



MORNING MANTRA



Daily Derivatives & Market Report

JUN 15, 2023



Indian markets failed to continue winning streak on Thursday and ended the day's trade in red amid profit booking. Besides, investors were cautious due to weekly F&O expiry. Traders avoided to take long position during the day after U.S. Federal Reserve signalled more hikes. As for broader indices, the BSE Mid cap index and Small cap index maintained their green trend till the end of the session. Sector-wise, IT, Metal and Banking counters also pressurized the markets to spend day in red.

After making cautious start, indices gained some strength, as traders found solace with the provisional data available on the NSE showing that foreign institutional investors (FII) purchased shares worth a net Rs 1,714.72 crore on June 14. However, markets failed to hold neck above water and slipped into red in late morning session, as traders were worried after domestic rating agency Crisil said the growth in aggregate GST collection for states is likely to moderate to 12-14 per cent in FY24 from 20 per cent in FY23. Besides, a private report stated that the sowing of kharif crops such as paddy, pulses and oilseeds is likely to be delayed with the sluggish progress of monsoon following a late onset over the Kerala coast on June 8. Markets extended their losses to touch day's lowest points in late afternoon session, as investors sold-off riskier shares.

On the global front, European markets were trading mostly in red amid rising fears of an increase in interest rates by the European Central Bank (ECB) later in the day just after the U.S. Federal Reserve signalled more hikes. Asian markets ended mostly in green after China's central bank lowered its key medium-term lending rates, in a much anticipated move as the economy's post-Covid recovery continues to lose momentum. Back home, International Energy Agency (IEA) chief Fatih Birol's statement that India will soon overtake China as the largest driver of global oil demand even as it has an opportunity to become a world leader in green hydrogen production.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	62917.63	-310.88	-0.49
NIFTY	18688.10	-67.80	-0.36
MIDCAP	28131.58	85.03	0.30
SMLCAP	32049.91	38.01	0.12
BSEFMC	18620.80	95.45	0.52
AUTO	33945.11	47.39	0.14
POWER	3986.71	-7.02	-0.18
REALTY	4147.11	-32.58	-0.78
BSE IT	29025.99	-148.48	-0.51
BANKEX	49174.88	-639.30	-1.28
OIL GAS	18361.24	19.82	0.11
METAL	20506.68	-77.98	-0.38
INDIA VIX	11.08	-0.08	-0.72

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1211	1225	61
BSE	1741	1784	139

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4347	4527	(4)
NSE CASH	67034	59949	12
NSE F&O	46722468	15773932	196

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.76	4.37	1.39
SENSEX	2.30	3.31	1.31

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6799	7097	(298)
FII	12642	9556	3086

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3665.97	4411.52	(746)
Index Options	2775113.88	2762091.31	13023
Stock Futures	11060.70	12501.29	(1441)
Stock Options	19627.64	19627.80	(0)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.97	1.23
BANK NIFTY	0.63	0.74

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.09	103.00	0.09

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.009	7.002	0.10
USA	3.833	3.842	-0.26

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1933.97	-11.17	-0.57
Silver	23.42	-0.48	-2.07
Crude-Oil	68.96	0.69	1.01
Brent-Crude	73.92	0.72	1.00

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 JUN-23 USD-INR	82.22	0.11	0.13
27 JUN-23 EUR-INR	89.03	0.23	0.26
27 JUN-23 GBP-INR	104.03	0.22	0.21
27 JUN-23 JPY- INR	58.49	-0.42	-0.72

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18688	18592	18640	18717	18765	18842
SENSEX	62918	62593	62755	63033	63195	63473
NIFTY FUTURES	18745	18649	18697	18782	18831	18916
BANK NIFTY	43444	42960	43202	43640	43882	44319
CNX IT	28699	28539	28619	28726	28806	28913
CNX MIDCAP	34907	34670	34788	34909	35028	35148
CNX SMALLCAP	10637	10577	10607	10650	10680	10723
INDIA VIX	11.08	9.03	10.06	10.71	11.74	12.39

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Buy	Buy	Buy
SENSEX	Buy	Buy	Buy
NIFTY FUTURES	Buy	Buy	Buy
BANK NIFTY	NEUTRAL	Buy	Buy
CNX IT	NEUTRAL	Sell	Buy
CNX MIDCAP	Buy	Buy	Buy
CNX SMALLCAP	Buy	Buy	Buy
INDIA VIX	Sell	Sell	Sell

SECURITIES BAN IN F&O TRADES FOR 16-06-2022

BHEL, DELTACORP, IBULHSGFIN, IEX, INDIACEM, L&TFH,
MANAPPURAM, TATACHEM, ZEEL

TECHNICAL VIEWS



NIFTY

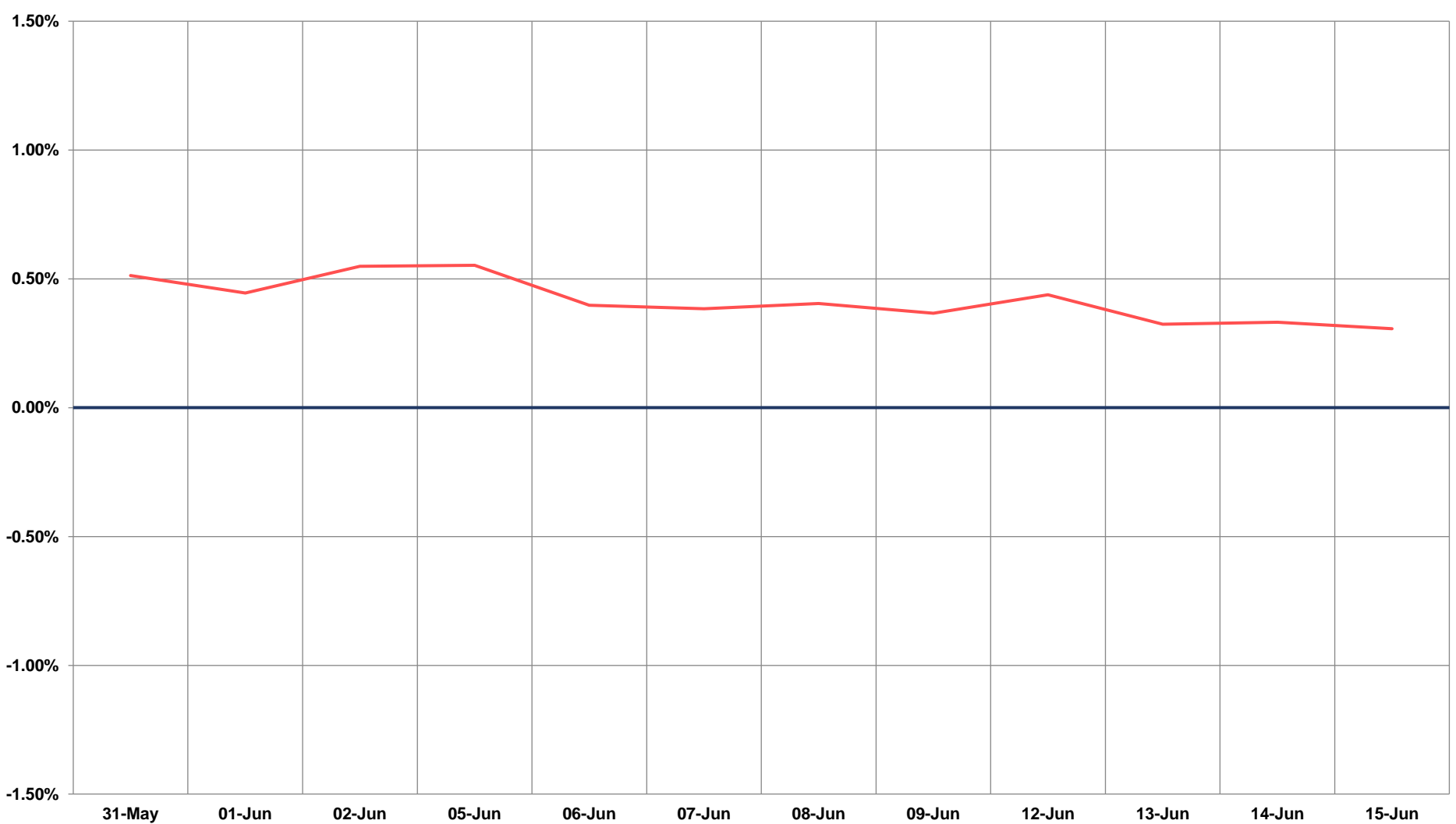
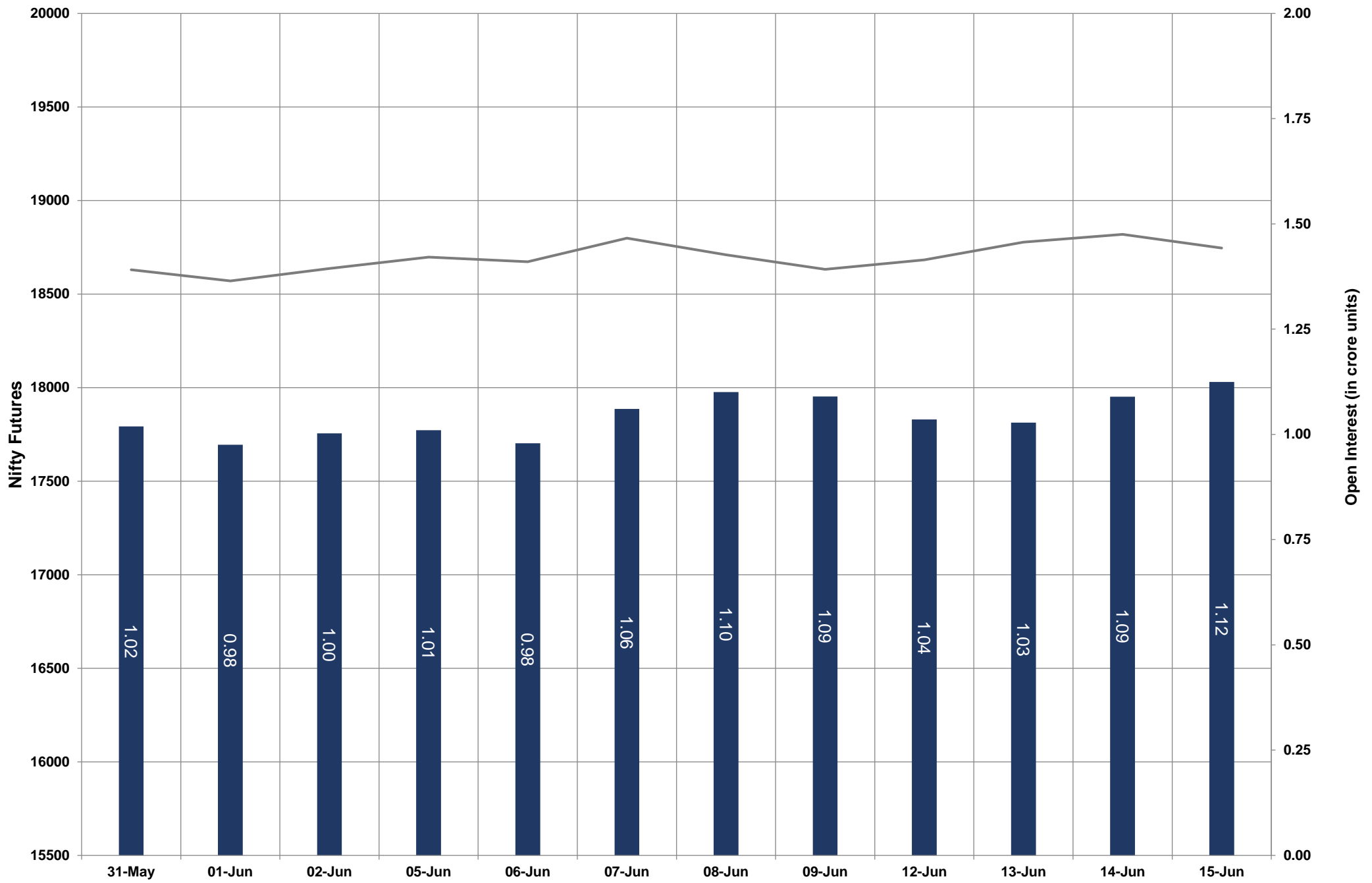


- Nifty Cash = **18688.10 (-0.36%)**
- Resistance levels = **18780** and **18850**
- Support levels = **18660** and **18550**

TECHNICAL VIEWS



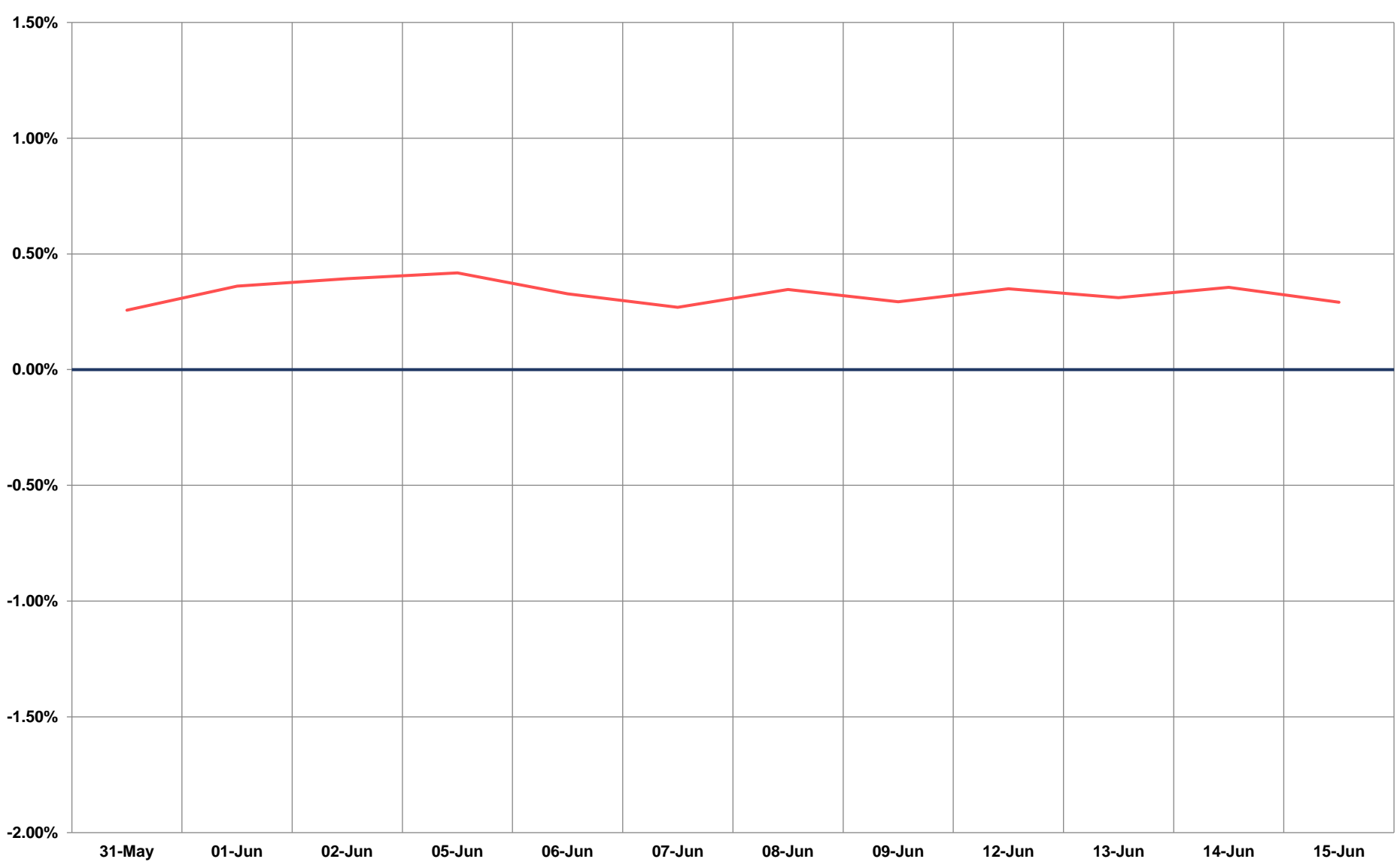
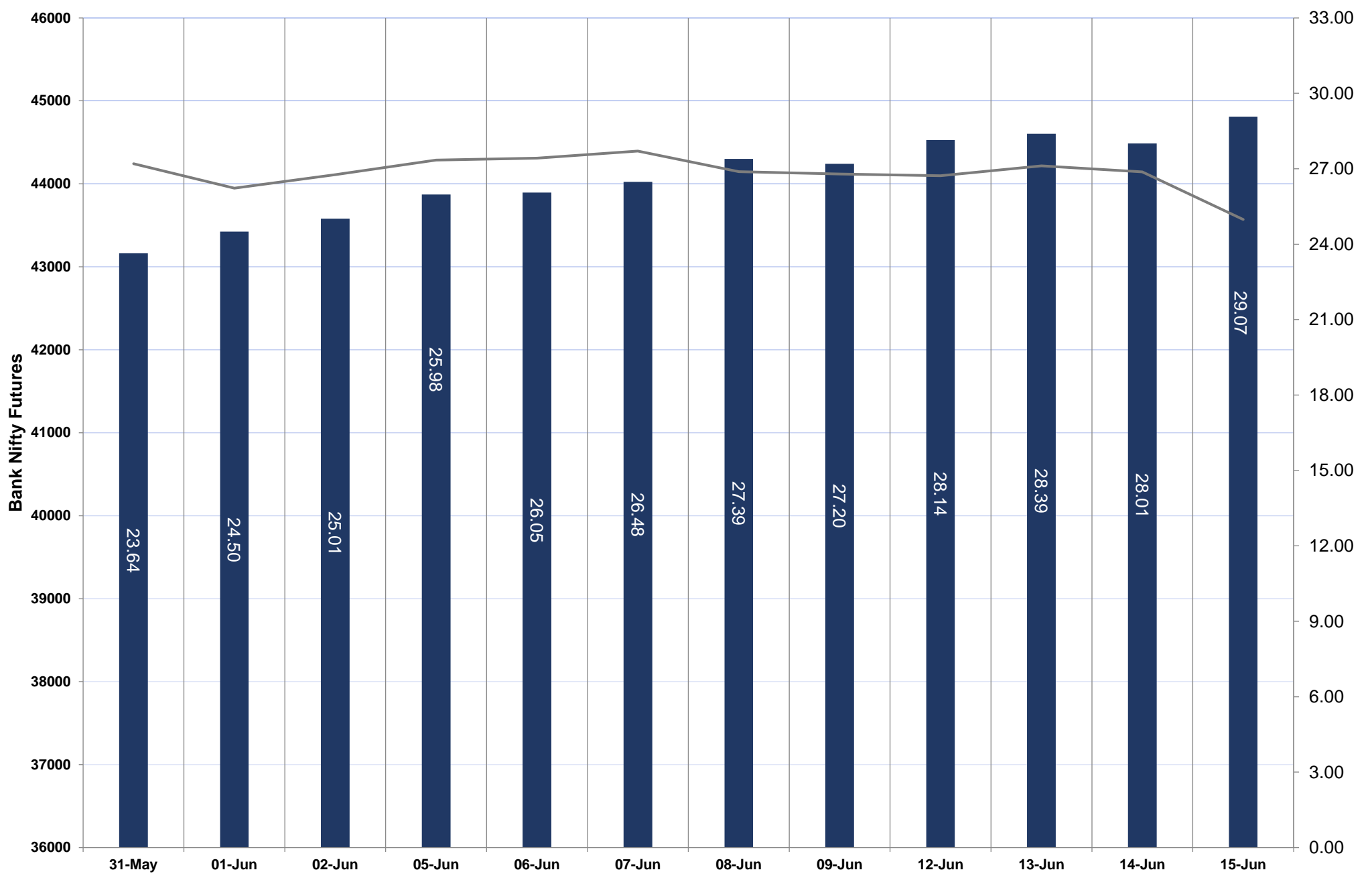
NIFTY FUTURES



TECHNICAL VIEWS



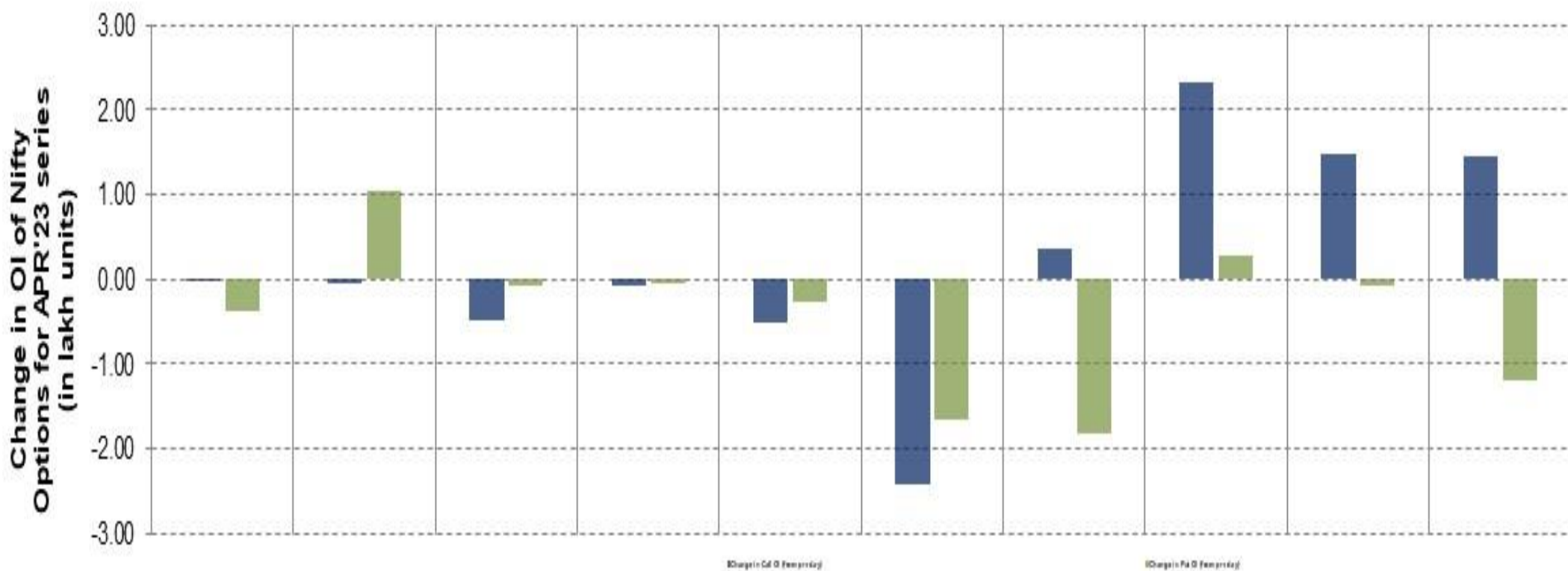
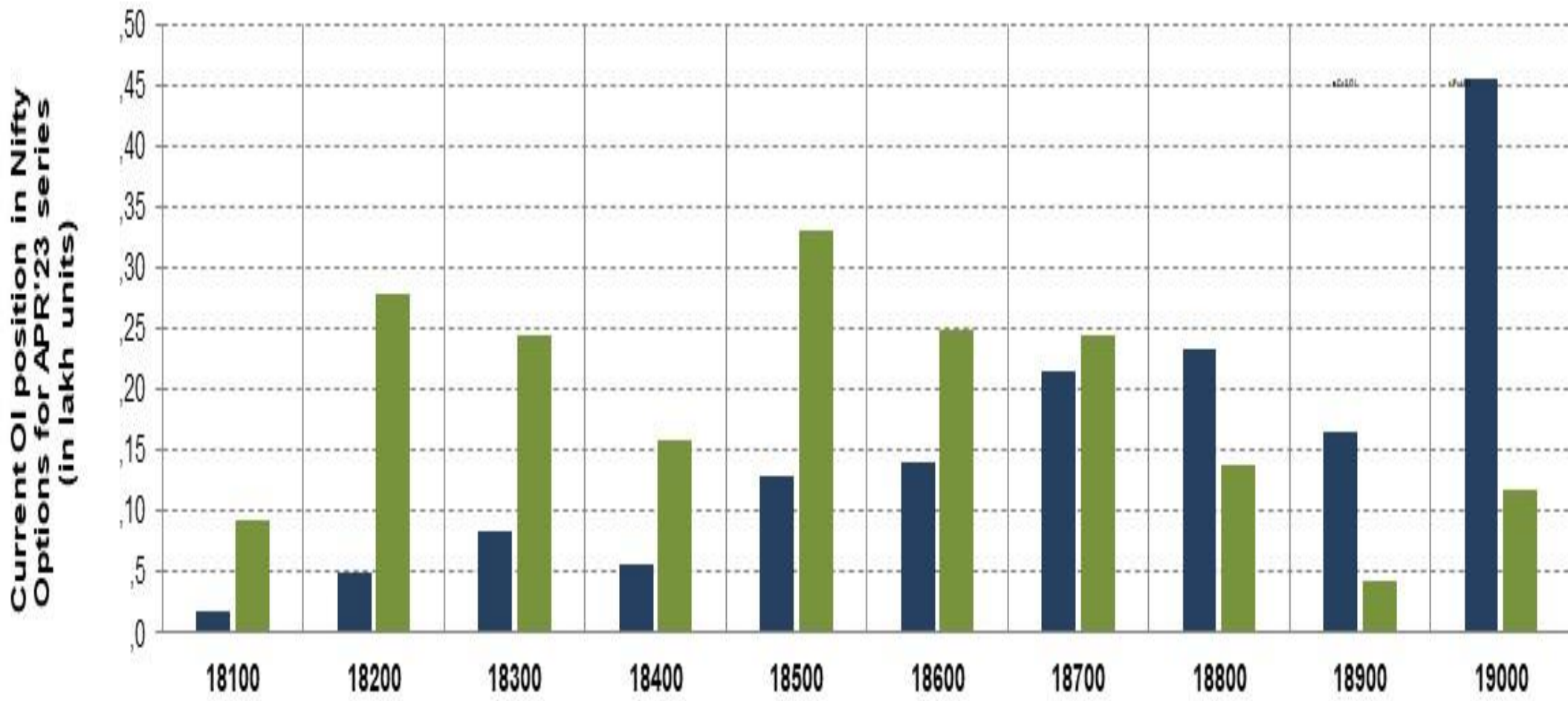
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.23 million in Open Interests is **Strike Price of 18800**
- **Most Active Nifty Put** with a reduction of 0.18 millions in Open Interests is **Strike Price of 18700**
- **Maximum Open Interest an outstanding** was 4.56 millions for Calls at **Strike Price of 19000**
- **Maximum Open Interest an outstanding** was 3.32 millions for puts at **Strike Price of 18500**

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