



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

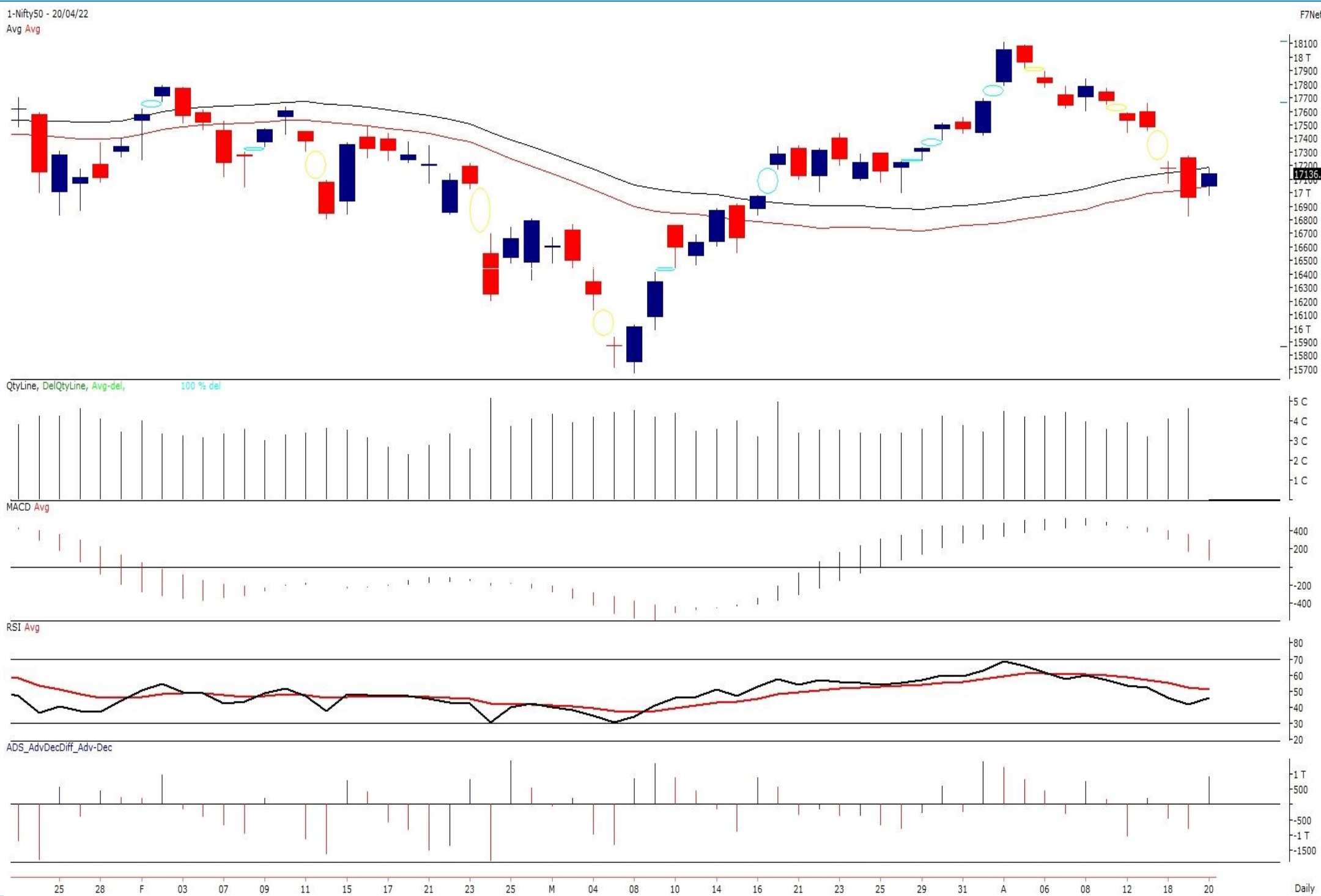
SECURITIES BAN IN F&O TRADES FOR 21-04-2022

TATAPOWER

TECHNICAL VIEWS



NIFTY

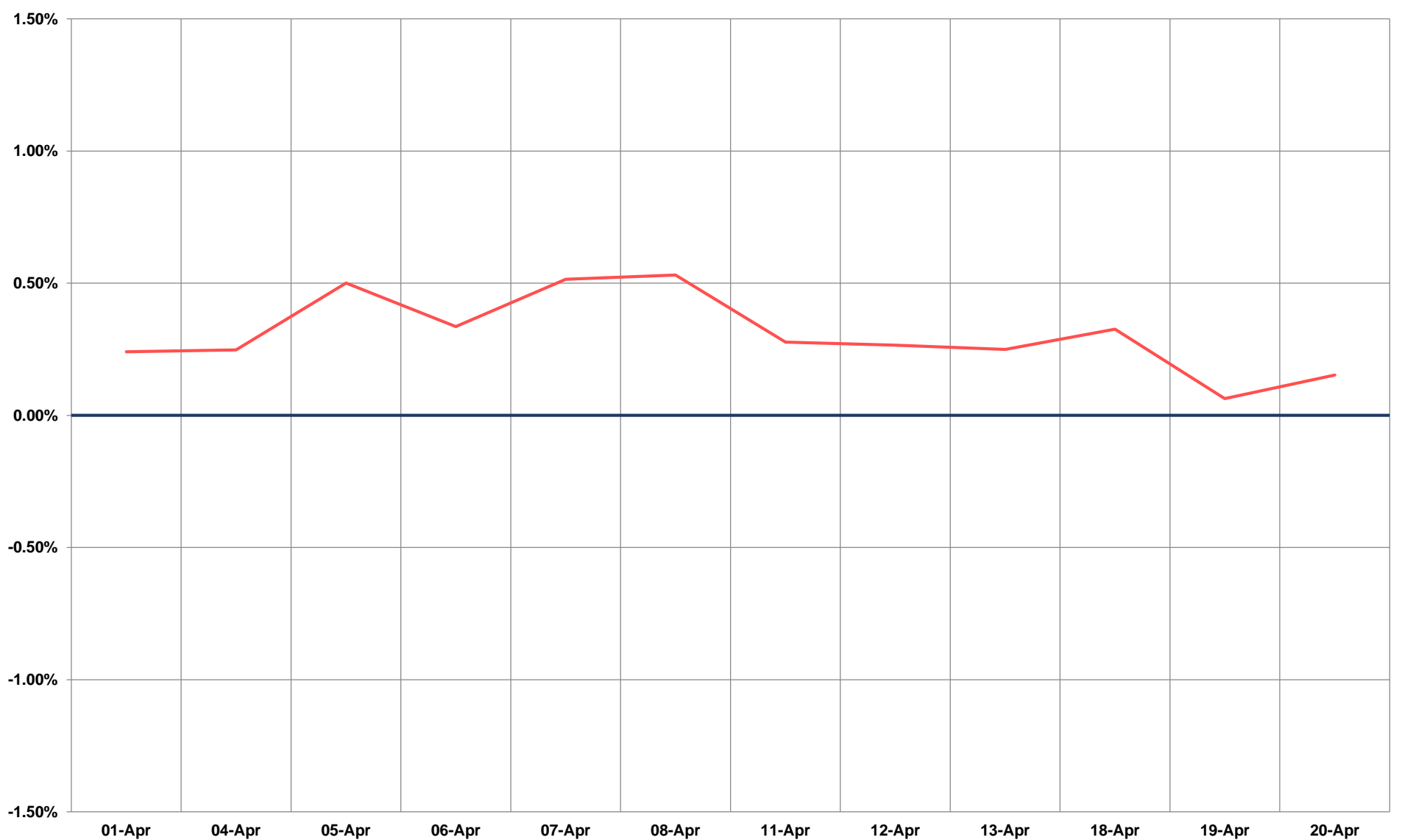
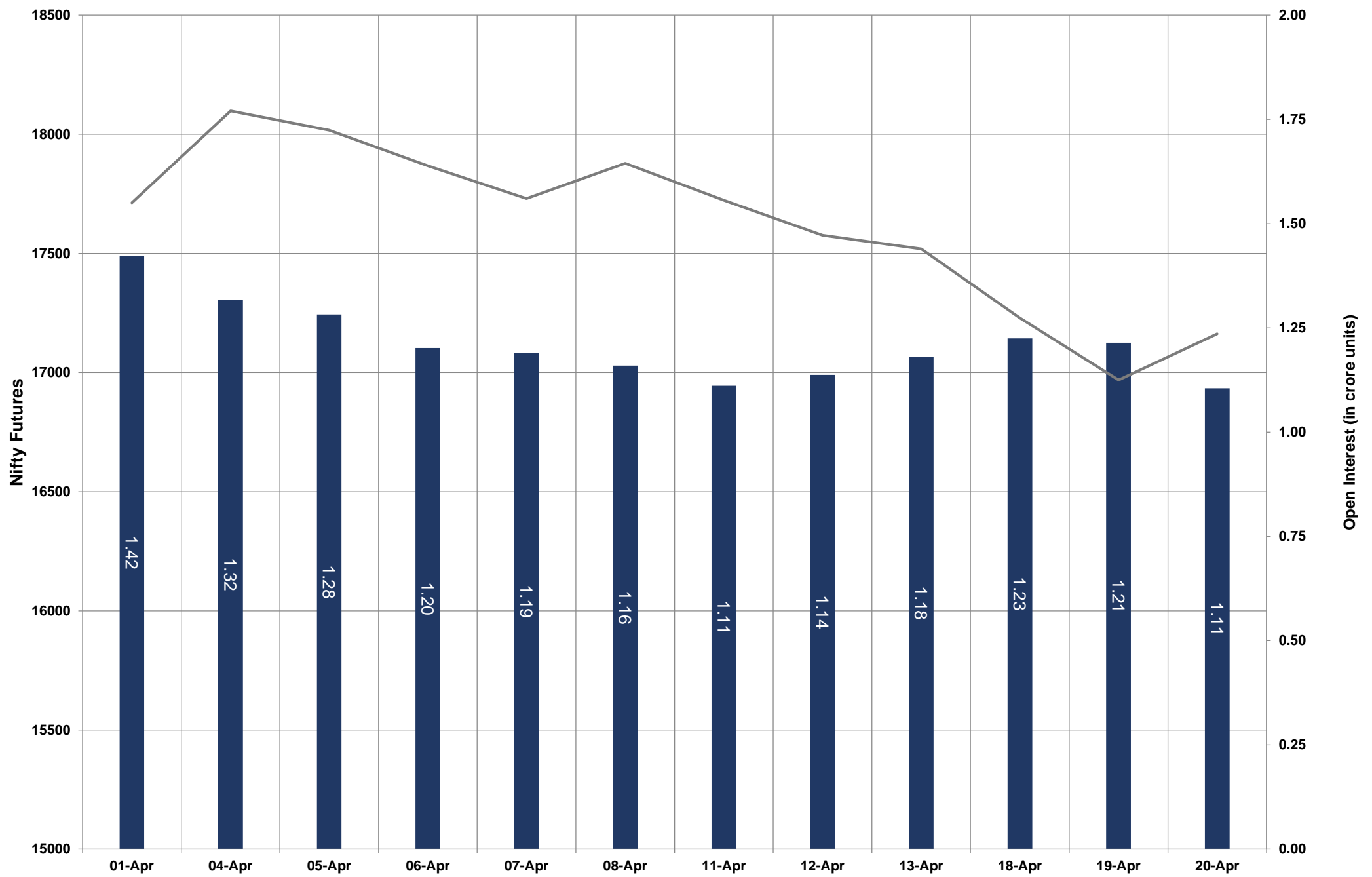


- Nifty Cash = 17136.55 (1.05%)
- Resistance levels = 17240 and 17300
- Support levels = 17020 and 16950

TECHNICAL VIEWS



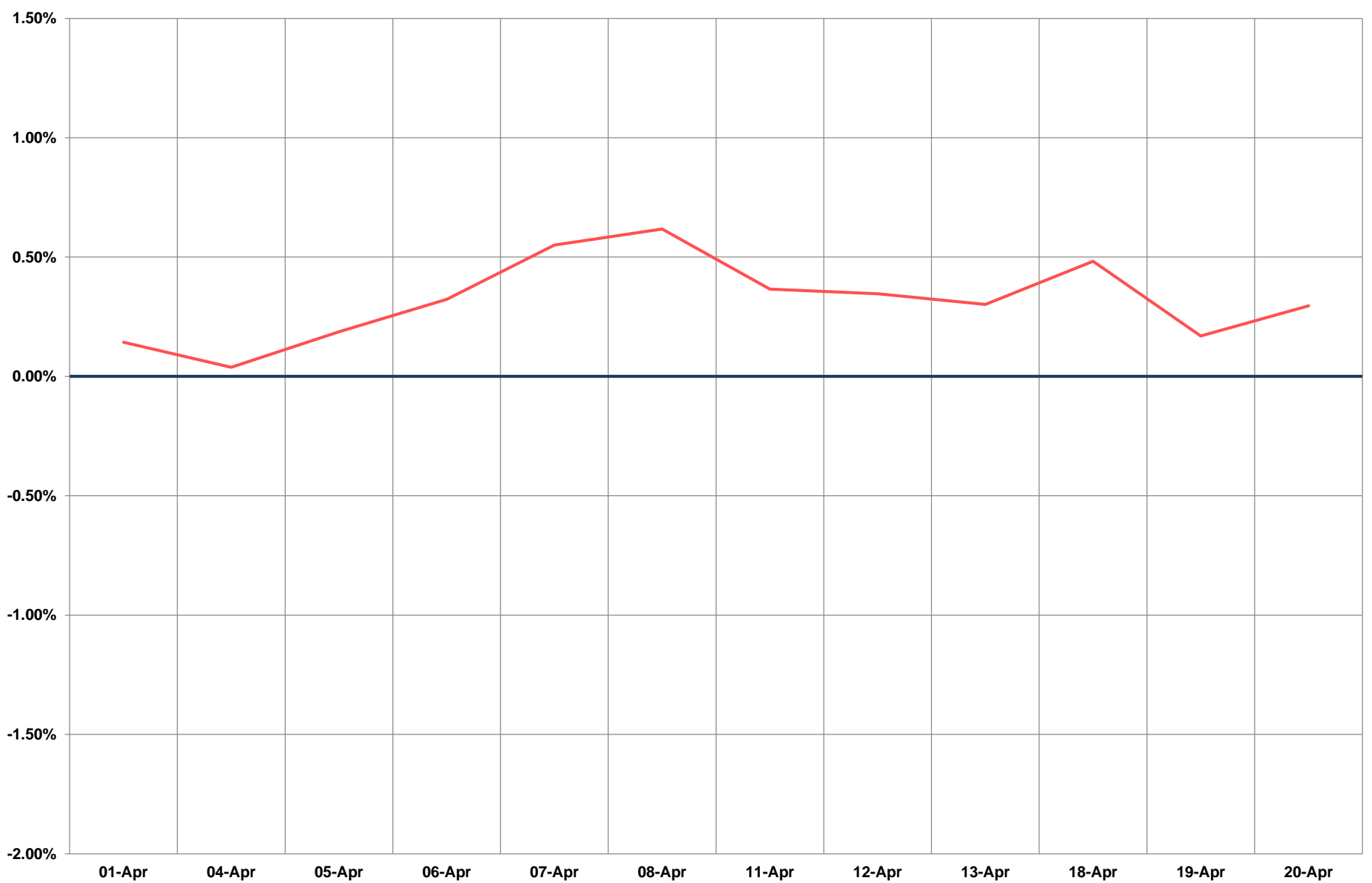
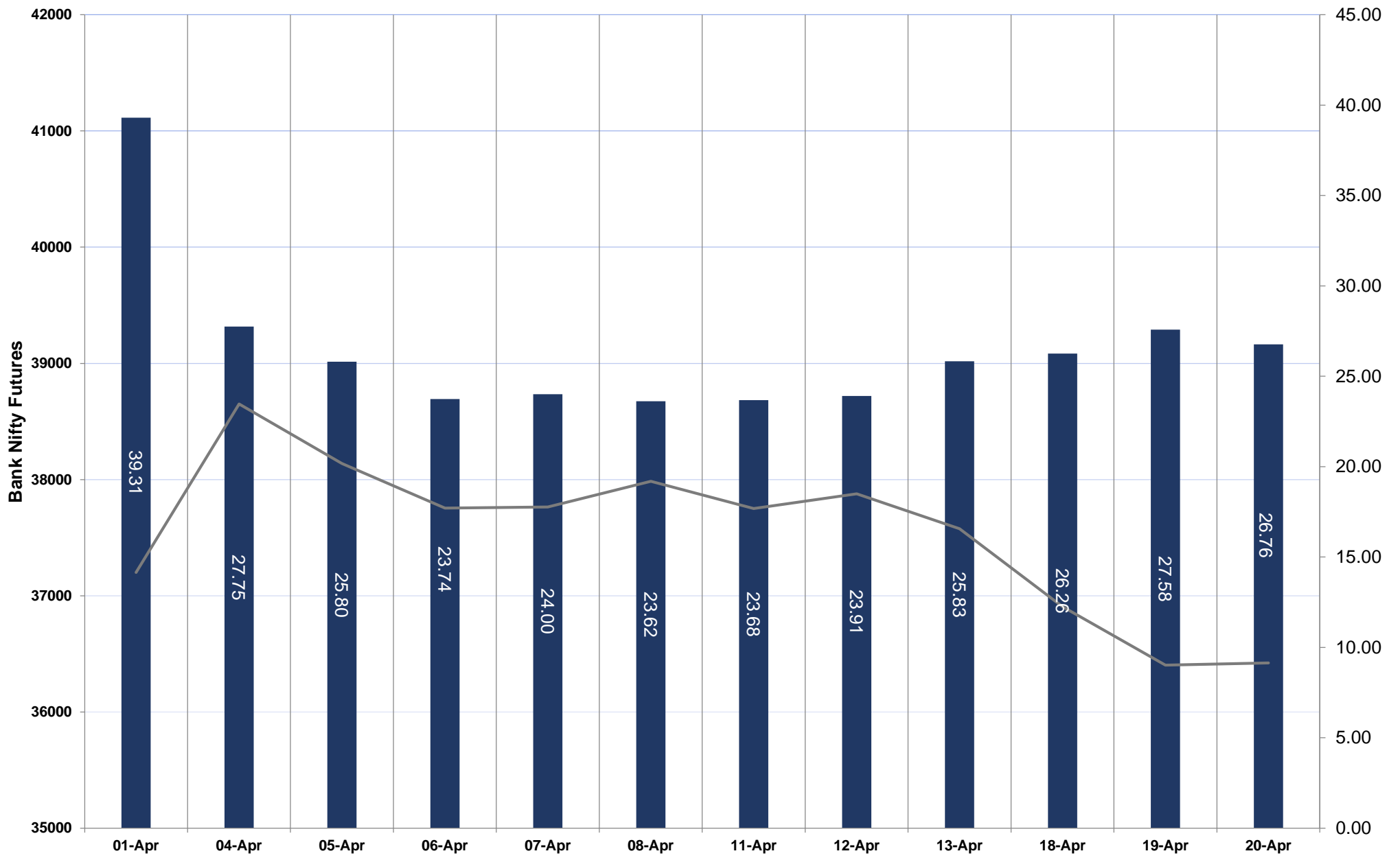
NIFTY FUTURES



TECHNICAL VIEWS



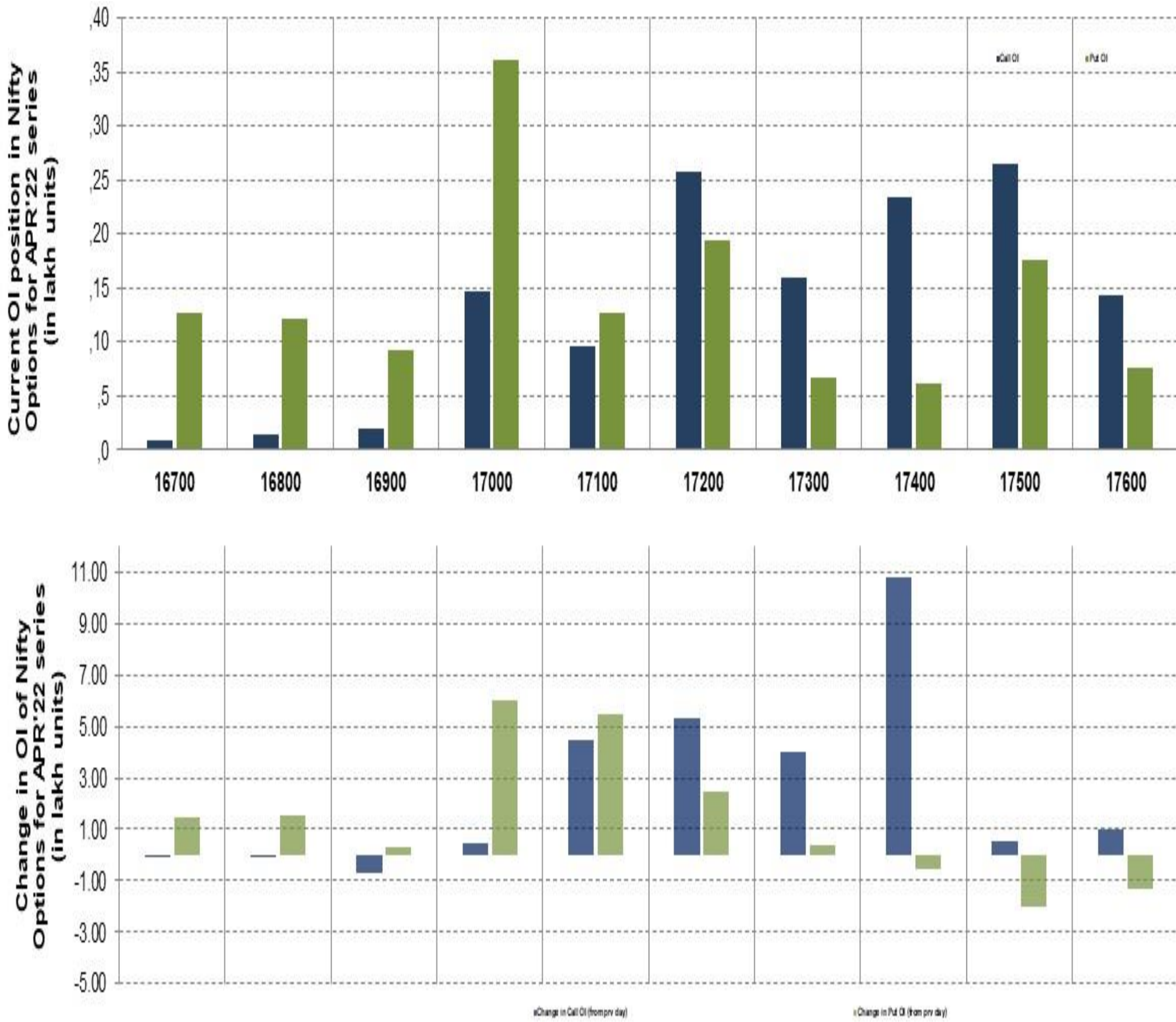
BANK NIFTY FUTURES



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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