



MORNING MANTRA



Daily Derivatives & Market Report

JUNE 24, 2022



The last trading day of the week ended on a higher note, with both Sensex and Nifty holding notable gains on close. After a positive start, markets remained in green during the entire trading session, as domestic sentiments got a boost with a private report stating that the Indian economy can grow by 7-7.8 per cent this fiscal on the back of better agriculture production and a revitalised rural economy amid global headwinds mainly due to the ongoing Russia-Ukraine war.

However, markets cut some gains in early afternoon deals, after a private survey said that a majority of urban Indians interviewed felt that their cost of living has gone up to some extent compared to 12 months ago due to high inflation levels. Adding some concerns, Governor Shaktikanta Das said that India's central bank is on course to bring down prices but the retail inflation rate is likely to remain above the top end of its mandated target band until December.

But, indices again added some gains in the last hour of the trade, after a report stated that India's engineering exports stood at \$9.79 billion in May 2022, recording a growth of 13.5 percent over the \$8.62 billion reported in the same month a year ago, while the country saw its cumulative engineering exports growing by 16.84 percent at \$19.39 billion (\$16.6 billion) during April-May 2022 period. Traders took note of a new Nasscom report showing that the adoption of artificial intelligence (AI) and data utilisation strategy can add \$500 billion to India's GDP by 2025.

On the global front, European markets were trading higher. Asian markets settled higher on Friday, even after overall consumer prices in Japan were up 2.5 percent on year in May. That was in line with expectations and unchanged from the previous month. On a seasonally adjusted monthly basis, overall inflation rose 0.2 percent - again in line with expectations and slowing from 0.4 percent in the previous month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	52727.98	462.26	0.88
NIFTY	15699.25	142.60	0.92
MIDCAP	21803.16	328.34	1.53
SMLCAP	24521.93	385.60	1.60
BSEFMC	13776.13	178.16	1.31
AUTO	26425.42	512.73	1.98
POWER	3915.18	66.45	1.73
REALTY	3050.54	8.38	0.28
BSE IT	28147.59	-167.53	-0.59
BANKEX	38701.99	496.07	1.30
OIL GAS	17350.89	173.84	1.01
METAL	15276.42	198.38	1.32
INDIA VIX	20.55	-0.33	-1.58

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1620	459	53
BSE	2401	906	141

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2347	2392	(2)
NSE CASH	40470	42527	(5)
NSE F&O	140920	159119	(11)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.43	4.01	1.43
SENSEX	21.47	3.05	1.33

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5652	3438	2213
FII	4659	7013	(2354)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2743.68	2076.09	668
Index Options	378674.40	379692.52	(1018)
Stock Futures	18370.72	16961.92	1409
Stock Options	9569.12	9614.08	(45)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.04	0.97
BANK NIFTY	1.03	1.06

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	104.20	104.43	-0.22

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.445	7.419	0.35
USA	3.117	3.070	1.53

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1825.66	1.11	0.06
Silver	20.86	-0.14	-0.70
Crude-Oil	105.71	1.44	1.38
Brent-Crude	111.30	1.25	1.14

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 JUN -22 USD-INR	78.34	0.03	0.04
28 JUN -22 EUR-INR	82.55	0.23	0.28
28 JUN -22 GBP-INR	96.24	0.63	0.66
28 JUN -22 JPY- INR	58.01	0.12	0.20

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15699	15560	15629	15689	15759	15819
SENSEX	52728	52232	52480	52695	52943	53158
NIFTY FUTURES	15719	15556	15637	15693	15774	15830
BANK NIFTY	33627	33249	33438	33580	33769	33911
CNX IT	27778	27194	27486	27923	28216	28653
CNX MIDCAP	26449	26175	26312	26395	26532	26615
CNX SMALLCAP	8391	8280	8335	8368	8423	8456
INDIA VIX	20.55	17.58	19.06	20.17	21.65	22.76

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	Neutral	Sell	Neutral
INDIA VIX	Sell	Neutral	Neutral

SECURITIES BAN IN F&O TRADES FOR 27-06-2022

DELTACORP, RBLBANK, IBULHSGFIN, SUNTV

TECHNICAL VIEWS



NIFTY

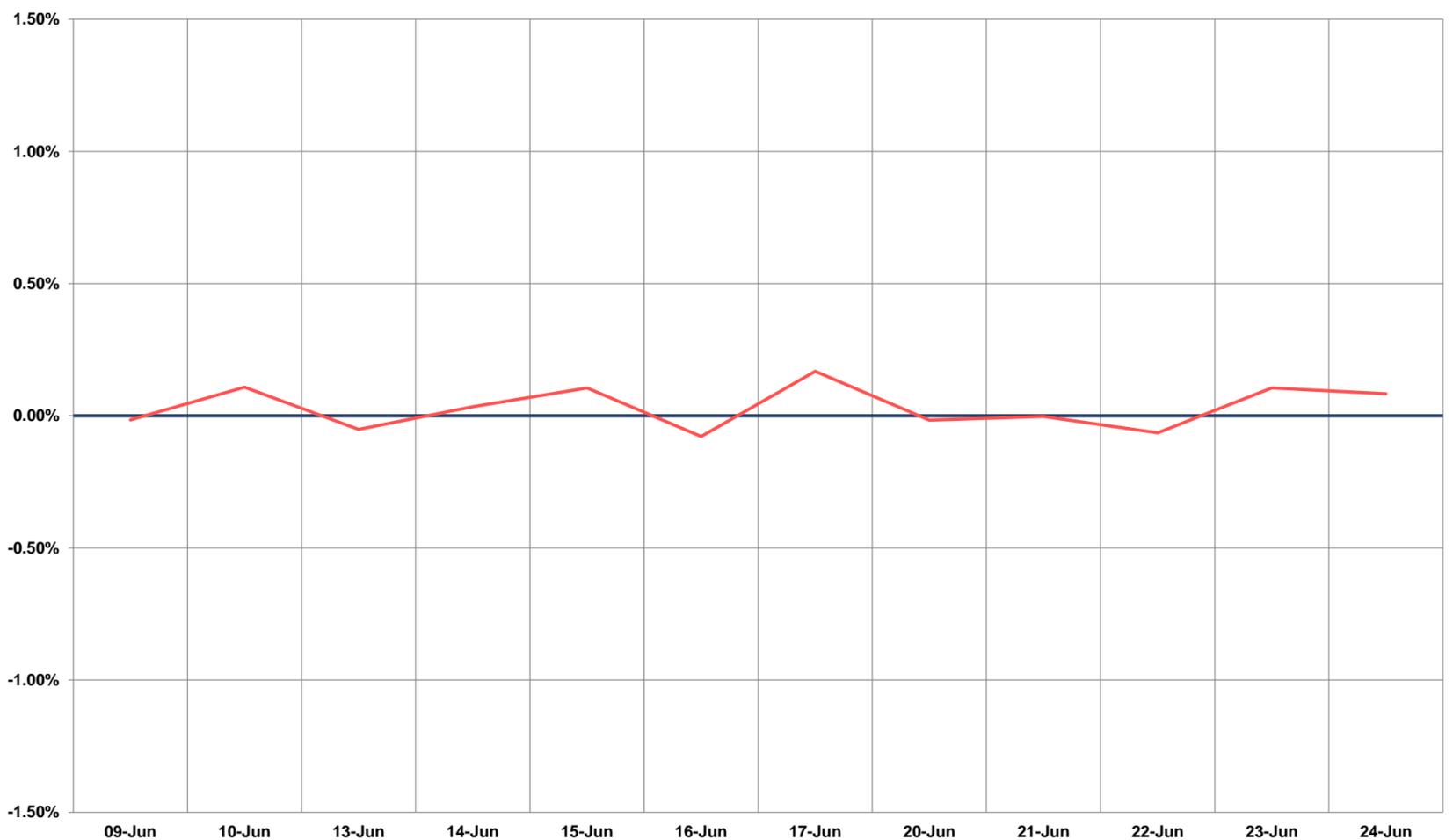
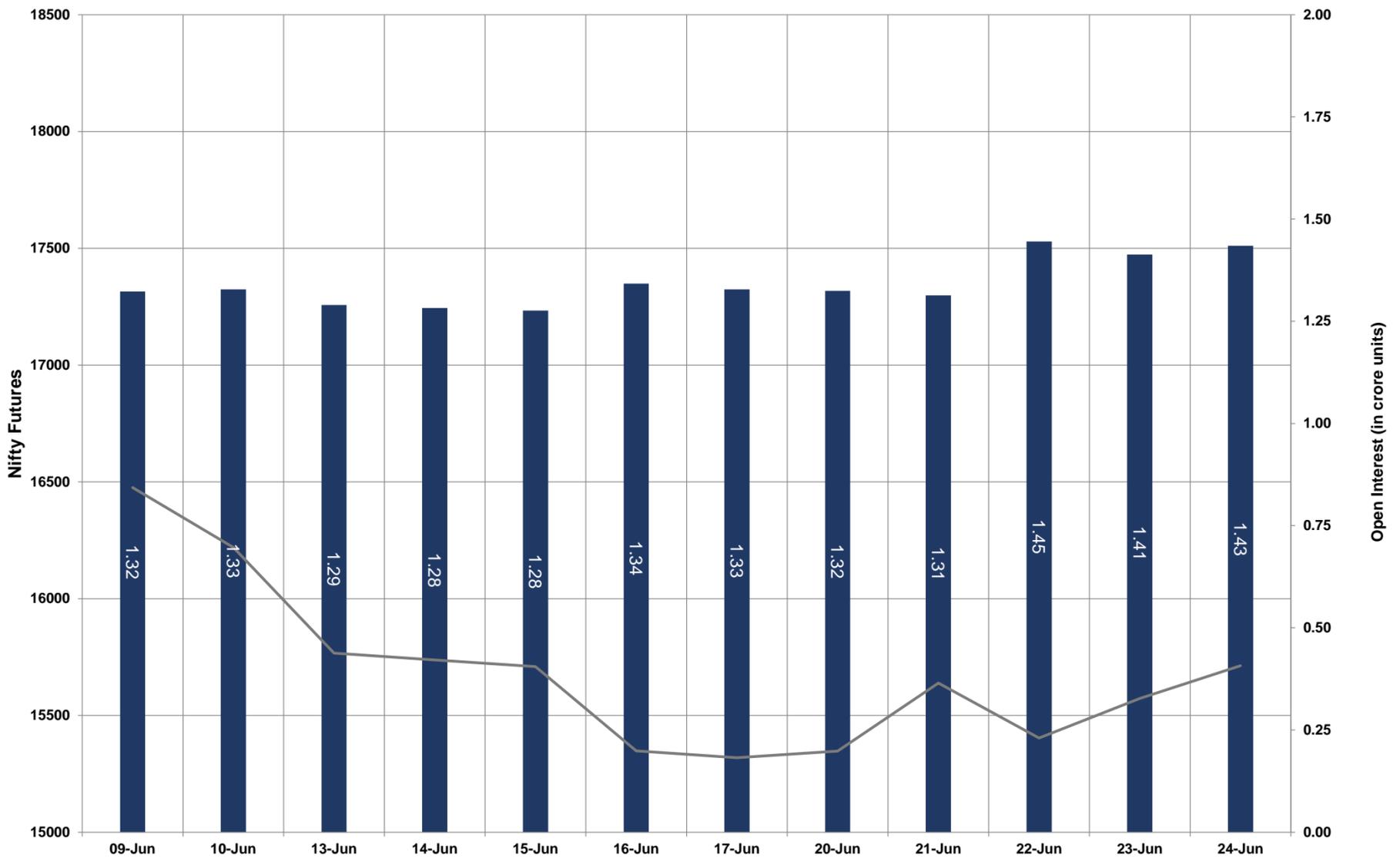


- Nifty Cash = **15699.25 (0.92%)**
- Resistance levels = **15790** and **15870**
- Support levels = **15620** and **15560**

TECHNICAL VIEWS



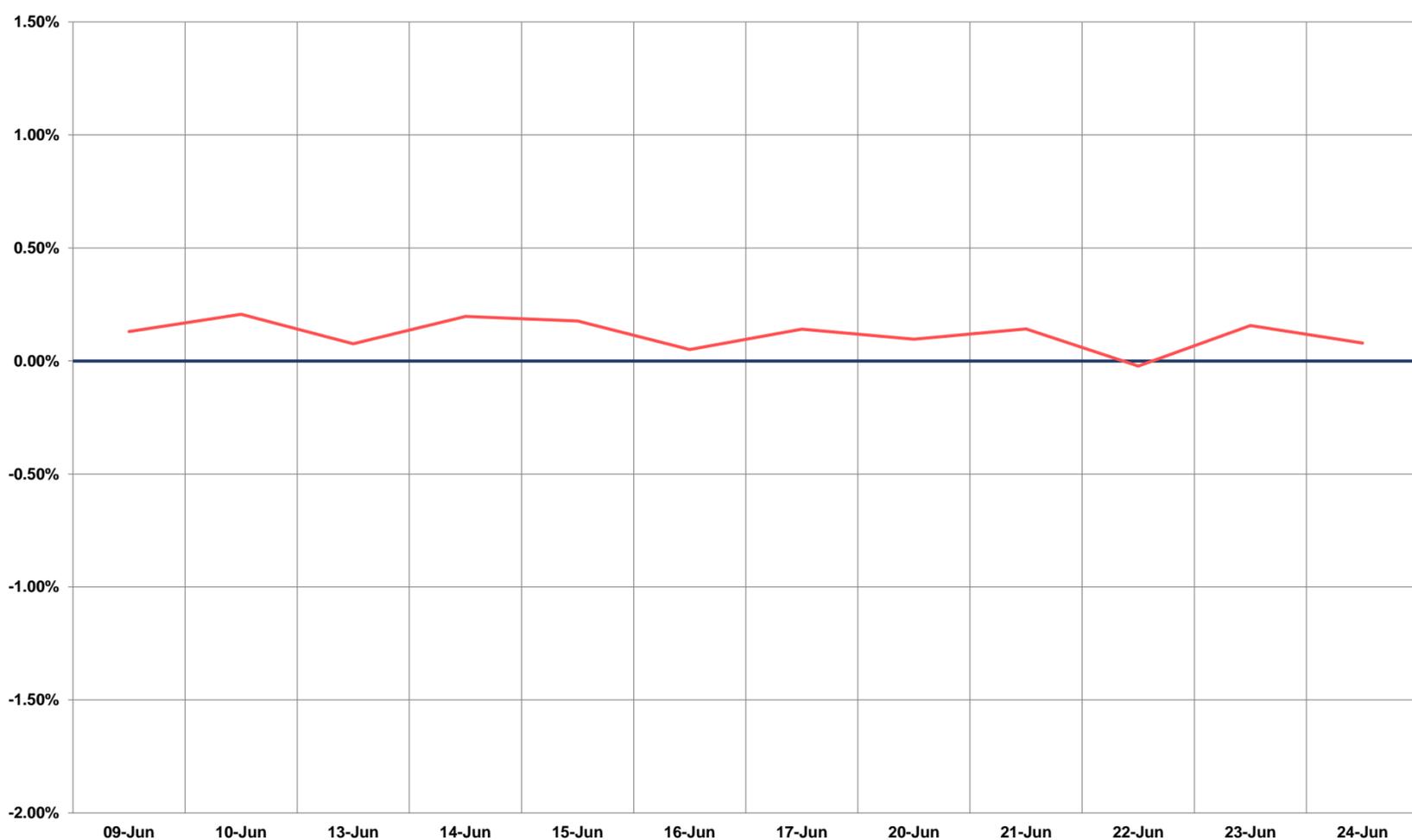
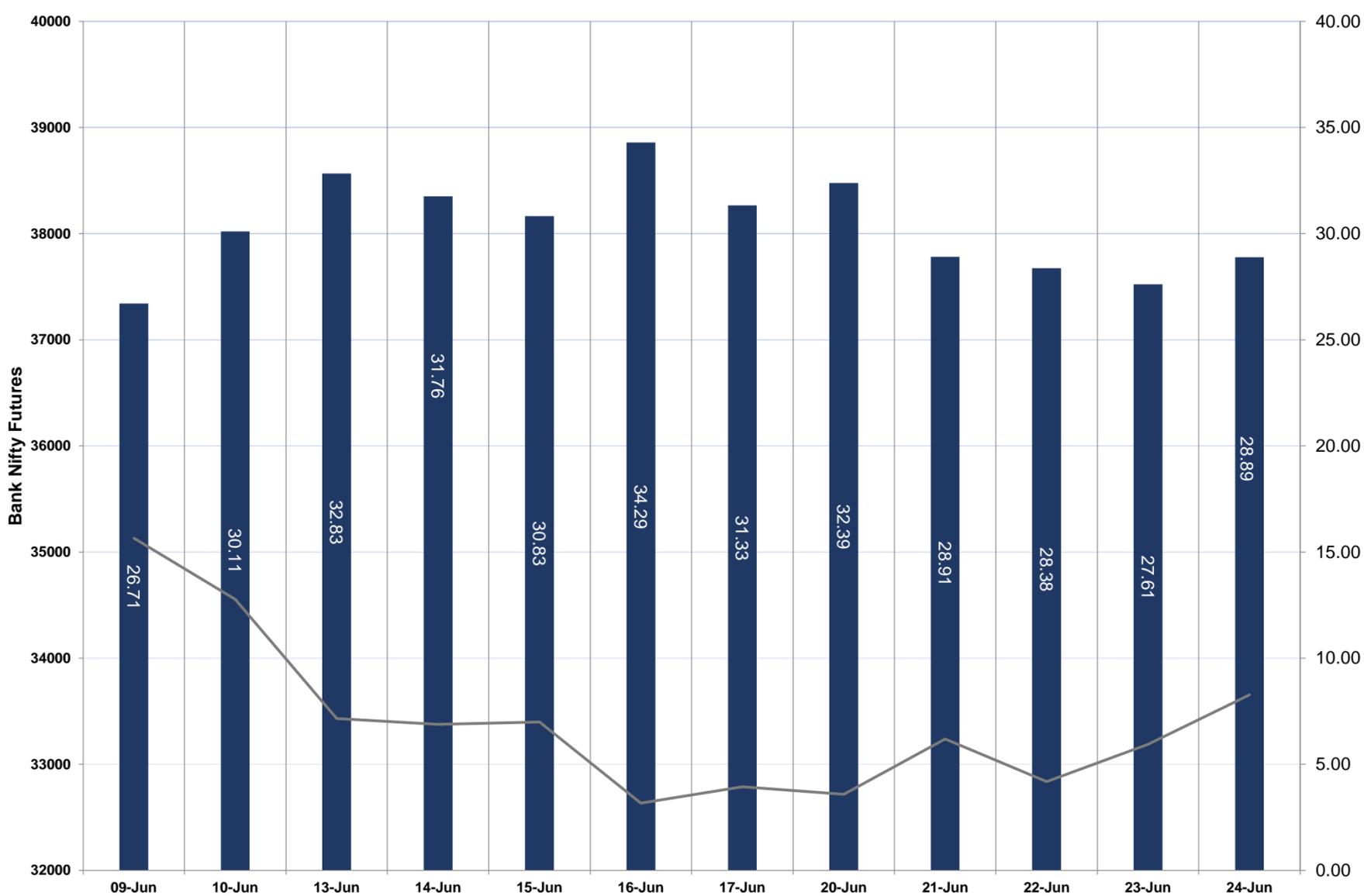
NIFTY FUTURES



TECHNICAL VIEWS



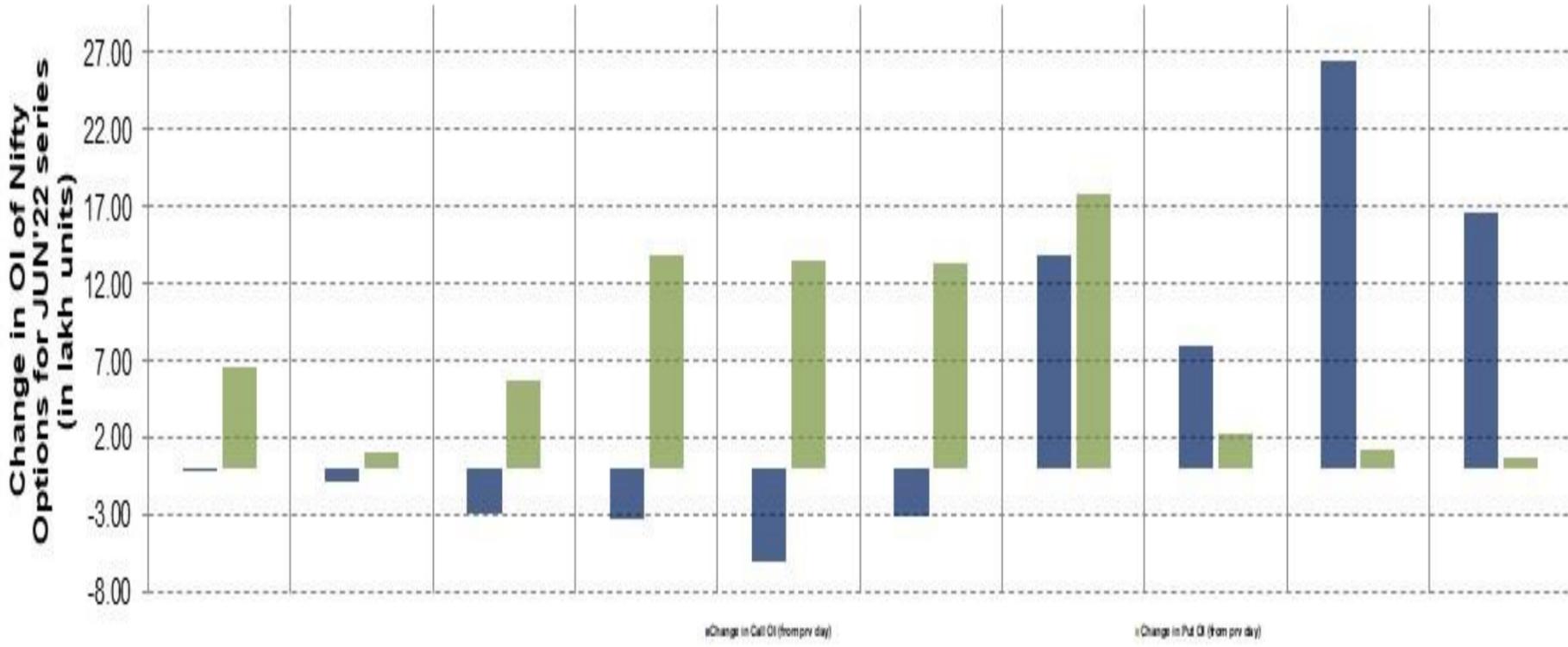
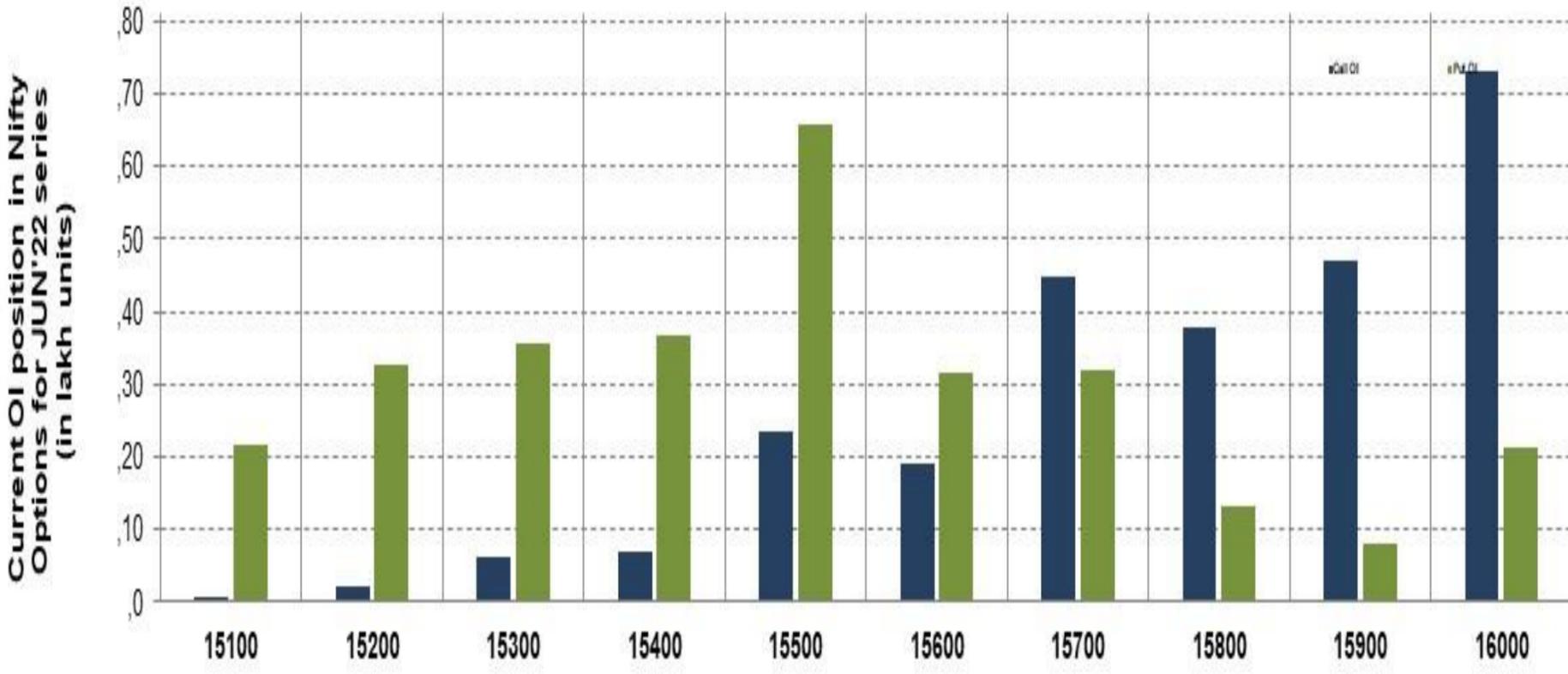
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **2.64 million** in Open Interests is **Strike Price of 15900**
- **Most Active Nifty Put** with an addition of **1.78 millions** in Open Interests is **Strike Price of 15700**
- **Maximum Open Interest** an outstanding was **7.32 millions** for Calls at **Strike Price of 16000**
- **Maximum Open Interest** an outstanding was **6.56 millions** for puts at **Strike Price of 15500**

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