



MORNING MANTRA



Daily Derivatives & Market Report

JUNE 30, 2022



Indian equity benchmarks ended flat with a negative bias on Thursday. After a cautious start, markets traded higher in early morning deals, taking support with Finance Minister Nirmala Sitharaman's statement that any increase in GST rates under the rate rationalisation exercise is intended to make up for the 'inefficiencies' in the value chain. Traders also took a note of a report released by Washington-based World Federation of Direct Selling Associations (WFDSA) stated that the Indian direct selling industry has reported retail sales of \$3.25 billion in 2021 (around Rs 27,650 crore) and maintained its 12th place in the global rankings.

But soon, key indices cut their gains and remained volatile during the entire trading session, as exchange data showed that foreign institutional investors (FIIs) remained net sellers in the capital market, as they sold shares worth Rs 851.06 crore on Wednesday. Traders got cautious, amid reports that the Goods and Services Tax (GST) Council's two-day meeting concluded without any decision on extending compensation to states - for revenue loss on account of the regime's implementation five years ago - beyond June 30. This was despite at least two dozen states raising the issue.

Some concerns came with a private report that inflationary pressures are likely to continue and force the RBI to further hike interest rates during the course of the current fiscal but the tighter financial conditions can impact growth. The report said there are reasons to be optimistic on the growth front but factors like tighter financial conditions can have an impact on the GDP expansion. On the sectoral front, oil industry stocks were in focus, after Information and Broadcasting Minister Anurag Thakur has said that the government has decided to give marketing freedom to domestic crude oil producers, allowing them to sell oil to whosoever they want.

On the global front, European markets were trading lower after global central bank chiefs said bringing down high inflation around the world will be painful and even dent economic growth. Asian markets ended mostly lower on Thursday, even after China's manufacturing sector returned to the expansion zone in June. The survey results from the National Bureau of Statistics showed that the official manufacturing Purchasing Managers' Index rose to 50.2 from 49.6 in May. A score above 50.0 indicates expansion in the sector.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	53018.94	-8.03	-0.02
NIFTY	15780.25	-18.85	-0.12
MIDCAP	21713.24	-162.01	-0.74
SMLCAP	24786.42	-134.98	-0.54
BSEFMC	13766.10	-25.04	-0.18
AUTO	26768.23	-339.43	-1.25
POWER	4067.00	31.89	0.79
REALTY	3068.27	-36.17	-1.17
BSE IT	28313.08	-239.72	-0.84
BANKEX	38475.94	236.68	0.62
OIL GAS	18021.93	-53.72	-0.30
METAL	15552.22	-345.94	-2.18
INDIA VIX	21.84	-0.06	-0.27

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	763	1295	69
BSE	1369	1907	144

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	2289	2592	(12)
NSE CASH	47937	47479	1
NSE F&O	234524	212092	11

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.50	4.03	1.41
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	6887.62	8184.19	(1297)
Index Options	1459188.48	1448397.03	10791
Stock Futures	25062.11	25175.36	(113)
Stock Options	3881.98	4105.60	(224)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.04	1.06
BANK NIFTY	0.97	0.76

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	105.35	105.10	0.25

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.450	7.459	-0.12
USA	3.057	3.093	-1.15

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1812.44	-6.53	-0.36
Silver	20.47	-0.28	-1.37
Crude-Oil	109.25	-0.53	-0.48
Brent-Crude	115.63	-0.63	-0.54

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JULY -22 USD-INR	79.12	-0.03	-0.04
27 JULY -22 EUR-INR	82.40	-1.07	-1.28
27 JULY -22 GBP-INR	95.84	-0.48	-0.50
27 JULY -22 JPY- INR	58.17	0.05	0.08

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15780	15639	15709	15800	15871	15961
SENSEX	53019	52599	52809	53093	53303	53588
NIFTY FUTURES	15779	15624	15702	15789	15866	15954
BANK NIFTY	33425	32942	33183	33421	33663	33901
CNX IT	27843	27432	27638	27982	28187	28531
CNX MIDCAP	26453	26150	26301	26558	26709	26966
CNX SMALLCAP	8445	8330	8388	8477	8534	8623
INDIA VIX	21.84	21.15	21.50	21.88	22.23	22.61

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	Sell	Sell	Neutral
CNX MIDCAP	Sell	Sell	Neutral
CNX SMALLCAP	Neutral	Sell	Neutral
INDIA VIX	Neutral	Neutral	Neutral

SECURITIES BAN IN F&O TRADES FOR 01-07-2022

NIL

TECHNICAL VIEWS



NIFTY

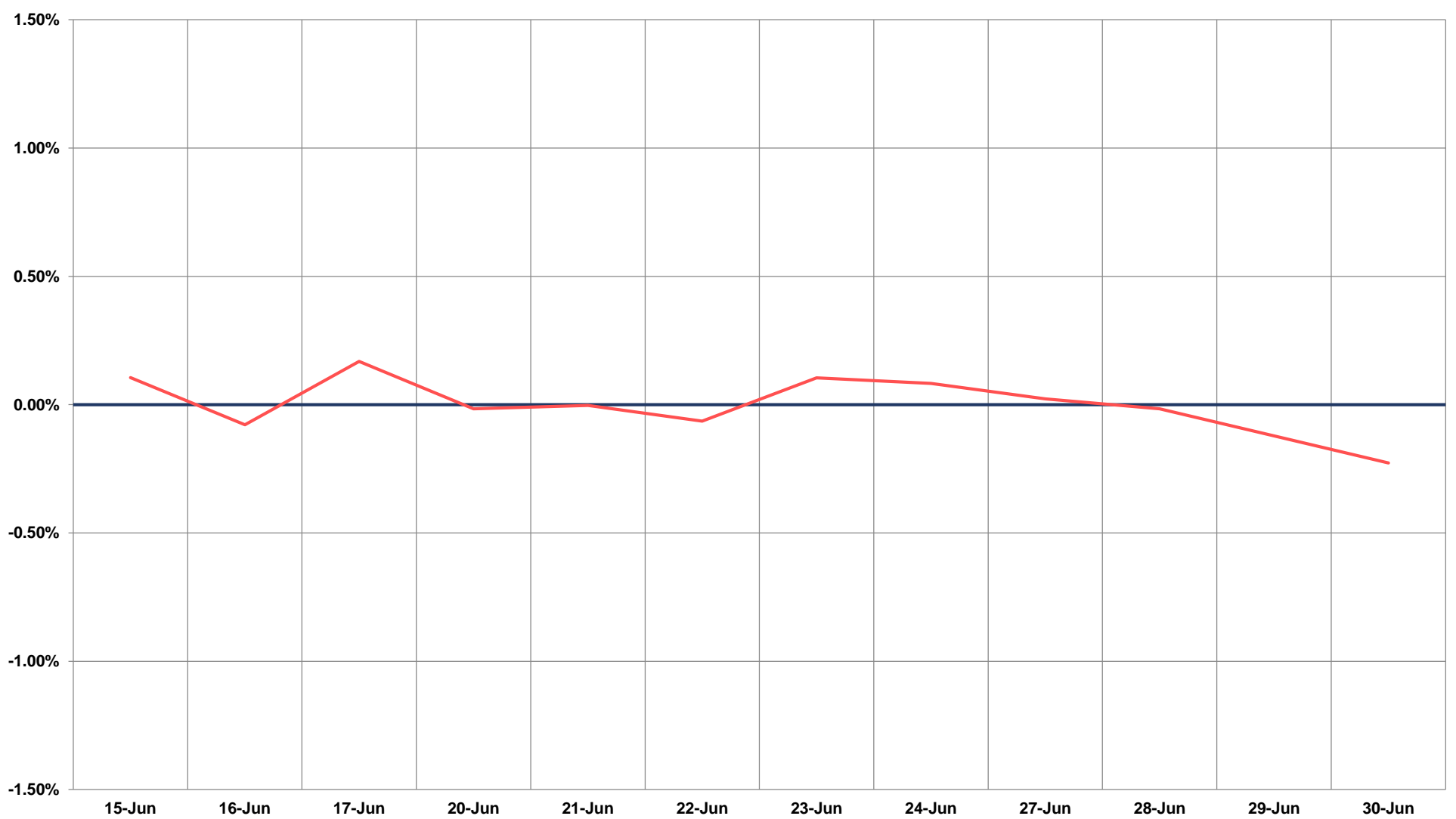
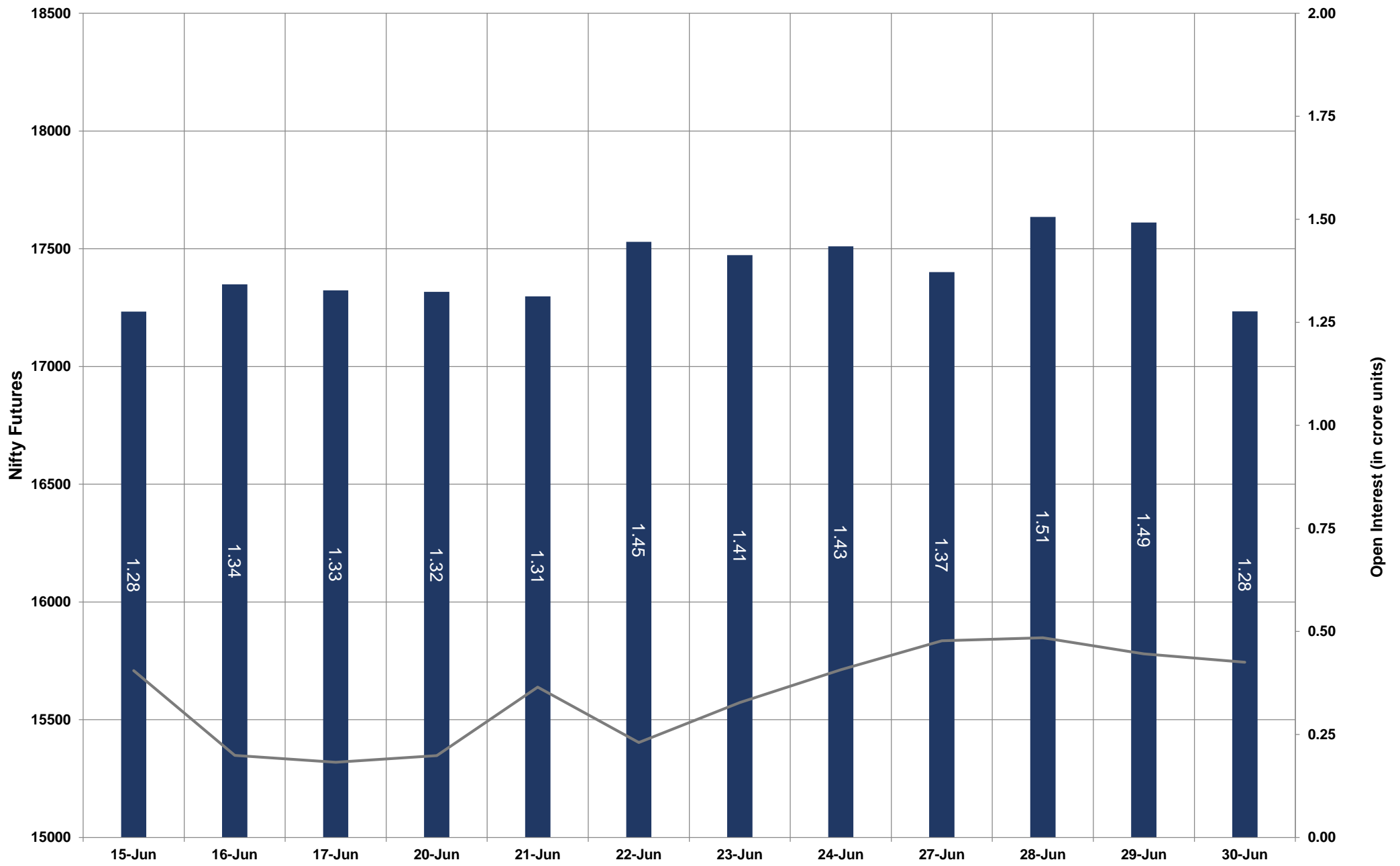


- Nifty Cash = **15780.25 (-0.12%)**
- Resistance levels = **15930** and **16020**
- Support levels = **15705** and **15625**

TECHNICAL VIEWS



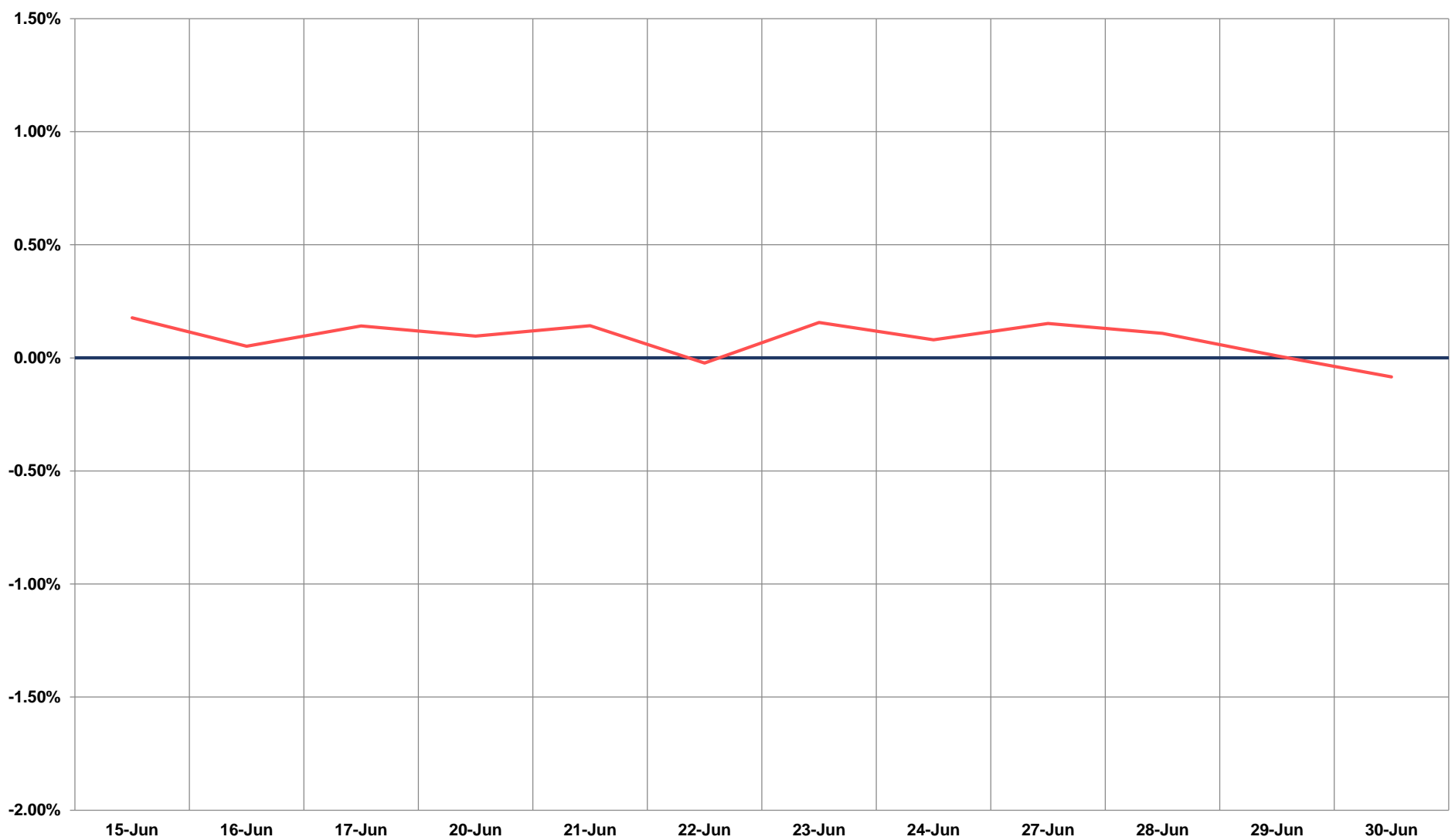
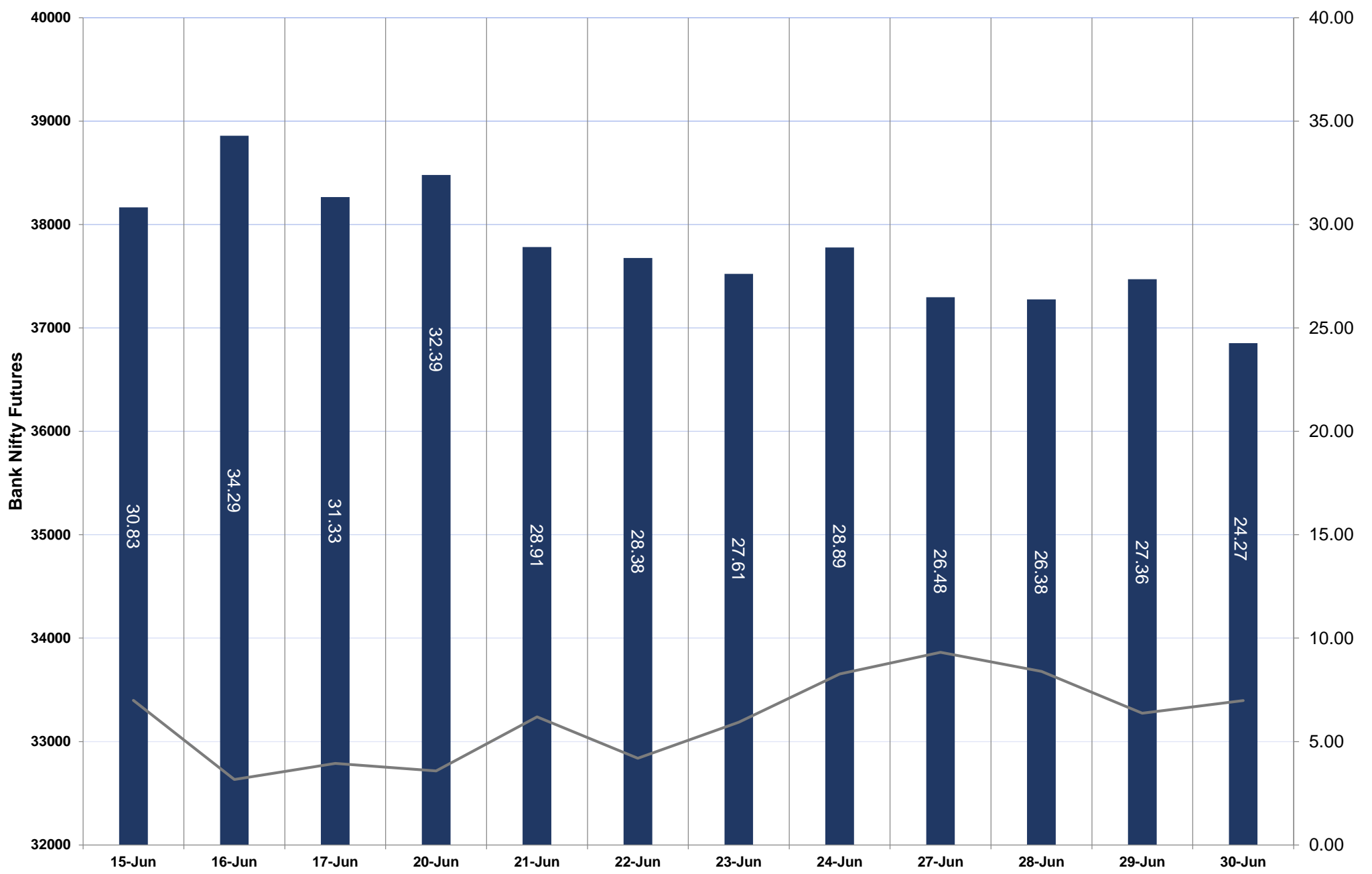
NIFTY FUTURES



TECHNICAL VIEWS



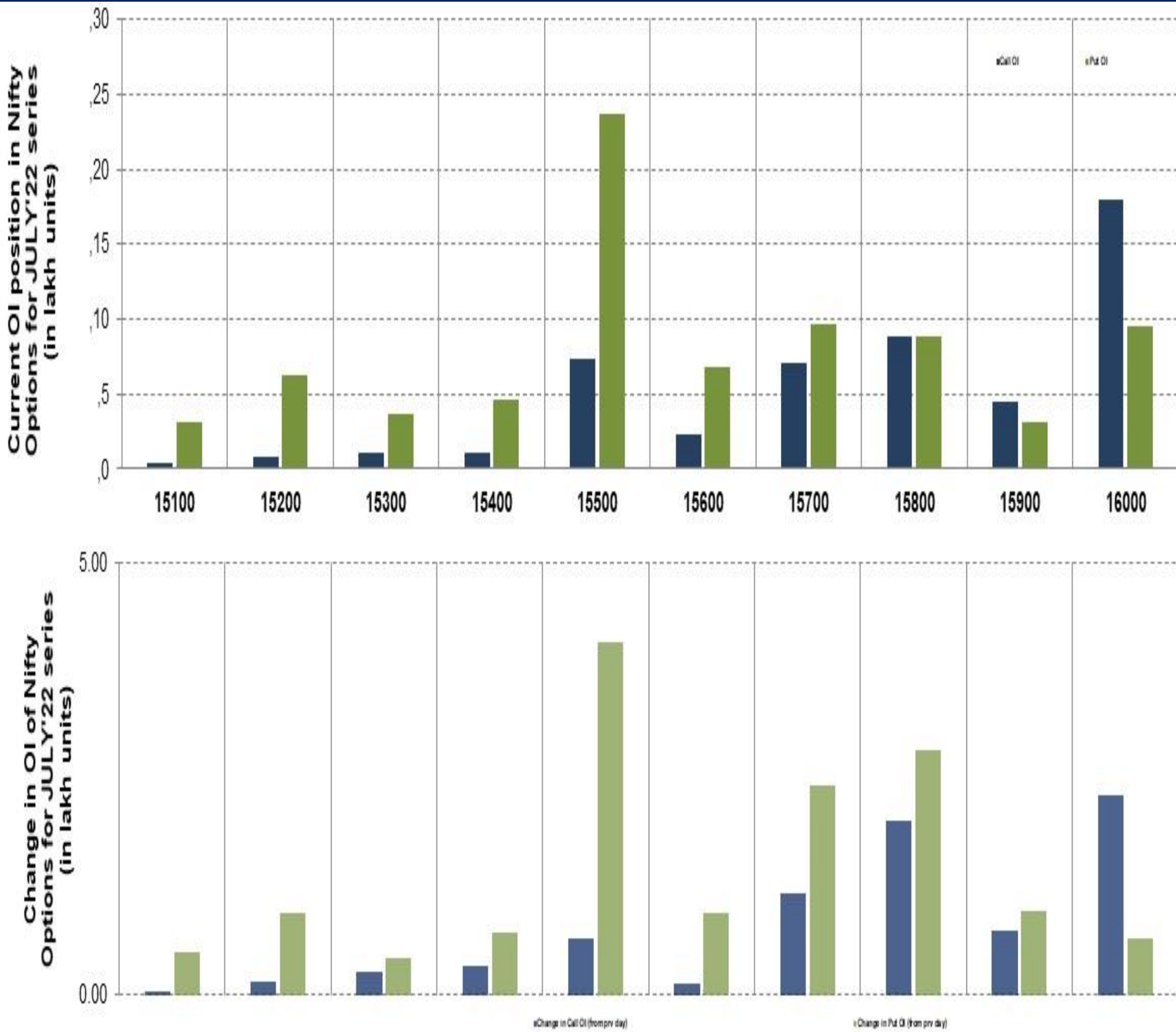
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.23 million in Open Interests is **Strike Price of 16000**
- **Most Active Nifty Put** with an addition of 0.40 millions in Open Interests is **Strike Price of 15500**
- **Maximum Open Interest an outstanding** was 1.80 millions for Calls at **Strike Price of 16000**
- **Maximum Open Interest an outstanding** was 2.36 millions for puts at **Strike Price of 15500**

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