



MORNING MANTRA



Daily Derivatives & Market Report

JUNE 22, 2022



Indian equity benchmarks failed to build on the previous two sessions of rally and ended near intraday lows with a cut of around one and a half percentage points on across-the-board selloff as investors weighed more rate hikes by central banks in coming days and high possibility of global recession. Markets made a gap-down opening as RBI data showed that operating profit growth of listed private companies decelerated across broad sectors in the January-March quarter of 2021-22, on the back of rise in expenditure. Operating profit of manufacturing companies decelerated sharply to 7 per cent in the fourth quarter of last fiscal as against 70 per cent in the corresponding quarter of the preceding fiscal. Sentiments were also fragile as foreign institutional investors (FIIs) remained net sellers in the capital market, as they sold shares worth Rs 2,701.21 crore on Tuesday.

Markets extended losses after the CBDT said that the Income Tax department has detected unaccounted income of over Rs 100 crore after it recently raided a diversified business group engaged in the export of handicraft and real estate among others. Market participants shrugged off report that markets regulator Sebi has permitted mutual funds to again invest in foreign stocks within the aggregate mandated limit of \$7 billion for the industry. This came in the wake of a major correction in global markets that brought down the valuation of international stocks.

Weak opening in European counters too dampened sentiments with all the European counters trading in red amid lingering concerns that higher interest rates could lead to a recession. Asian markets ended lower as inflation and interest-rate concerns took center stage ahead of congressional testimony by Federal Reserve Chair Jerome Powell. Back home, the construction companies stocks remained focus as ICRA said the domestic metro rail projects will provide business opportunities worth Rs 80,000 crore for construction companies over the next five years. Banking stocks were in focus, after the Reserve Bank gave three more months to banks and NBFCs issuing credit and debit cards to comply with certain norms including activation of cards without consent of customers.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	51822.53	-709.54	-1.35
NIFTY	15413.30	-225.50	-1.44
MIDCAP	21176.06	-329.60	-1.53
SMLCAP	23854.62	-267.03	-1.11
BSEFMC	13478.87	-126.06	-0.93
AUTO	24815.06	-181.09	-0.72
POWER	3829.38	-82.54	-2.11
REALTY	2994.58	-68.73	-2.24
BSE IT	27796.19	-314.11	-1.12
BANKEX	37850.29	-377.49	-0.99
OIL GAS	17227.04	-363.21	-2.06
METAL	15027.13	-785.00	-4.96
INDIA VIX	21.30	0.16	0.76

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	623	1458	67
BSE	1251	2080	109

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2505	2837	(12)
NSE CASH	38779	43743	(11)
NSE F&O	10874284	9475406	15

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.07	3.94	1.46
SENSEX	21.06	2.99	1.36

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	4862	3003	1859
FII	4516	7437	(2921)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2993.39	3754.71	(761)
Index Options	927060.23	922212.38	4848
Stock Futures	12807.84	11977.50	830
Stock Options	8177.46	7981.31	196

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.81	1.08
BANK NIFTY	0.85	1.00

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	104.57	104.44	0.13

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.396	7.482	-1.15
USA	3.228	3.305	-2.34

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1830.34	-0.95	-0.05
Silver	21.40	-0.20	-0.95
Crude-Oil	104.13	-5.39	-4.92
Brent-Crude	109.59	-5.06	-4.41

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 JUN -22 USD-INR	78.36	0.21	0.26
28 JUN -22 EUR-INR	82.53	0.01	0.01
28 JUN -22 GBP-INR	95.98	0.09	0.09
28 JUN -22 JPY- INR	57.58	-0.01	-0.01

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15413	15275	15344	15455	15524	15634
SENSEX	51823	51412	51617	51945	52150	52478
NIFTY FUTURES	15401	15238	15320	15439	15520	15640
BANK NIFTY	32845	32555	32700	32903	33049	33252
CNX IT	27488	27182	27335	27580	27733	27978
CNX MIDCAP	25768	25454	25611	25863	26020	26272
CNX SMALLCAP	8139	8057	8098	8165	8205	8272
INDIA VIX	21.30	18.33	19.82	20.80	22.29	23.27

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	Buy	Neutral

SECURITIES BAN IN F&O TRADES FOR 23-06-2022

RBLBANK,IBULHSGFIN

TECHNICAL VIEWS



NIFTY

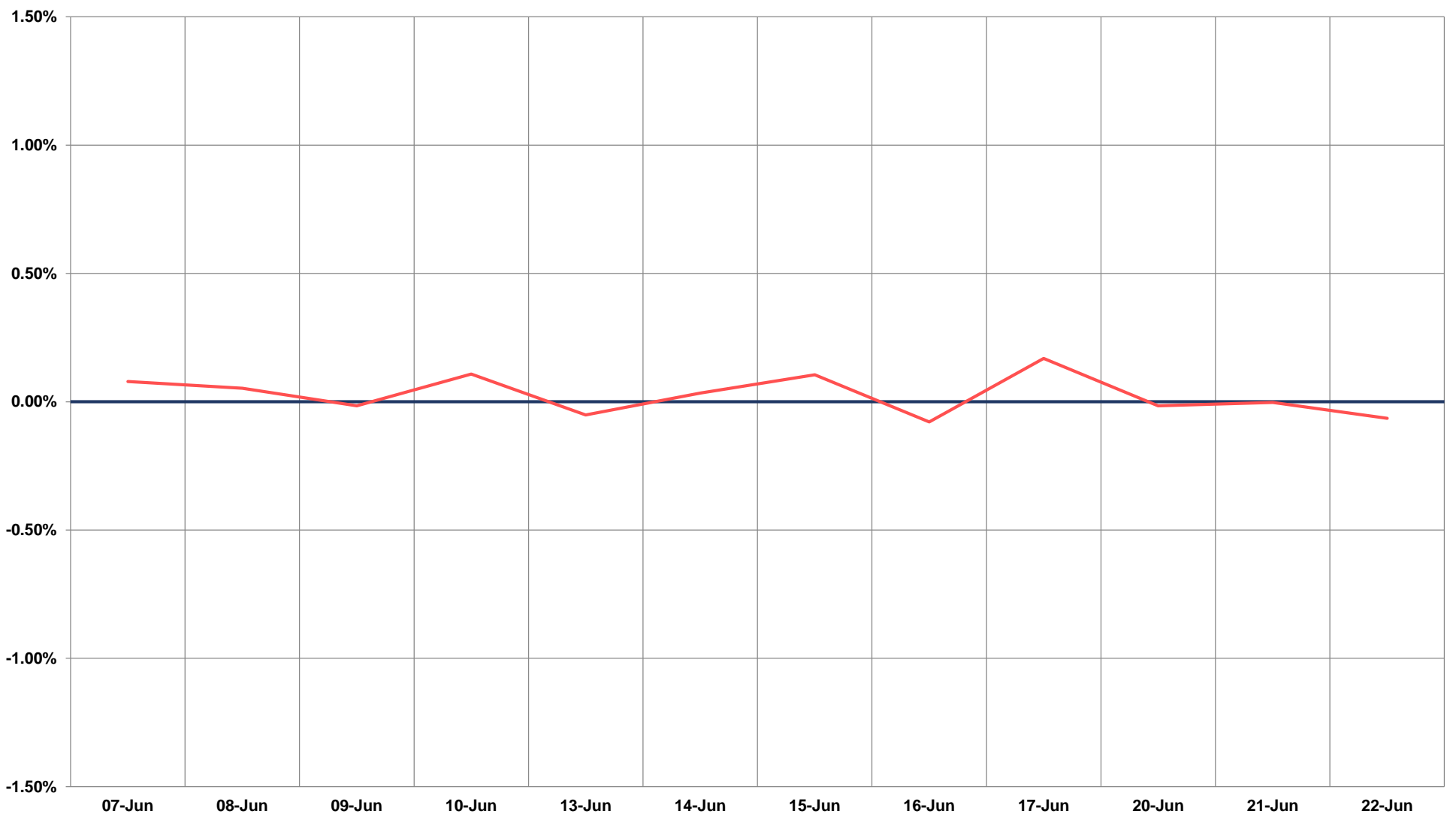
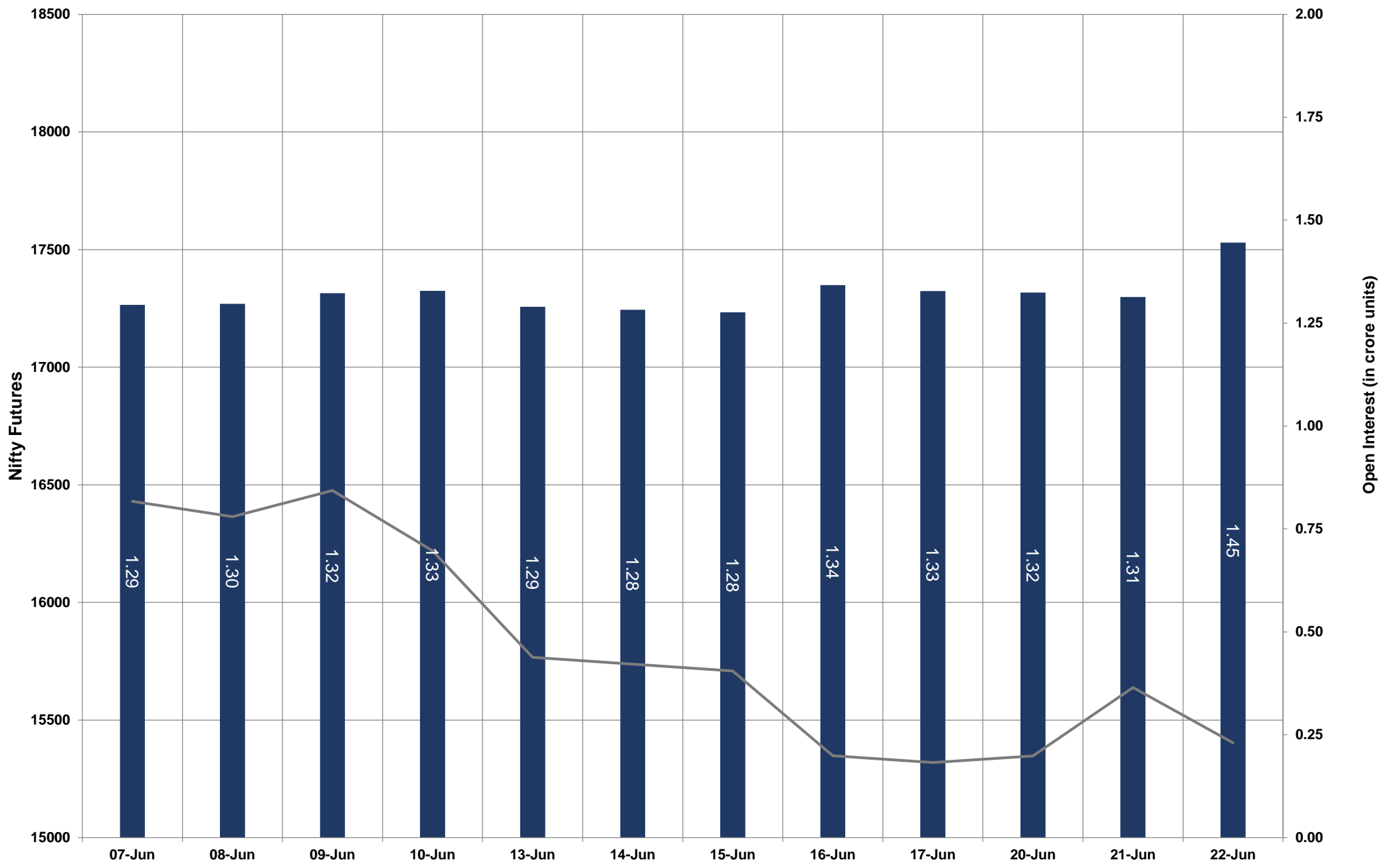


- Nifty Cash = **15413.30 (-1.44%)**
- Resistance levels = **15530** and **15620**
- Support levels = **15260** and **15180**

TECHNICAL VIEWS



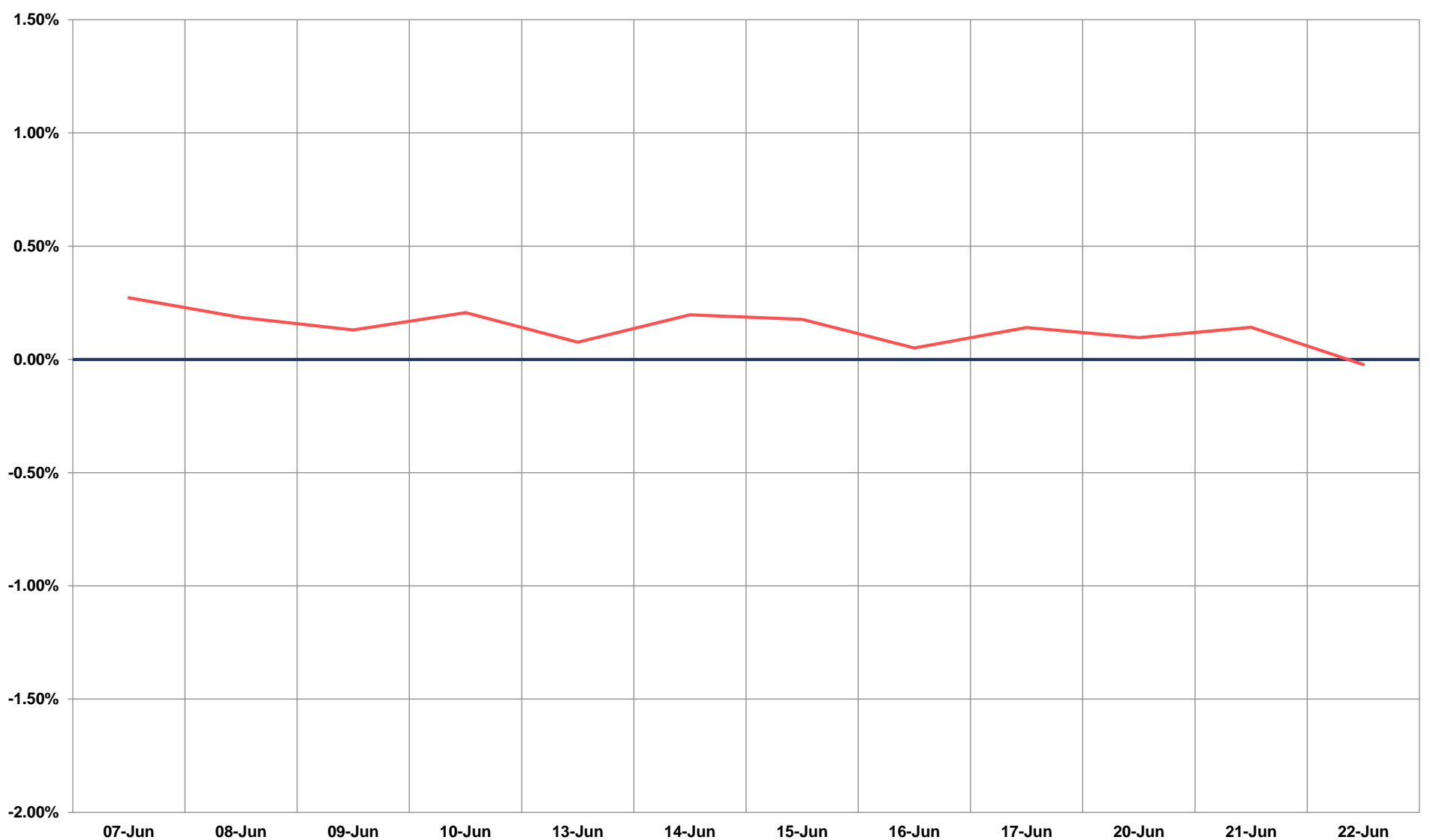
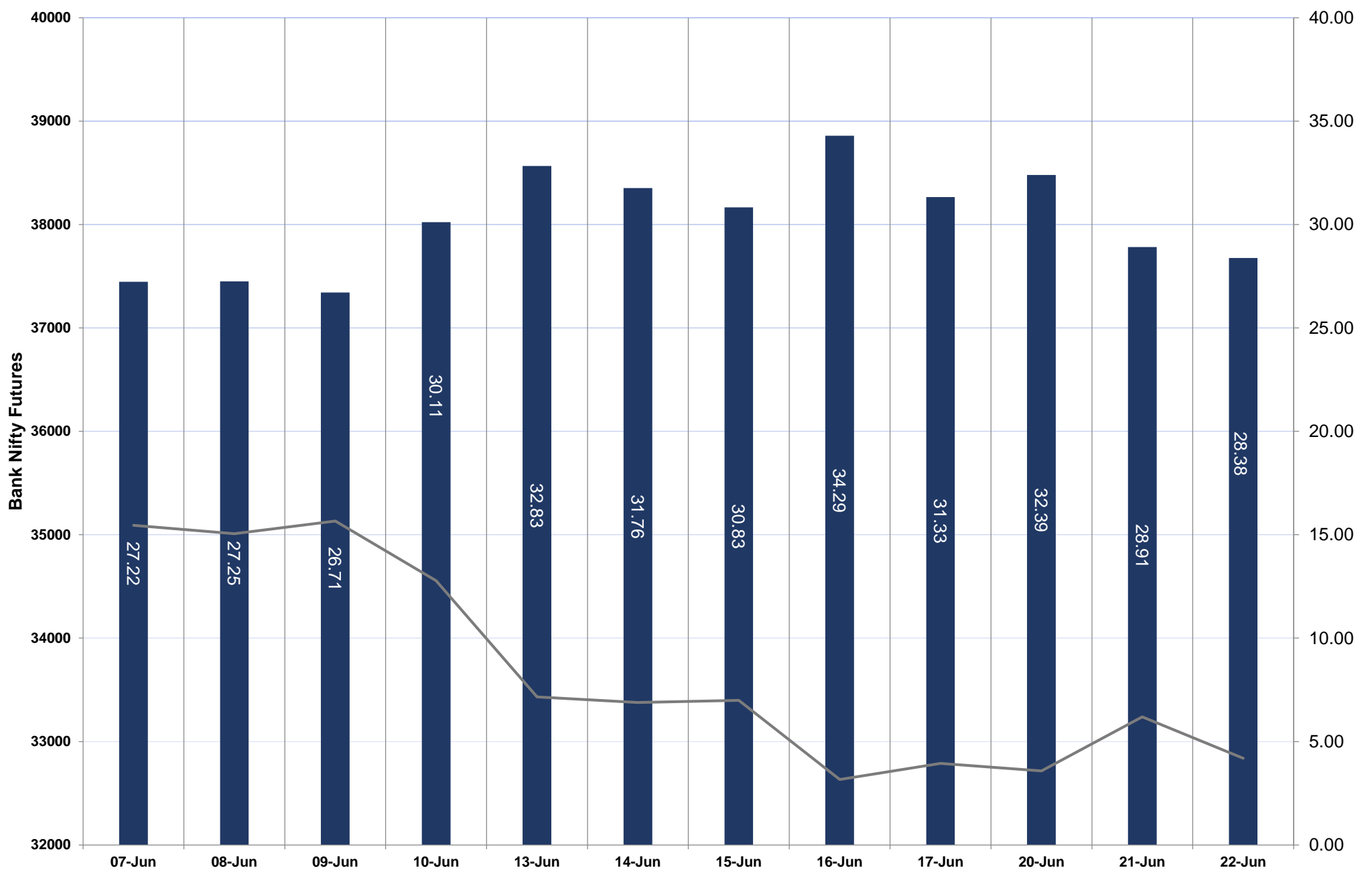
NIFTY FUTURES



TECHNICAL VIEWS



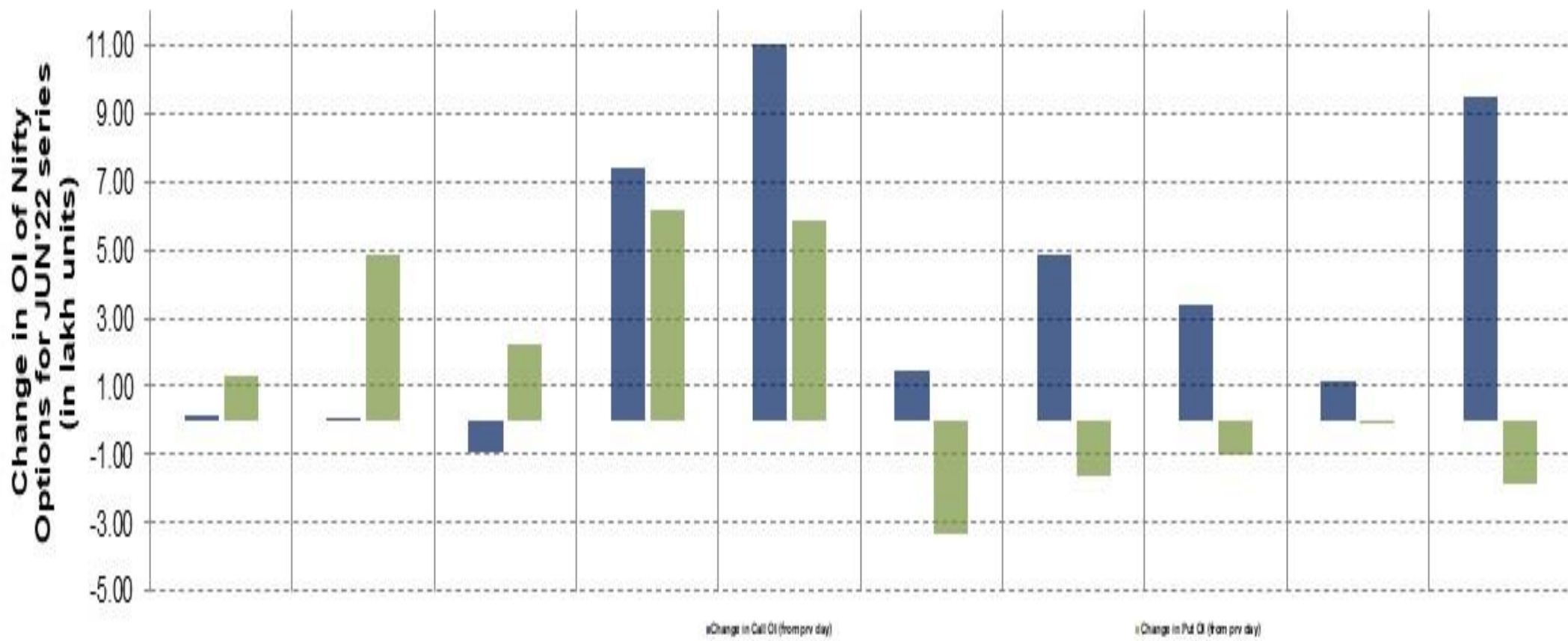
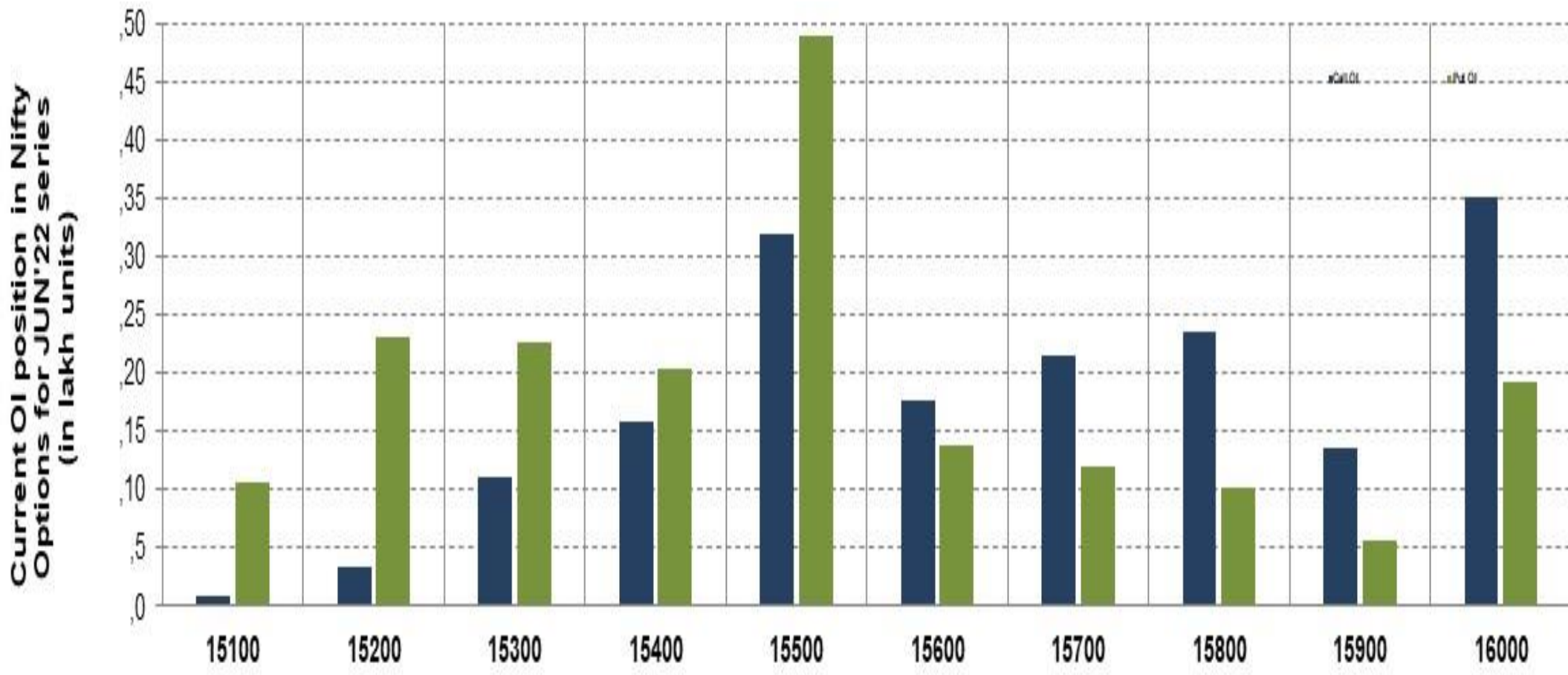
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **1.10 million** in Open Interests is **Strike Price of 15500**
- **Most Active Nifty Put** with an addition of **0.61 millions** in Open Interests is **Strike Price of 15400**
- **Maximum Open Interest** an outstanding was **3.52 millions** for Calls at **Strike Price of 16000**
- **Maximum Open Interest** an outstanding was **4.90 millions** for puts at **Strike Price of 15500**

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