



MORNING MANTRA



Daily Derivatives & Market Report

JUNE 28, 2022



Indian equity benchmarks ended flat with a positive bias on Tuesday. After a negative start, markets remained lower for the most part of the trading session, amid persistent foreign fund outflows. As per exchange data, foreign institutional investors (FIIs) remained net sellers in the capital market, as they sold shares worth Rs 1,278.42 crore on Monday. Firm crude oil prices in the international market also put pressure on equities.

Domestic sentiments remained negative, as Crisil in its latest report has said that a fourth of Indian micro, small and medium enterprises (MSMEs) have lost 3 per cent or more of their respective market share to big corporations during the Covid pandemic. It analysed MSMEs from 69 sectors and 147 clusters having a revenue of Rs 47 lakh crore or a fourth of India's GDP to arrive at the details on how the small businesses fared during the pandemic.

However, in the last hour of the trade, key indices cut all of their losses to turn positive, after Union Minister for MSME Narayan Rane has said under the able leadership of Prime Minister Shri Narendra Modi MSME Ministry is committed to achieve the goals of holistic development and self-reliance of MSMEs. Adding some relief, the electronics and IT ministry has approved a total of 314 applications with proposed investments of Rs 86,824 crore under a modified special incentive package scheme till May 31, 2022.

Traders got some support, as a report by the government think-tank NITI Aayog estimates India's gig economy could employ 2.35 crore people by FY30, representing a three-and-a-half-times increase over 10 years. The gig economy employed around 68 lakh people in FY20. Meanwhile, India and the European Union (EU) resumed negotiations, after a gap of over eight years, for a comprehensive free trade agreement, a move aimed at strengthening economic ties between the two regions.

On the global front, European markets were trading higher. Asian markets settled mostly higher on Tuesday, even after Hong Kong's merchandise exports declined, while imports rose for the second straight month in May. The data from the Census and Statistics Department showed that exports fell 1.4 percent year-on-year in May, after a 1.1 percent increase in April. Imports increased 1.3 percent annually in May, after a 2.1 percent growth in the previous month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	53177.45	16.17	0.03
NIFTY	15850.20	18.15	0.11
MIDCAP	22030.45	38.64	0.18
SMLCAP	24965.24	59.30	0.24
BSEFMC	13931.99	30.47	0.22
AUTO	27016.17	336.31	1.26
POWER	3970.58	-0.85	-0.02
REALTY	3099.80	21.95	0.71
BSE IT	28846.80	131.61	0.46
BANKEX	38704.48	-179.94	-0.46
OIL GAS	17973.78	444.46	2.54
METAL	15859.51	307.09	1.97
INDIA VIX	21.45	0.44	2.09

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1112	943	76
BSE	1794	1482	140

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2440	2560	(5)
NSE CASH	41001	40789	1
NSE F&O	217530	207993	5

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.61	4.05	1.41
SENSEX	21.53	3.06	1.33

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5177	3972	1206
FII	5349	6593	(1244)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	6239.43	6155.79	84
Index Options	582990.03	580728.27	2262
Stock Futures	50015.06	49688.51	327
Stock Options	8193.84	8240.17	(46)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.98	1.05
BANK NIFTY	0.85	0.89

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.93	103.93	0.00

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.466	7.407	0.80
USA	3.236	3.194	1.31

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1825.46	2.03	0.11
Silver	21.29	0.12	0.60
Crude-Oil	111.21	1.64	1.50
Brent-Crude	117.13	2.04	1.77

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JULY -22 USD-INR	79.08	0.46	0.59
27 JULY -22 EUR-INR	83.83	0.52	0.63
27 JULY -22 GBP-INR	96.88	0.40	0.41
27 JULY -22 JPY- INR	58.15	-0.09	0.16

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15850	15636	15743	15817	15925	15999
SENSEX	53177	52554	52866	53083	53395	53613
NIFTY FUTURES	15859	15662	15760	15811	15910	15961
BANK NIFTY	33642	33388	33515	33630	33757	33872
CNX IT	28509	27746	28128	28365	28746	28983
CNX MIDCAP	26791	26335	26563	26692	26920	27049
CNX SMALLCAP	8533	8427	8480	8510	8563	8594
INDIA VIX	21.45	20.04	20.75	21.21	21.92	22.38

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	Neutral	Neutral	Neutral

SECURITIES BAN IN F&O TRADES FOR 29-06-2022

DELTACORP, SUNTV

TECHNICAL VIEWS



NIFTY

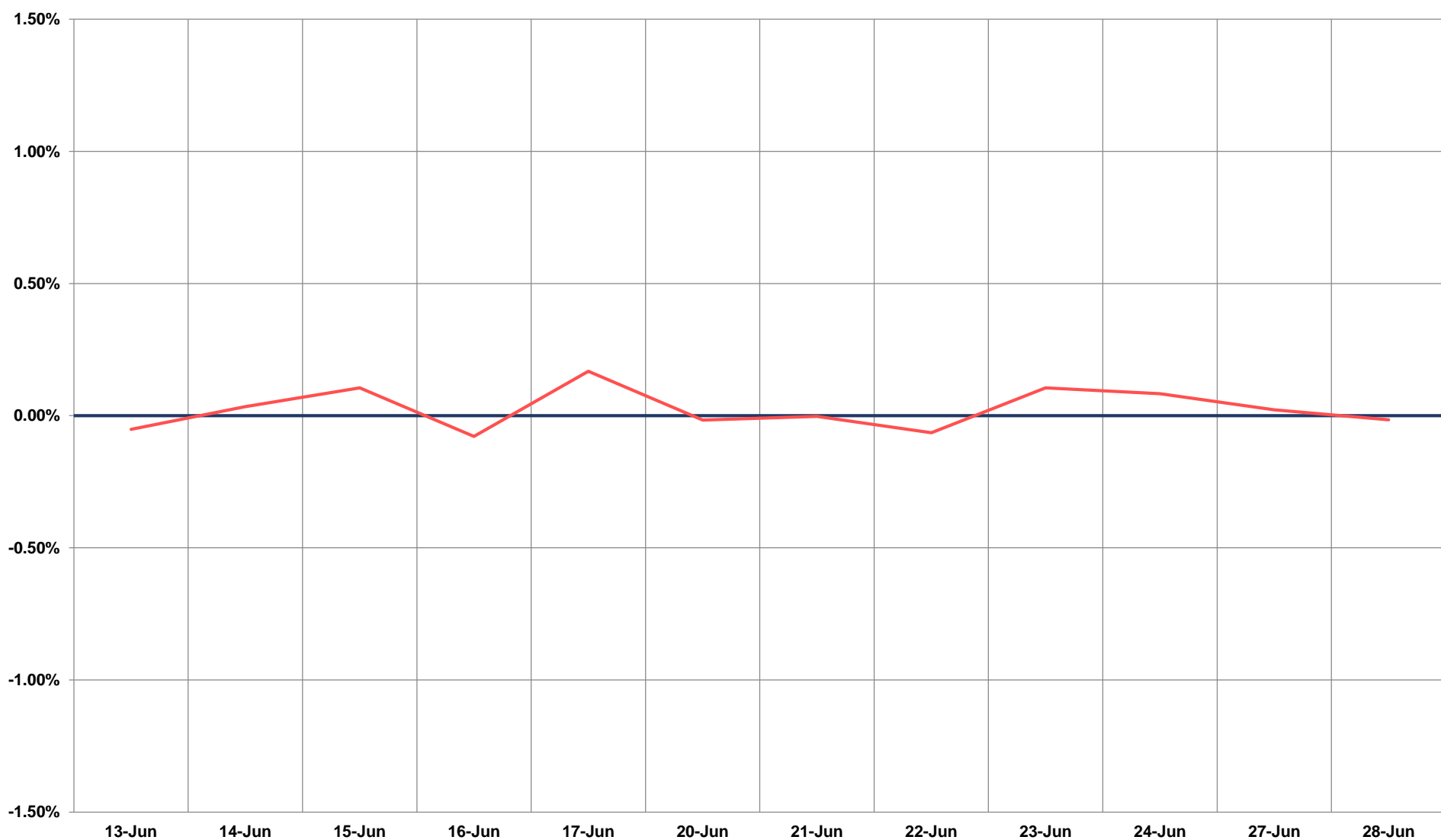
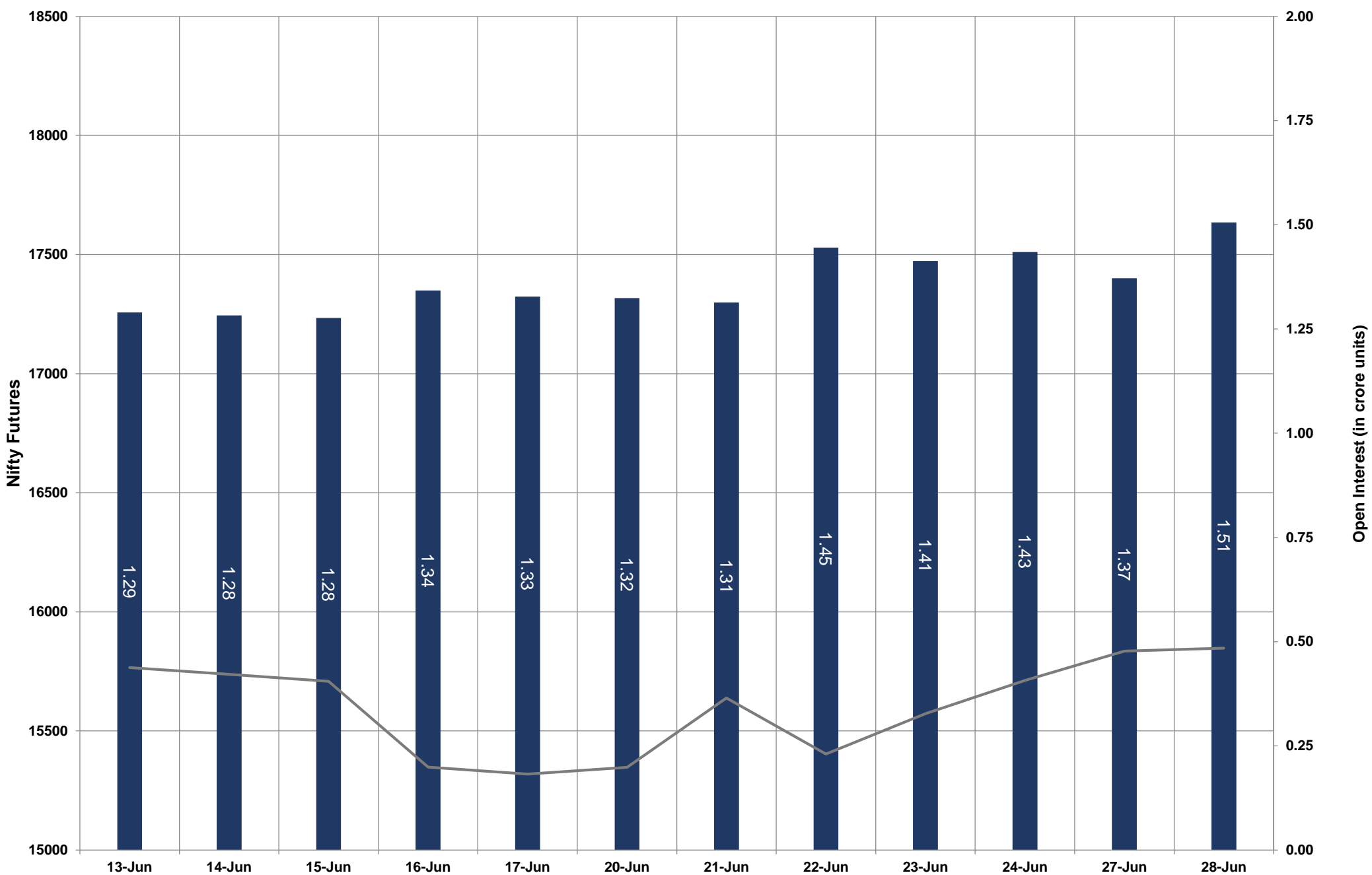


- Nifty Cash = **15850.20 (0.11%)**
- Resistance levels = **15930** and **16020**
- Support levels = **15705** and **15625**

TECHNICAL VIEWS



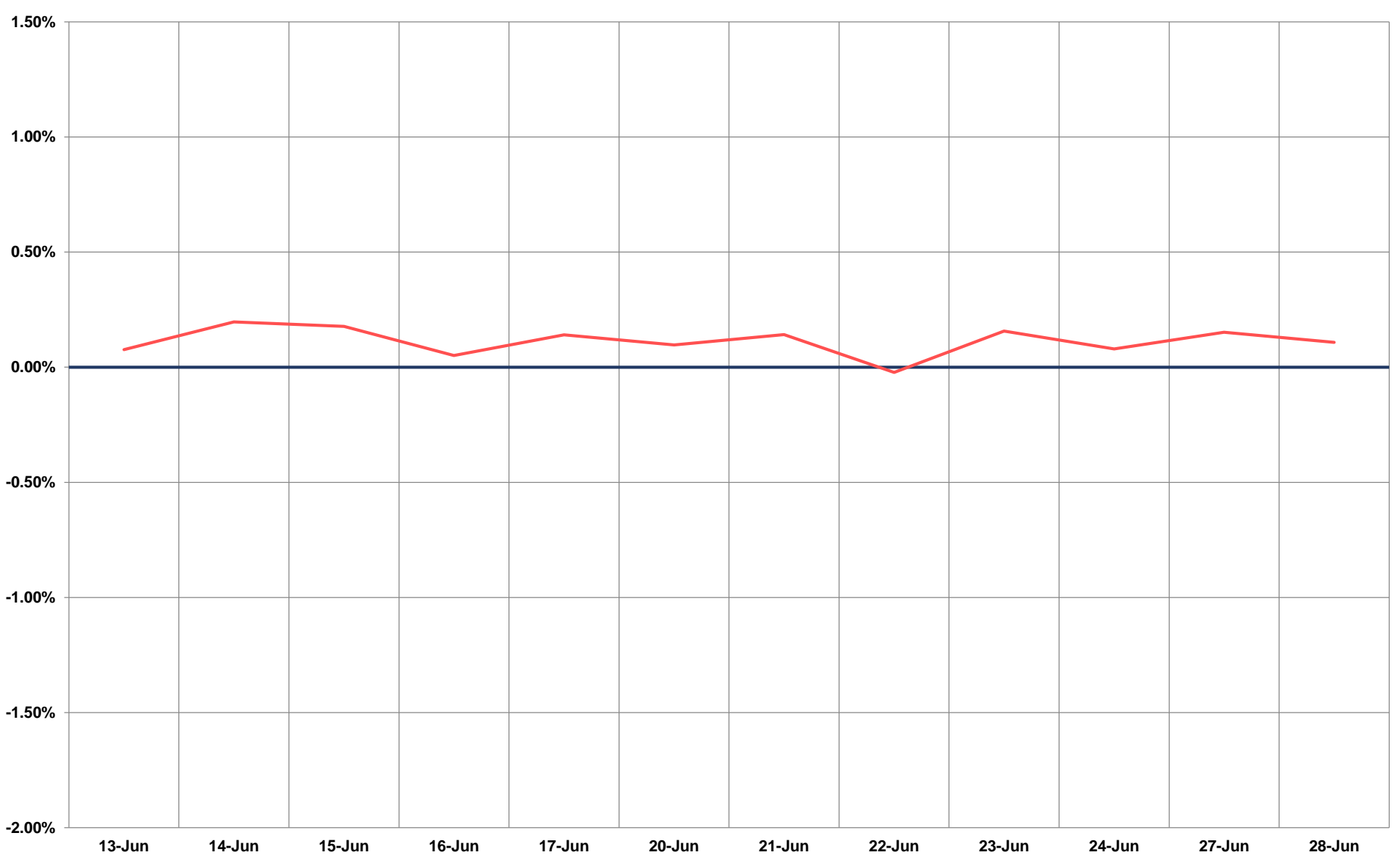
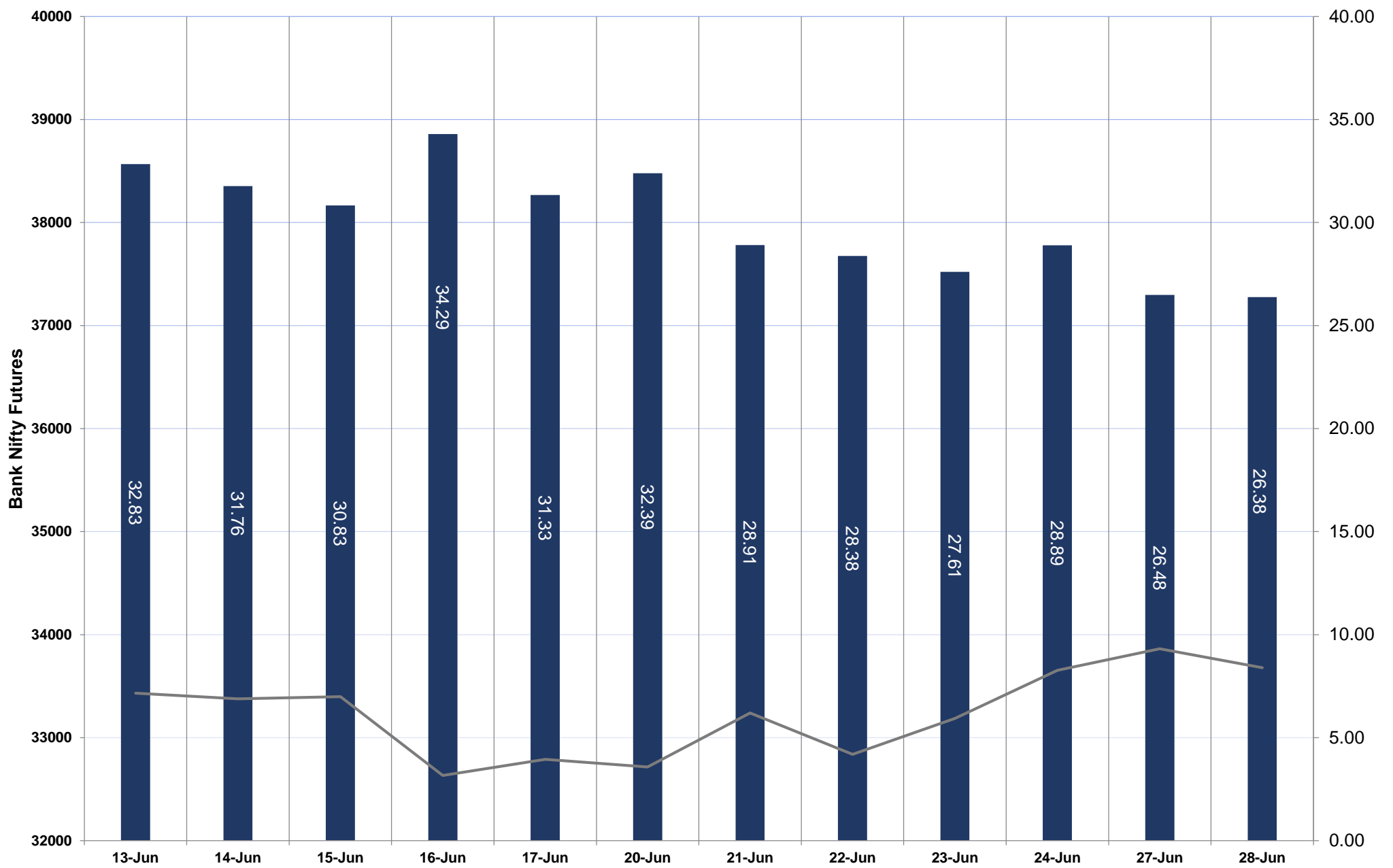
NIFTY FUTURES



TECHNICAL VIEWS



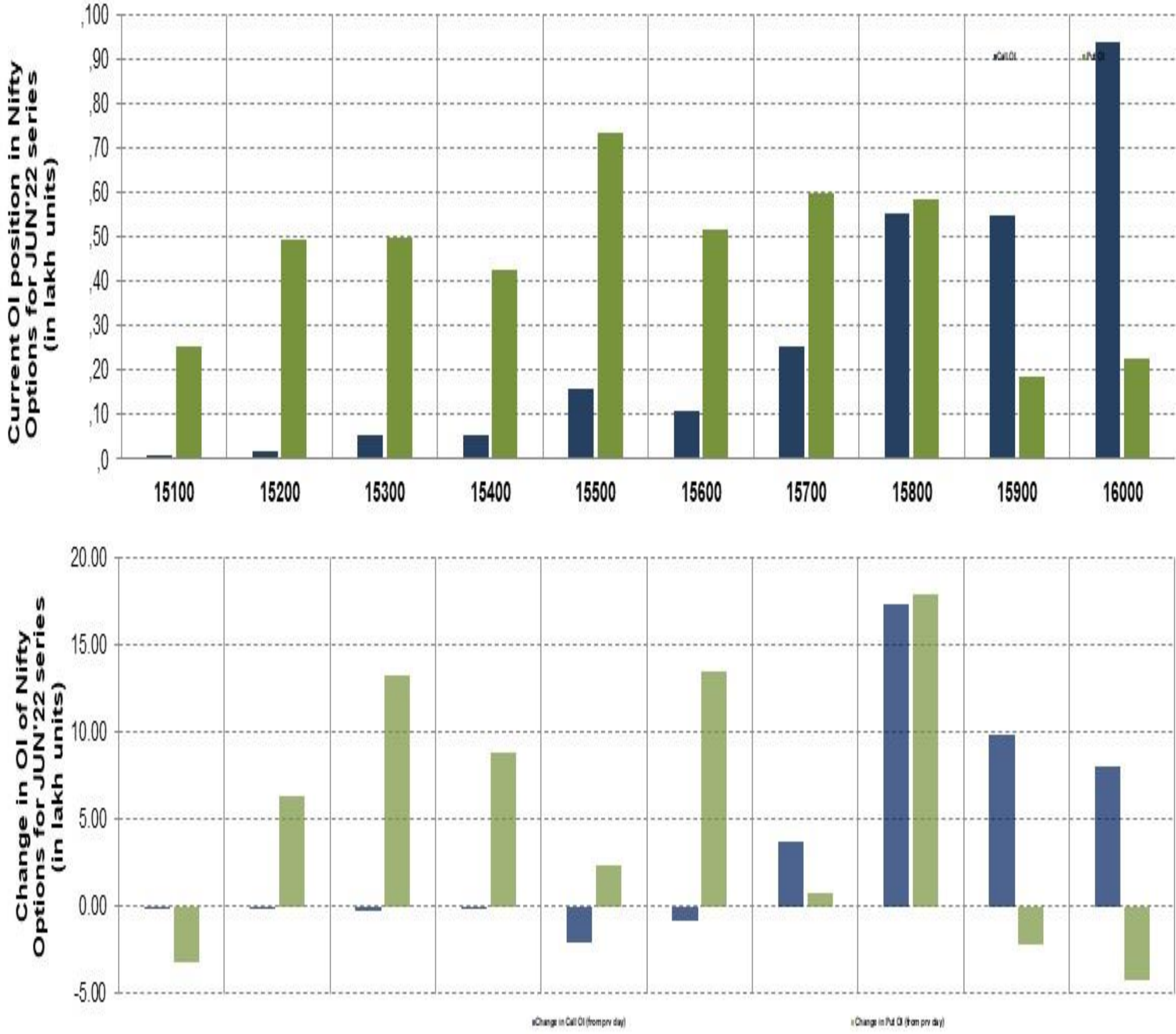
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 1.73 million in Open Interests is **Strike Price of 15800**
- **Most Active Nifty Put** with an addition of 1.79 millions in Open Interests is **Strike Price of 15800**
- **Maximum Open Interest an outstanding** was 9.38 millions for Calls at **Strike Price of 16000**
- **Maximum Open Interest an outstanding** was 7.34 millions for puts at **Strike Price of 15500**

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