



# MORNING MANTRA



Daily Derivatives & Market Report

JUNE 29, 2022



Indian equity benchmarks ended lower on Wednesday. The start of the day was in deep red, as continued selling in FIIs weighed on market sentiments. Foreign institutional investors (FIIs) sold shares worth a net Rs 1,244.44 crore on June 28. Some cautiousness came in with a private report that after a gap, the prices of select varieties of pulses have started rising for the past few days due to a delay in the onset of the southwest monsoon over major growing regions of Madhya Pradesh, Maharashtra, and Gujarat.

Weak trade continued over the Dalal Street till the end of the trading session, on the back of negative cues from the global markets. Some concerns came, after the Reserve Bank of India (RBI) in its latest data has showed that the growth in Scheduled Commercial Banks (SCBs) deposits moderated to 10 per cent year-on-year in March 2022, compared to an increase of 11.9 per cent a year ago. During 2021-2022, current, savings and term deposits rose by 10.9 per cent, 13.3 per cent and 7.9 per cent, respectively.

However, in afternoon deals, markets managed to cut most of their losses, as the GST Council approved changes in tax rates on some goods and services while allowing states to issue an e-way bill for intra-state movement of gold and precious stones. Besides, emphasizing the Micro, Small & Medium Enterprise (MSME) sector's important role in making India a \$5-trillion economy, Union Minister Bhanu Pratap Singh Verma has said that the government will remove all the barriers in credit flow to this sector.

On the global front, European markets were trading lower with investors looking ahead to a meeting of major central bank heads for clues on policy outlook. Asian markets settled lower on Wednesday, even after the value of retail sales in Japan was up 3.6 percent on year in May, coming in at 12.388 trillion yen. That exceeded expectations for an increase of 3.3 percent following the upwardly revised 3.1 percent increase in April (originally 3.0 percent).

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	53026.97	-150.48	-0.28
NIFTY	15799.11	-51.10	-0.32
MIDCAP	21875.25	-155.20	-0.70
SMLCAP	24921.40	-43.84	-0.18
BSEFMC	13791.14	-140.85	-1.01
AUTO	27107.66	91.49	0.34
POWER	4035.11	64.53	1.63
REALTY	3104.44	4.64	0.15
BSE IT	28552.80	-294.00	-1.02
BANKEX	38239.26	-465.22	-1.20
OIL GAS	18075.65	101.87	0.57
METAL	15898.16	38.65	0.24
INDIA VIX	21.90	0.45	2.10

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	822	1220	89
BSE	1521	1781	148

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2592	2440	6
NSE CASH	47479	41001	16
NSE F&O	212092	217530	(3)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.55	4.04	1.38
SENSEX	21.47	3.05	1.33

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8308	7461	847
FII	5947	6798	(851)

Note: FPI & DII Figures are provisional

## FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4691.35	7104.43	(2413)
Index Options	653102.10	651598.71	1503
Stock Futures	35441.14	35427.68	13
Stock Options	7126.49	7050.80	76

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.06	0.98
BANK NIFTY	0.76	0.85

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	104.50	104.50	0.00

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.459	7.466	-0.09
USA	3.168	3.207	-1.22

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1820.23	1.81	0.10
Silver	20.85	0.03	0.19
Crude-Oil	112.26	0.50	0.45
Brent-Crude	118.13	0.15	0.13

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JULY -22 USD-INR	79.16	0.09	0.12
27 JULY -22 EUR-INR	83.49	-0.30	-0.36
27 JULY -22 GBP-INR	96.35	-0.48	-0.50
27 JULY -22 JPY- INR	58.13	-0.04	-0.07

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15799	15609	15704	15783	15878	15957
SENSEX	53027	52329	52678	52962	53310	53594
NIFTY FUTURES	15765	15591	15678	15765	15852	15939
BANK NIFTY	33270	33055	33163	33293	33400	33530
CNX IT	28140	27811	27976	28211	28375	28611
CNX MIDCAP	26672	26373	26523	26620	26769	26866
CNX SMALLCAP	8484	8370	8427	8475	8532	8579
INDIA VIX	21.90	21.18	21.54	21.81	22.17	22.44

## INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Neutral	Sell	Neutral
SENSEX	Neutral	Sell	Neutral
NIFTY FUTURES	Neutral	Sell	Neutral
BANK NIFTY	Sell	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 30-06-2022

SUNTV

# TECHNICAL VIEWS



## NIFTY

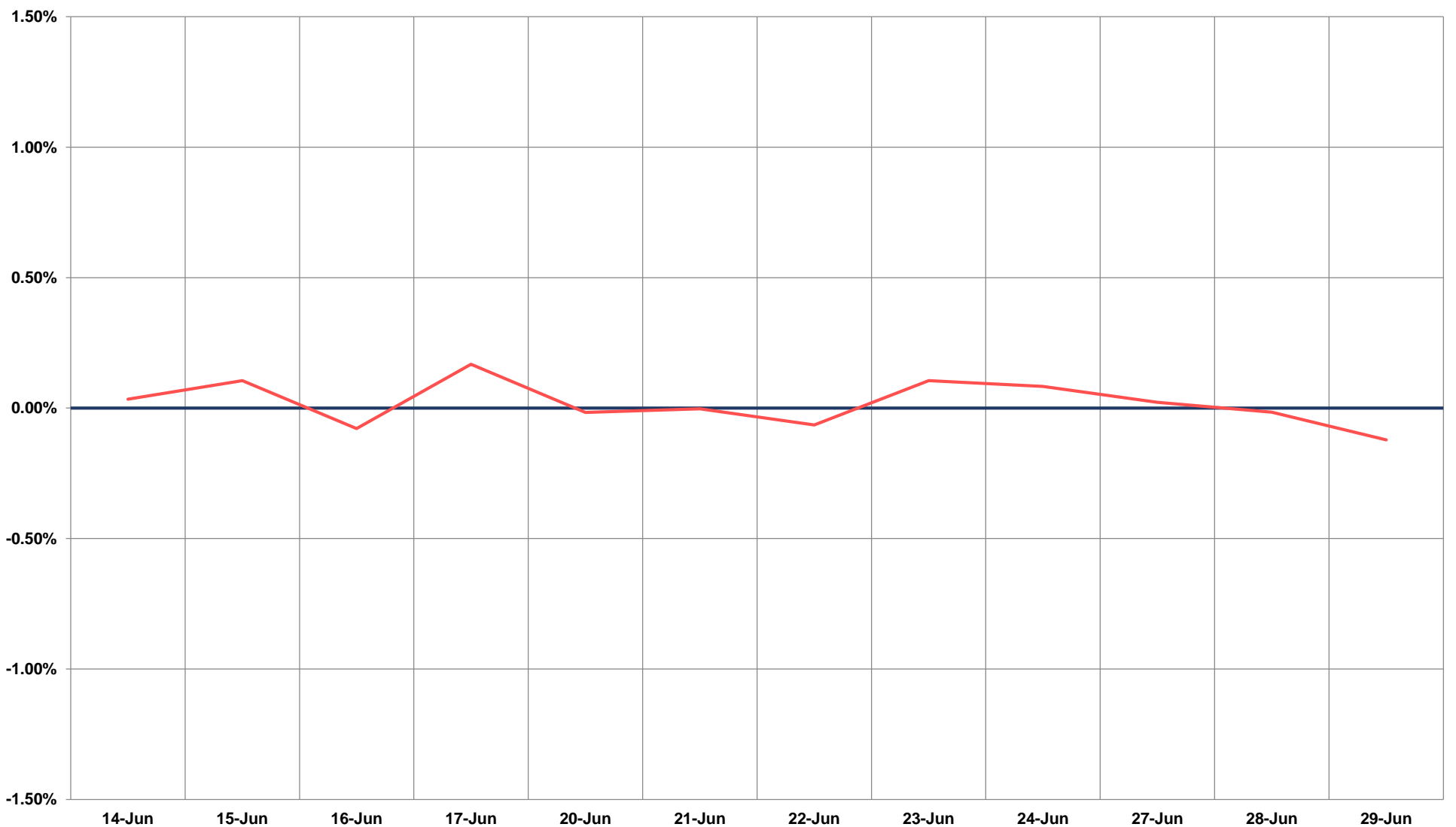
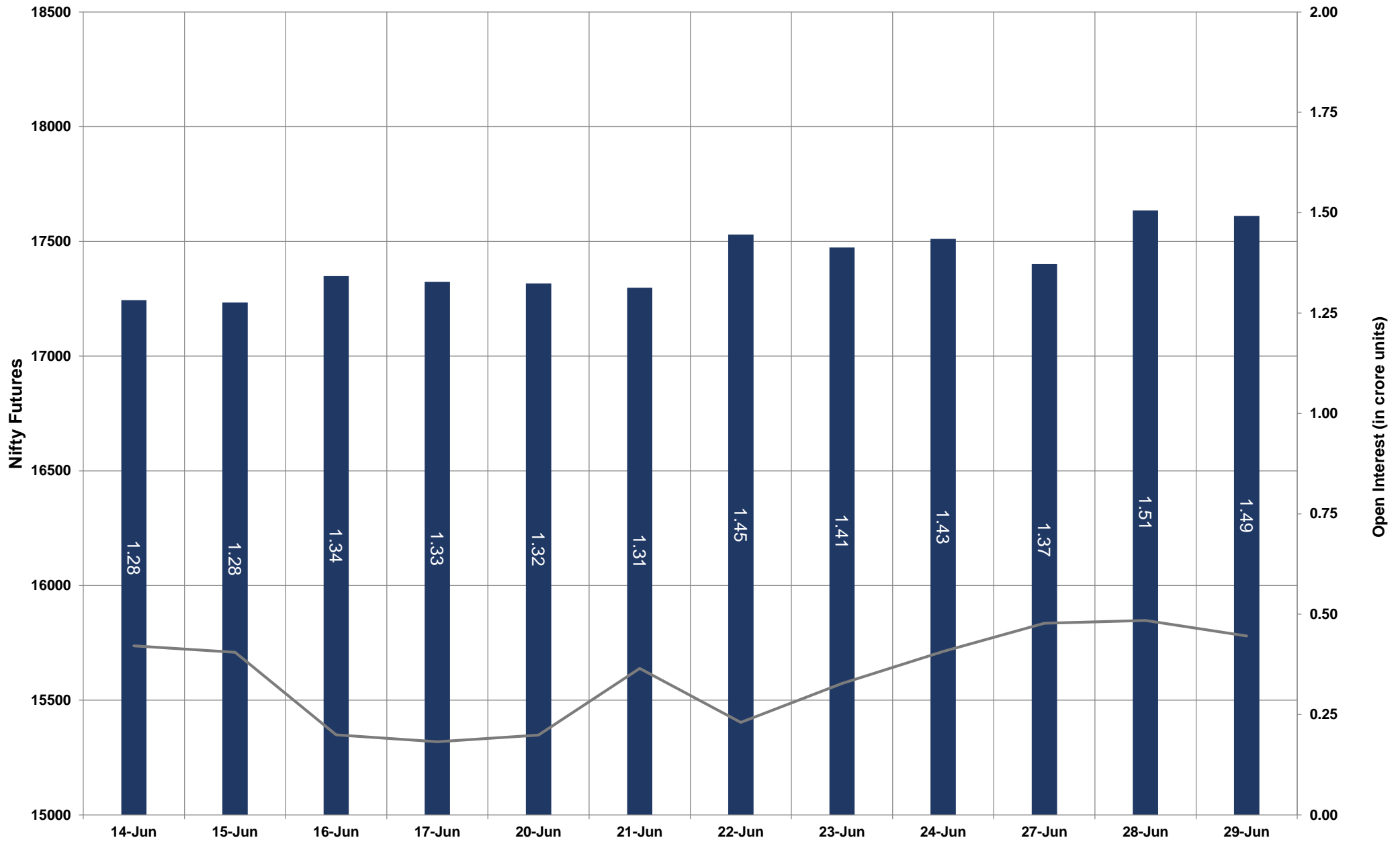


- Nifty Cash = **15799.10 (-0.32%)**
- Resistance levels = **15930** and **16020**
- Support levels = **15705** and **15625**

# TECHNICAL VIEWS



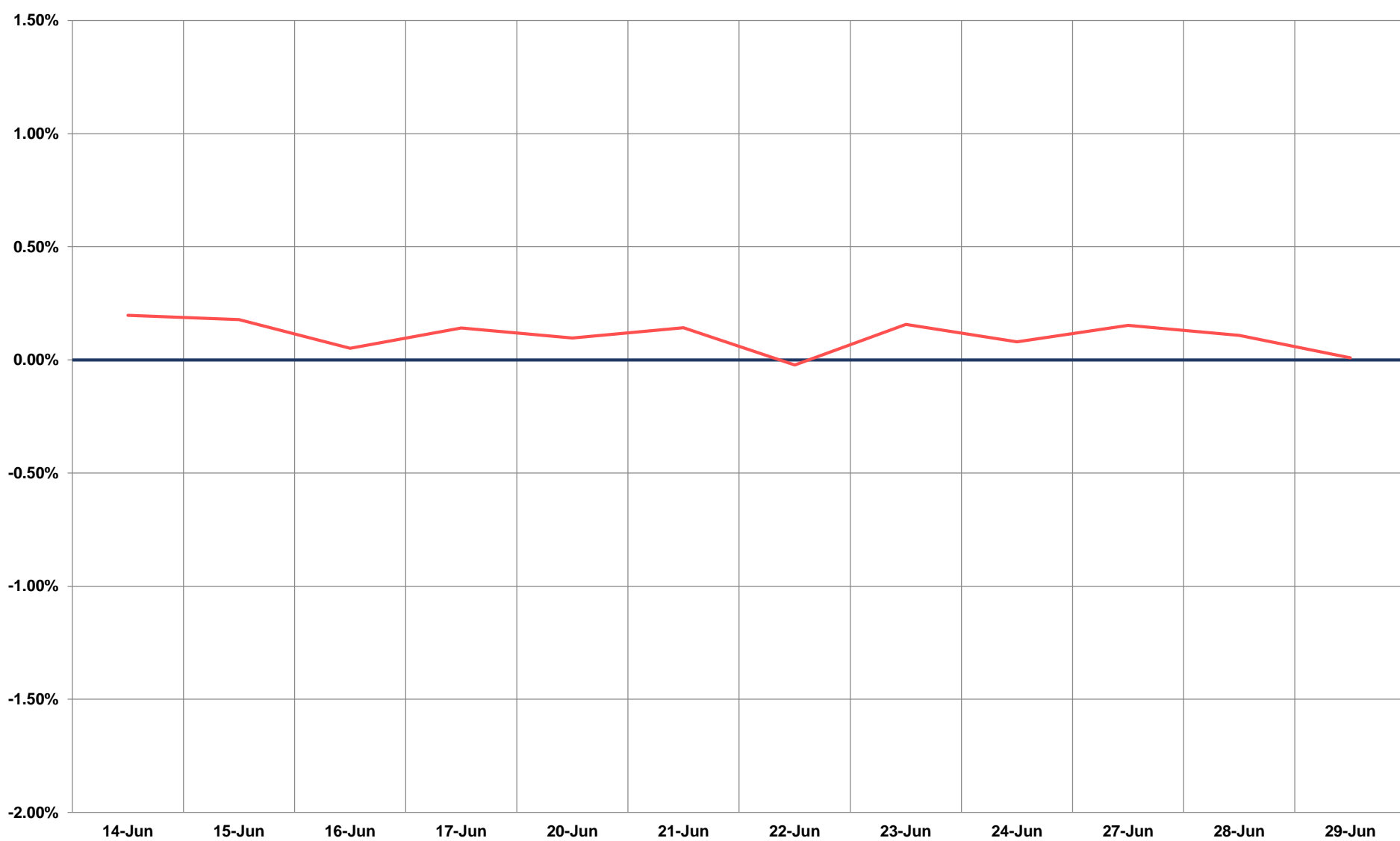
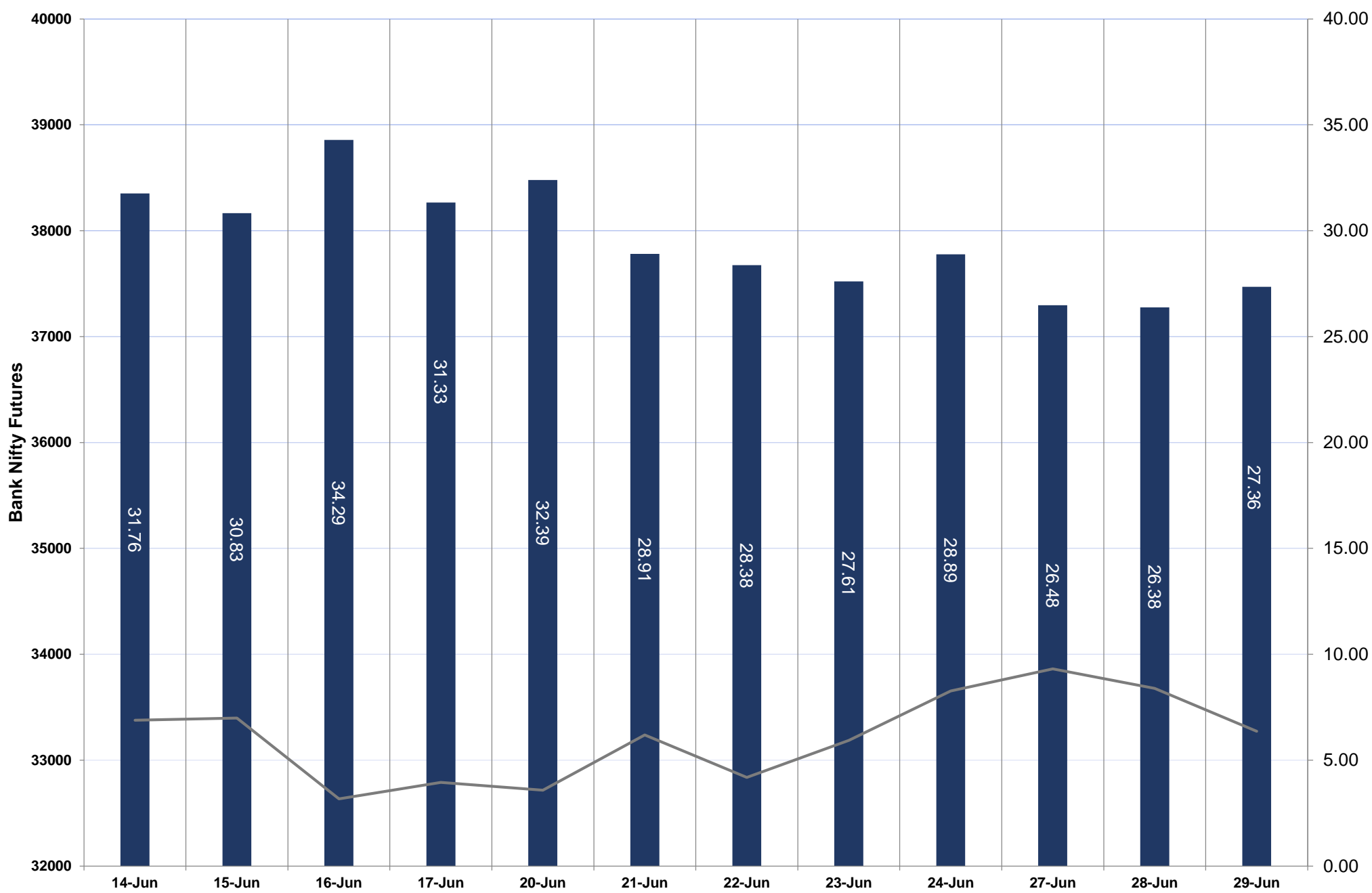
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

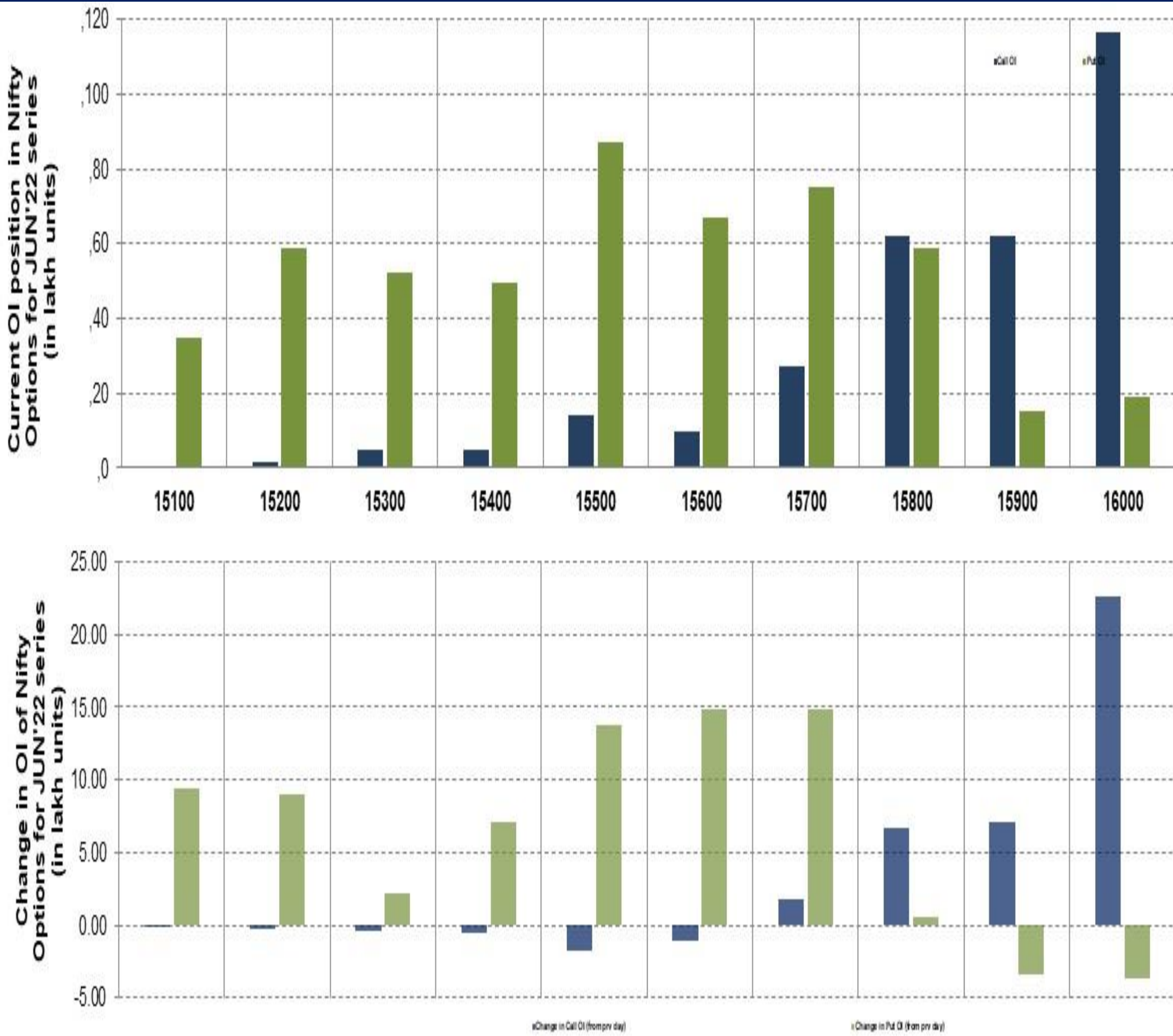




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **2.25 million** in Open Interests is **Strike Price of 16000**
- **Most Active Nifty Put** with an addition of **1.49 millions** in Open Interests is **Strike Price of 15700**
- **Maximum Open Interest an outstanding** was **11.63 millions** for Calls at **Strike Price of 16000**
- **Maximum Open Interest an outstanding** was **8.72 millions** for puts at **Strike Price of 15500**

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