



MORNING MANTRA

WHAT'S RISING

BULLS

BEARS

WHAT'S FALLING

Daily Derivatives & Market Report

JUNE 21, 2022



Tuesday turned out to be wonderful day for Indian equity benchmarks on Tuesday, as bulls held a tight grip on the Dalal Street along with heavy buying. After a strong start, markets remained bullish for the entire day, as the southwest monsoon entering Madhya Pradesh, Chhattisgarh, coastal Andhra Pradesh, Odisha, west Bengal, Jharkhand and Bihar on Monday, cumulative rainfall deficiency so far has been reduced to 5% from 25% reported on June 16. The India Meteorological Department (IMD) has predicted an intense spell of rainfall along the west coast in the next five days.

Some support also came as retirement fund body EPFO has added 17.08 lakh net new subscribers in April 2022, nearly 34 per cent more than 12.76 lakh enrolled in the same month a year ago. Traders overlooked a labour bureau statement that retail inflation for farm and rural labourers increased to 6.67 per cent and 7 per cent, respectively in May, mainly due to higher prices of certain food items.

Markets added gains in the second half of the trading session, as sentiments remained positive, after the commerce and industry minister Piyush Goyal said that the proposed free trade agreement with the European Union, when implemented, will provide greater market access for several domestic sectors such as textiles, leather and sports goods in the EU market. Besides, the pension Fund Regulatory and Development Authority (PFRDA) data showed that the number of subscribers in various schemes of the National Pension System (NPS) rose to 53.17 million in May 2022, registering a 24.07 per cent YoY growth. Till May 2021, the NPS subscribers numbers stood at 42.85 million.

On the global front, European markets were trading higher as the selloff paused, but major central banks' rate hike plans and global recession risks kept investors cautious. Asian markets ended mostly higher on Tuesday, after Taiwan's export orders increased more than expected in May. The data from the Ministry of Economic Affairs showed that export orders rose 6.0 percent year-on-year in May. Orders for mineral products grew 124.1 percent annually in May and those of electronic products gained 17.4 percent.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	52532.07	934.23	1.81
NIFTY	15638.80	288.65	1.88
MIDCAP	21507.66	508.29	2.42
SMLCAP	24121.65	699.49	2.99
BSEFMC	13604.93	180.20	1.34
AUTO	24996.15	462.42	1.88
POWER	3911.92	127.95	3.38
REALTY	3063.31	111.77	3.79
BSE IT	28110.30	831.63	3.05
BANKEX	38227.78	579.45	1.54
OIL GAS	17590.25	990.11	5.96
METAL	15812.13	594.25	3.90
INDIA VIX	21.14	-1.27	-5.67

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1759	366	37
BSE	2498	834	130

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2837	3293	(14)
NSE CASH	43743	45103	(3)
NSE F&O	9475406	6760749	40

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.35	4.00	1.44
SENSEX	21.40	3.04	1.33

KEY NUMBERS TRACKER



FII – DII ACTIVITY IN CASH SEGMENT (₹ in Crs)			
FII-DII*	Buy	Sell	Net
DII	6527	3461	3066
FII	4618	7319	(2701)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)			
FII	Buy	Sell	Net
Index Futures	5309.73	3161.98	2148
Index Options	797010.93	795362.45	1648
Stock Futures	14048.97	11716.18	2333
Stock Options	8832.41	8997.47	(165)

PUT-CALL RATIO		
Index	Current	Previous
NIFTY	1.08	0.81
BANK NIFTY	1.00	0.77

DOLLAR INDEX			
Dollar Index	Current	Previous	% Change
DXY	104.14	104.70	-0.53

10-YEARS G-SEC YIELD			
Country	Current	Previous	% Change
INDIA	7.483	7.427	0.75
USA	3.267	3.239	0.88

KEY COMMODITIES TRACKER (in \$)			
Commodity	Current	Change Points	% Change
Gold	1835.38	-3.73	-0.20
Silver	21.68	0.07	0.35
Crude-Oil	110.63	1.82	1.67
Brent-Crude	116.05	1.92	1.68

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 JUN -22 USD-INR	78.16	0.14	0.17
28 JUN -22 EUR-INR	82.56	0.34	0.42
28 JUN -22 GBP-INR	95.85	0.21	0.22
28 JUN -22 JPY- INR	57.56	-0.34	-0.59

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15639	15301	15470	15589	15757	15876
SENSEX	52532	51389	51961	52380	52951	53371
NIFTY FUTURES	15633	15313	15473	15595	15755	15877
BANK NIFTY	33192	32398	32795	33194	33591	33991
CNX IT	27811	26857	27334	27615	28091	28372
CNX MIDCAP	26194	25193	25694	25962	26463	26732
CNX SMALLCAP	8256	7971	8113	8195	8337	8418
INDIA VIX	21.14	19.41	20.28	21.34	22.21	23.27

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Neutral	Sell	Neutral
SENSEX	Neutral	Sell	Neutral
NIFTY FUTURES	Neutral	Sell	Neutral
BANK NIFTY	Neutral	Sell	Neutral
CNX IT	Neutral	Sell	Neutral
CNX MIDCAP	Neutral	Sell	Neutral
CNX SMALLCAP	Sell	Sell	Neutral
INDIA VIX	Neutral	Buy	Neutral

SECURITIES BAN IN F&O TRADES FOR 22-06-2022

RBLBANK,IBULHSGFIN

TECHNICAL VIEWS



NIFTY

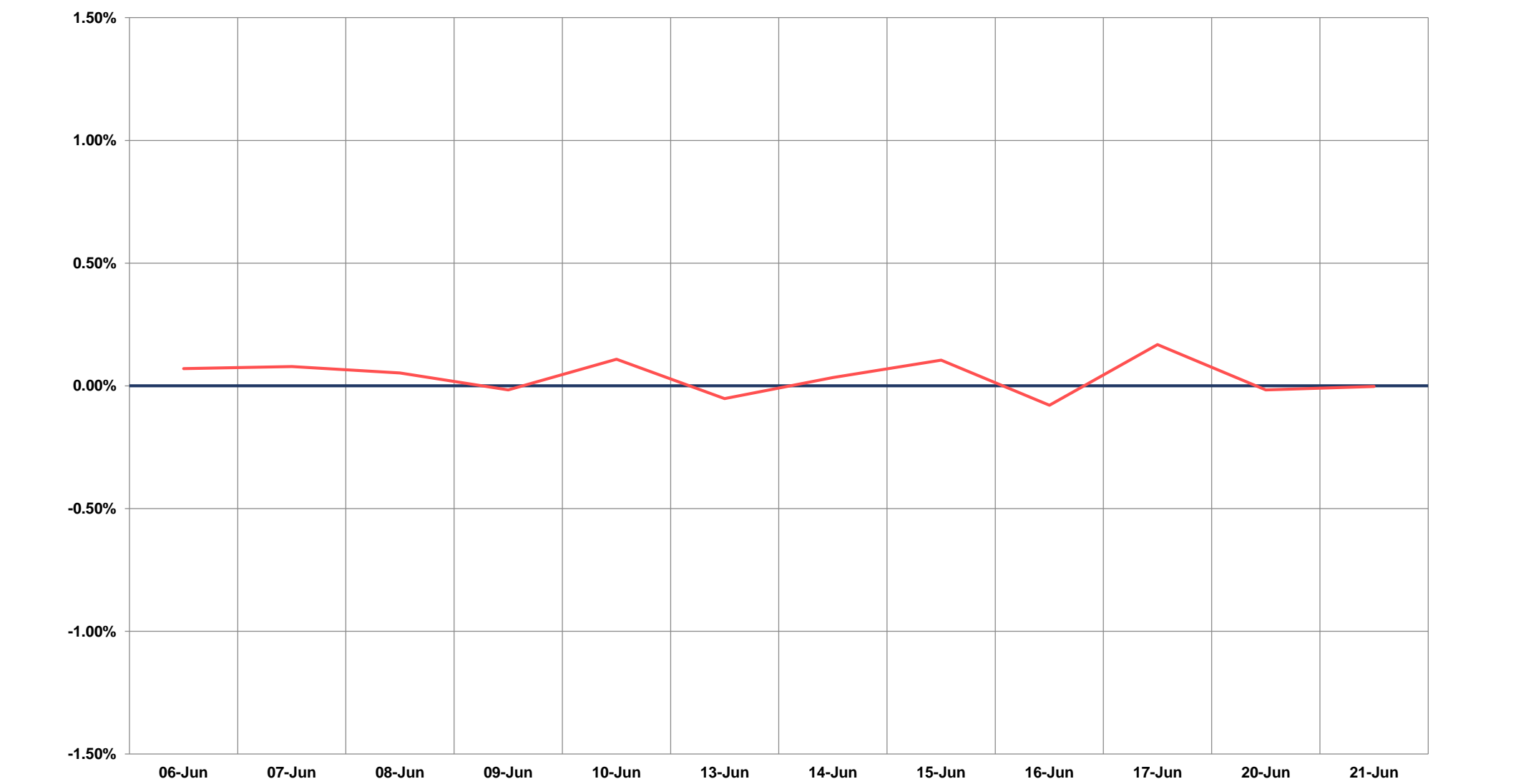
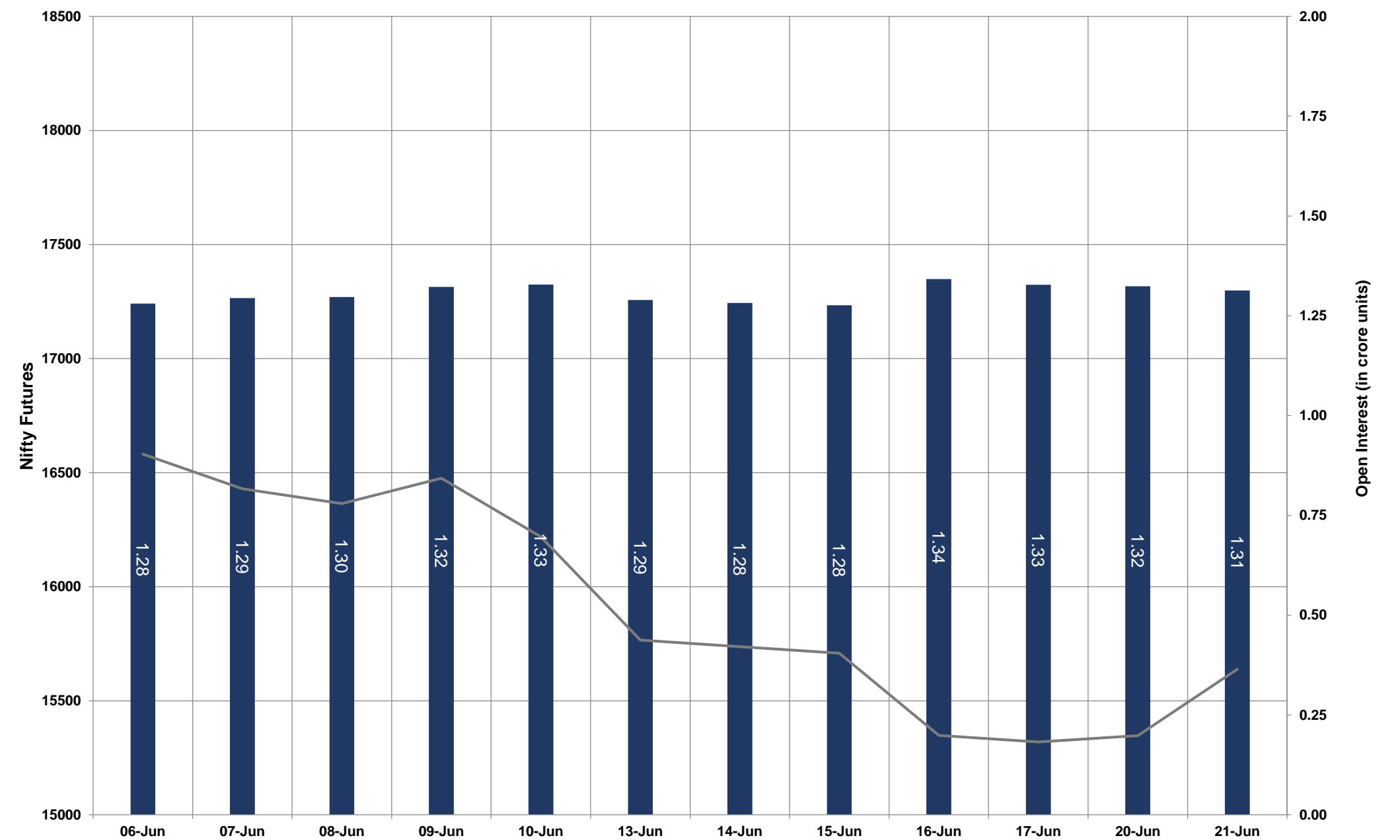


- Nifty Cash = **15638.80 (1.88%)**
- Resistance levels = **15790** and **15870**
- Support levels = **15500** and **15430**

TECHNICAL VIEWS



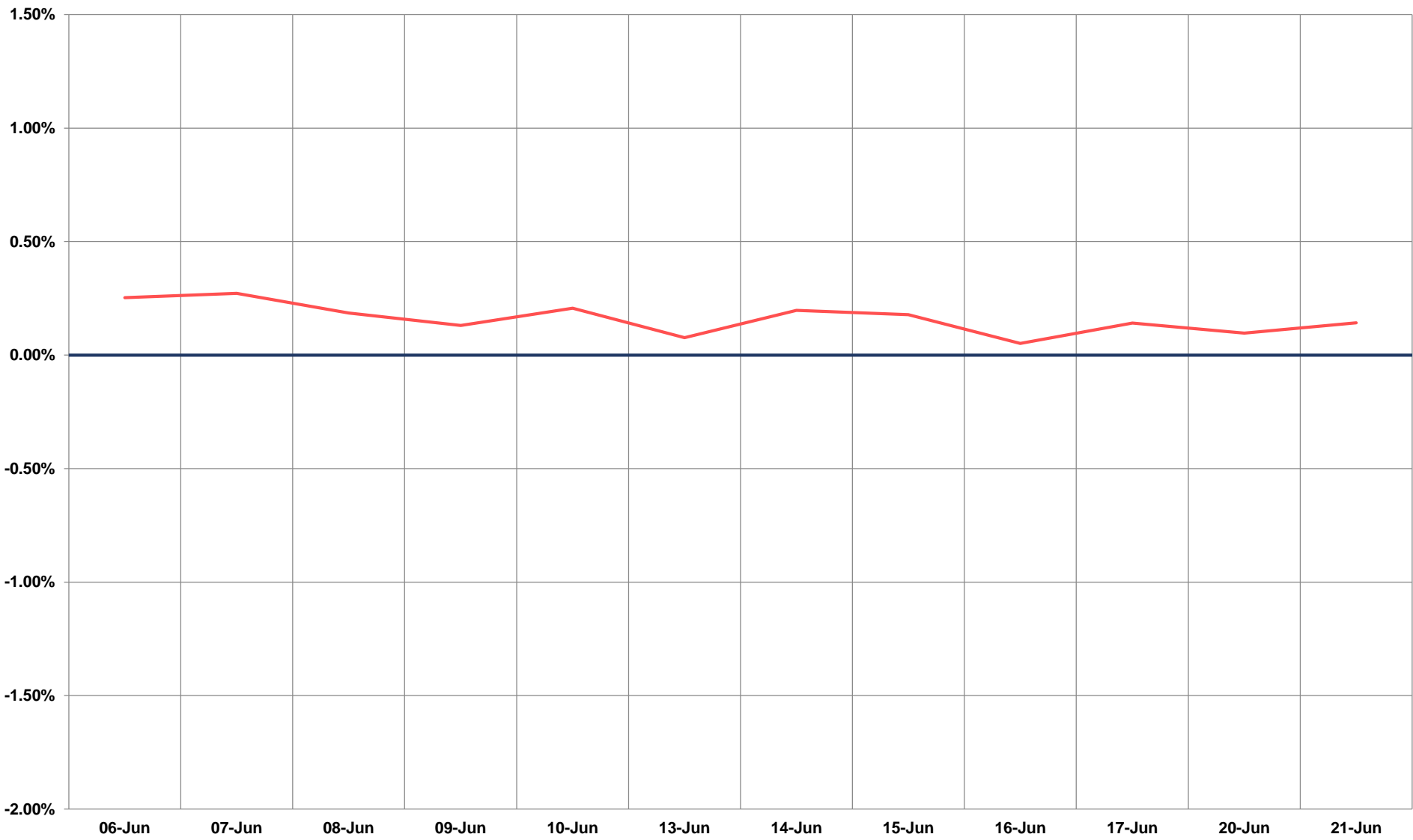
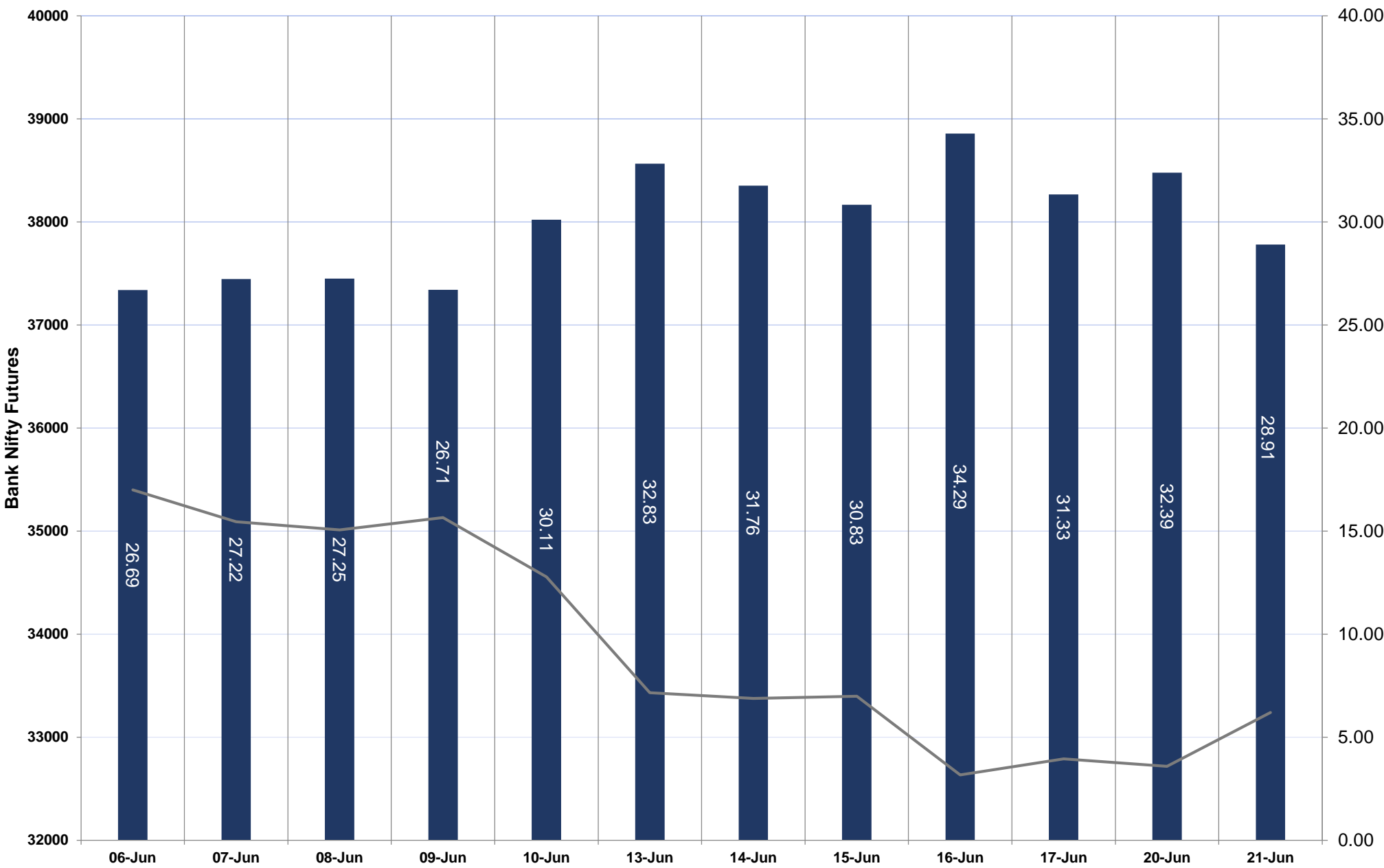
NIFTY FUTURES



TECHNICAL VIEWS



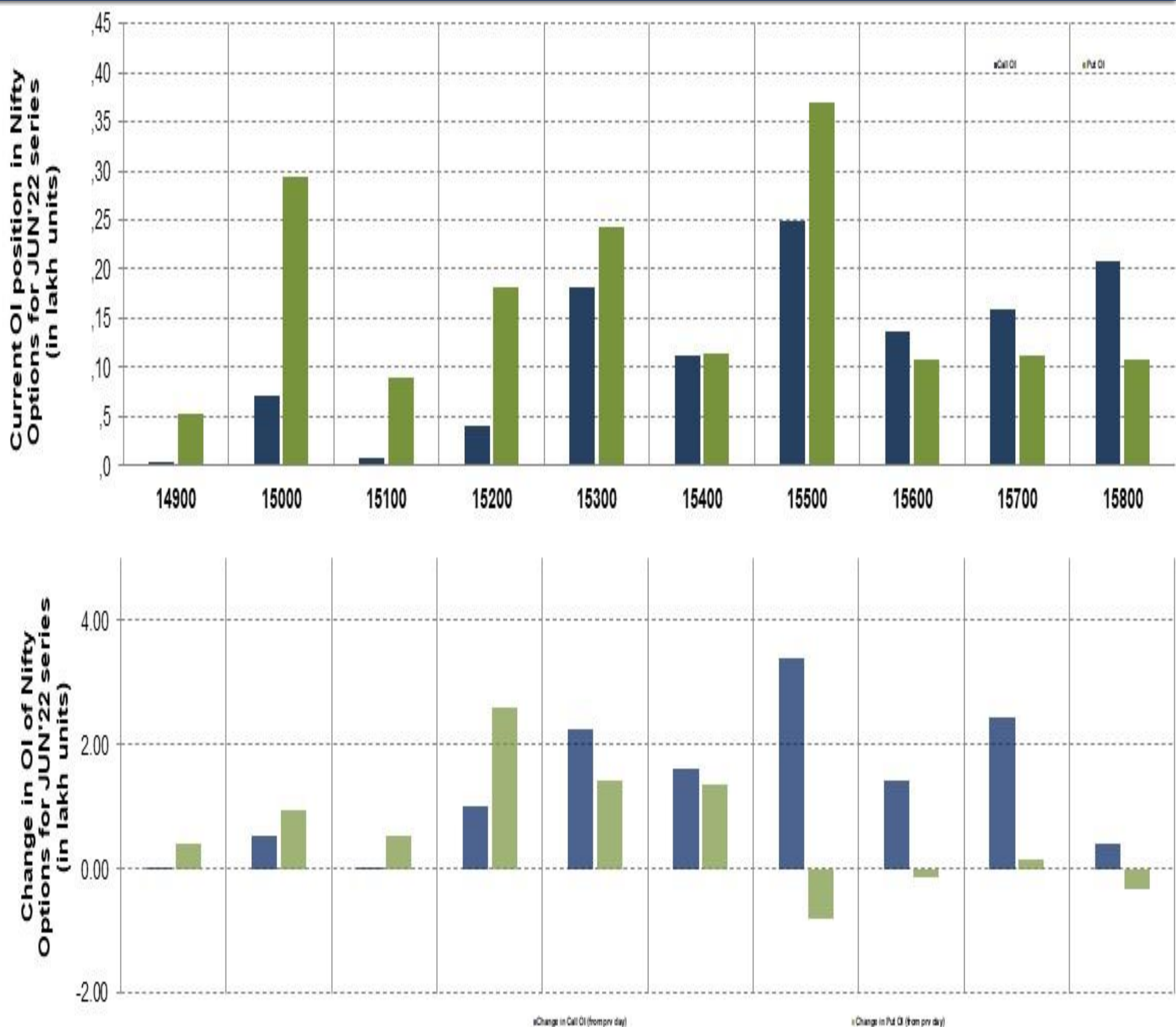
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of 0.61 million in Open Interests is **Strike Price of 15500**
- **Most Active Nifty Put** with an addition of 0.63 millions in Open Interests is **Strike Price of 15600**
- **Maximum Open Interest an outstanding** was 2.57 millions for Calls at **Strike Price of 16000**
- **Maximum Open Interest an outstanding** was 4.32 millions for puts at **Strike Price of 15500**

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