



MORNING MANTRA



Daily Derivatives & Market Report

APRIL 20, 2022



Indian equity benchmarks ended higher on Wednesday's trading session. The start of the trading session was in green, as describing the Indian economy's recovery from the COVID-19 pandemic as distinct and pronounced, Finance Minister Nirmala Sitharaman exuded confidence about India posting robust economic growth this decade. Further, she said the US-India relationship is at its best and will strengthen the global order in these challenging times.

Positive trade continued over the Dalal Street during the entire day, as India is planning to set up "digital only" banks and non-banking financial companies (NBFCs) to ensure that business continuity in the lending system is not affected even in exceptional times. Besides, the government has set the foodgrain production target at a record level of 328 million tonnes for the 2022-23 crop year on the back of good monsoon rains. The target is 3.8 per cent higher compared to previous year's output.

Some solace came after a private report stated that hiring activity witnessed a 6 per cent year-on-year growth in March this year, supported by a rebound in economic activities and led by sectors such as banking and telecom. Traders overlooked the International Monetary Fund's (IMF) report in which it has slashed its gross domestic product (GDP) growth forecast of India to 8.2 per cent for fiscal year 2022-23 (FY23) from 9 per cent forecasted earlier. It said that higher commodity prices will weigh on private consumption and investment.

On the global front, European markets were trading higher as a flurry of corporate earnings reassured investors that profits can overcome economic hurdles. Asian markets ended mostly higher, after Japan's industrial production rose more than estimated in February. The final data from the Ministry of Economy, Trade and Industry said that industrial production grew a seasonally adjusted 2.0 percent monthly in February. In the initial estimate, output rose 0.1 percent. Shipments remained unchanged monthly in February. In the initial estimate, shipments fell 1.3 percent. (Provisional)

MARKET SELFIE



MARKET SUMMARY

| Domestic Indices | Close | Points | % Change |
|------------------|----------|--------|----------|
| SENSEX | 57037.50 | 574.35 | 1.02 |
| NIFTY | 17136.55 | 177.90 | 1.05 |
| MIDCAP | 24559.73 | 108.87 | 0.45 |
| SMLCAP | 28973.23 | 103.65 | 0.36 |
| BSEFMC | 13934.48 | 130.83 | 0.95 |
| AUTO | 24675.64 | 534.58 | 2.21 |
| POWER | 4749.57 | -3.71 | -0.08 |
| REALTY | 3571.23 | 20.22 | 0.57 |
| BSE IT | 32433.13 | 350.12 | 1.09 |
| BANKEX | 41913.14 | -71.99 | -0.17 |
| OIL GAS | 20263.36 | 368.16 | 1.85 |
| METAL | 22804.19 | -94.43 | -0.41 |
| INDIA VIX | 18.67 | -1.11 | -5.61 |

ADVANCE - DECLINE

| Index | Advance | Decline | Unchanged |
|-------|---------|---------|-----------|
| NSE | 1119 | 979 | 68 |
| BSE | 1738 | 1662 | 110 |

MARKET TURNOVER (₹ in Crs)

| Segment | Current | Previous | Net % |
|----------|----------|----------|-------|
| BSE CASH | 4314 | 5478 | (21) |
| NSE CASH | 62548 | 79837 | (22) |
| NSE F&O | 11851362 | 9918658 | 19 |

KEY INDICES RATIOS

| INDEX | P/E | P/B | Dividend Yield |
|--------|-------|------|----------------|
| NIFTY | 22.33 | 4.38 | 1.15 |
| SENSEX | 24.86 | 3.46 | 1.00 |

KEY NUMBERS TRACKER



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

| FII-DII* | Buy | Sell | Net |
|----------|------|------|--------|
| DII | 7915 | 5270 | 2646 |
| FII | 6339 | 9349 | (3009) |

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

| FII | Buy | Sell | Net |
|---------------|-----------|-----------|------|
| Index Futures | 3672.79 | 3550.39 | 122 |
| Index Options | 922745.93 | 922126.17 | 620 |
| Stock Futures | 16268.37 | 14602.29 | 1666 |
| Stock Options | 13585.04 | 13199.74 | 385 |

PUT-CALL RATIO

| Index | Current | Previous |
|------------|---------|----------|
| NIFTY | 0.83 | 0.69 |
| BANK NIFTY | 0.64 | 0.55 |

DOLLAR INDEX

| Dollar Index | Current | Previous | % Change |
|--------------|---------|----------|----------|
| DXY | 100.41 | -0.54 | -0.54 |

10-YEARS G-SEC YIELD

| Country | Current | Previous | % Change |
|---------|---------|----------|----------|
| INDIA | 7.105 | 7.151 | -0.64 |
| USA | 2.867 | 2.915 | -1.66 |

KEY COMMODITIES TRACKER (in \$)

| Commodity | Current | Change Points | % Change |
|-------------|---------|---------------|----------|
| Gold | 1954.06 | 4.34 | 0.22 |
| Silver | 25.26 | 0.16 | 0.65 |
| Crude-Oil | 103.13 | 1.08 | 1.06 |
| Brent-Crude | 108.36 | 1.11 | 1.03 |

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

| Expiry | Close | Change Points | % Change |
|---------------------|-------|---------------|----------|
| 27 APR -22 USD-INR | 76.28 | -0.32 | -0.42 |
| 27 APR -22 EUR-INR | 82.77 | 0.07 | 0.09 |
| 27 APR -22 GBP-INR | 99.60 | -0.13 | -0.13 |
| 27 APR -22 JPY- INR | 59.74 | -0.04 | -0.07 |

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

| Index | Close | S2 | S1 | Pivot | R1 | R2 |
|---------------|-------|-------|-------|-------|-------|-------|
| NIFTY | 17137 | 16893 | 17015 | 17101 | 17223 | 17309 |
| SENSEX | 57038 | 56230 | 56634 | 56925 | 57329 | 57620 |
| NIFTY FUTURES | 17173 | 16907 | 17040 | 17130 | 17263 | 17353 |
| BANK NIFTY | 36315 | 35914 | 36115 | 36314 | 36514 | 36714 |
| CNX IT | 32173 | 31478 | 31826 | 32066 | 32414 | 32654 |
| CNX MIDCAP | 30279 | 29850 | 30065 | 30295 | 30510 | 30740 |
| CNX SMALLCAP | 10410 | 10272 | 10341 | 10457 | 10526 | 10642 |
| INDIA VIX | 18.67 | 16.50 | 17.59 | 18.92 | 20.01 | 21.34 |

INDEX TREND ANALYSIS

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

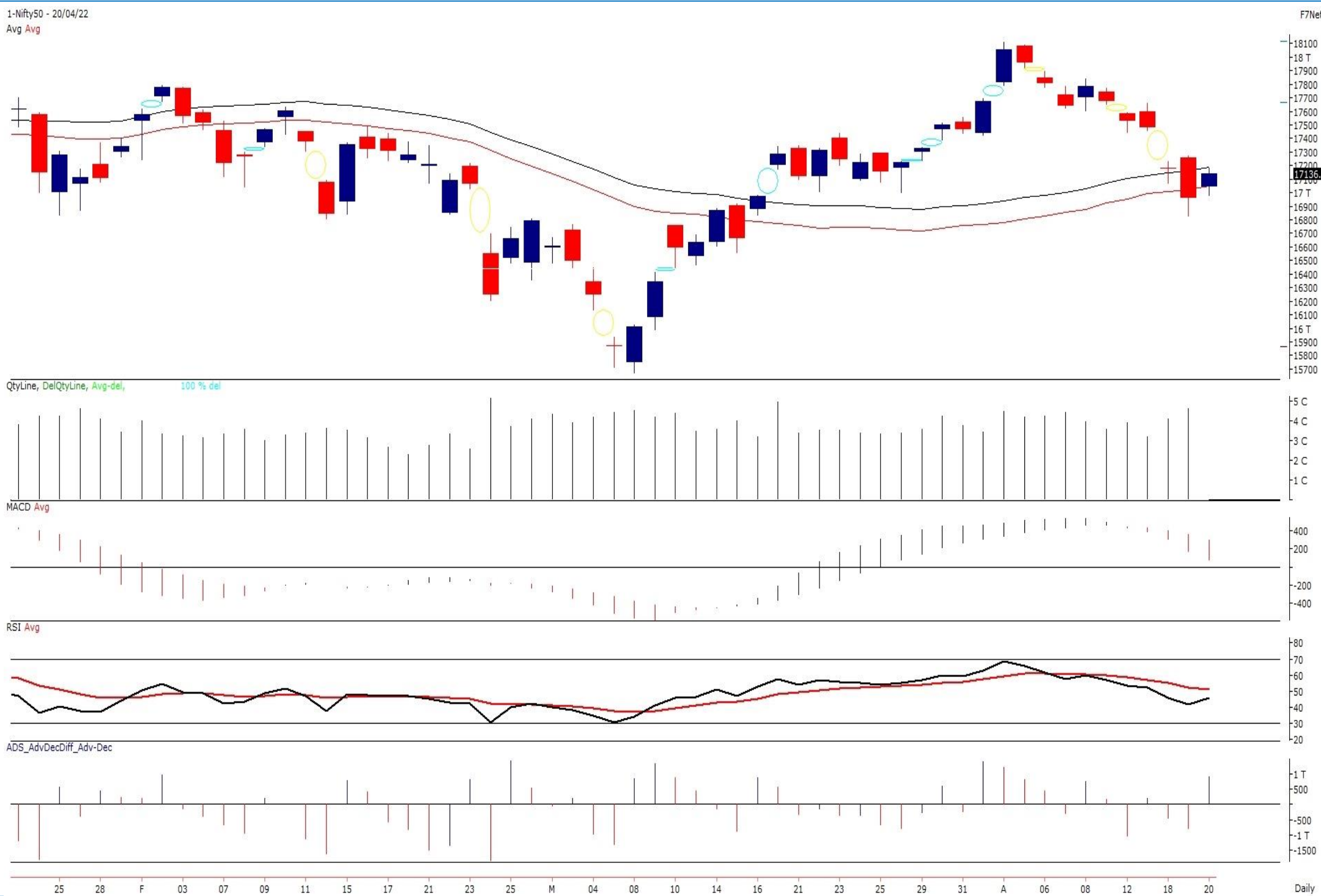
SECURITIES BAN IN F&O TRADES FOR 21-04-2022

TATAPOWER

TECHNICAL VIEWS



NIFTY

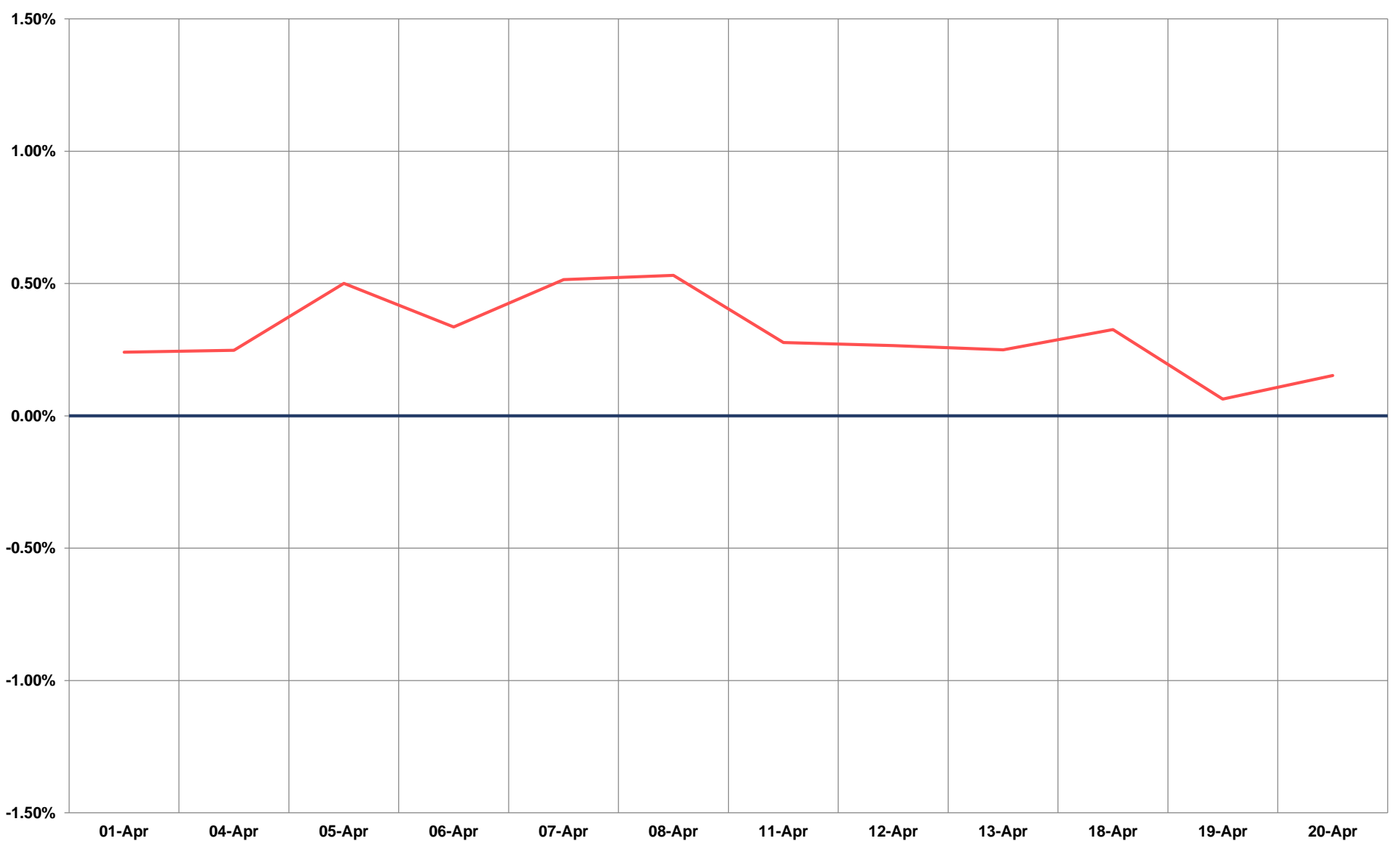
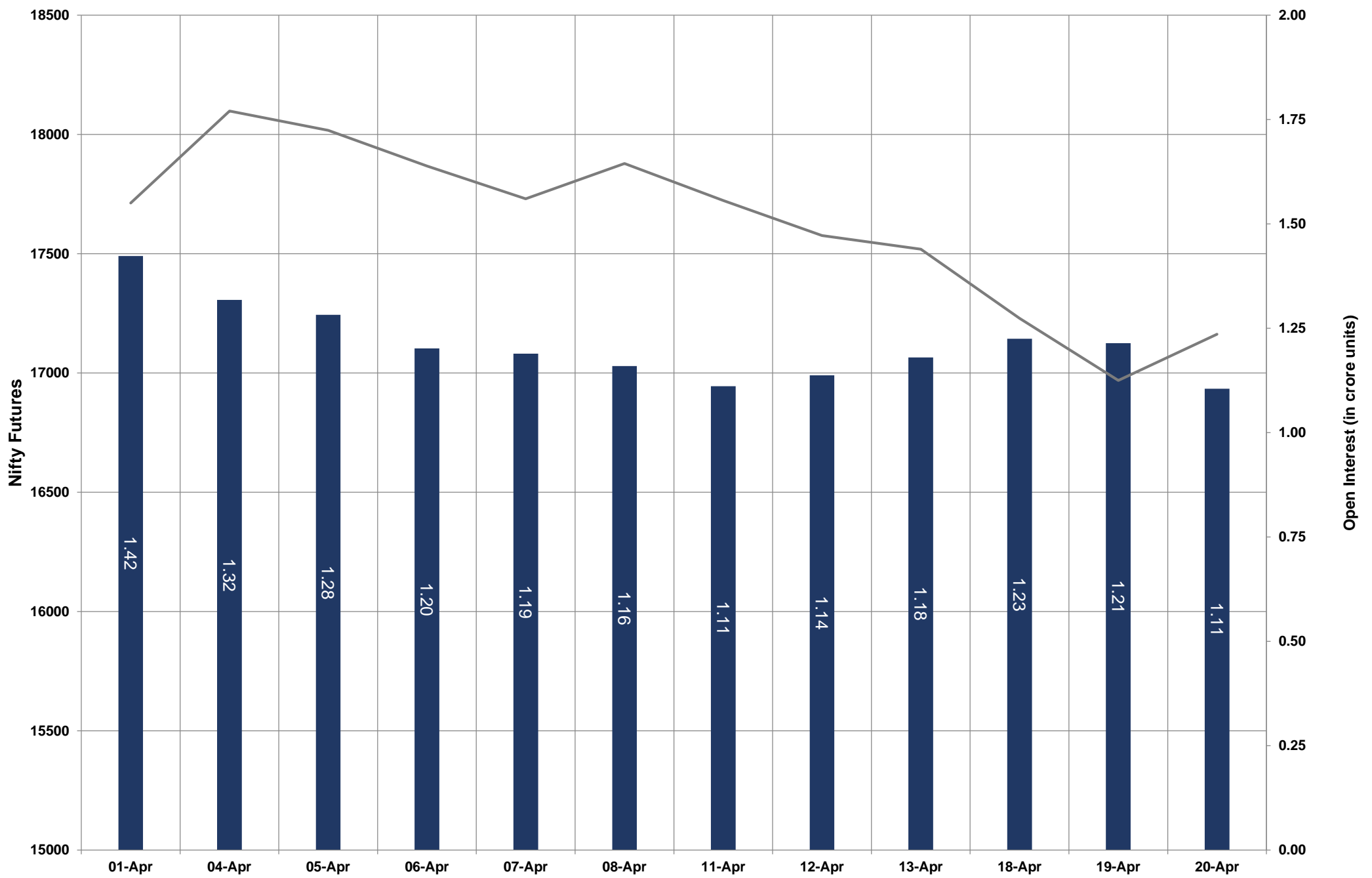


- Nifty Cash = 17136.55 (1.05%)
- Resistance levels = 17240 and 17300
- Support levels = 17020 and 16950

TECHNICAL VIEWS



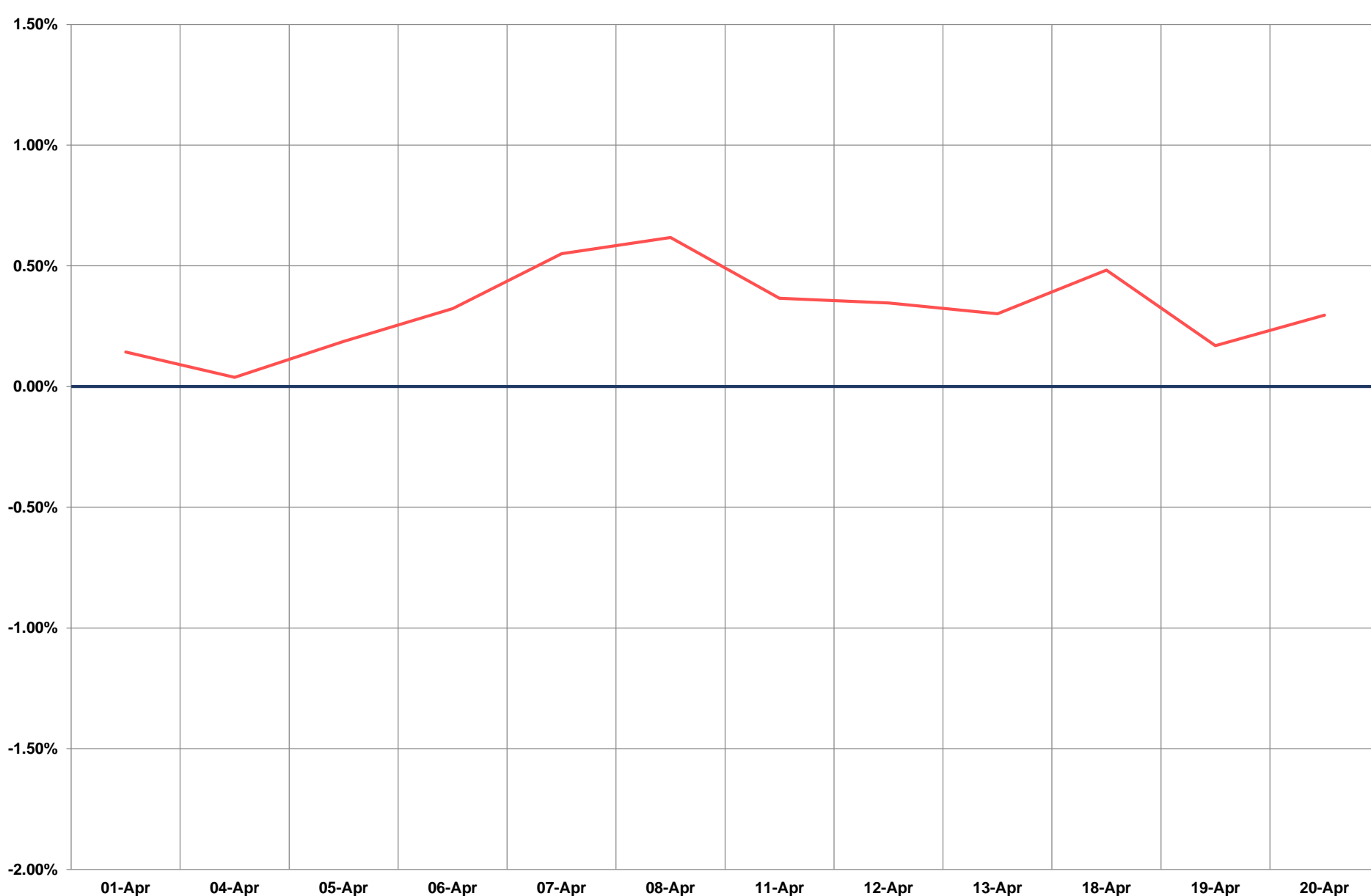
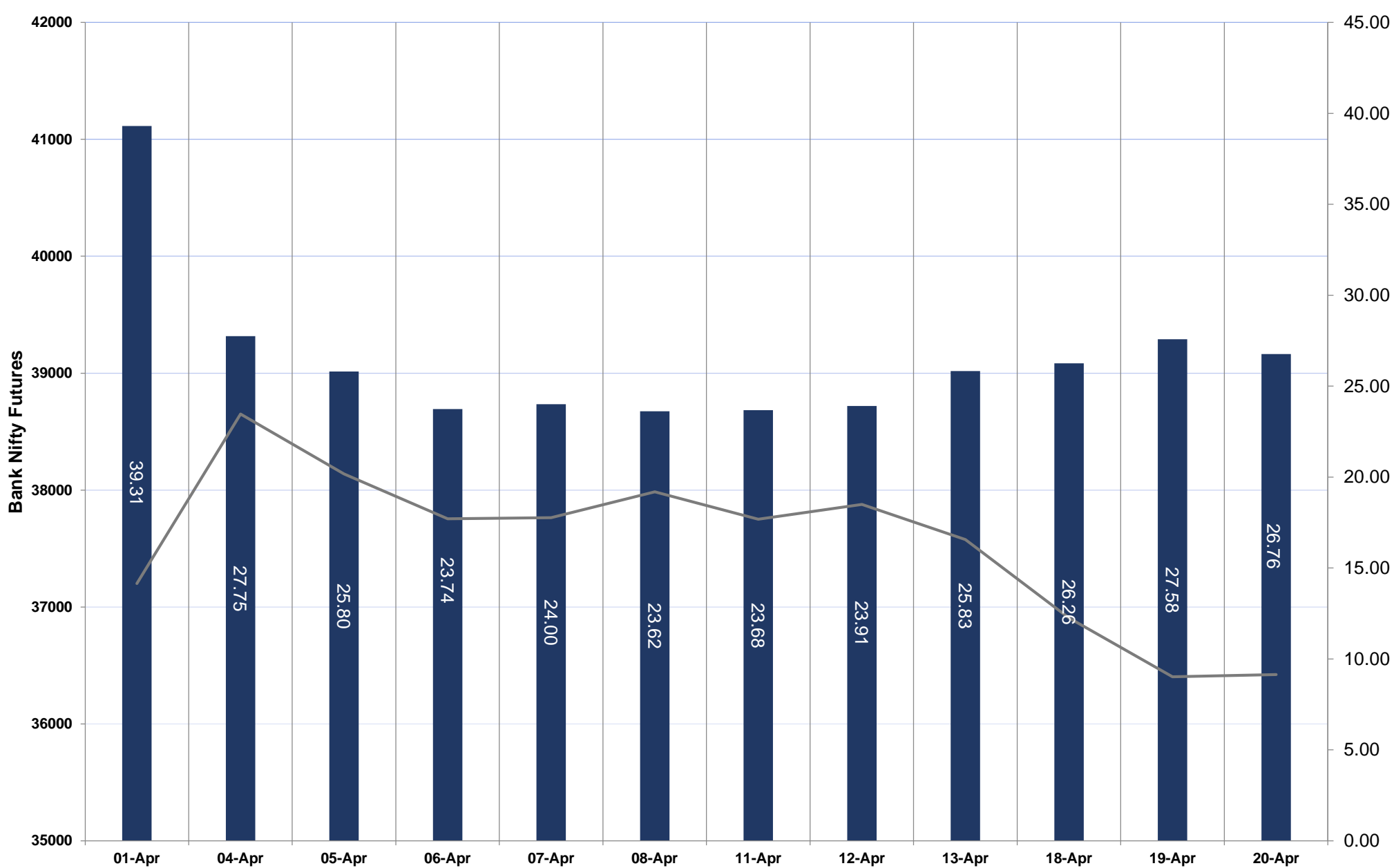
NIFTY FUTURES



TECHNICAL VIEWS



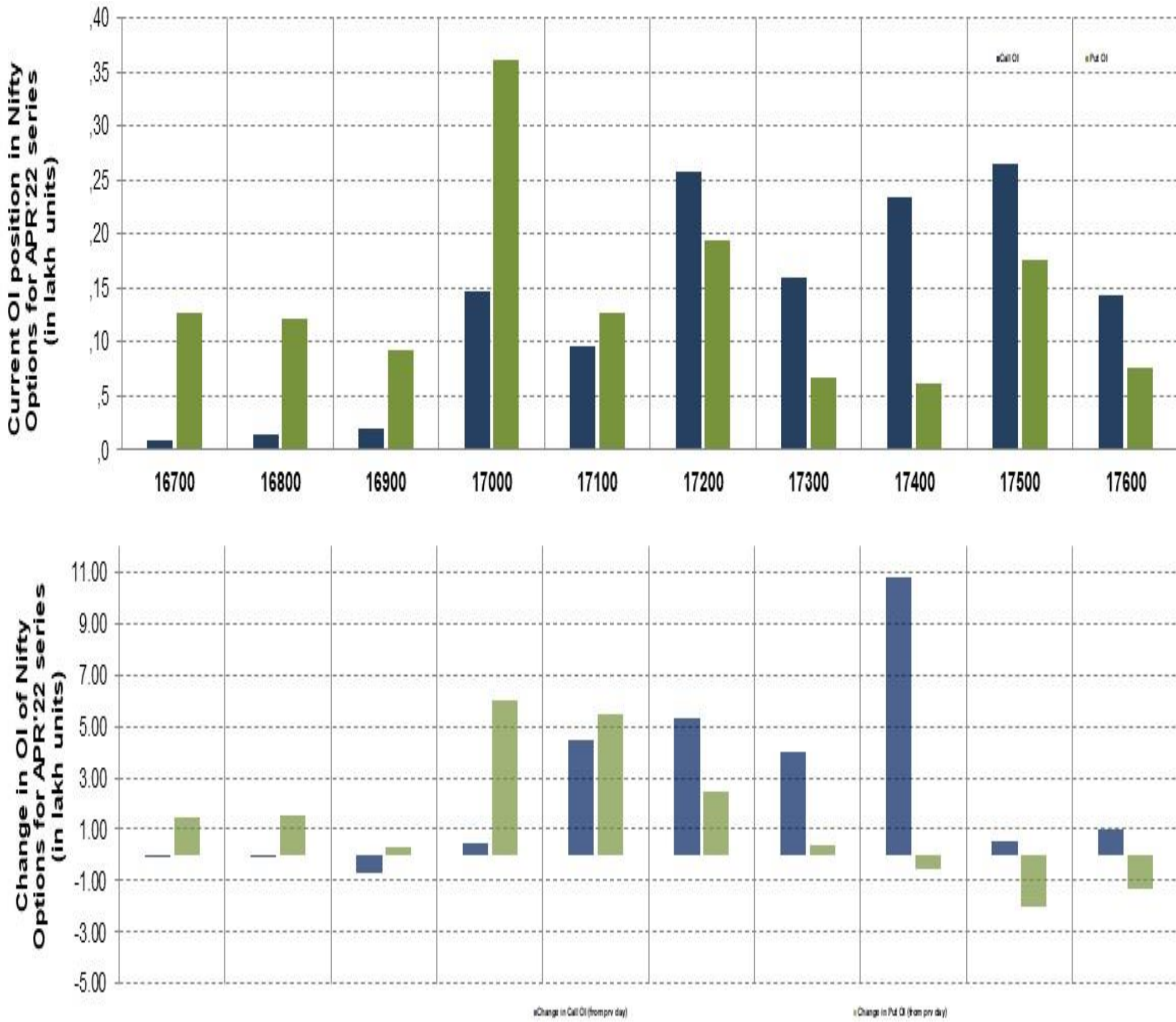
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **1.08 million** in Open Interests is **Strike Price of 17400**
- **Most Active Nifty Put** with an addition of **0.60 millions** in Open Interests is **Strike Price of 17000**
- **Maximum Open Interest an outstanding** was **2.64 millions** for Calls at **Strike Price of 17500**
- **Maximum Open Interest an outstanding** was **3.60 millions** for puts at **Strike Price of 17000**

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