



MORNING MANTRA



Daily Derivatives & Market Report

JUNE 27, 2022



Indian equity benchmarks ended with notable gains on Monday. The start of the trading session was in green terrain, as the Commerce and Industry Minister Piyush Goyal said India is one of the fastest-growing economies in the world and it is expected to reach \$30 trillion in the coming 30 years. He said if India grows at 8 per cent every year on a compounded annual growth basis, the economy will double in about nine years.

Adding more optimism, a private report stated that India is rapidly emerging as a preferred country for foreign investments as the steps taken by the government led by Prime Minister Narendra Modi during the last eight years have borne fruit as is evident from the ever-increasing volumes of FDI inflow setting new records. Meanwhile, the government has extended the time for levy of GST compensation cess by nearly 4 years till March 31, 2026.

Markets remained higher during the whole trading session, as domestic sentiments were positive, amid a private report stating that India's economy gathered momentum in May driven by pent up demand for services and higher output from industries as reopening continued from pandemic restrictions. Besides, the Finance Ministry has asked public sector banks to explore fintech partnerships and co-lending opportunities to expand their business.

Traders remained positive during the day as the Reserve Bank of India (RBI) stated that net profits of manufacturing companies surged by 50.2 per cent during 2021-22, the input cost pressures notwithstanding. It said net profit also increased for the information technology (IT) companies, whereas the non-IT services sector continued to record losses at the aggregate level.

On the global front, European markets were trading higher. Asian markets settled mostly higher, after Japan's leading index improved to a 4-month high in April as initially estimated. The final data from the Cabinet Office showed that the leading index, which measures future economic activity, rose to 102.9 in April from 100.8 in March. That was in line with flash data published on June 7. A similar higher reading was seen in December last year.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	53161.28	433.30	0.82
NIFTY	15838.40	139.15	0.89
MIDCAP	21991.81	188.65	0.87
SMLCAP	24905.94	384.01	1.57
BSEFMC	13901.52	125.39	0.91
AUTO	26679.86	254.44	0.96
POWER	3971.43	56.25	1.44
REALTY	3077.85	27.31	0.90
BSE IT	28715.19	567.60	2.02
BANKEX	38884.42	182.43	0.47
OIL GAS	17529.32	178.43	1.03
METAL	15552.42	276.00	1.81
INDIA VIX	21.01	0.46	2.24

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1562	532	67
BSE	2386	1038	151

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2560	2347	9
NSE CASH	40789	40470	1
NSE F&O	207993	140920	48

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.59	4.05	1.41
SENSEX	21.65	3.08	1.32

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5101	3917	1184
FII	4539	5818	(1278)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4430.20	4224.76	205
Index Options	477013.15	476116.91	896
Stock Futures	49737.05	49211.88	525
Stock Options	9417.17	9293.32	124

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.05	1.04
BANK NIFTY	0.89	1.03

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.94	104.04	-0.10

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.409	7.444	-0.47
USA	3.175	3.124	1.64

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1839.08	13.57	0.74
Silver	21.50	0.47	2.24
Crude-Oil	107.81	0.19	0.18
Brent-Crude	113.63	0.51	0.45

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 JUN -22 USD-INR	78.43	0.08	0.10
28 JUN -22 EUR-INR	82.92	0.35	0.43
28 JUN -22 GBP-INR	96.19	-0.12	-0.12
28 JUN -22 JPY- INR	57.98	-0.04	-0.07

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15832	15746	15789	15858	15901	15970
SENSEX	53161	52875	53018	53264	53407	53653
NIFTY FUTURES	15838	15751	15795	15863	15906	15974
BANK NIFTY	33811	33486	33649	33898	34061	34310
CNX IT	28346	28058	28202	28395	28539	28733
CNX MIDCAP	26713	26569	26641	26751	26824	26934
CNX SMALLCAP	8562	8446	8504	8544	8602	8642
INDIA VIX	21.00	18.99	19.99	20.56	21.56	22.13

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 28-06-2022

DELTACORP, SUNTV

TECHNICAL VIEWS



NIFTY

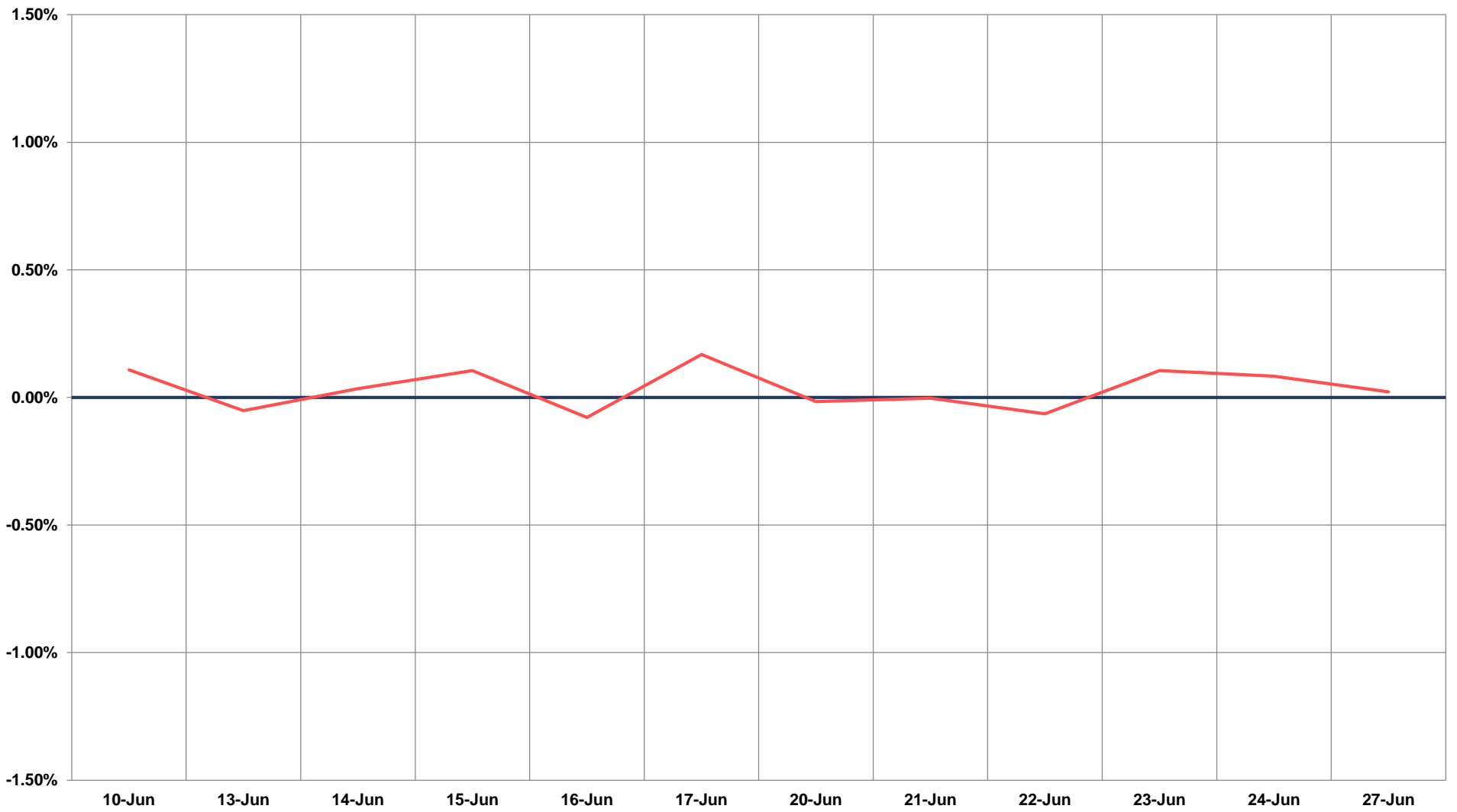
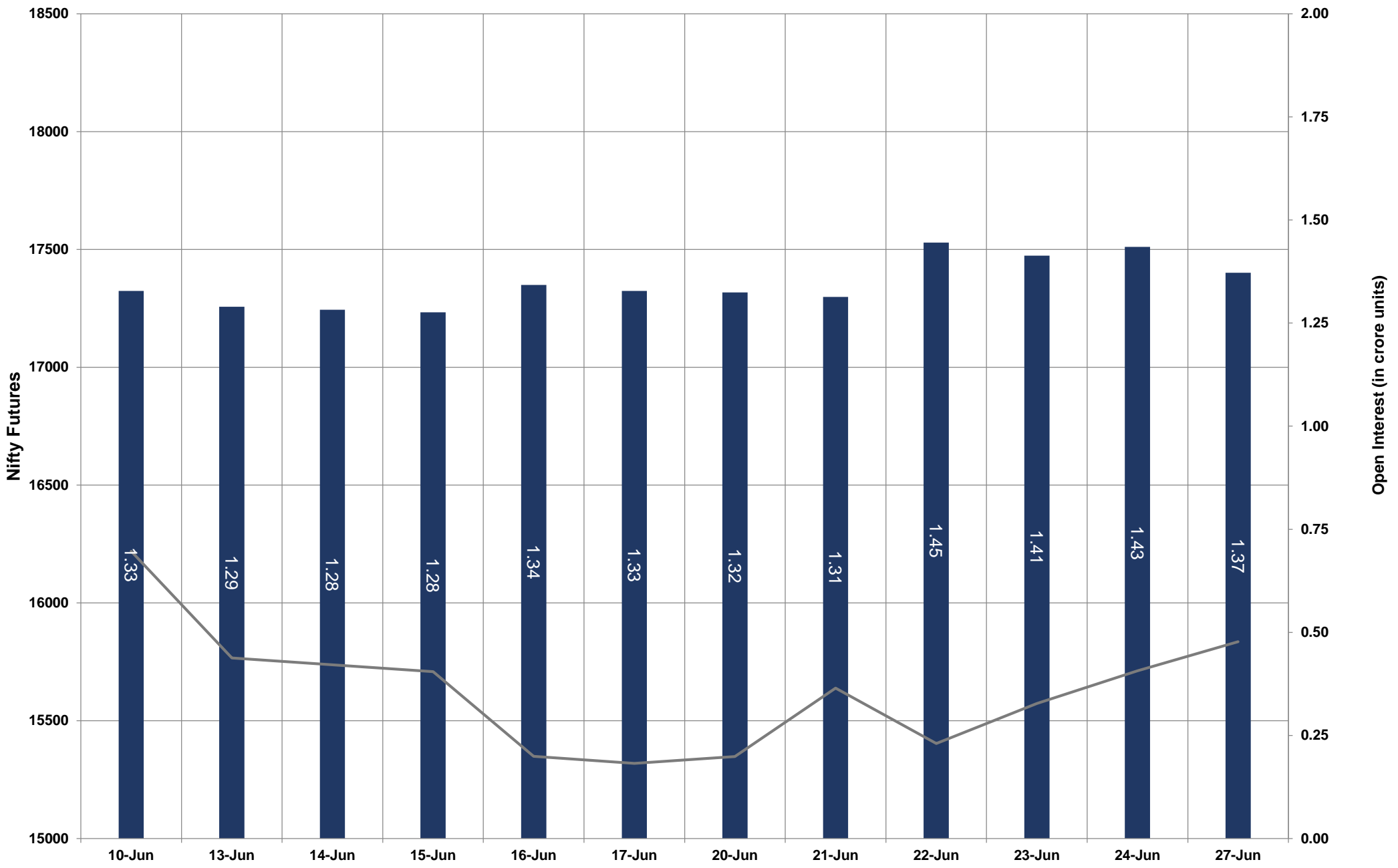


- Nifty Cash = **15838.40 (0.89%)**
- Resistance levels = **15930** and **16020**
- Support levels = **15705** and **15625**

TECHNICAL VIEWS



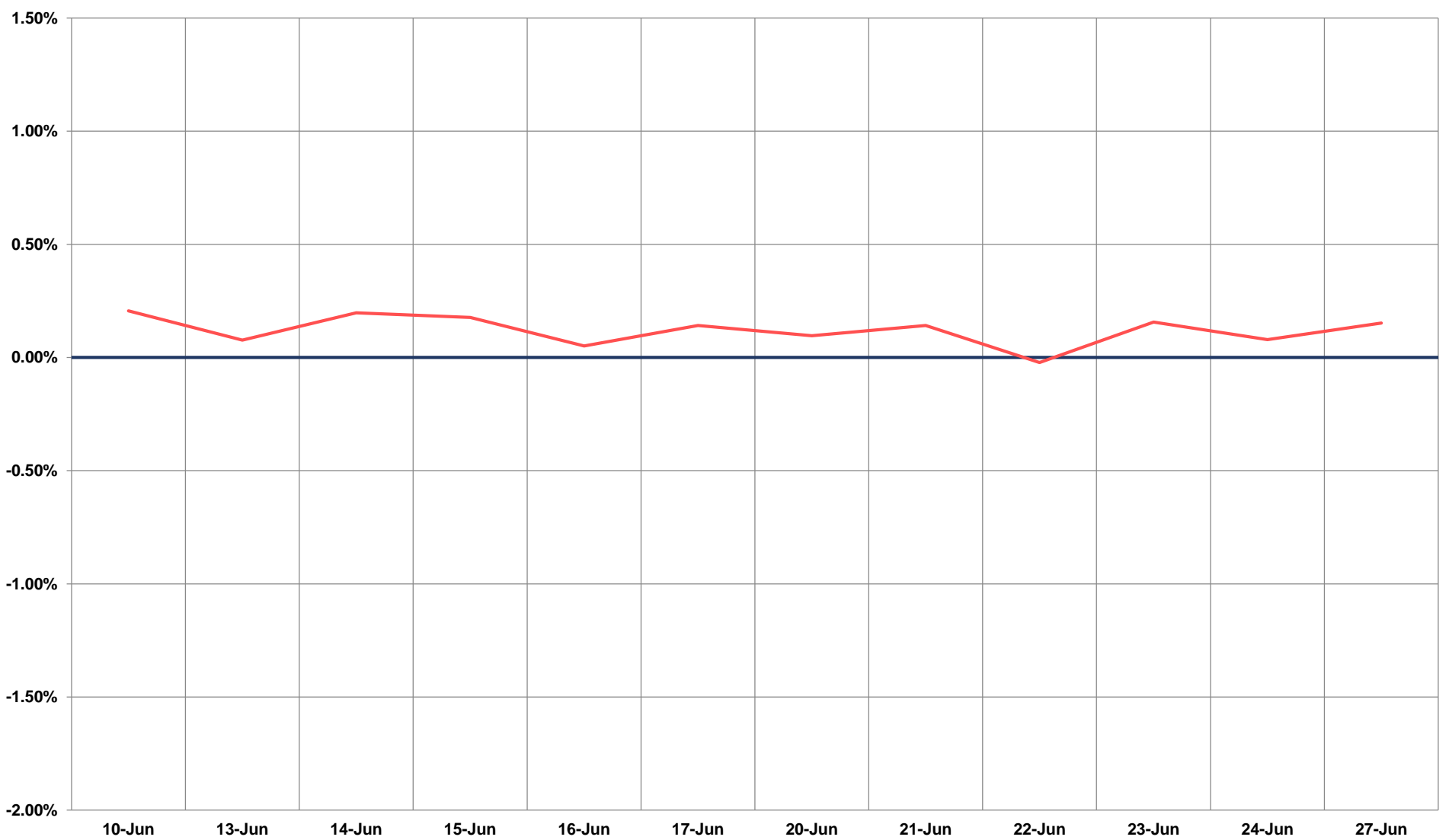
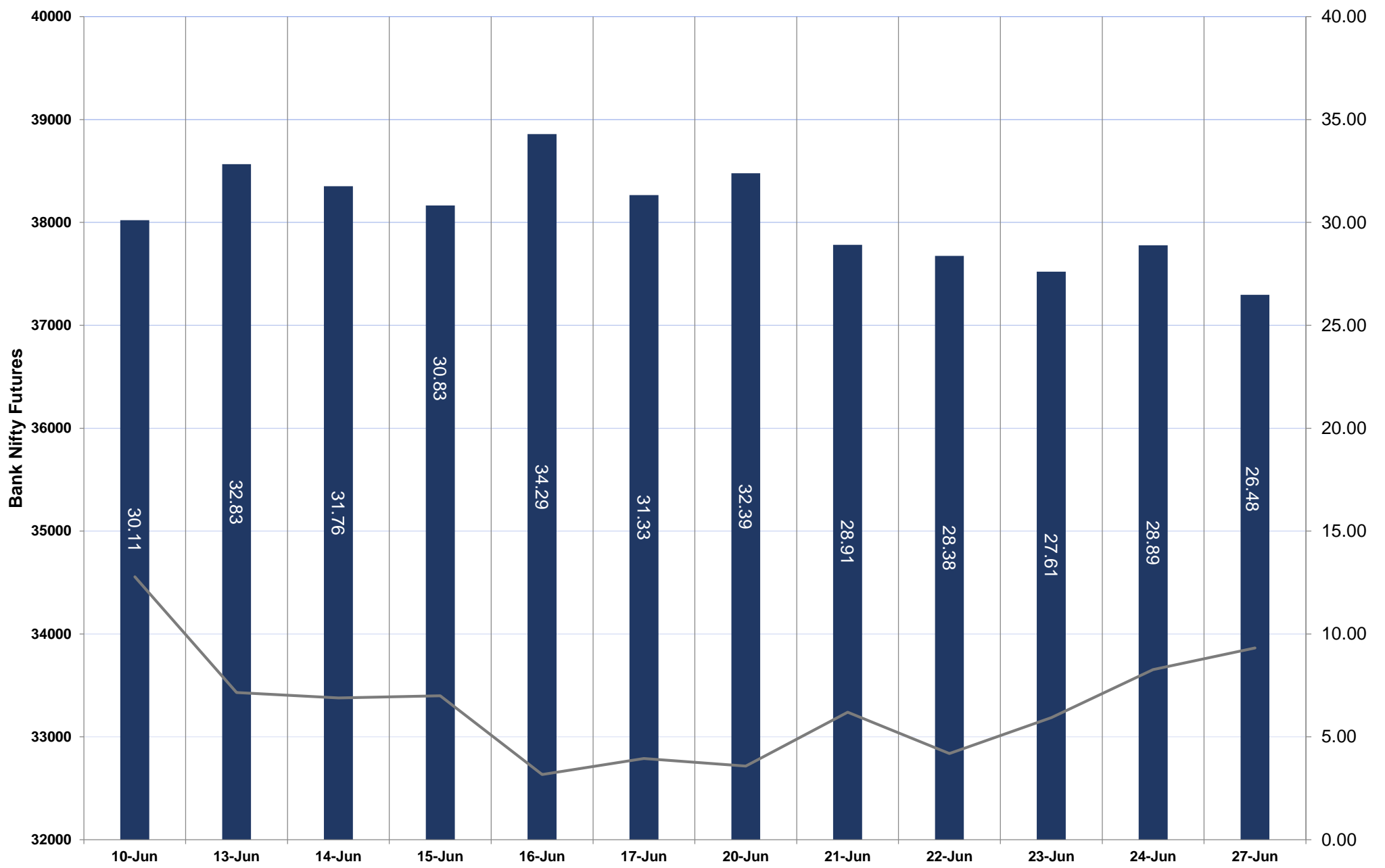
NIFTY FUTURES



TECHNICAL VIEWS



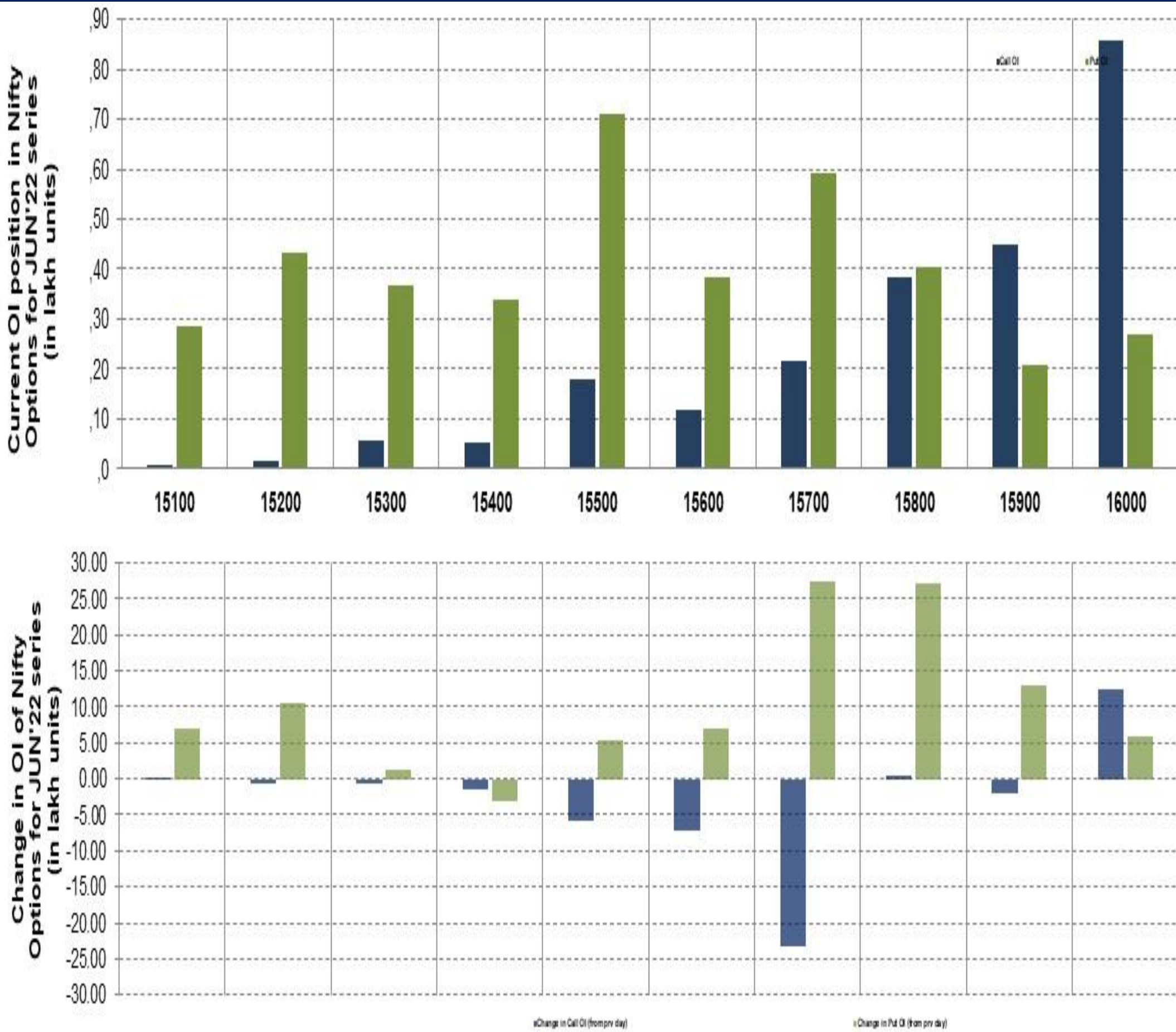
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of 2.32 million in Open Interests is **Strike Price of 15700**
- **Most Active Nifty Put** with an addition of 2.73 millions in Open Interests is **Strike Price of 15700**
- **Maximum Open Interest an outstanding** was 8.57 millions for Calls at **Strike Price of 16000**
- **Maximum Open Interest an outstanding** was 7.10 millions for puts at **Strike Price of 15500**

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