



MORNING MANTRA



Daily Derivatives & Market Report

JUNE 14, 2022



Indian equity benchmarks ended the volatile day of trade in red terrain amid global sell-off as investors were spooked by Wall Street hitting a bear market milestone on fears of a looming recession. Markets made a negative start as traders remain concerned with continued selling by foreign investors. Foreign institutional investors (FIIs) have net sold Rs 4,164.01 crore worth of shares on June 13, as per provisional data available on the NSE. Sentiments also remain dampened as retail inflation stayed above the Reserve Bank's upper tolerance level of 6 per cent for the fifth month in a row, though it eased to 7.04 per cent in May from April's near-eight-year high of 7.79 percent, mainly on account of softening food and fuel prices as the government as well as the RBI stepped in to control spiralling price rise by way of duty cuts and repo rate hike.

However, markets wiped off early gains to enter into green terrain as traders went for bargain hunting in fundamentally strong stocks. Traders took some support with India Exim Bank stating that the country's total merchandise exports are likely to be at \$117.2 billion in the first quarter of FY23, as compared to the total merchandise exports of \$95.5 billion in the corresponding quarter of the previous year. Some support also came as ICRA Ratings' report stated that non-banking financial companies (NBFCs) and housing finance Companies (HFCs) witnessed an improvement in their asset quality in the fourth quarter of FY22 (Q4FY22) as the impact of the Omicron variant of Covid-19 was minimal and the slippage from the restructured book was lower. But, markets failed to hold on to their gains and ended the day in red terrain after the wholesale based inflation came in at 15.88% in May as against 15.08% in April. The number has remained in double digits for the fourteenth consecutive month.

Weak opening in European counters too dampened sentiments after sharp declines in global markets on Monday, amid fears that central banks will be forced into aggressive monetary policy tightening with inflation remaining high. Back home, coal industry stocks were in focus with report that India's coal import is likely to decline by 11.4 per cent to 186 million tonnes (MT) in the current financial year, even as the state-owned firm has issued import tenders to source the dry fuel from overseas. Stocks related to IT sector remained in focus as report said that the government's spending on information and technology will grow 12.1 per cent to \$9.5 billion in 2022. Stocks related to Jute industry also remained in watch as the Indian Jute Mills Association has sought government support for revival and steady growth of the ailing industry, through measures such as bank credit, affordable housing and funds for new technology. The industry body, in a recent representation, had urged the Jute Commissioner to support the sector on which more than 2.5 lakh mill workers and 40 lakh farmers are directly dependent.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	52693.57	-153.13	-0.29
NIFTY	15732.10	-42.30	-0.27
MIDCAP	21840.90	-35.90	-0.16
SMLCAP	24942.63	-100.70	-0.40
BSEFMC	13536.17	-17.28	-0.13
AUTO	25297.95	-133.00	-0.52
POWER	4024.41	16.79	0.42
REALTY	3111.12	22.20	0.72
BSE IT	28412.69	30.73	0.11
BANKEX	38403.13	-91.19	-0.24
OIL GAS	18233.61	210.41	-1.14
METAL	16941.97	-79.72	-0.47
INDIA VIX	21.89	-0.48	-2.15

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	914	1162	62
BSE	1532	1782	135

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2770	3212	(14)
NSE CASH	44460	44453	0
NSE F&O	8300841	6261763	33

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.47	4.02	1.36
SENSEX	21.50	3.05	1.33

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7035	3228	3808
FII	4424	8926	(4502)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2792.72	3135.16	(342)
Index Options	680300.73	678781.48	1519
Stock Futures	11189.83	11415.99	(226)
Stock Options	7428.74	7438.53	(10)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.73	0.71
BANK NIFTY	0.62	0.64

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	105.07	102.31	2.69

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.583	7.604	-0.28
USA	3.328	3.371	-1.29

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1288.08	1.12	0.06
Silver	21.16	0.04	0.21
Crude-Oil	121.68	0.75	0.62
Brent-Crude	123.15	0.89	0.73

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 JUN -22 USD-INR	78.10	-0.02	-0.02
28 JUN -22 EUR-INR	81.73	-0.12	-0.15
28 JUN -22 GBP-INR	94.54	-0.74	-0.77
28 JUN -22 JPY- INR	58.22	0.04	0.06

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15732	15551	15642	15750	15840	15948
SENSEX	52694	52114	52404	52749	53039	53385
NIFTY FUTURES	15742	15551	15646	15762	15857	15973
BANK NIFTY	33311	32857	33084	33351	33578	33845
CNX IT	27953	27154	27554	27902	28301	28649
CNX MIDCAP	26716	26355	26535	26785	26965	27214
CNX SMALLCAP	8557	8433	8495	8594	8656	8755
INDIA VIX	21.89	17.47	19.68	21.16	23.37	24.85

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 15-06-2022

DELTACORP,,RBLBANK,IBULHSGFIN

TECHNICAL VIEWS



NIFTY

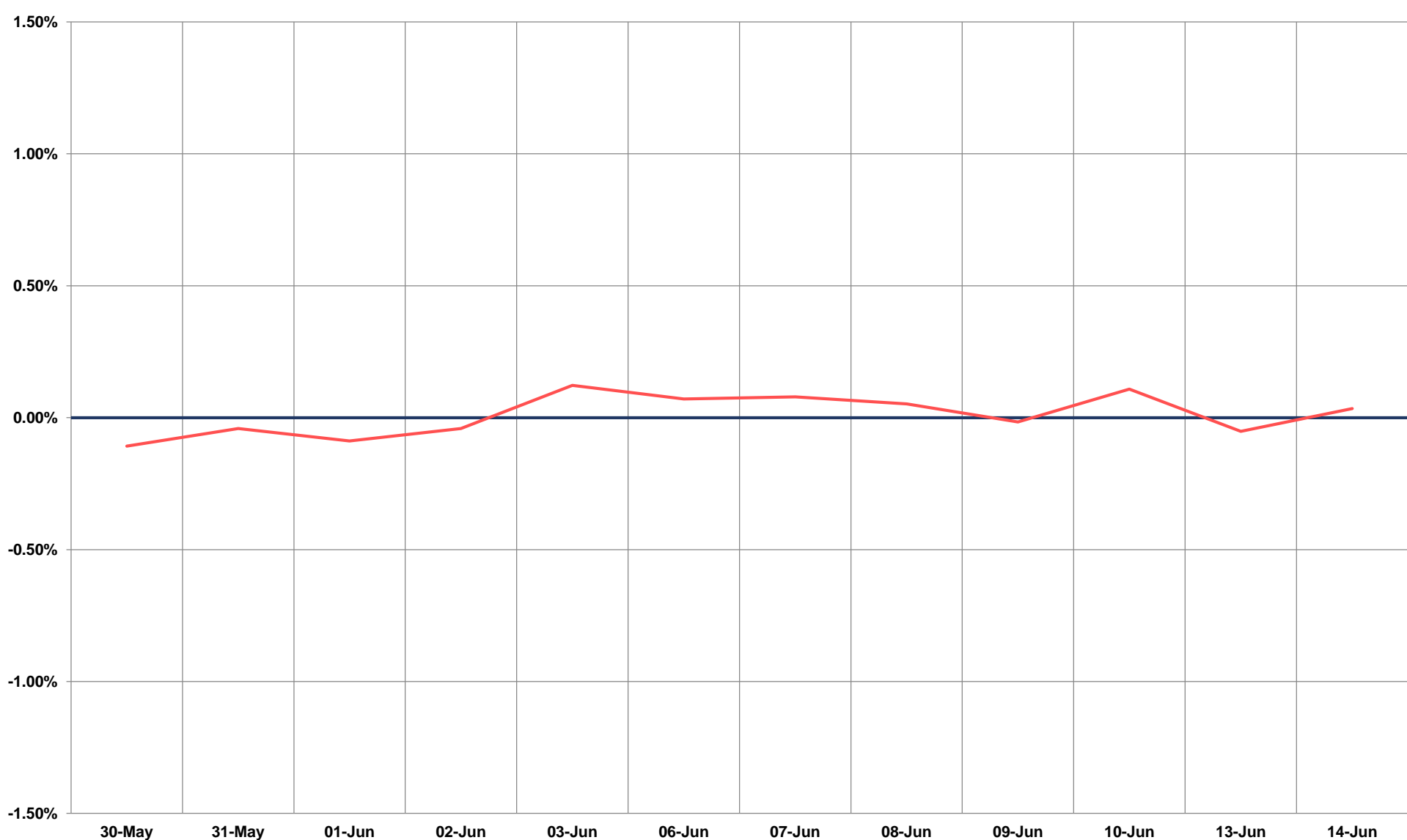
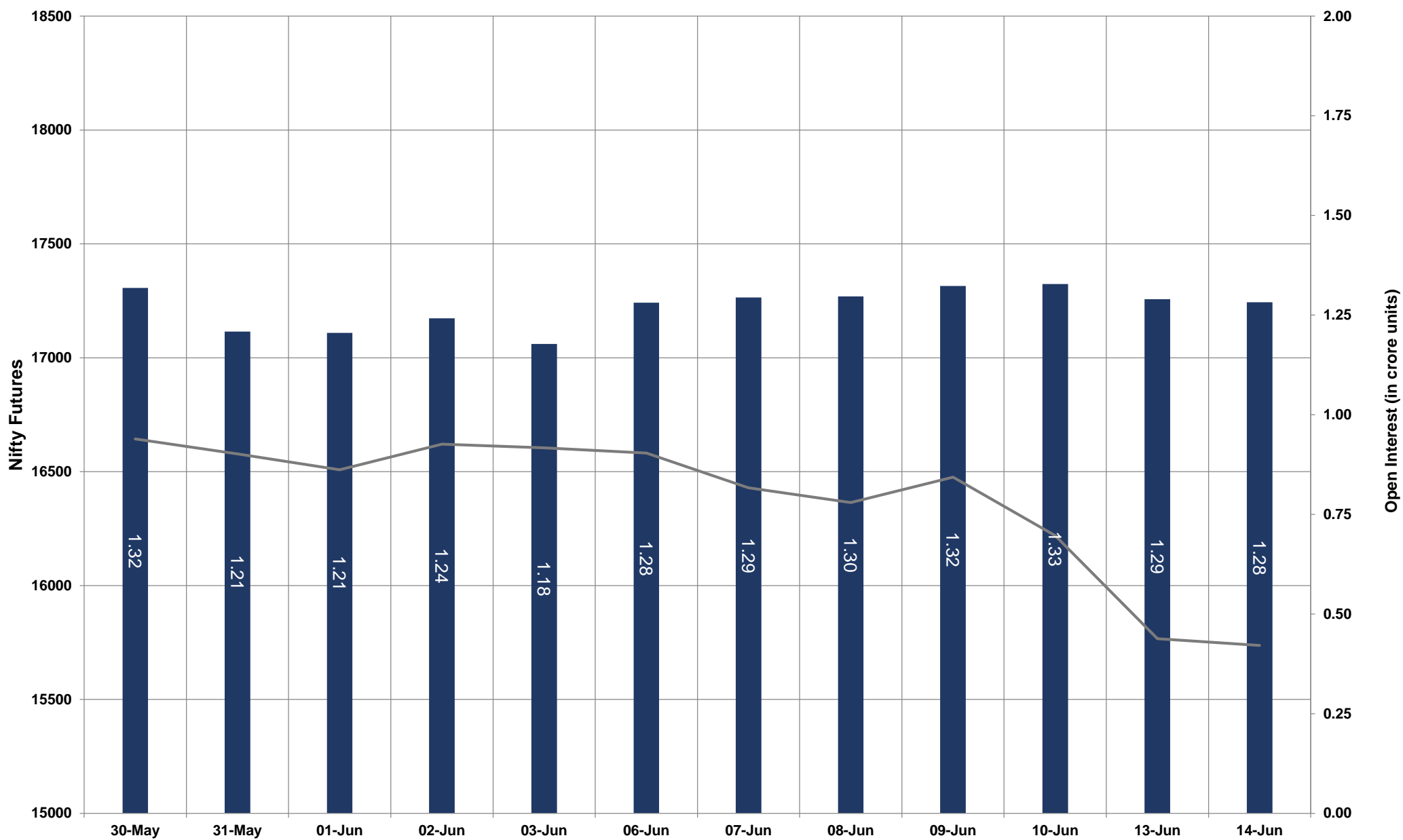


- Nifty Cash = **15732.10 (-0.27%)**
- Resistance levels = **15890** and **16020**
- Support levels = **15670** and **15520**

TECHNICAL VIEWS



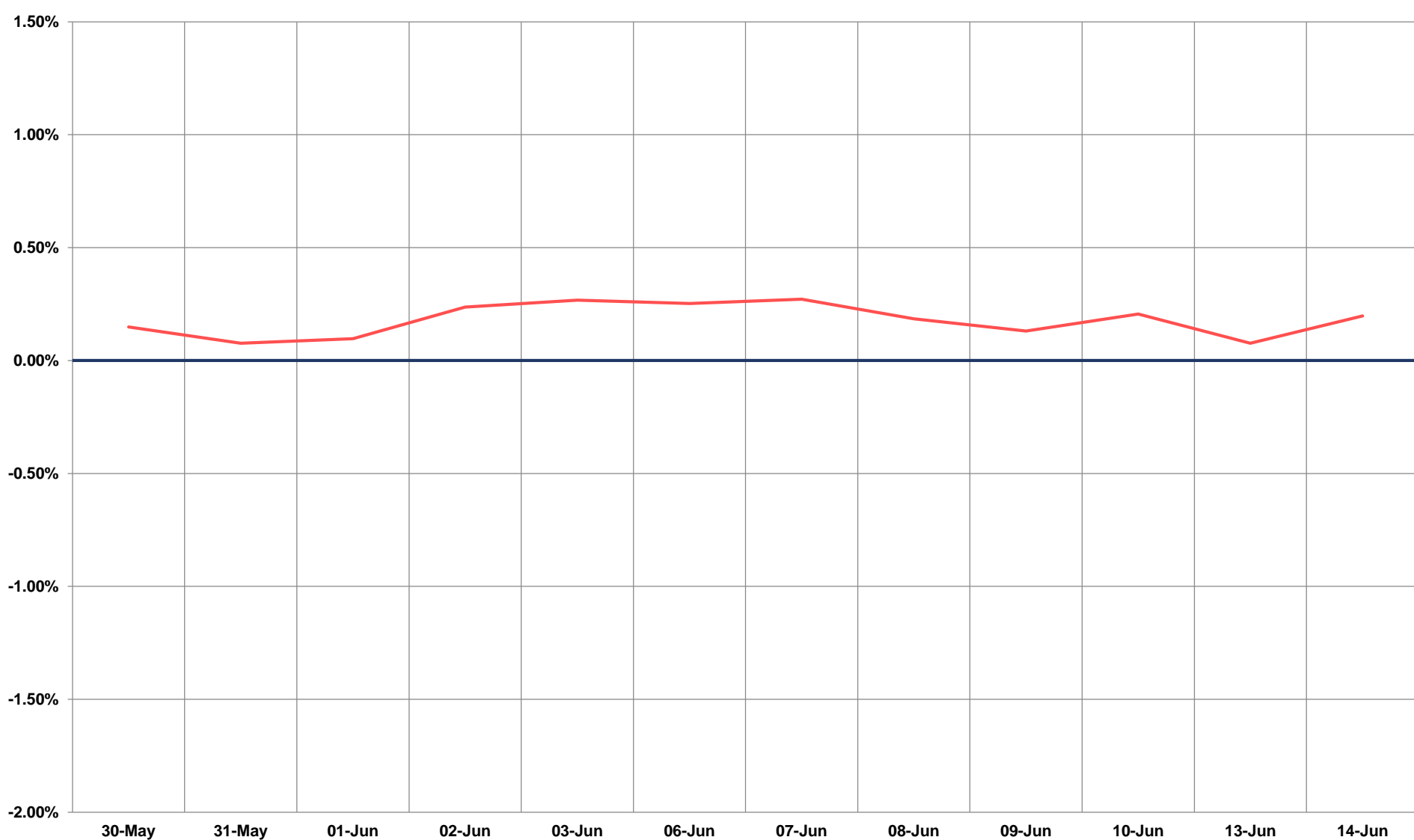
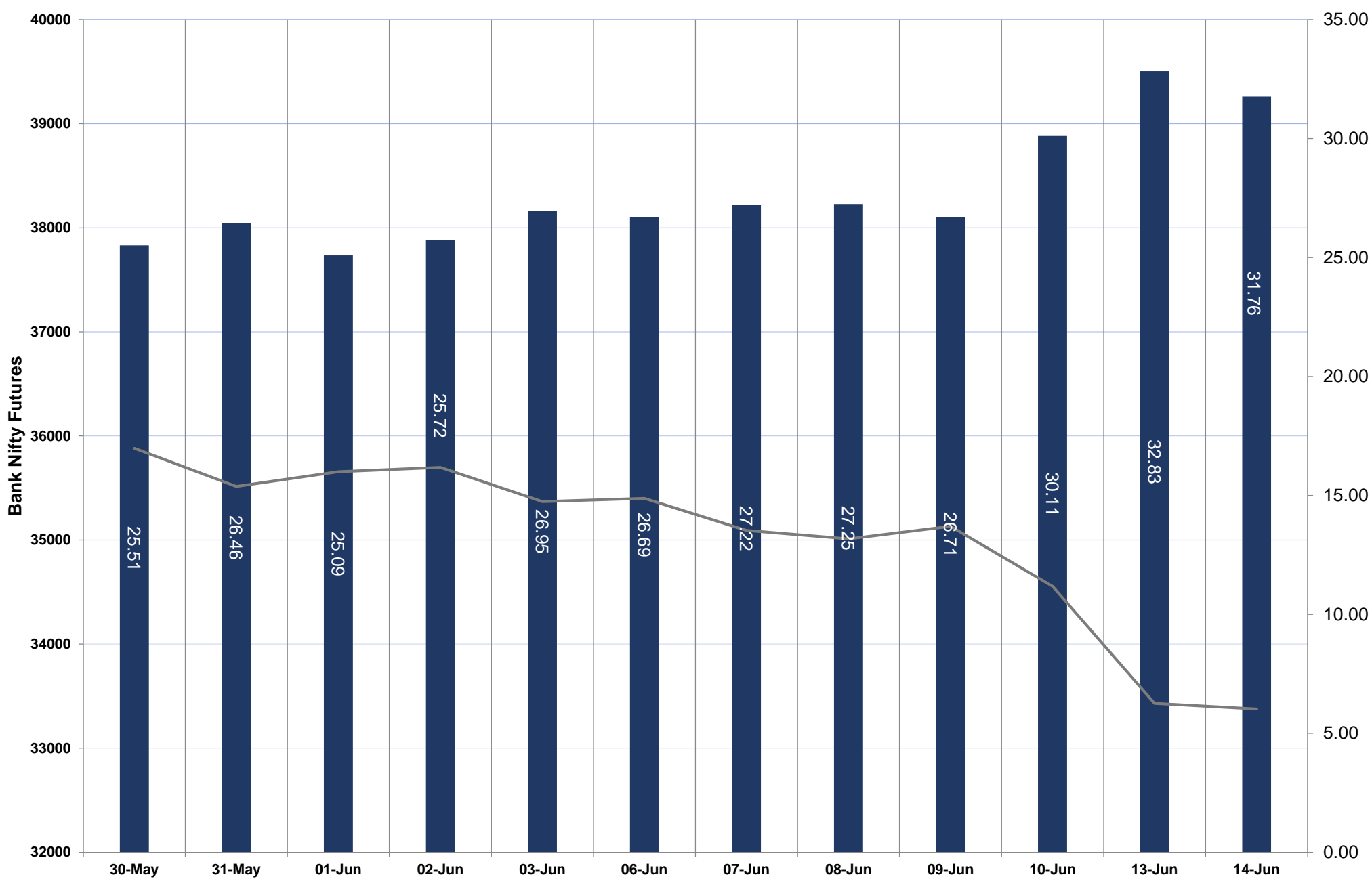
NIFTY FUTURES



TECHNICAL VIEWS



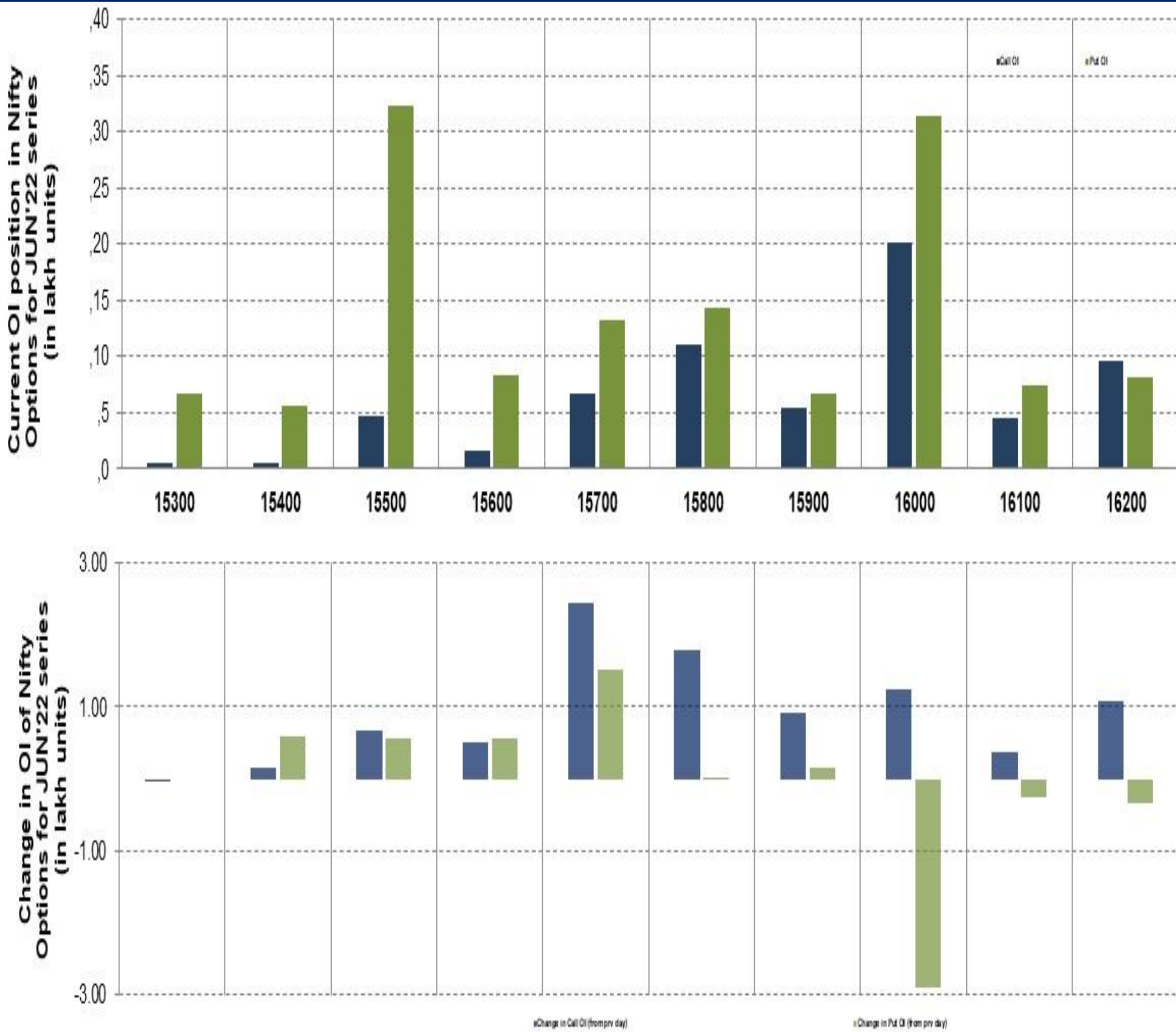
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.24 million** in Open Interests is **Strike Price of 15700**
- **Most Active Nifty Put** with a reduction of **0.28 millions** in Open Interests is **Strike Price of 16000**
- **Maximum Open Interest** an outstanding was **2.01 millions** for Calls at **Strike Price of 16000**
- **Maximum Open Interest** an outstanding was **3.22 millions** for puts at **Strike Price of 15500**

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