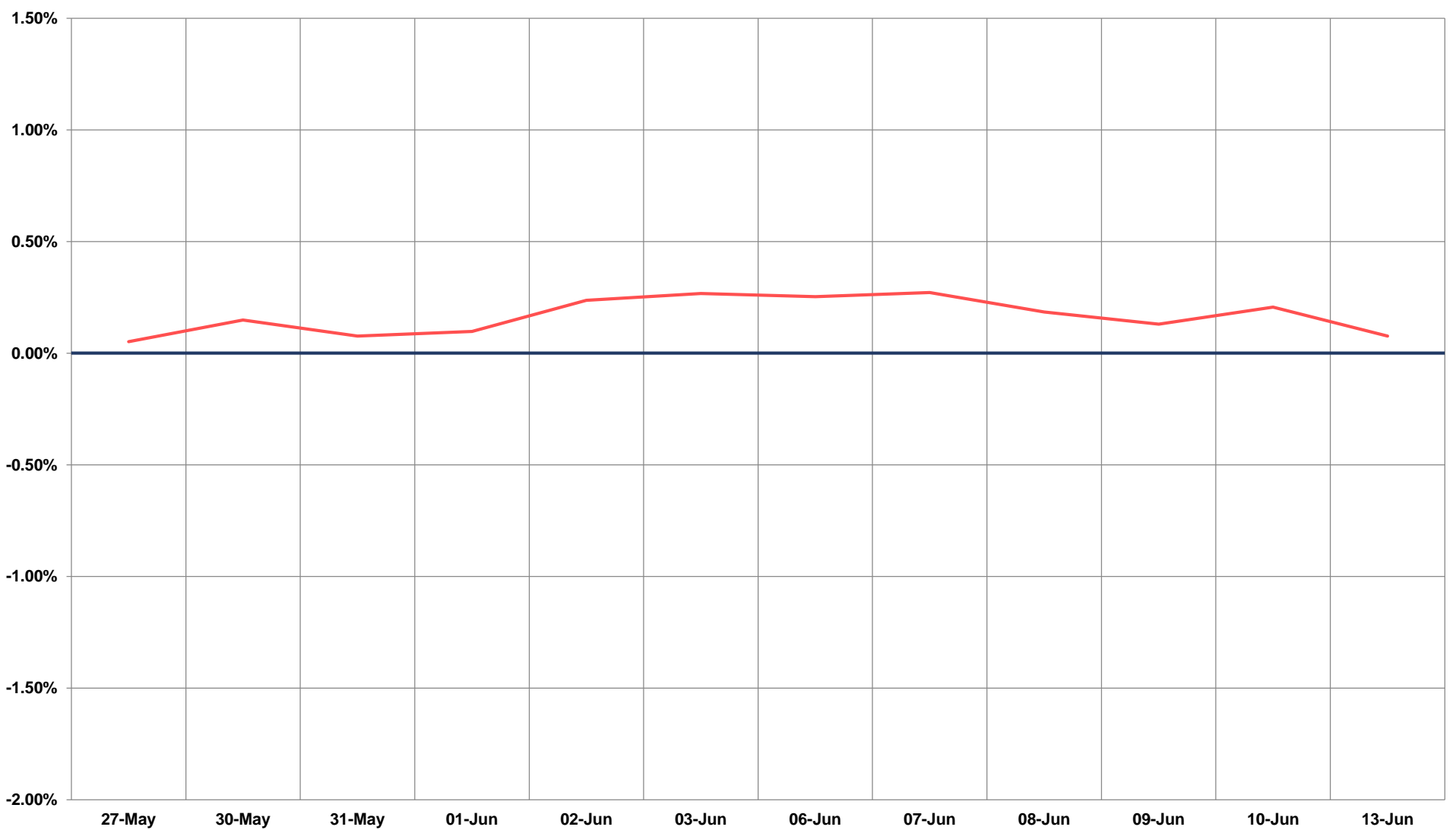
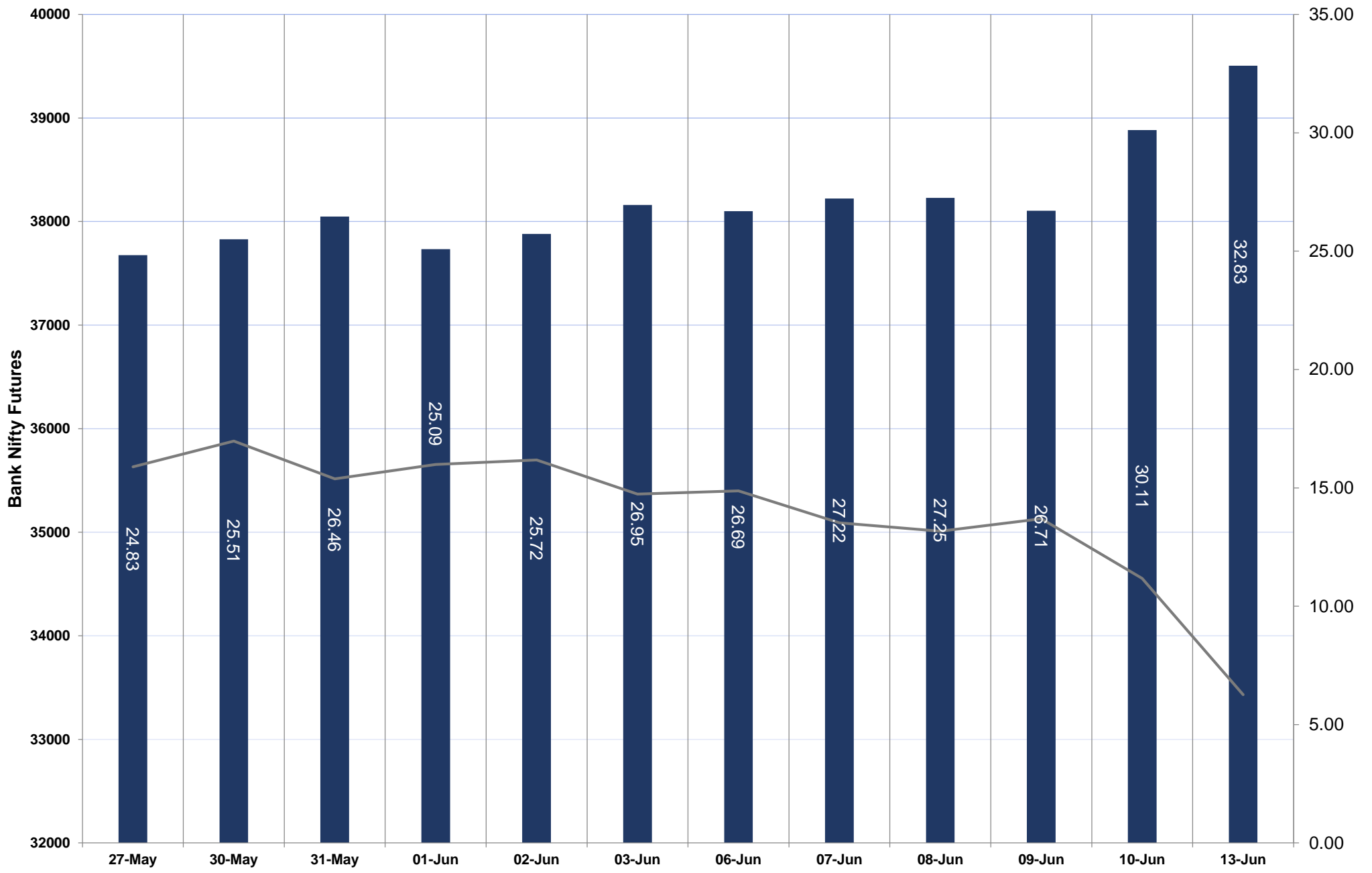
NIFTY FUTURES



TECHNICAL VIEWS



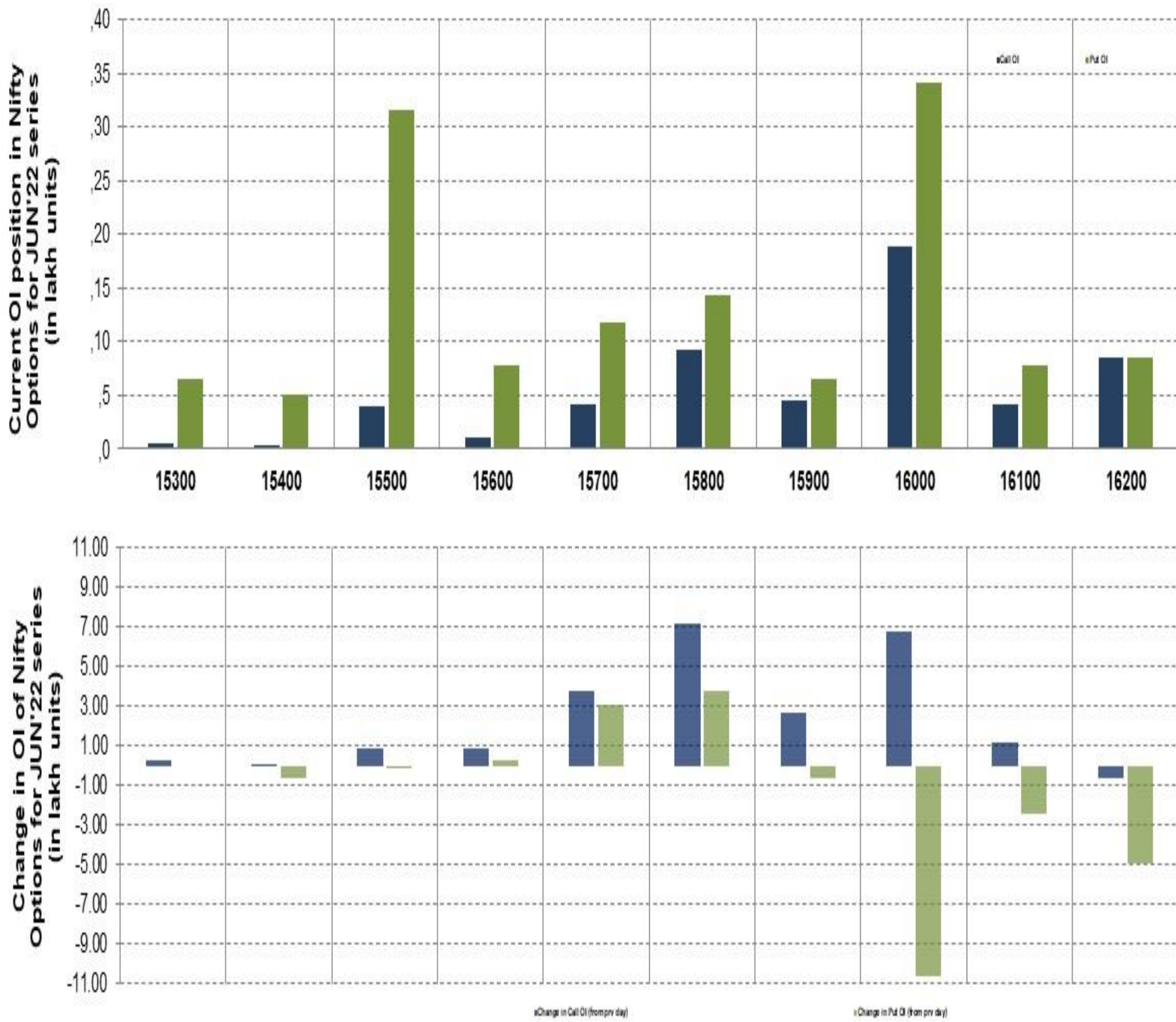
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.71 million** in Open Interests is **Strike Price of 15800**
- **Most Active Nifty Put** with a reduction of **1.06 millions** in Open Interests is **Strike Price of 16000**
- **Maximum Open Interest an outstanding** was **1.89 millions** for Calls at **Strike Price of 16000**
- **Maximum Open Interest an outstanding** was **3.42 millions** for puts at **Strike Price of 16000**

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