



# MORNING MANTRA



Daily Derivatives & Market Report

MAY 10, 2022



Indian equity benchmarks ended volatile session in red terrain on Tuesday's trading session. After a cautious start of the day, markets altered between green and red again and again, as traders were concerned with a private report that Indian retail inflation likely surged to an 18-month high in April, largely driven by rising fuel and food prices and staying well above the Reserve Bank of India's upper tolerance limit for a fourth consecutive month.

In noon deals, markets managed to trade in green with notable gains, taking some support with Union Finance Minister Nirmala Sitharaman's statement that with licence quota raj prevailing during the 70 years of Congress regime, the policy change brought in by the central government under Prime Minister Narendra Modi has created new opportunities for the private sector by allowing them to manufacture products that were normally made by public sector units (PSUs).

Some support came with private report stating that improving business sentiment has boosted the overall hiring demand which witnessed a 15 per cent year-on-year growth in April, led by banking, financial services and insurance sector as well as recovery in the retail sector. But in the last hour, indices failed to hold gains and ended lower, as there was some cautiousness after Meghalaya Governor Satya Pal Malik said increasing inflation and unemployment are going to create a situation of crisis in the country but no leader is ready to speak on the issues.

On the global front, European markets were trading higher as global markets looked to rebound from a broad sell-off in recent days, prompted mainly by concerns over inflation and rising interest rates - and the potential for a global recession. Asian markets ended mostly lower, even after relaxation of Covid-19-related restrictions helped Indonesia's economy register a steady pace of growth in the first quarter. The official data revealed that gross domestic product grew 5.01 percent from the last year, following a 5.02 percent rise in the fourth quarter of 2021.

# MARKET SELFIE



## MARKET SUMMARY

| Domestic Indices | Close    | Points   | % Change |
|------------------|----------|----------|----------|
| SENSEX           | 54364.85 | -105.82  | -0.19    |
| NIFTY            | 16240.05 | -61.80   | -0.38    |
| MIDCAP           | 22242.76 | -449.42  | -1.98    |
| SMLCAP           | 26078.58 | -562.63  | -2.11    |
| BSEFMC           | 13536.91 | 34.67    | 0.26     |
| AUTO             | 23884.33 | -6.31    | -0.03    |
| POWER            | 4515.25  | -204.31  | -4.33    |
| REALTY           | 3106.60  | -94.69   | -2.96    |
| BSE IT           | 30696.81 | -380.85  | -1.23    |
| BANKEX           | 39726.31 | 223.40   | 0.57     |
| OIL GAS          | 18589.56 | -428.60  | -2.25    |
| METAL            | 19130.27 | -1140.10 | -5.62    |
| INDIA VIX        | 22.38    | 0.35     | 1.59     |

## ADVANCE - DECLINE

| Index | Advance | Decline | Unchanged |
|-------|---------|---------|-----------|
| NSE   | 407     | 1686    | 44        |
| BSE   | 879     | 2476    | 132       |

## MARKET TURNOVER (₹ in Crs)

| Segment  | Current | Previous | Net % |
|----------|---------|----------|-------|
| BSE CASH | 3549    | 4184     | (15)  |
| NSE CASH | 53818   | 56359    | (5)   |
| NSE F&O  | 8008217 | 7664553  | 4     |

## KEY INDICES RATIOS

| INDEX  | P/E   | P/B  | Dividend Yield |
|--------|-------|------|----------------|
| NIFTY  | 20.42 | 4.15 | 1.22           |
| SENSEX | 22.66 | 3.19 | 1.18           |

# KEY NUMBERS TRACKER



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

| FII-DII* | Buy  | Sell  | Net    |
|----------|------|-------|--------|
| DII      | 7571 | 4613  | 2958   |
| FII      | 6100 | 10061 | (3961) |

Note: FPI & DII Figures are provisional

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

| FII           | Buy       | Sell      | Net   |
|---------------|-----------|-----------|-------|
| Index Futures | 5390.10   | 5045.30   | 345   |
| Index Options | 629668.51 | 627496.59 | 2172  |
| Stock Futures | 15212.53  | 15592.90  | (380) |
| Stock Options | 7212.45   | 7234.71   | (22)  |

## PUT-CALL RATIO

| Index      | Current | Previous |
|------------|---------|----------|
| NIFTY      | 0.78    | 0.80     |
| BANK NIFTY | 0.71    | 0.65     |

## DOLLAR INDEX

| Dollar Index | Current | Previous | % Change |
|--------------|---------|----------|----------|
| DXY          | 103.73  | 0.08     | 0.08     |

## 10-YEARS G-SEC YIELD

| Country | Current | Previous | % Change |
|---------|---------|----------|----------|
| INDIA   | 7.296   | 7.465    | -2.26    |
| USA     | 3.020   | 3.079    | -1.91    |

## KEY COMMODITIES TRACKER (in \$)

| Commodity   | Current | Change Points | % Change |
|-------------|---------|---------------|----------|
| Gold        | 1857.58 | 2.86          | 0.15     |
| Silver      | 21.81   | 0.00          | 0.00     |
| Crude-Oil   | 101.49  | -1.60         | -1.55    |
| Brent-Crude | 104.15  | -1.79         | -1.69    |

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

| Expiry              | Close | Change Points | % Change |
|---------------------|-------|---------------|----------|
| 27 MAY -22 USD-INR  | 77.44 | -0.22         | -0.28    |
| 27 MAY -22 EUR-INR  | 81.84 | -0.06         | -0.07    |
| 27 MAY -22 GBP-INR  | 95.68 | -0.17         | -0.18    |
| 27 MAY -22 JPY- INR | 59.68 | 0.38          | 0.64     |

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

| Index         | Close | S2    | S1    | Pivot | R1    | R2    |
|---------------|-------|-------|-------|-------|-------|-------|
| NIFTY         | 16240 | 16073 | 16157 | 16281 | 16364 | 16488 |
| SENSEX        | 54365 | 53852 | 54108 | 54483 | 54739 | 55113 |
| NIFTY FUTURES | 16222 | 16079 | 16151 | 16280 | 16352 | 16482 |
| BANK NIFTY    | 34483 | 33875 | 34179 | 34480 | 34784 | 35085 |
| CNX IT        | 30427 | 30076 | 30252 | 30519 | 30694 | 30962 |
| CNX MIDCAP    | 27549 | 26906 | 27227 | 27794 | 28116 | 28683 |
| CNX SMALLCAP  | 9147  | 8885  | 9016  | 9248  | 9379  | 9612  |
| INDIA VIX     | 22.30 | 20.71 | 21.51 | 22.01 | 22.81 | 23.31 |

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 11-05-2022

NIL

# TECHNICAL VIEWS



## NIFTY

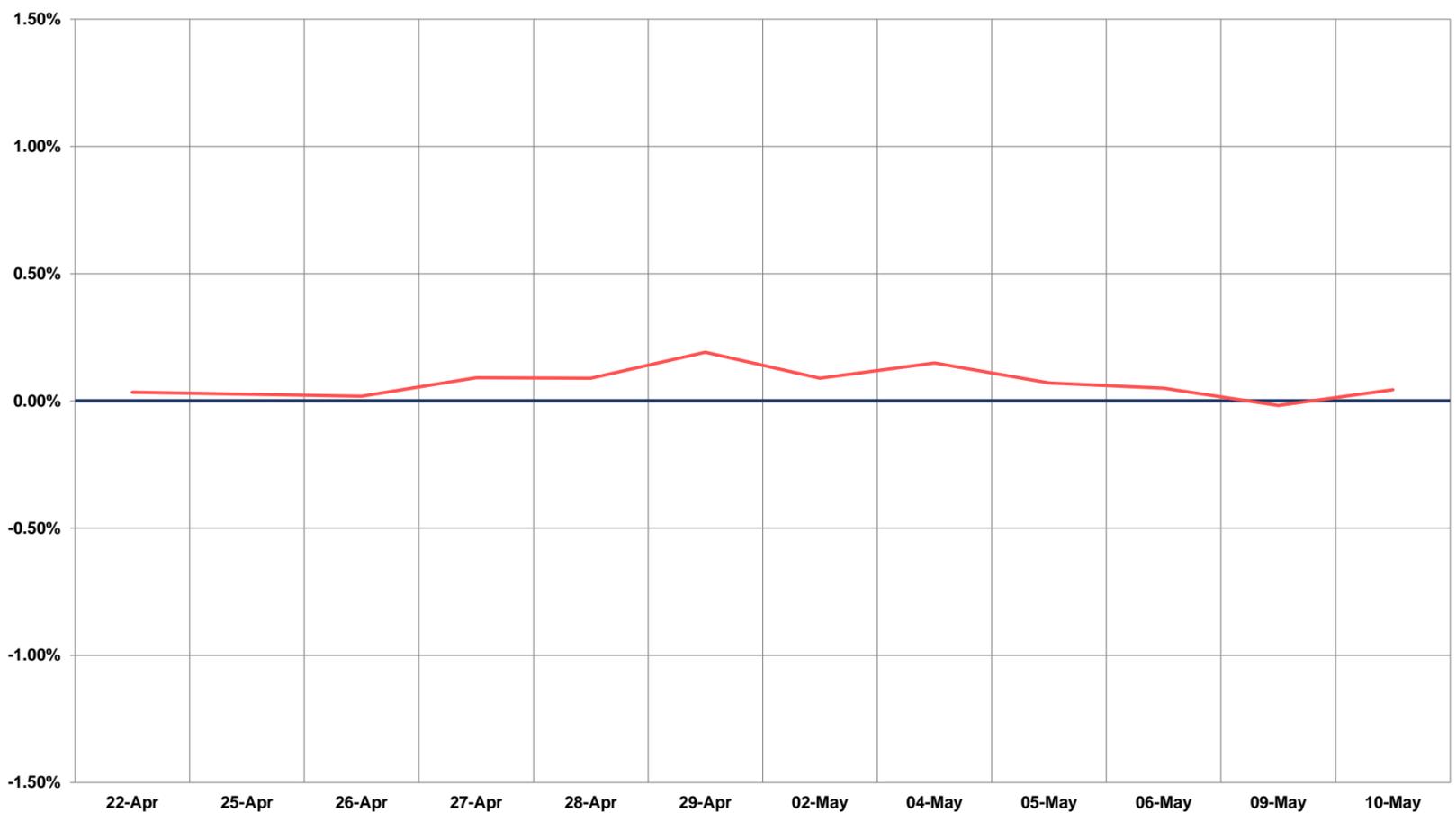
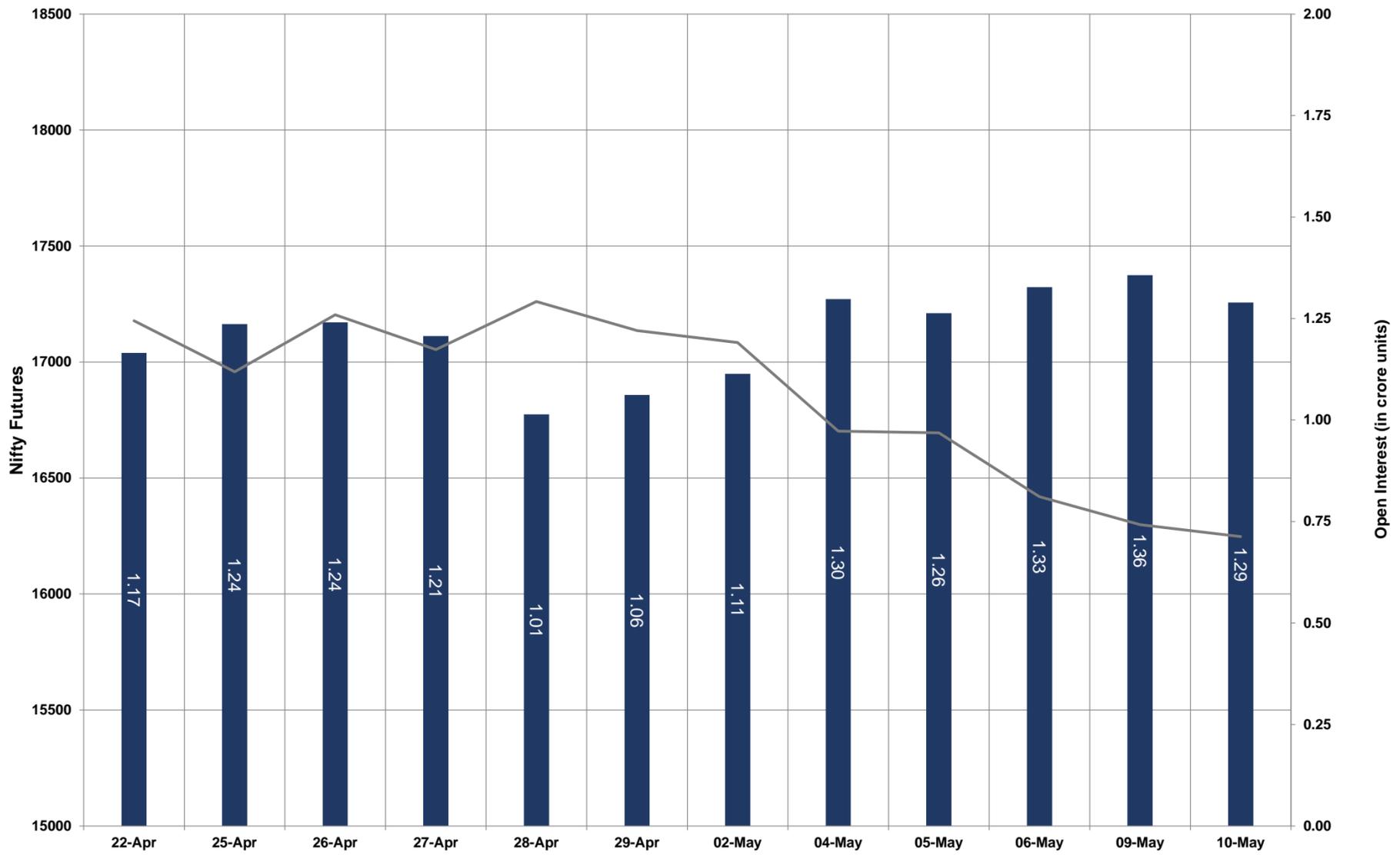


- Nifty Cash = **16240.05 (-0.38%)**
- Resistance levels = **16400** and **16550**
- Support levels = **16180** and **16050**

# TECHNICAL VIEWS



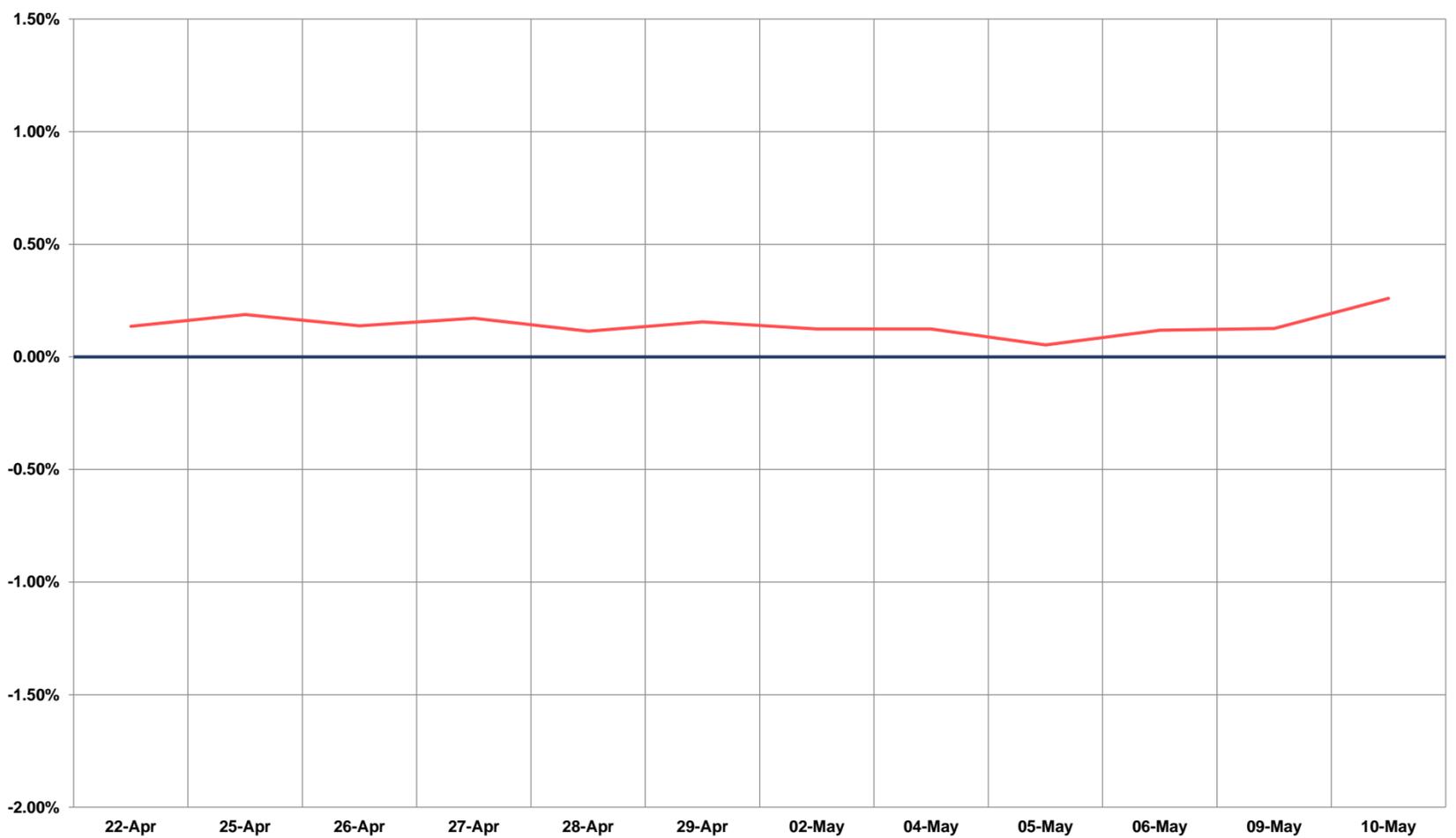
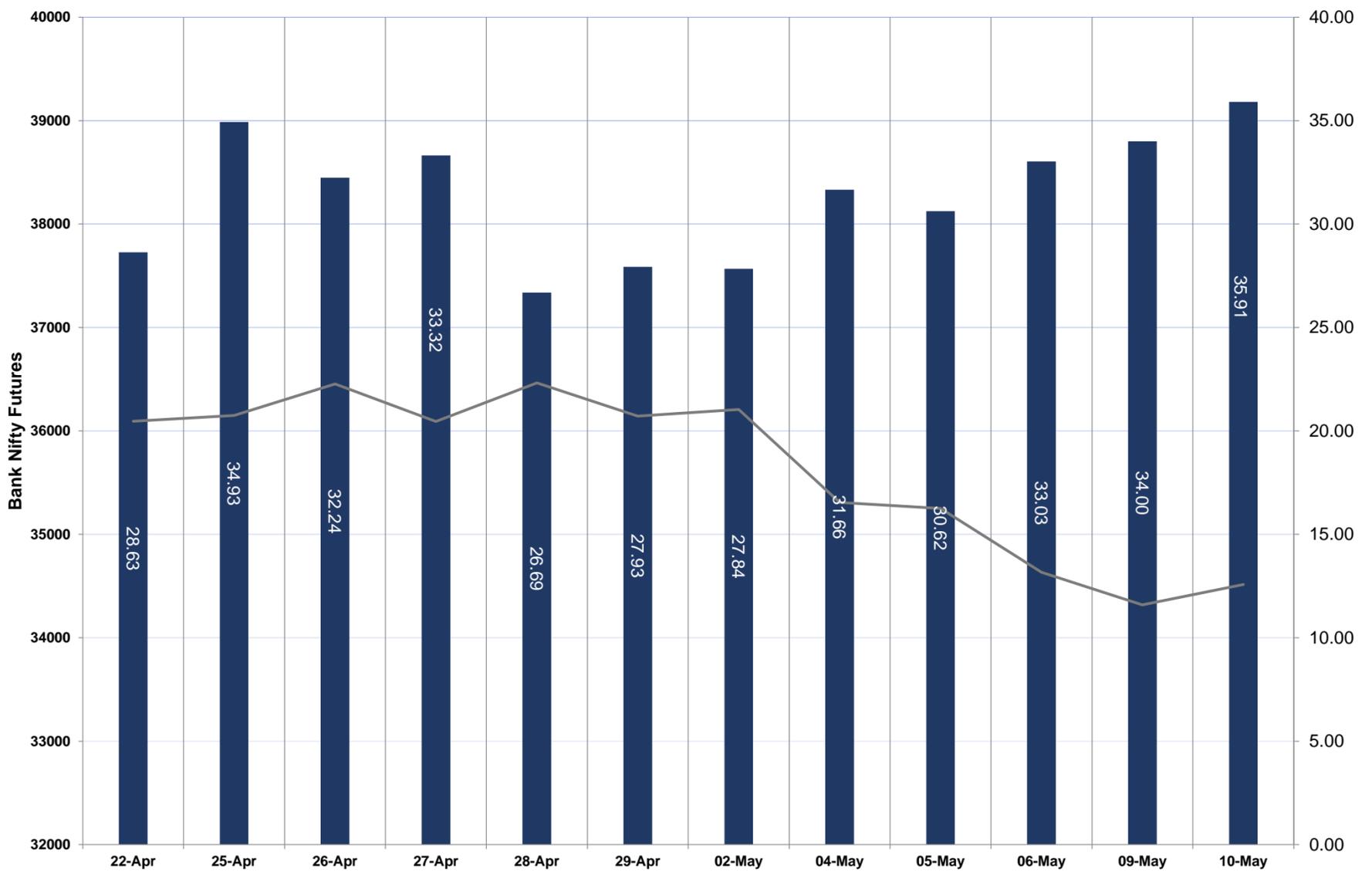
## NIFTY FUTURES



# TECHNICAL VIEWS



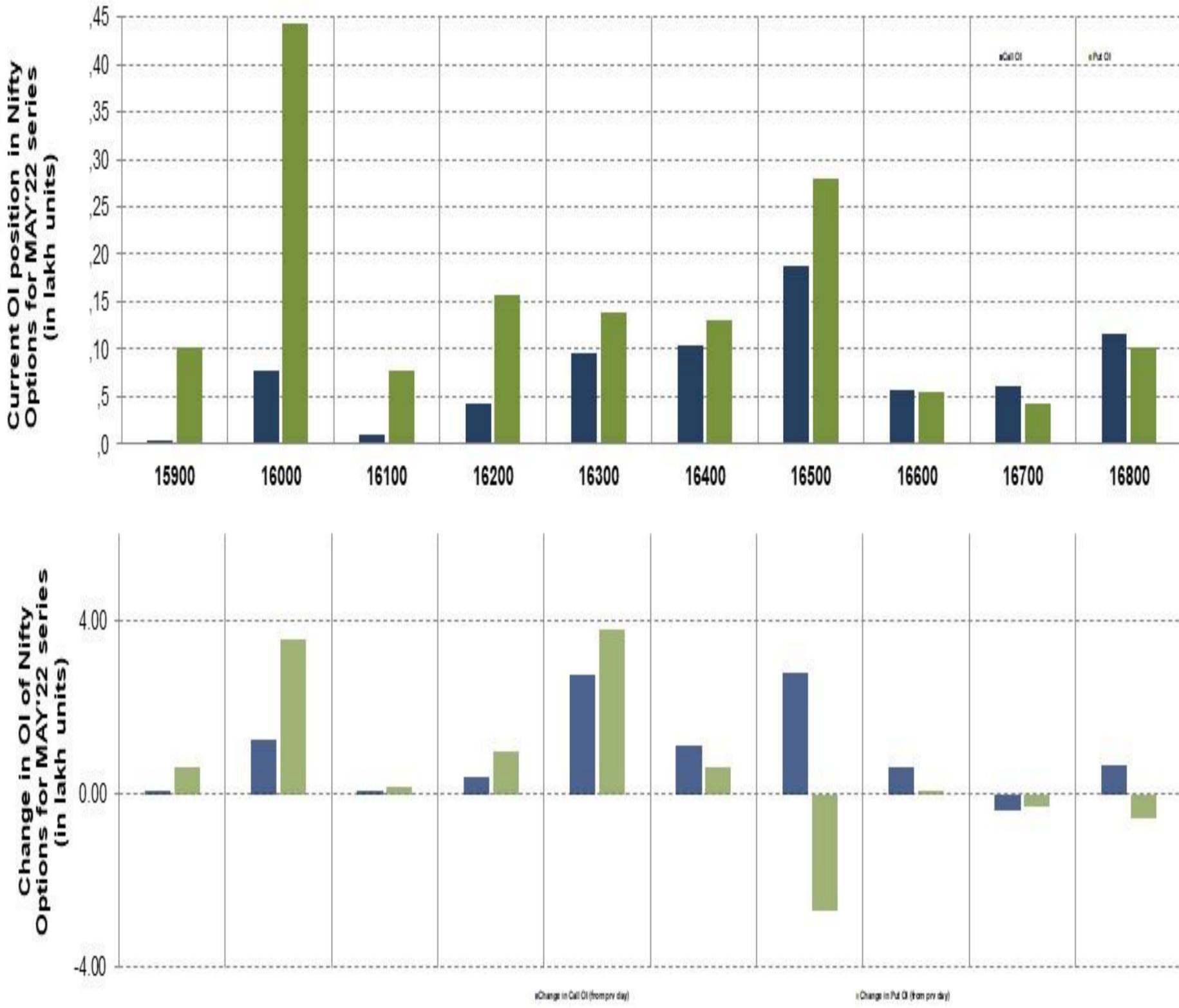
## BANK NIFTY FUTURES



# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.27 million** in Open Interests is **Strike Price of 16500**
- **Most Active Nifty Put** with an addition of **0.38 millions** in Open Interests is **Strike Price of 16300**
- **Maximum Open Interest** an outstanding was **1.87 millions** for Calls at **Strike Price of 16500**
- **Maximum Open Interest** an outstanding was **4.44 millions** for puts at **Strike Price of 16000**

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