



MORNING MANTRA



Daily Derivatives & Market Report

JUNE 15, 2022



Indian equity benchmarks ended volatile session in red on Wednesday. The start of the trading session was on cautious note, as foreign portfolio investors (FPIs) turned sellers of domestic stocks to the tune of Rs 4,502.25 crore on June 14, data available with NSE suggested. Some concerns also came after Crisil Ratings in a report said that non-banking financial companies are likely to witness close to Rs 18 lakh crore of their outstanding debt getting repriced at higher levels in FY23 amid the rising interest rate scenario. The agency expects borrowing cost of NBFCs (Non-Banking Financial Companies) to go up by 85-105 basis points (bps) in this fiscal owing to recent hikes in repo rate by 90 basis points in two tranches and an expected rise of another 75 bps in the remaining fiscal.

During the trading session, markets altered between green and red terrain again and again, after credit rating agency, India Ratings and Research (Ind-Ra) in its latest report has said that the sharp rise in the interest rate is likely to affect the volume in non-priority sector lending (PSL) securitisation in the near term, unlike that of PSL transactions, which are more driven by regulatory requirements. According to the report, the sharp rate rise of more than 1%-2% along with a challenging business environment may affect borrowers with floating interest rate loans such as home loans and loan-against-property (LAP), and especially borrowers having lesser financial flexibilities.

Finally, key indices ended near their intraday low points, as cautiousness prevailed in the markets after India's merchandise exports in May rose by 20.55 per cent to \$38.94 billion, while the trade deficit ballooned to a record \$24.29 billion. Imports during May 2022 grew by 62.83 per cent to \$63.22 billion. Besides, highlighting the issue of public stockholding for food security at World Trade Organization (WTO) 12th Ministerial Conference (MC12), Union Minister of Commerce and Industry, Consumer Affairs, Food & Public Distribution and Textiles, Piyush Goyal asked, 'What is holding back WTO, still no solution to public stockholding for food security.'

On the global front, European markets were trading higher despite rising headwinds to growth. Asian markets ended mostly lower on Wednesday, after China industrial production logged a mild recovery in May and retail sales fell less than expected with the gradual relaxation of pandemic-related restrictions. According to the National Bureau of Statistics, industrial production rose 0.7 percent on a yearly basis in May, reversing the 2.9 percent fall in April. Production was forecast to drop 0.7 percent..

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	52541.39	-152.18	-0.29
NIFTY	15692.15	-39.95	-0.25
MIDCAP	21955.28	114.38	0.52
SMLCAP	25065.95	123.32	0.49
BSEFMC	13496.63	-39.54	-0.29
AUTO	25525.26	227.31	0.90
POWER	3987.94	-36.47	-0.91
REALTY	3091.79	-19.33	-0.62
BSE IT	28244.01	-168.68	-0.59
BANKEX	38469.80	66.67	0.17
OIL GAS	18085.32	-148.29	-0.81
METAL	16816.98	-124.99	-0.74
INDIA VIX	22.15	0.26	1.19

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1094	953	94
BSE	1775	1519	148

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2279	2770	(18)
NSE CASH	36940	44460	(17)
NSE F&O	7932813	8300841	(4)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.42	4.01	1.45
SENSEX	21.46	3.05	1.33

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5417	2829	2588
FII	3943	7475	(3531)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2547.57	2535.95	12
Index Options	667358.08	664855.85	2502
Stock Futures	8141.05	8771.28	(630)
Stock Options	6020.20	5951.82	68

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.76	0.73
BANK NIFTY	0.70	0.62

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	104.81	105.52	-0.67

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.592	7.581	0.15
USA	3.370	3.483	-3.26

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1833.01	22.11	1.21
Silver	21.51	0.41	1.97
Crude-Oil	118.51	-0.42	-0.35
Brent-Crude	120.87	-0.30	-0.25

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 JUN -22 USD-INR	78.24	0.13	0.17
28 JUN -22 EUR-INR	82.14	0.44	0.54
28 JUN -22 GBP-INR	94.90	0.41	0.43
28 JUN -22 JPY- INR	58.28	0.03	0.05

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15692	15613	15653	15718	15758	15823
SENSEX	52541	52260	52401	52634	52775	53009
NIFTY FUTURES	15701	15622	15662	15730	15770	15838
BANK NIFTY	33339	33076	33208	33381	33513	33686
CNX IT	27812	27566	27689	27910	28034	28255
CNX MIDCAP	26809	26604	26707	26829	26931	27053
CNX SMALLCAP	8608	8551	8579	8612	8641	8674
INDIA VIX	22.15	20.41	21.28	21.82	22.69	23.23

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 16-06-2022

DELTACORP,RBLBANK,IBULHSGFIN

TECHNICAL VIEWS



NIFTY

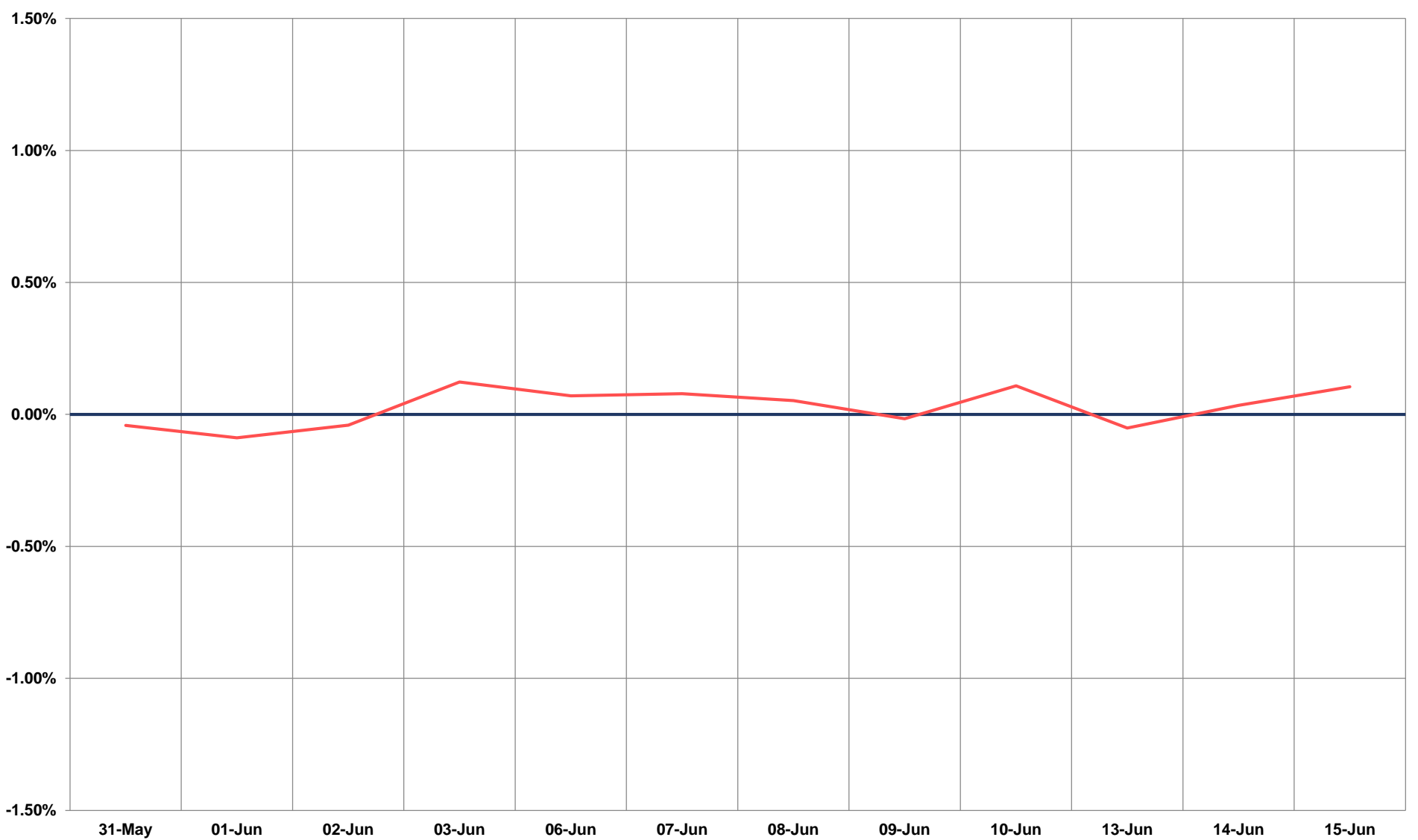
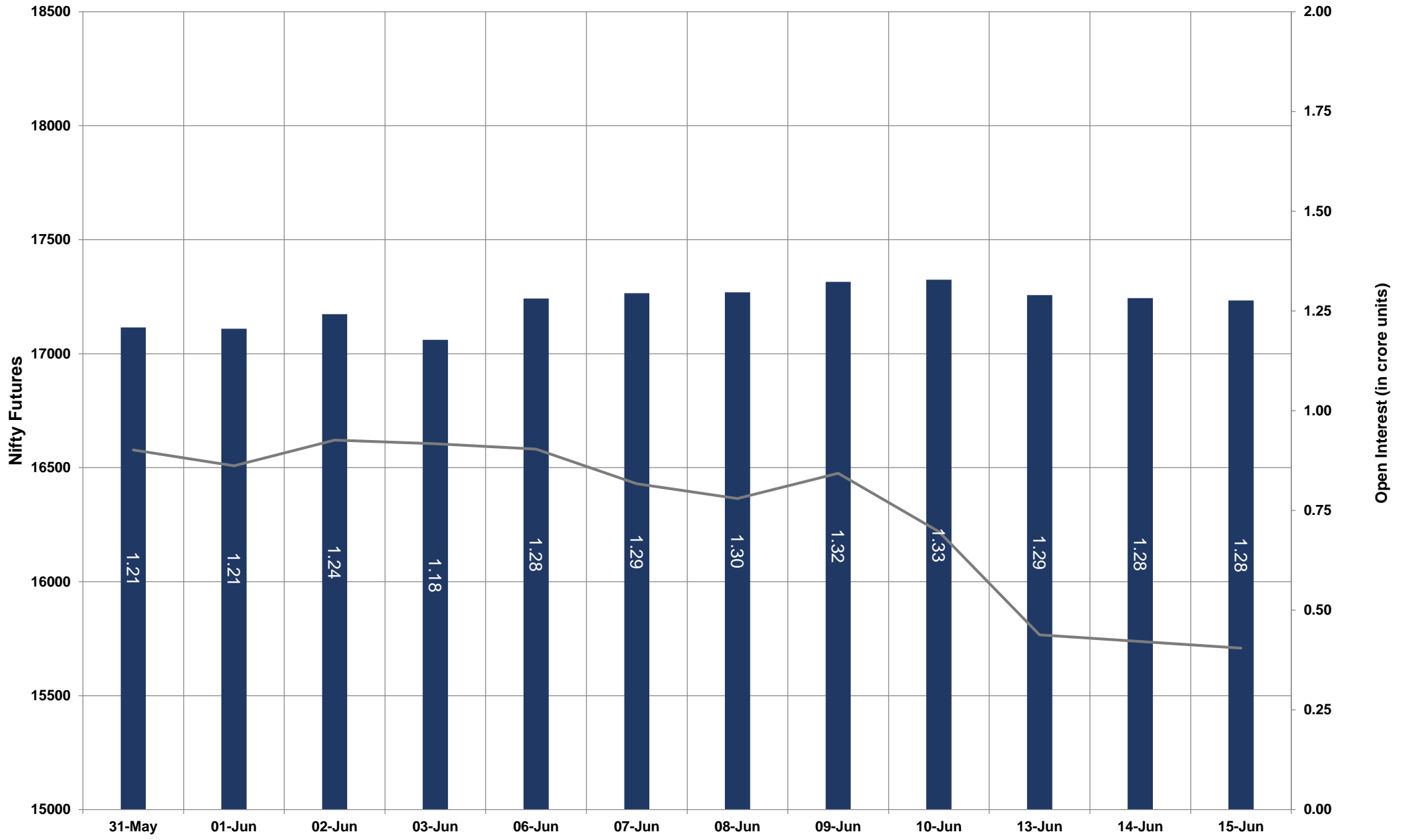


- Nifty Cash = **15692.15 (-0.25%)**
- Resistance levels = **15860** and **16020**
- Support levels = **15650** and **15520**

TECHNICAL VIEWS



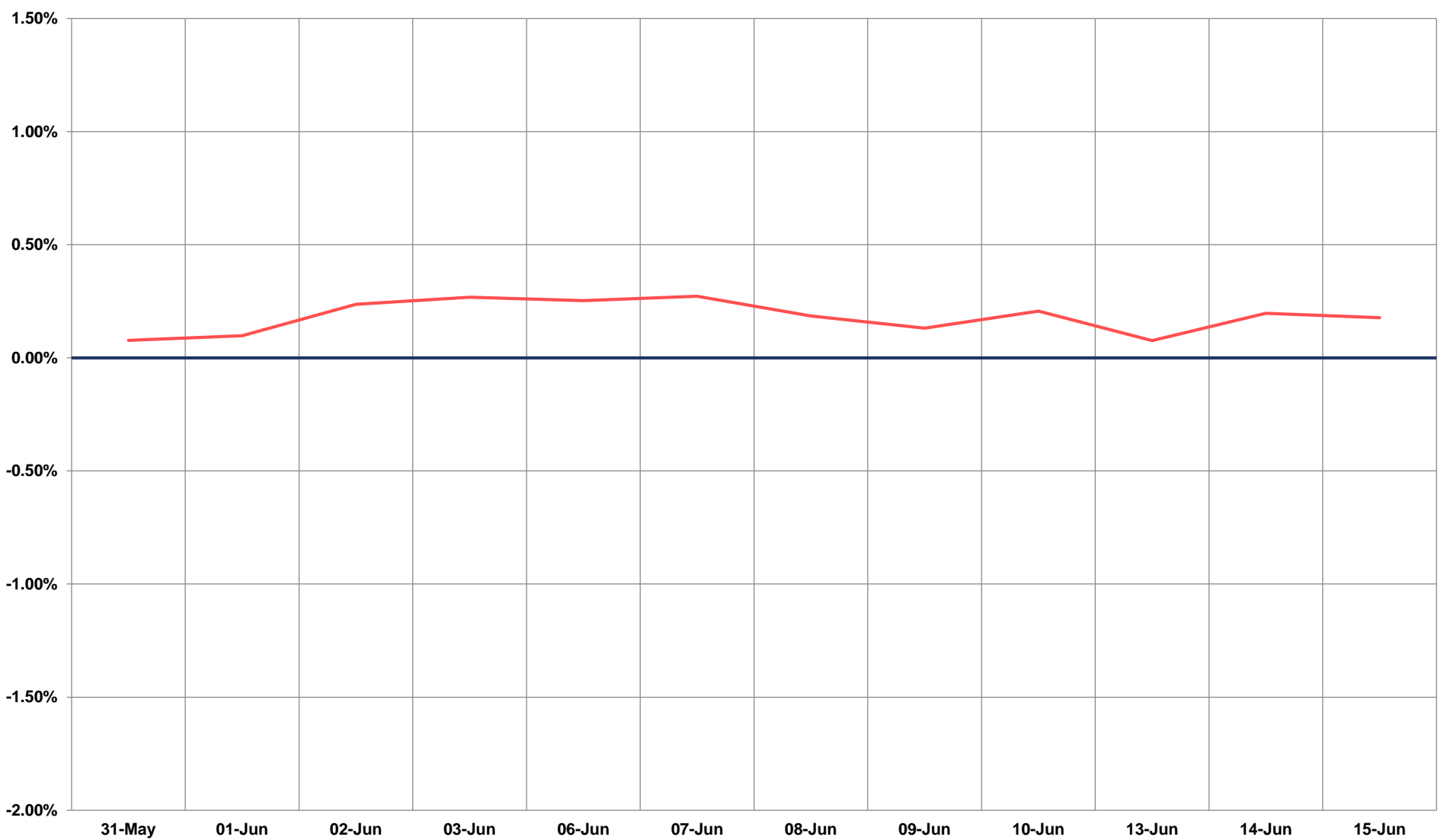
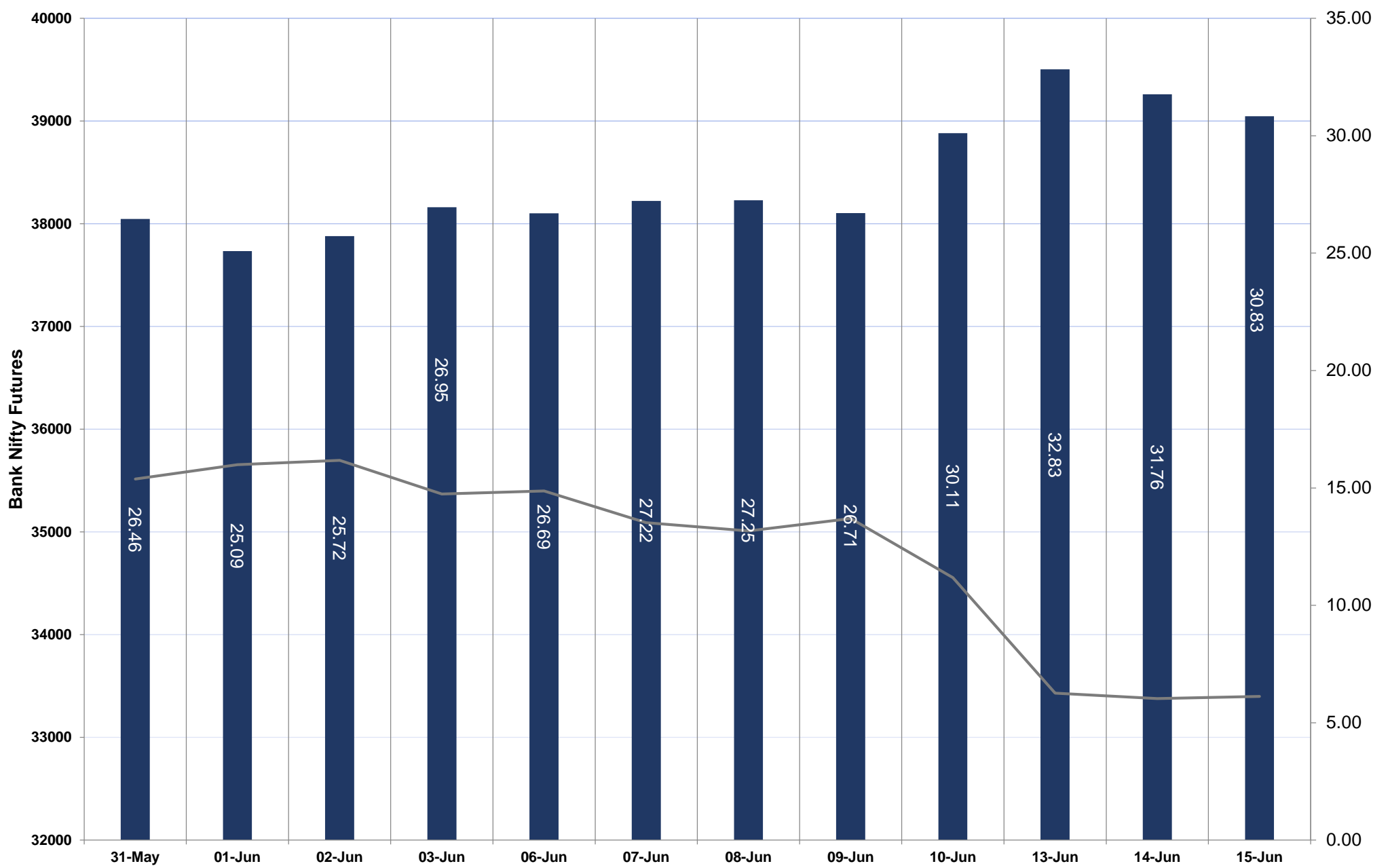
NIFTY FUTURES



TECHNICAL VIEWS



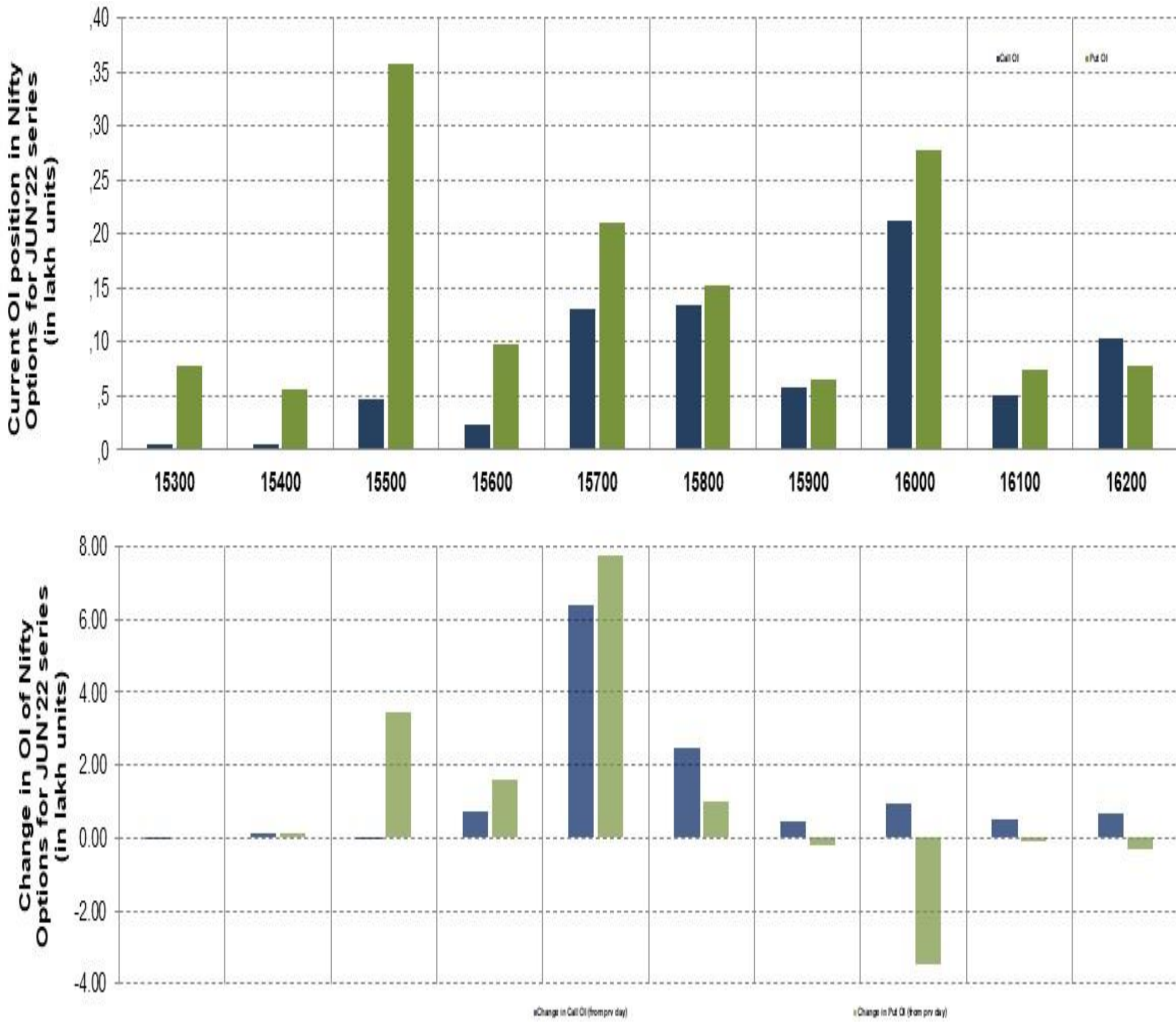
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.64 million** in Open Interests is **Strike Price of 15700**
- **Most Active Nifty Put** with an addition of **0.77 millions** in Open Interests is **Strike Price of 15700**
- **Maximum Open Interest** an outstanding was **2.11 millions** for Calls at **Strike Price of 16000**
- **Maximum Open Interest** an outstanding was **3.56 millions** for puts at **Strike Price of 15500**

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