



MORNING MANTRA



Daily Derivatives & Market Report

JUNE 20, 2022



Indian equity benchmarks managed to end higher on Monday. The start of the trading session was on a cautious trade, as foreign portfolio investors (FPIs) pulled out 31,430 crore equities so far in June. With this, the net foreign outflows from equities reached Rs 1.98 lakh crore in 2022 till now. Adding more pessimism, the latest data released by the Reserve Bank of India (RBI) showed India's foreign exchange reserves declined \$4.6 billion to \$596 billion for the week ended June 10. The fall in total reserves was mainly because of a decline in foreign currency assets worth \$4.5 billion.

Markets witnessed volatility during the whole day. Some concerns came with a report stating that as many as 428 infrastructure projects, each entailing an investment of Rs 150 crore or more, have been hit by cost overruns of more than Rs 4.98 lakh crore. However, in afternoon deals, markets trade in green for a little time, as traders got relief, with a private report stating that a combination of normal rainfalls aiding bumper agriculture output and the Reserve Bank of India (RBI) further hiking interest rates to cut easy money in the system hold key to bringing down multi-year high inflation triggered by surging food and fuel prices.

Also, in the last leg of the trade, markets remained higher, as member of the economic advisory council to the prime minister -- Sanjeev Sanyal has said that the country's internal market is in a good position and its macroeconomic stability is in a comfortable zone despite the ravage by the pandemic. He said that there has been an unprecedented crisis during the two-year-long pandemic and the Indian economy has emerged stronger after that. Adding more comfort, the commerce and industry minister Piyush Goyal said that India has completely protected the interests of farmers and fishermen in the recently concluded ministerial conference of the World Trade Organisation (WTO) in Geneva.

On the global front, European markets were trading higher as investors react to central banks' hawkish rhetoric. Asian markets settled mostly lower on Monday, after Malaysia's foreign trade surplus decreased in May, as imports grew faster than exports. The data from the statistical office showed that the trade surplus shrank to MYR 12.619 billion in May from MYR 13.754 billion in the corresponding month last year. In May, the surplus was MYR 23.48 billion. Street had forecast a surplus of MYR 19.9 billion.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	51597.84	237.42	0.46
NIFTY	15350.15	56.65	0.37
MIDCAP	20999.37	-296.56	-1.39
SMLCAP	23422.16	-711.72	-2.95
BSEFMC	13424.73	160.97	1.21
AUTO	24533.73	-161.20	-0.65
POWER	3783.97	-56.75	-1.48
REALTY	2951.54	-57.91	-1.92
BSE IT	27278.67	113.04	0.42
BANKEX	37648.33	-117.92	-0.31
OIL GAS	16600.14	-597.89	-3.48
METAL	15217.88	-709.95	-4.46
INDIA VIX	22.41	-0.35	-1.54

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	396	1744	45
BSE	689	2725	164

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3293	3533	(7)
NSE CASH	45103	61302	(26)
NSE F&O	6760749	6127741	10

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	18.99	3.92	1.46
SENSEX	21.04	2.99	1.36

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6099	4006	2093
FII	4355	5572	(1217)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3225.29	3242.95	(18)
Index Options	583482.95	589064.94	(5582)
Stock Futures	15207.77	14037.60	1170
Stock Options	8263.33	8384.28	(121)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.81	0.77
BANK NIFTY	0.77	0.78

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	104.36	104.69	-0.31

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.441	7.546	-1.39
USA	3.231	3.239	-0.24

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1838.53	-0.13	-0.01
Silver	21.64	0.03	0.17
Crude-Oil	108.21	0.22	0.20
Brent-Crude	112.92	-0.20	-0.18

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 JUN -22 USD-INR	78.02	-0.11	-0.14
28 JUN -22 EUR-INR	82.20	-0.04	-0.05
28 JUN -22 GBP-INR	95.69	-0.44	-0.46
28 JUN -22 JPY- INR	57.88	-0.29	-0.50

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15350	15117	15233	15308	15425	15499
SENSEX	51598	50807	51202	51458	51854	52110
NIFTY FUTURES	15366	15136	15251	15317	15433	15499
BANK NIFTY	32685	32179	32432	32679	32932	33179
CNX IT	26966	26307	26636	26875	27204	27442
CNX MIDCAP	25293	24523	24908	25433	25818	26343
CNX SMALLCAP	7983	7678	7830	8057	8210	8437
INDIA VIX	22.41	13.04	17.73	20.68	25.37	28.32

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	Buy	Neutral

SECURITIES BAN IN F&O TRADES FOR 21-06-2022

DELTACORP,RBLBANK,IBULHSGFIN

TECHNICAL VIEWS



NIFTY

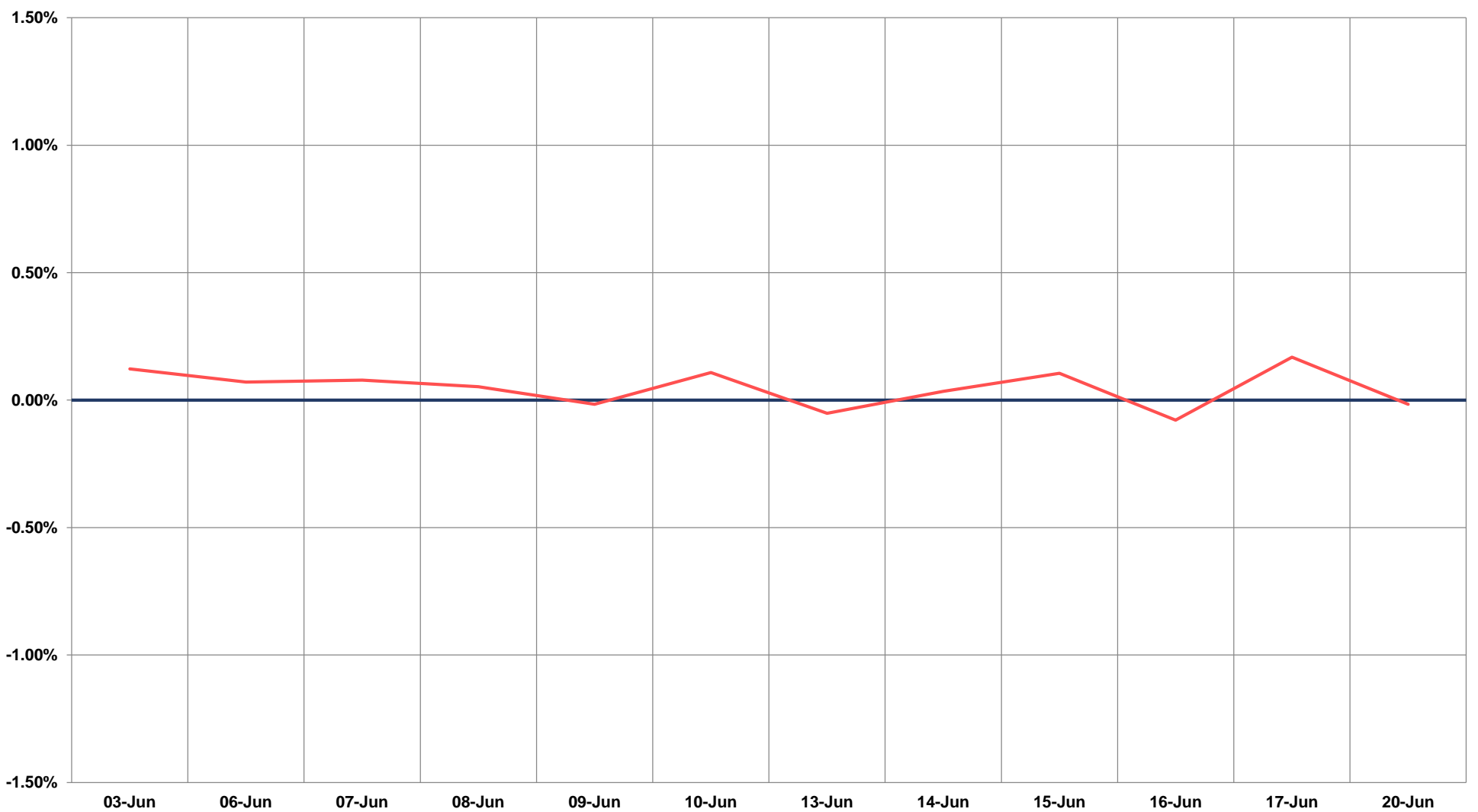
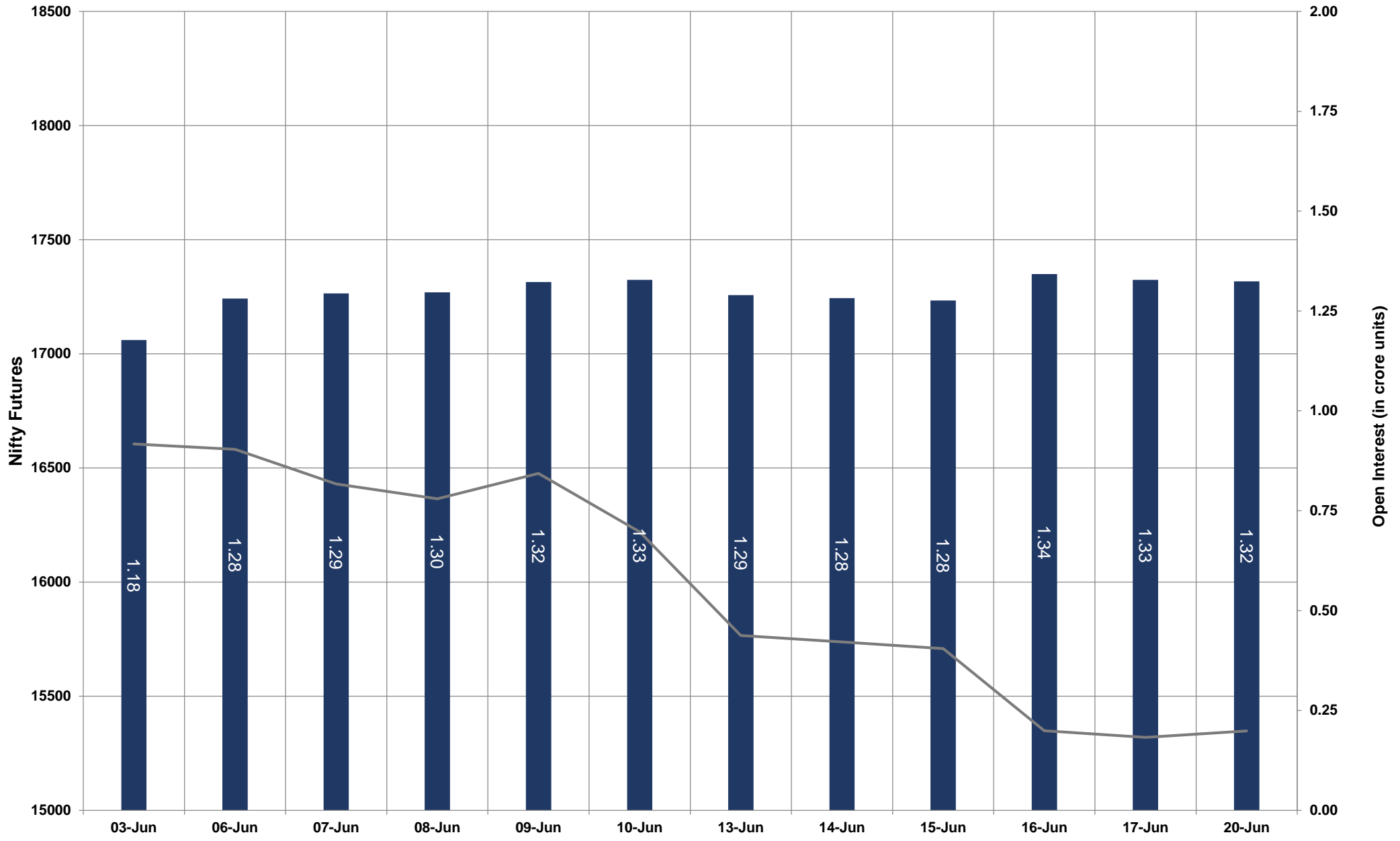


- Nifty Cash = **15350.15 (0.37%)**
- Resistance levels = **15520** and **15675**
- Support levels = **15220** and **15050**

TECHNICAL VIEWS



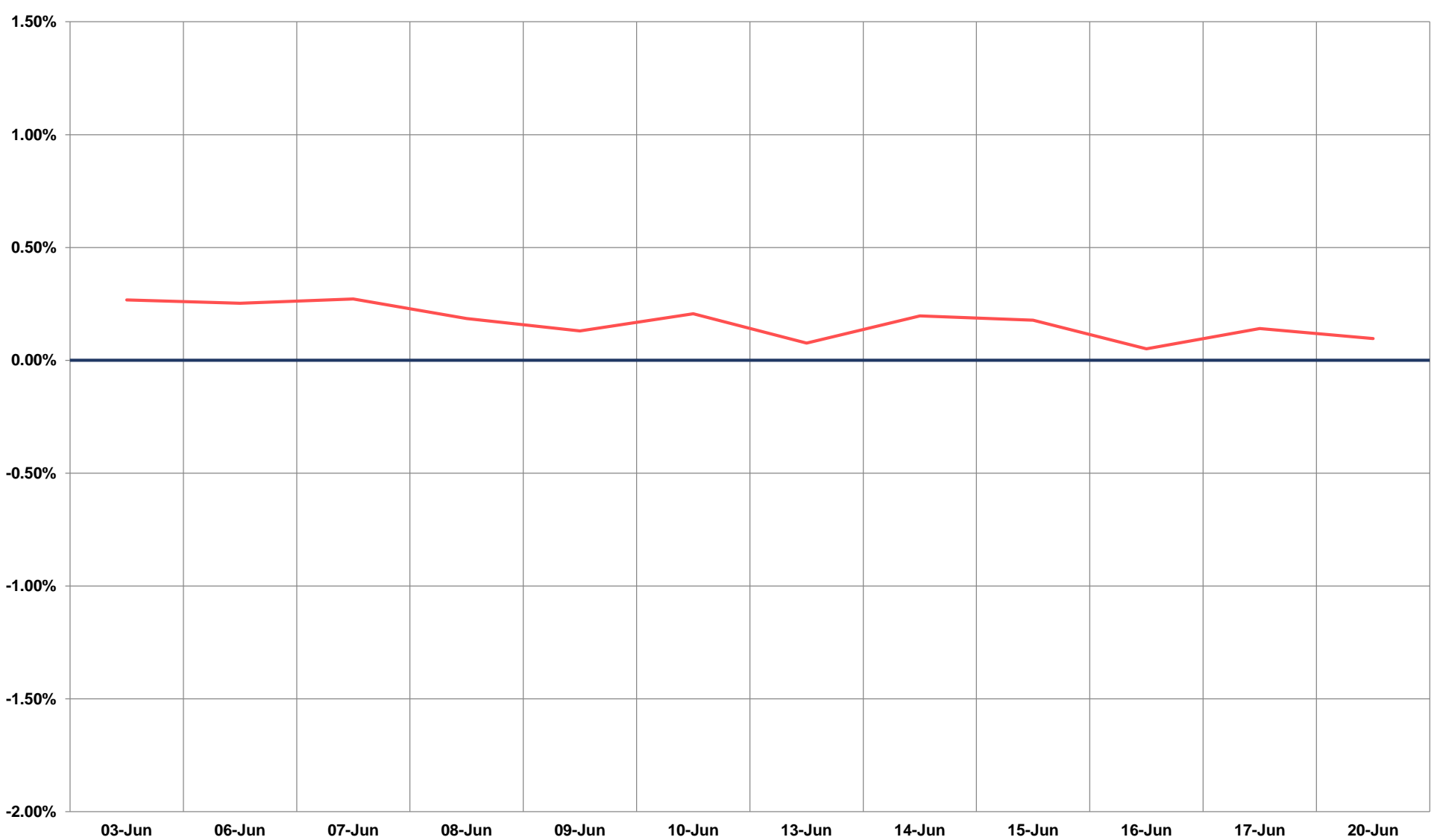
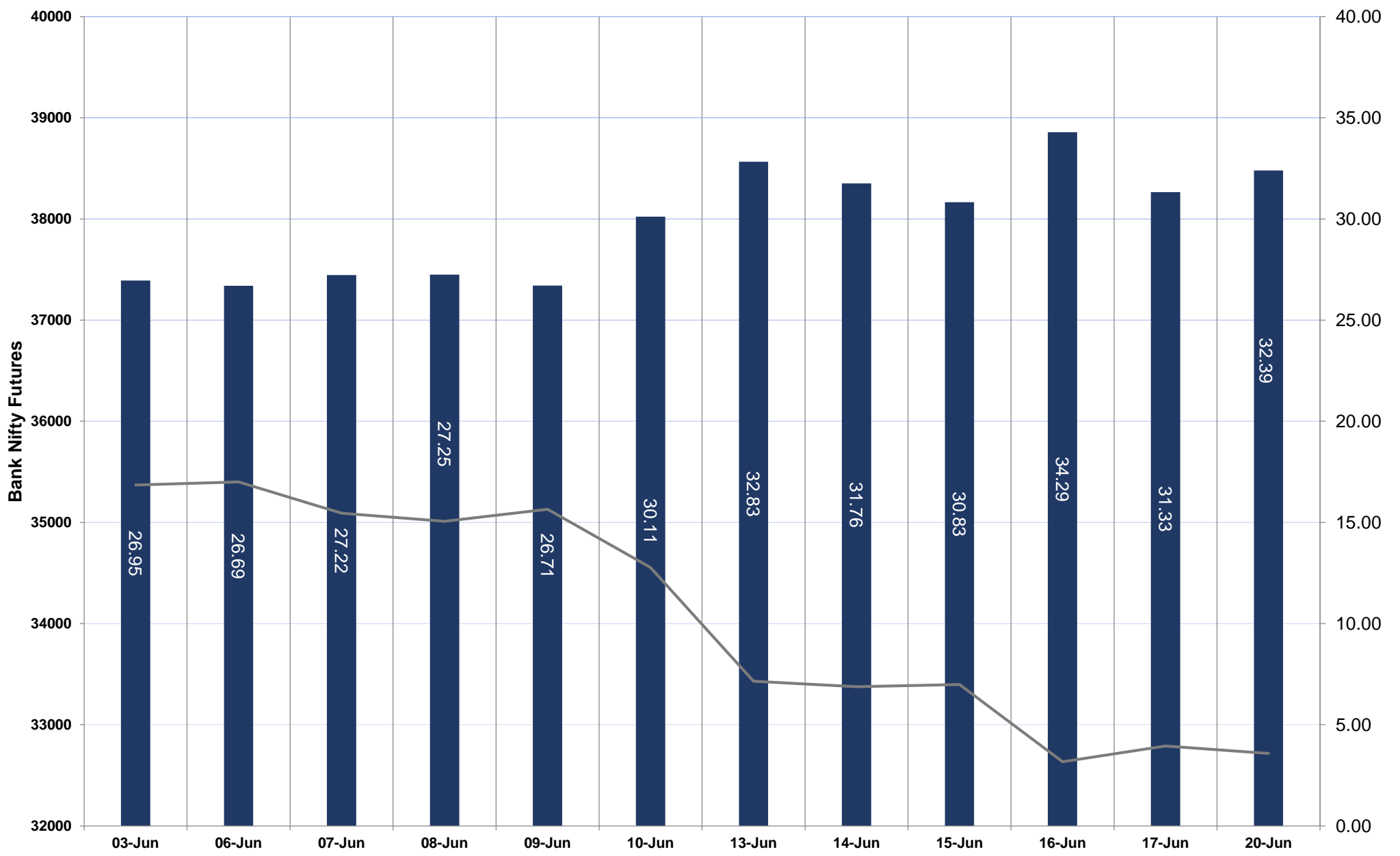
NIFTY FUTURES



TECHNICAL VIEWS



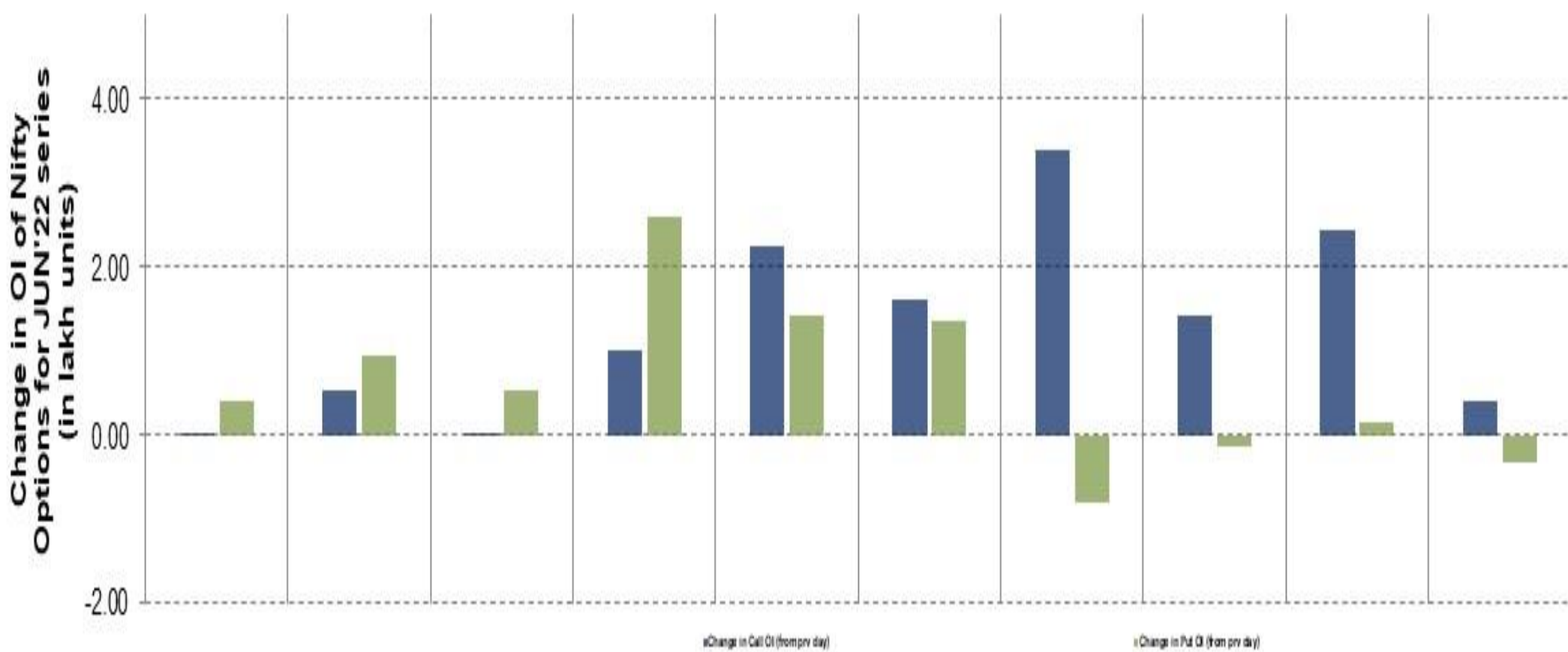
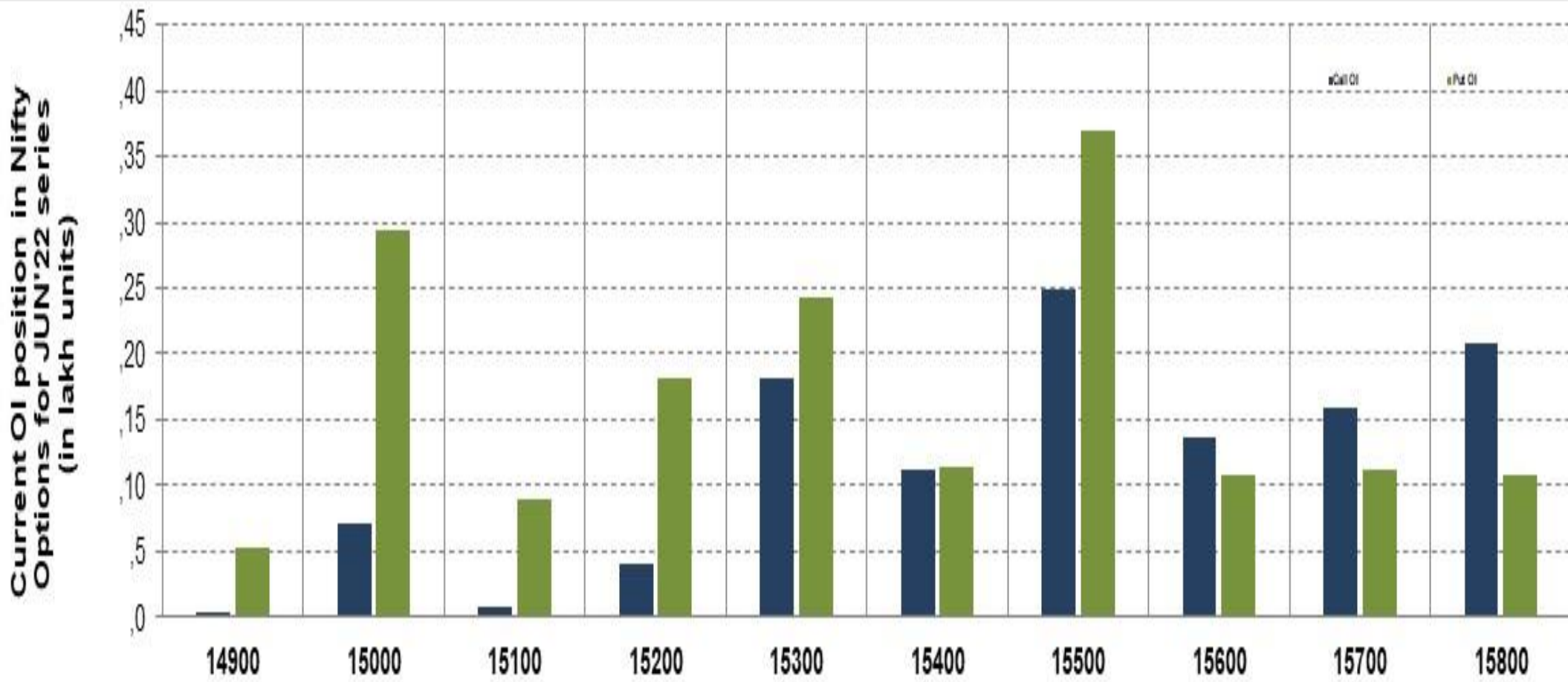
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.34 million** in Open Interests is **Strike Price of 15500**
- **Most Active Nifty Put** with an addition of **0.25 millions** in Open Interests is **Strike Price of 15200**
- **Maximum Open Interest** an outstanding was **2.49 millions** for Calls at **Strike Price of 15500**
- **Maximum Open Interest** an outstanding was **3.69 millions** for puts at **Strike Price of 15500**

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