



MORNING MANTRA



Daily Derivatives & Market Report

JUNE 17, 2022



Indian equity benchmarks witnessed volatility on Friday, with both Sensex and Nifty finally ending in red terrain. Markets made a negative start, as referring to economic crisis in Sri Lanka, a Reserve Bank article said states are showing warning signs of building stress, and the 5 most indebted ones -- Punjab, Rajasthan, Bihar, Kerala and West Bengal -- need to take corrective measures by cutting down expenditure on non-merit goods.

Weak trade continued over the Dalal Street during the entire trading session, on the back of negative cues from other Asian markets. Domestic sentiments remained negative, as RBI Governor Shaktikanta Das has said that big tech's play in finance poses systemic concerns like overleverage. Besides, RBI Governor said that loan recovery agents using harsh methods like calling up at odd hours, foul language unacceptable.

Traders overlooked Economic Affairs Secretary Ajay Seth's statement that the government does not see any adverse impact on the Indian economy post the US Federal Reserve's decision to raise interest rates by 75 basis points. Meanwhile, the Goods and Services Tax (GST) Council will meet on June 28-29 to deliberate on the way forward after end of the five-year compensation period for states on June 30, including rationalization of tax rates in a phased manner, as a multi-year goal due to inflationary concerns.

On the global front, European markets were trading higher as investors looked for bargains among beaten-down stocks. Asian markets ended mostly lower on Friday, even after non-oil domestic exports in Singapore were up 3.2 percent on month in May. That topped expectations for an increase of 1.4 percent following the 3.3 percent decline in April. On a yearly basis, NODZ jumped 12.4 percent - again exceeding expectations for a gain of 7.6 percent following the 6.4 percent increase in the previous month.

Back home, on the sectoral front, bank stocks were in focus, as M Rajeshwar Rao, deputy governor of the Reserve Bank of India (RBI), said that gross non-performing assets (NPAs) of the banking sector dropped below 6 per cent as of March 2022 - the lowest since 2016 - and net NPAs fell to 1.7 per cent during the same period, indicating that the sector has remained largely unscathed from the ill-effects of the Covid-19 pandemic so far.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	51360.42	-135.37	-0.26
NIFTY	15293.50	-67.10	-0.44
MIDCAP	21295.93	-145.47	-0.68
SMLCAP	24133.88	-213.08	-0.88
BSEFMC	13263.76	-123.10	-0.92
AUTO	24694.93	-280.32	-1.12
POWER	3840.72	-62.17	-1.59
REALTY	3009.45	0.77	0.03
BSE IT	27165.63	-377.38	-1.37
BANKEX	37766.25	158.70	0.42
OIL GAS	17198.03	-544.74	-3.07
METAL	15927.83	31.87	0.20
INDIA VIX	22.76	-0.11	-0.48

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	676	1406	52
BSE	1076	2252	93

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3533	3155	12
NSE CASH	61302	48074	28
NSE F&O	6127741	25143841	(76)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	18.92	3.91	1.46
SENSEX	20.95	2.98	1.36

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	9890	3803	6087
FII	10293	18111	(7819)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	6183.19	5771.20	412
Index Options	528095.62	525804.70	2291
Stock Futures	16022.71	15970.66	52
Stock Options	8400.39	8053.25	347

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.77	0.61
BANK NIFTY	0.78	0.62

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	104.33	103.63	0.68

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.546	7.617	-0.93
USA	3.224	3.305	-2.46

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1845.12	-5.41	-0.29
Silver	21.85	-0.02	-0.09
Crude-Oil	118.90	1.31	1.11
Brent-Crude	120.41	0.60	0.50

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 JUN -22 USD-INR	78.13	-0.02	-0.02
28 JUN -22 EUR-INR	82.18	0.75	0.92
28 JUN -22 GBP-INR	96.12	1.65	1.75
28 JUN -22 JPY- INR	58.10	-0.77	-1.31

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15294	15075	15184	15292	15401	15509
SENSEX	51360	50580	50970	51311	51702	52043
NIFTY FUTURES	15349	15113	15231	15329	15447	15545
BANK NIFTY	32743	32042	32392	32641	32992	33240
CNX IT	26732	26115	26424	26709	27017	27302
CNX MIDCAP	25878	25415	25646	25934	26165	26453
CNX SMALLCAP	8247	8054	8150	8246	8342	8438
INDIA VIX	22.76	15.82	19.29	21.49	24.96	27.16

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	Buy	Neutral	Neutral

SECURITIES BAN IN F&O TRADES FOR 20-06-2022

DELTACORP,RBLBANK,IBULHSGFIN

TECHNICAL VIEWS



NIFTY

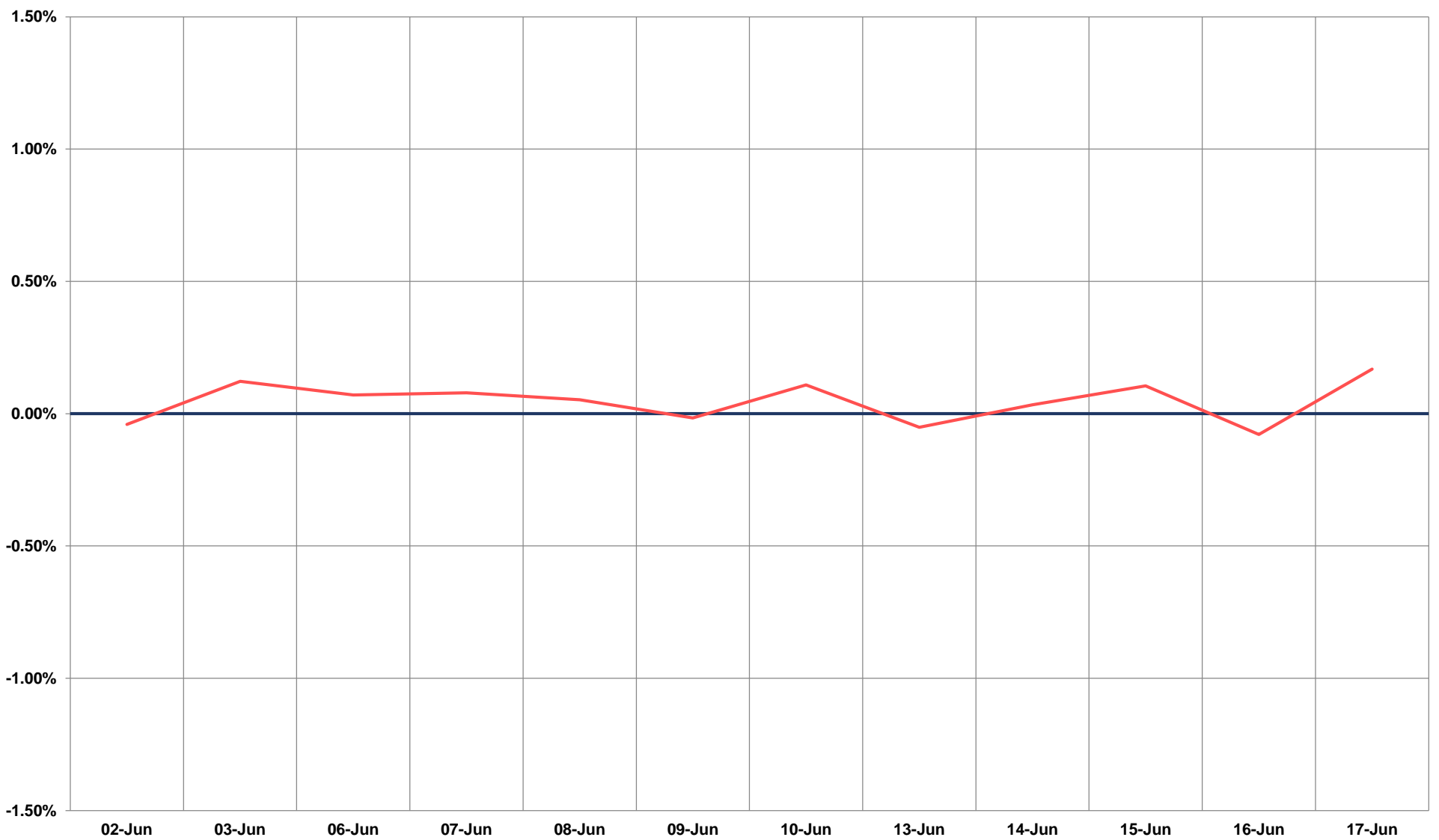
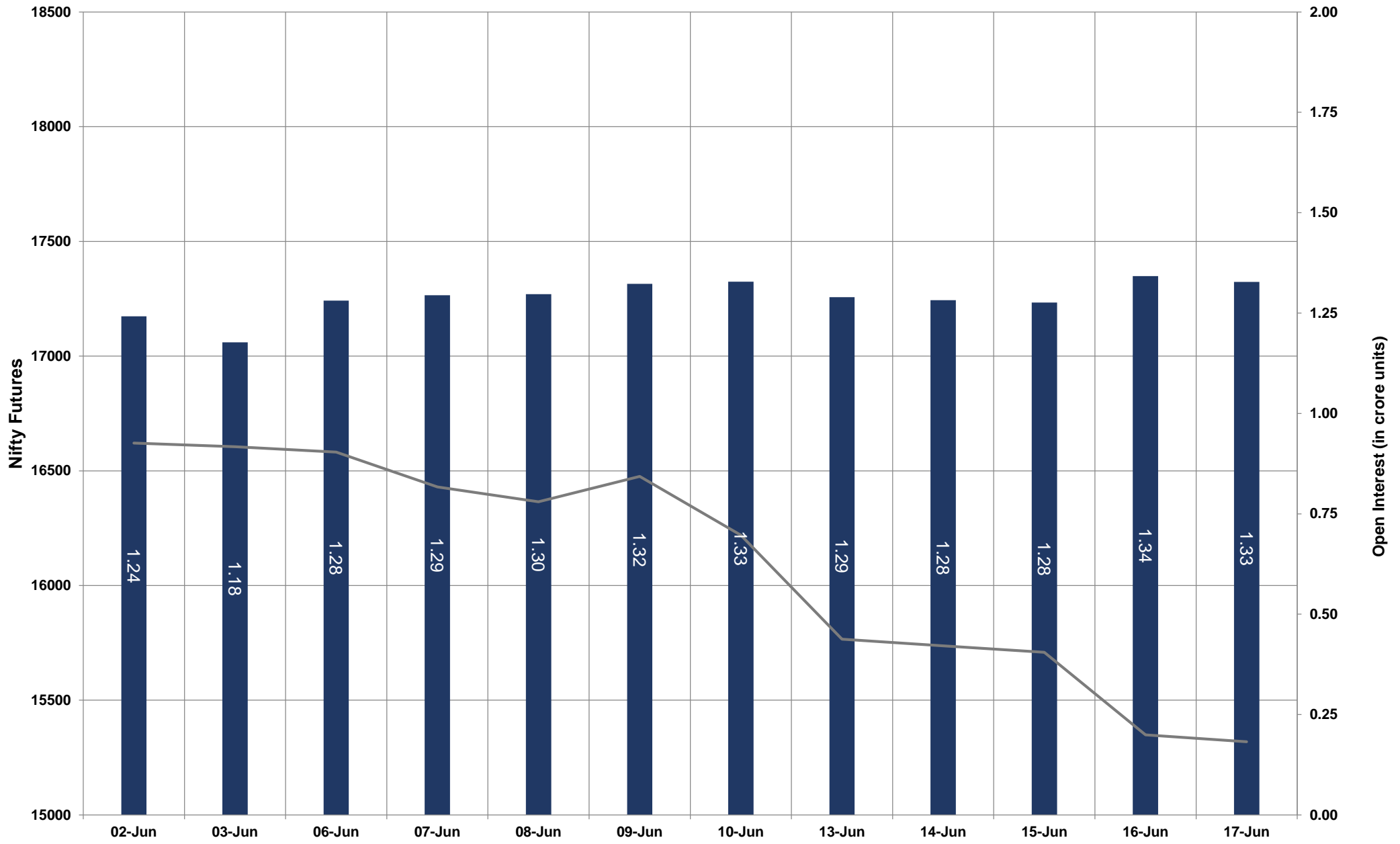


- Nifty Cash = **15293.50 (-0.44%)**
- Resistance levels = **15520** and **15675**
- Support levels = **15220** and **15050**

TECHNICAL VIEWS



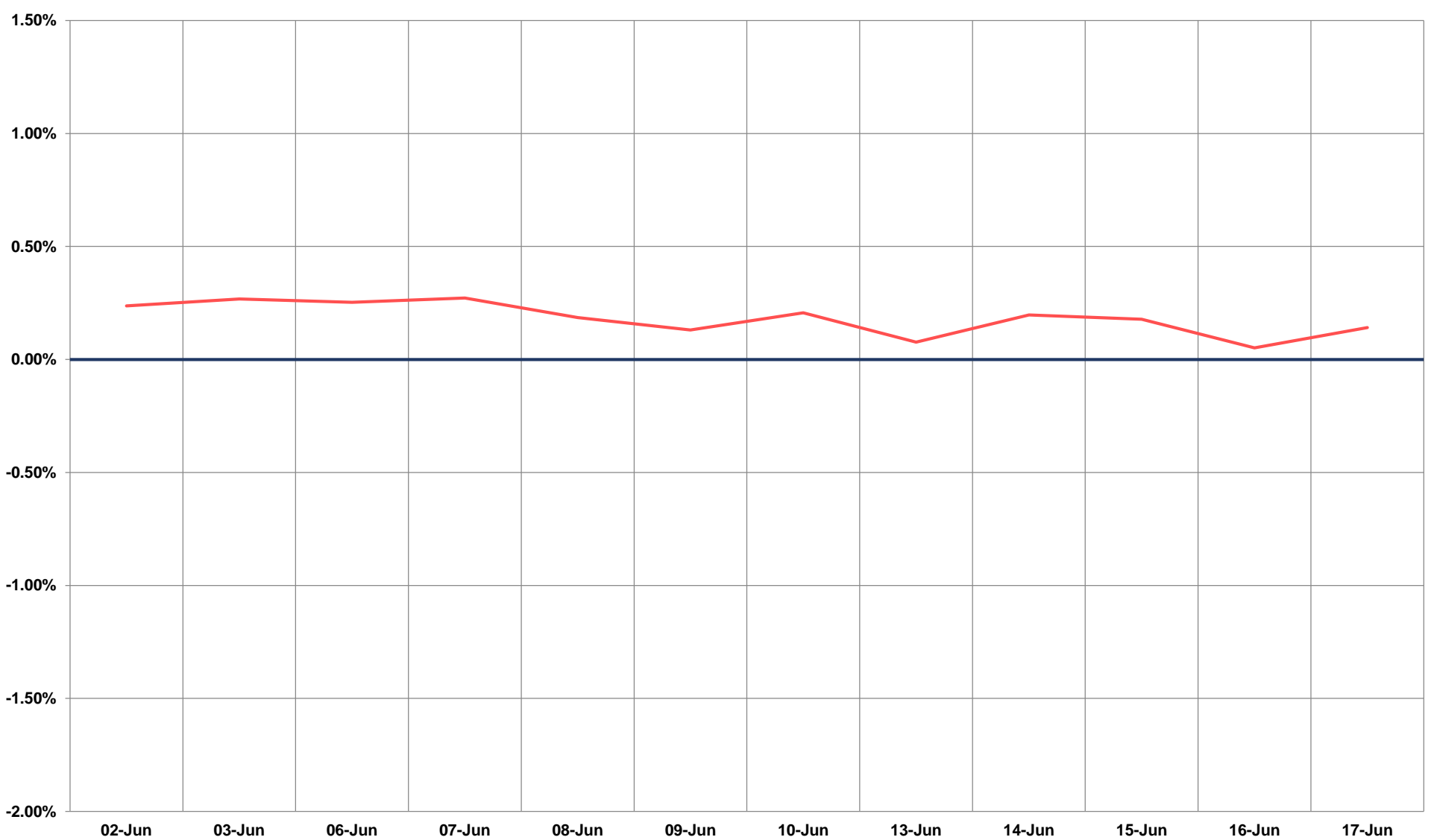
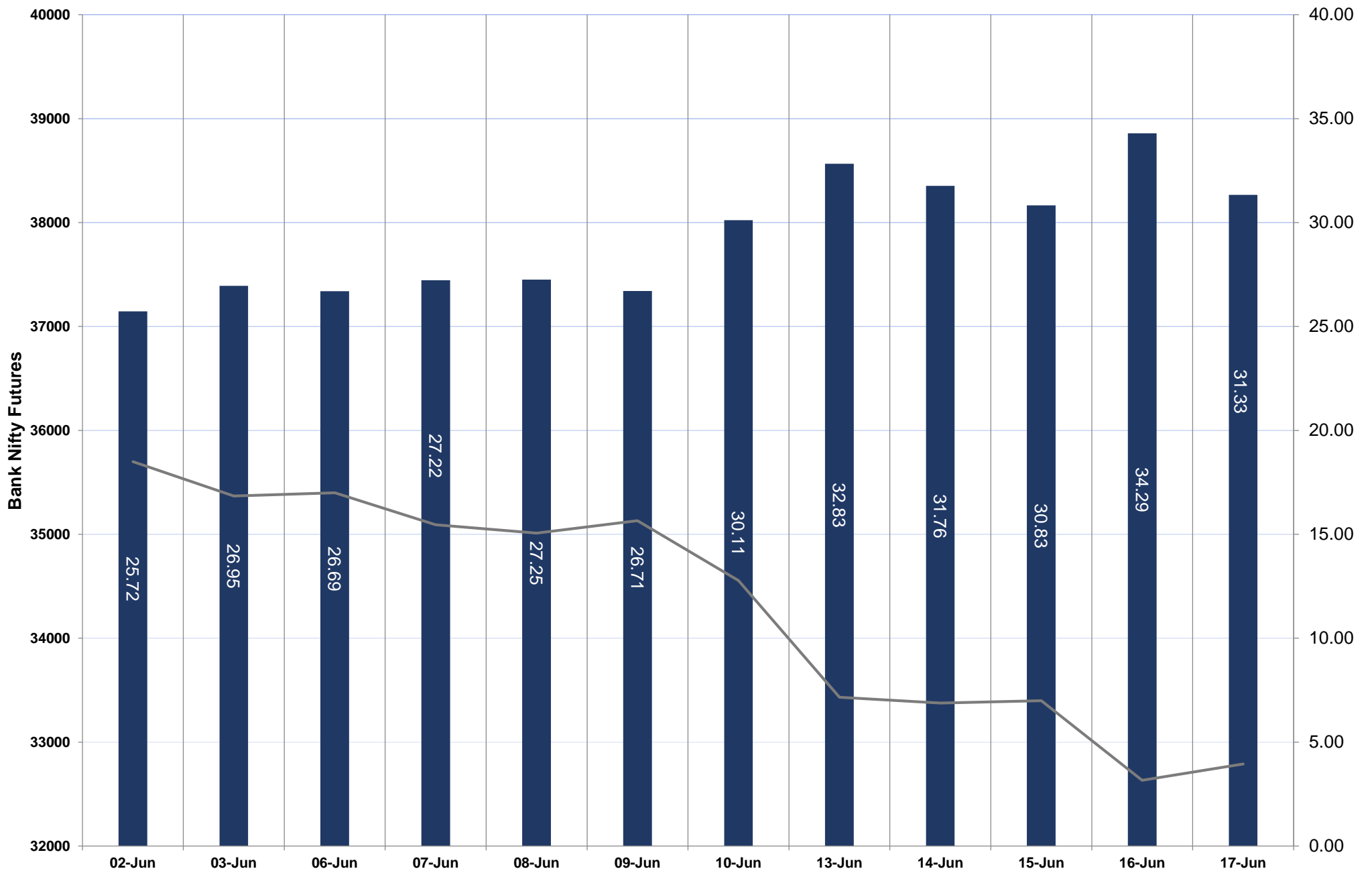
NIFTY FUTURES



TECHNICAL VIEWS



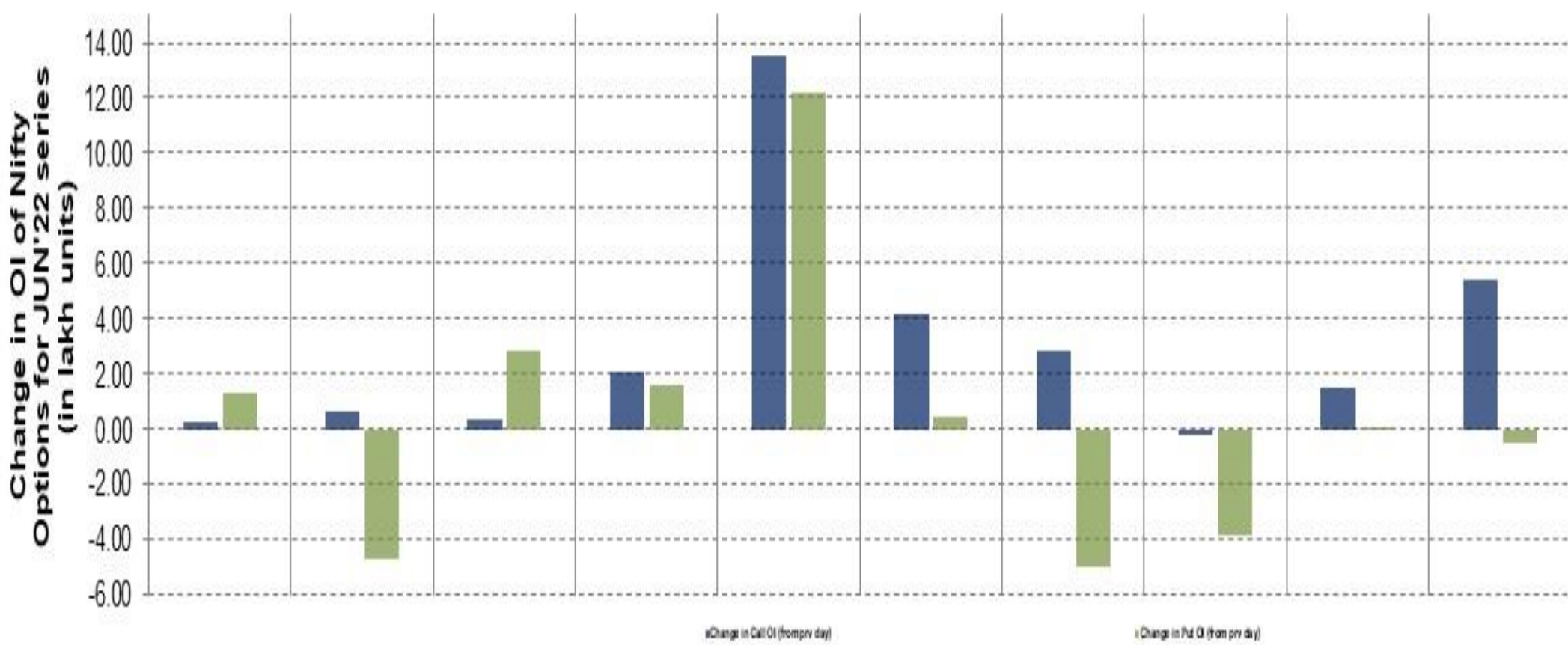
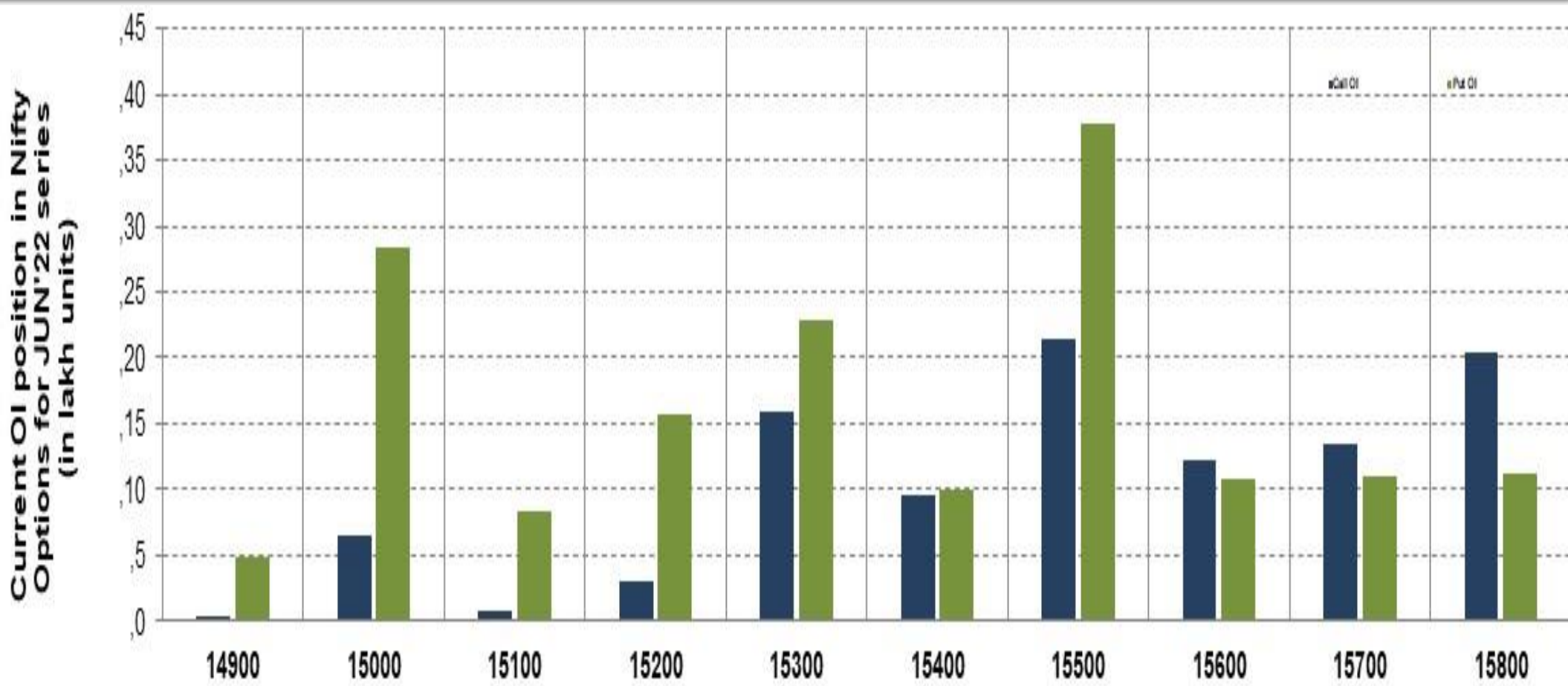
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **1.34 million** in Open Interests is **Strike Price of 15300**
- **Most Active Nifty Put** with an addition of **1.21 millions** in Open Interests is **Strike Price of 15300**
- **Maximum Open Interest** an outstanding was **2.15 millions** for Calls at **Strike Price of 15500**
- **Maximum Open Interest** an outstanding was **3.77 millions** for puts at **Strike Price of 15500**

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