



MORNING MANTRA



Daily Derivatives & Market Report

JUNE 16, 2022



Indian equity benchmarks ended near their intraday low points on Thursday. After a positive start, markets remained higher in early morning deals, taking support with a report that India has witnessed the sharpest rise among the Asian economies, with a six-position jump from 43rd to 37th rank on the annual World Competitiveness Index compiled by the Institute for Management Development, largely due to gains in economic performance.

Adding more optimism, Madhaiyaan Angamuthu, chairman of Agricultural and Processed Food Products Exports Development Authority (APEDA) said India's agricultural and processed food product exports will continue to surge in the current fiscal after a record shipment valued at \$25.6 billion in 2021-22 because of global demand for the agricultural commodities

However, in late morning deals, markets turned negative, as provisional data available on the NSE showed that foreign institutional investors (FIIs) have net sold Rs 3,531.15 crore worth of shares on June 15. Besides, India added 12,213 fresh COVID-19 cases in the last 24 hours, witnessing a 38.4 per cent jump from 8, 822 cases. This is the first time since February 26 that the viral infections have crossed the 10,000 mark in a day.

Indices extended their losses in the second half of the trading session. Cautiousness remained among traders after RBI Deputy Governor M Rajeshwar Rao said that despite the improvement in asset quality, financial institutions, including banks, need to proactively undertake stress testing of loan books to examine their loss absorption limits and take steps to improve them wherever required.

On the global front, European markets were trading lower amid concerns that higher U.S. interest rates could lead to more capital outflows from emerging markets. Asian markets ended mixed, after the Hong Kong Monetary Authority raised its base rate by 75 basis points after the rate hike decision of the U.S. Federal Reserve. The HKMA adjusted upward the base rate to 2.00 percent with immediate effect according to a pre-set formula.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	51495.79	-1045.60	-1.99
NIFTY	15360.60	-331.55	-2.11
MIDCAP	21441.40	-513.88	-2.34
SMLCAP	24346.96	-718.99	-2.87
BSEFMC	13386.86	-109.77	-0.81
AUTO	24975.25	-550.01	-2.15
POWER	3902.89	-85.05	-2.13
REALTY	3008.68	-83.11	-2.69
BSE IT	27543.01	-701.00	-2.48
BANKEX	37607.55	-862.25	-2.24
OIL GAS	17742.77	-342.55	-1.89
METAL	15895.96	-921.02	-5.48
INDIA VIX	22.87	0.72	3.25

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	288	1814	48
BSE	620	2754	102

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3155	2279	38
NSE CASH	48074	36940	30
NSE F&O	25143841	7932813	217

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.01	3.93	1.48
SENSEX	20.99	2.98	1.36

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6605	4675	1929
FII	4574	7832	(3258)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4464.20	5993.09	(1529)
Index Options	2157352.01	2147302.20	10050
Stock Futures	13156.77	14550.80	(1394)
Stock Options	8212.44	8098.11	114

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.61	0.76
BANK NIFTY	0.62	0.70

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	105.02	105.15	-0.13

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.617	7.592	0.33
USA	3.435	3.395	1.18

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1844.90	-5.99	-0.32
Silver	21.78	-0.07	-0.36
Crude-Oil	116.77	-0.82	-0.70
Brent-Crude	119.30	-0.51	-0.43

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 JUN -22 USD-INR	78.14	-0.10	-0.13
28 JUN -22 EUR-INR	81.50	-0.61	-0.75
28 JUN -22 GBP-INR	94.65	-0.13	-0.14
28 JUN -22 JPY- INR	58.88	0.59	1.01

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15361	14992	15176	15520	15704	16048
SENSEX	51496	50304	50900	52021	52617	53738
NIFTY FUTURES	15340	14974	15157	15511	15694	16048
BANK NIFTY	32617	31752	32185	32971	33403	34189
CNX IT	27136	26319	26728	27476	27885	28633
CNX MIDCAP	26180	25384	25782	26464	26862	27543
CNX SMALLCAP	8313	8008	8161	8449	8602	8890
INDIA VIX	22.87	15.20	19.04	23.58	27.42	31.96

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 17-06-2022

DELTACORP,RBLBANK,IBULHSGFIN

TECHNICAL VIEWS



NIFTY

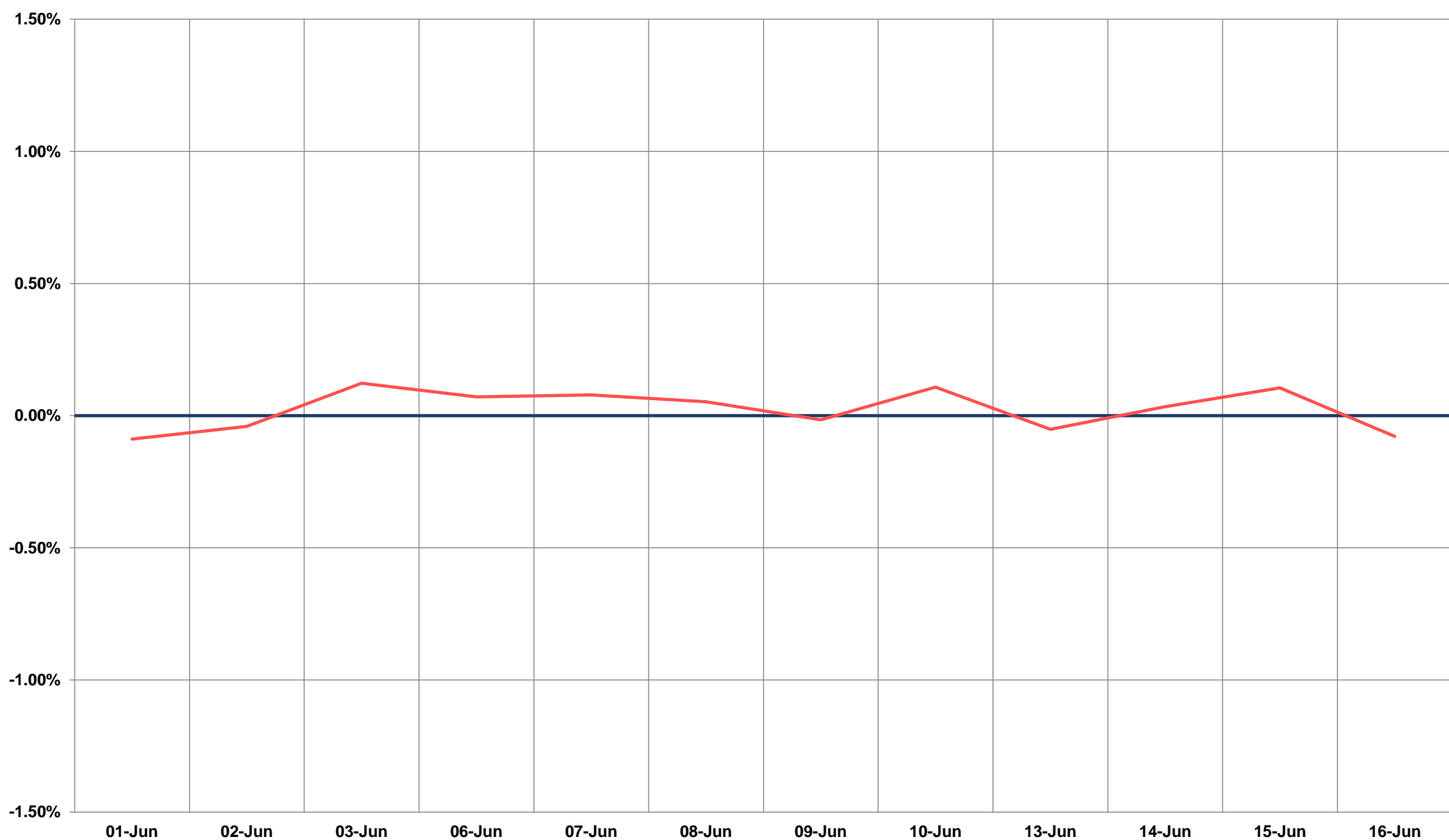
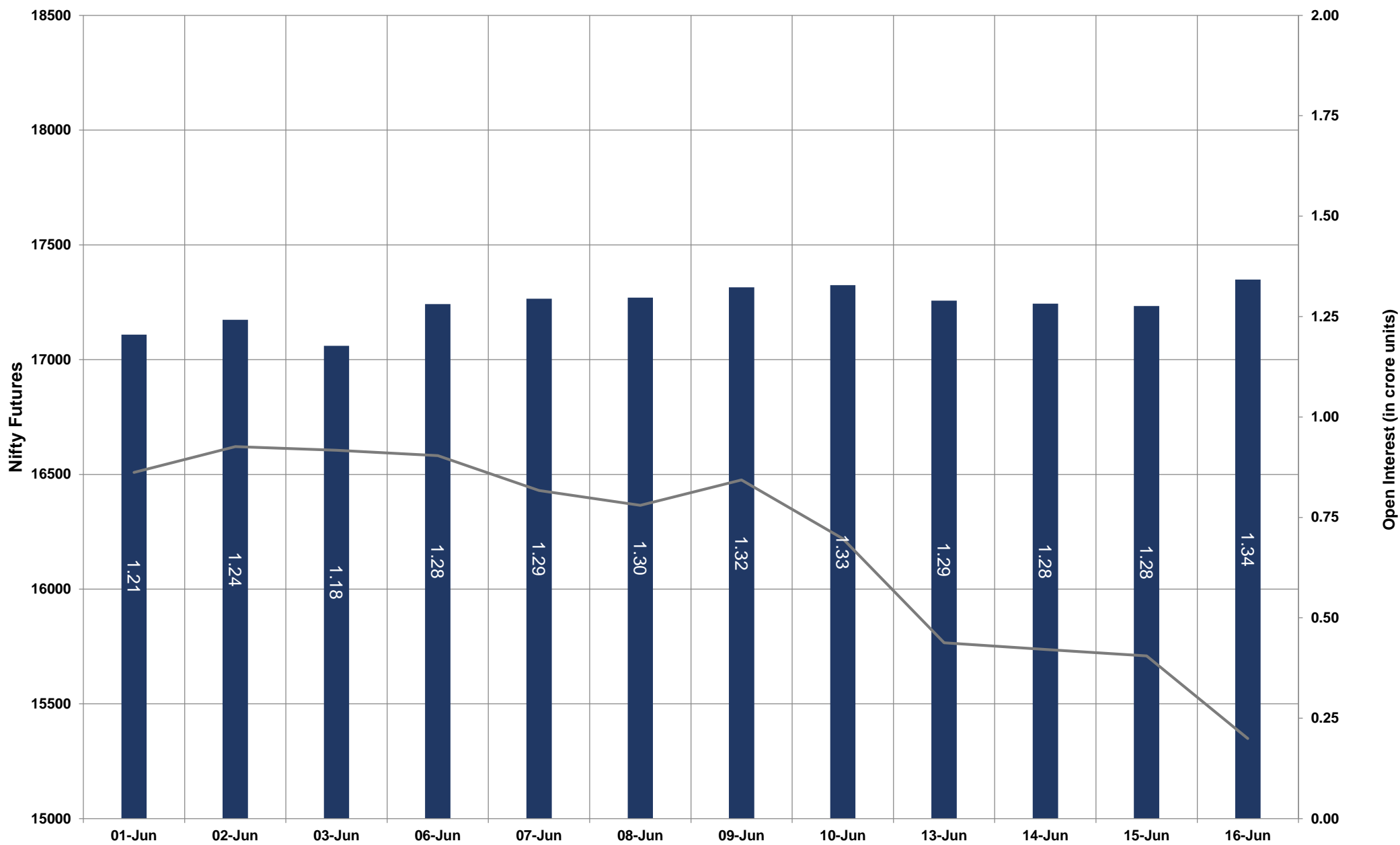


- Nifty Cash = **15360.60 (-2.11%)**
- Resistance levels = **15550** and **15675**
- Support levels = **15220** and **15050**

TECHNICAL VIEWS



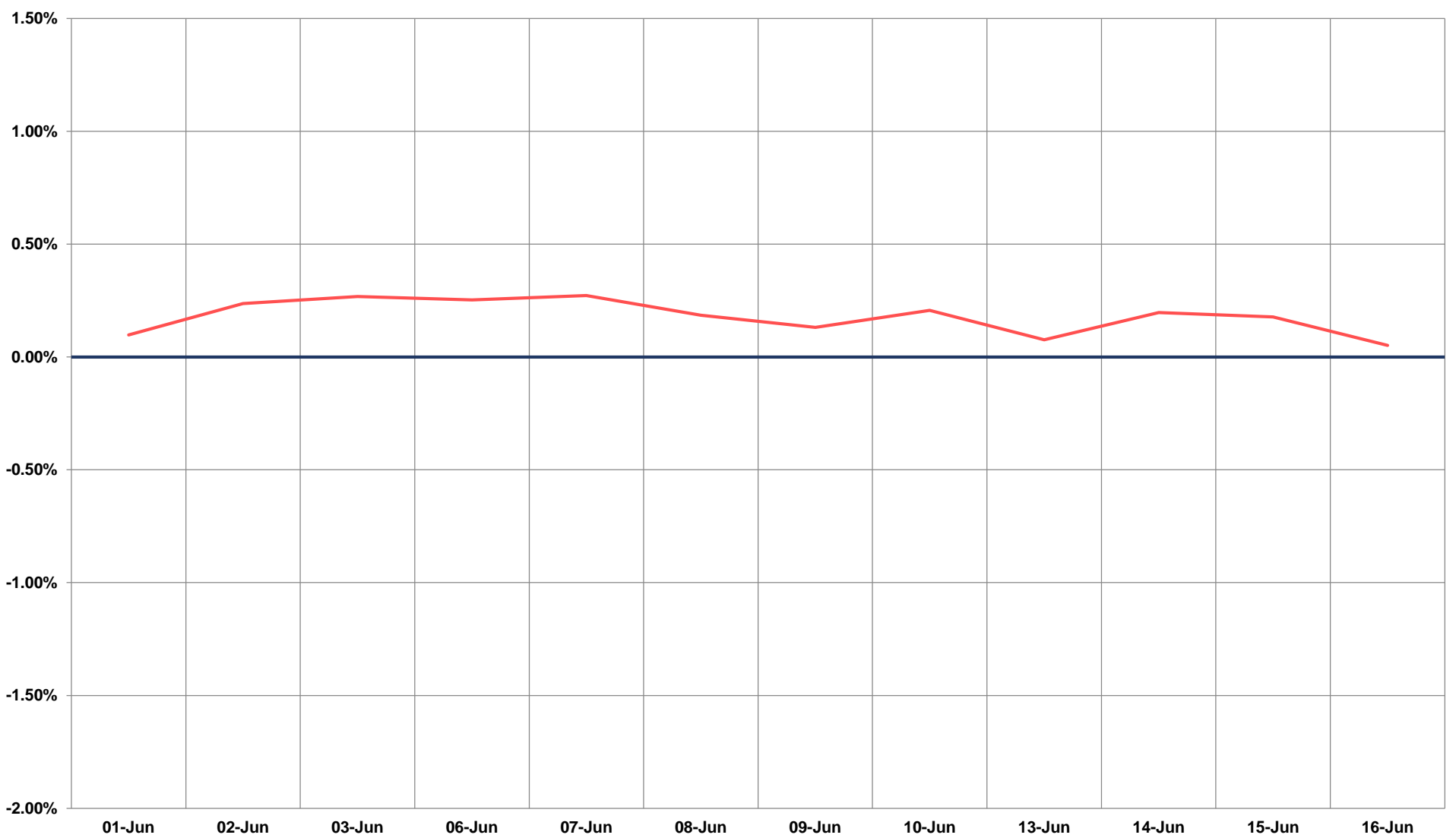
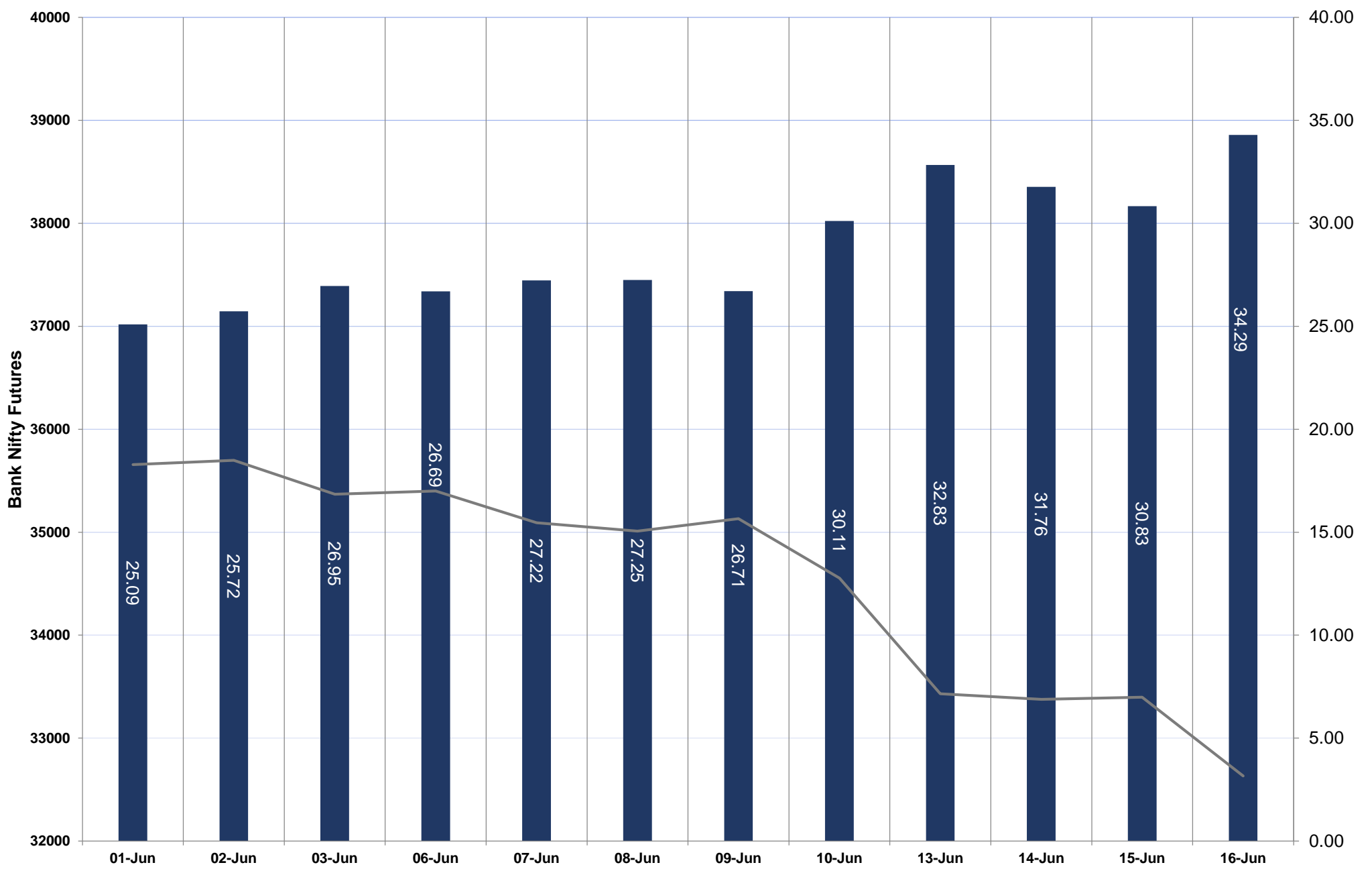
NIFTY FUTURES



TECHNICAL VIEWS



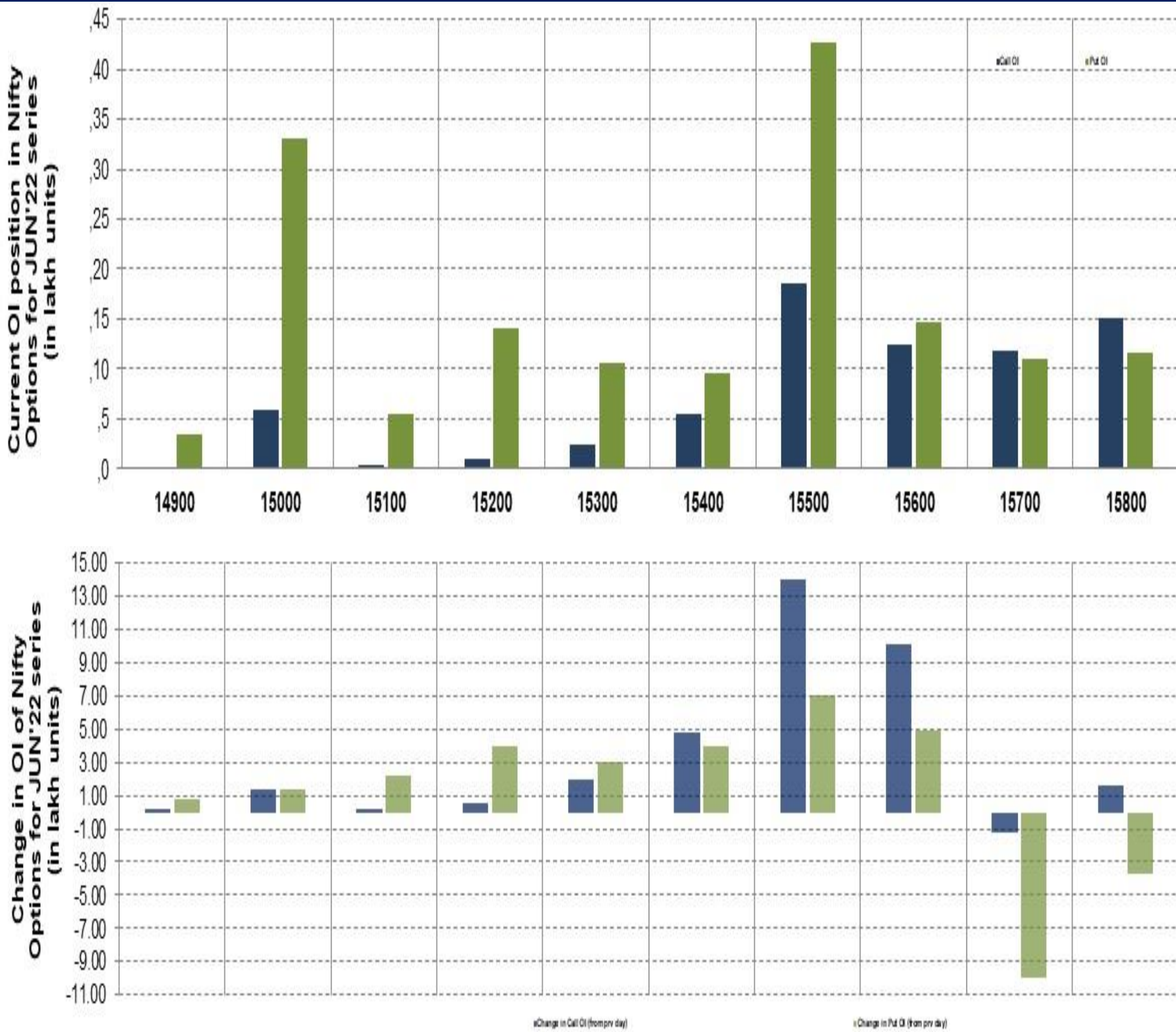
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **1.39 million** in Open Interests is **Strike Price of 15500**
- **Most Active Nifty Put** with a reduction of **1.00 millions** in Open Interests is **Strike Price of 15700**
- **Maximum Open Interest** an outstanding was **1.86 millions** for Calls at **Strike Price of 15500**
- **Maximum Open Interest** an outstanding was **4.27 millions** for puts at **Strike Price of 15500**

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