



# MORNING MANTRA



Daily Derivatives & Market Report

MAY 17, 2022



Tuesday turned out to be a wonderful trading day for the Dalal Street, with both Sensex and Nifty ending over 2.50% higher. After a positive start of the trading session, markets gained traction, as sentiments got a boost with Sanjiv Bajaj, the newly-elected president of industry body CII, stating that the Reserve Bank's decision to raise benchmark interest rates and the likelihood of a good monsoon will help in containing inflation. CII estimates India's GDP growth to be in the band of 7.4-8.2 percent, depending upon the global oil prices.

Traders got some support, after a private report revealed that consumers between 35 and 40 years of age are the most credit healthy, while those below 25 years are the least credit healthy. Besides, with a view to guard domestic players from cheap imports, the commerce ministry's investigation arm the Directorate General of Trade Remedies (DGTR) has recommended for continuation of anti-dumping duty on Chinese solar glass for two years. In a notification, the DGTR has said that continued imposition of anti-dumping duty is required on 'textured tempered coated and un-coated glass' from China.

Key indices continued upward rally in the second half of the trading session to end near their intraday high points. The street overlooked reports that India's inflation based on wholesale price index (WPI) surged further to 15.08% for the month of April as against 14.55% in March. The annual rate of inflation was 15.08% in April 2022 as compared to 10.74% in April 2021, due to rise in prices of mineral oils, basic metals, crude petroleum & natural gas, food articles, non-food articles, food products and chemicals & chemical products etc. as compared to the corresponding month of the previous year.

On the global front, European markets were trading higher on hopes that demand in China could be sustained as authorities looked to relax COVID-19 restrictions that had started to squeeze the world's second-largest economy. Asian markets settled in green, after Singapore's non-oil domestic exports were up 6.4 percent on year in April. The Enterprise Singapore said that was shy of expectations for an increase of 6.7 percent and down from 7.7 percent in March. On a monthly basis, exports slipped 3.3 percent - also missing forecasts for a decline of 1.3 percent after falling 2.3 percent in the previous month.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	54318.47	1344.63	2.54
NIFTY	16259.30	417.00	2.63
MIDCAP	22700.87	555.77	2.51
SMLCAP	26318.08	712.09	2.78
BSEFMC	13735.63	286.40	2.13
AUTO	24841.66	572.50	2.36
POWER	4402.77	99.22	2.31
REALTY	3198.05	60.82	1.94
BSE IT	30568.30	775.46	2.60
BANKEX	39644.21	856.49	2.21
OIL GAS	19181.78	652.14	3.52
METAL	19437.24	1376.19	7.62
INDIA VIX	22.74	-1.79	-7.30

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1791	299	41
BSE	2607	737	118

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3723	3130	19
NSE CASH	56121	47163	19
NSE F&O	8451511	6789923	24

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.12	4.15	1.31
SENSEX	22.16	3.15	1.21

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7315	5021	2294
FII	6128	8321	(2192)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	4641.35	3577.60	1064
Index Options	651522.19	650293.66	1229
Stock Futures	16242.00	14250.86	1991
Stock Options	8689.93	8786.77	(97)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.12	0.73
BANK NIFTY	1.08	0.75

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.30	104.18	-0.84

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.367	7.318	0.67
USA	2.917	2.879	1.31

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1832.78	6.36	0.35
Silver	21.75	0.15	0.71
Crude-Oil	115.55	1.35	1.18
Brent-Crude	115.52	1.28	1.12

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 MAY -22 USD-INR	77.53	-0.01	-0.01
27 MAY -22 EUR-INR	81.69	1.02	1.27
27 MAY -22 GBP-INR	96.70	2.02	2.14
27 MAY -22 JPY- INR	60.01	-0.17	-0.28

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16259	15765	16012	16148	16395	16532
SENSEX	54318	52741	53530	53965	54753	55188
NIFTY FUTURES	16266	15752	16009	16142	16399	16532
BANK NIFTY	34302	33431	33866	34116	34552	34802
CNX IT	30219	28983	29601	29957	30575	30932
CNX MIDCAP	28173	27270	27721	27971	28423	28672
CNX SMALLCAP	9194	8836	9015	9112	9291	9389
INDIA VIX	22.74	13.82	18.28	21.56	26.02	29.30

## 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	Neutral	Sell	Neutral
CNX MIDCAP	Neutral	Sell	Buy
CNX SMALLCAP	Neutral	Sell	Neutral
INDIA VIX	Neutral	Buy	Sell

## SECURITIES BAN IN F&O TRADES FOR 18-05-2022

GNFC, IBULHSGFIN, PNB

# TECHNICAL VIEWS



## NIFTY

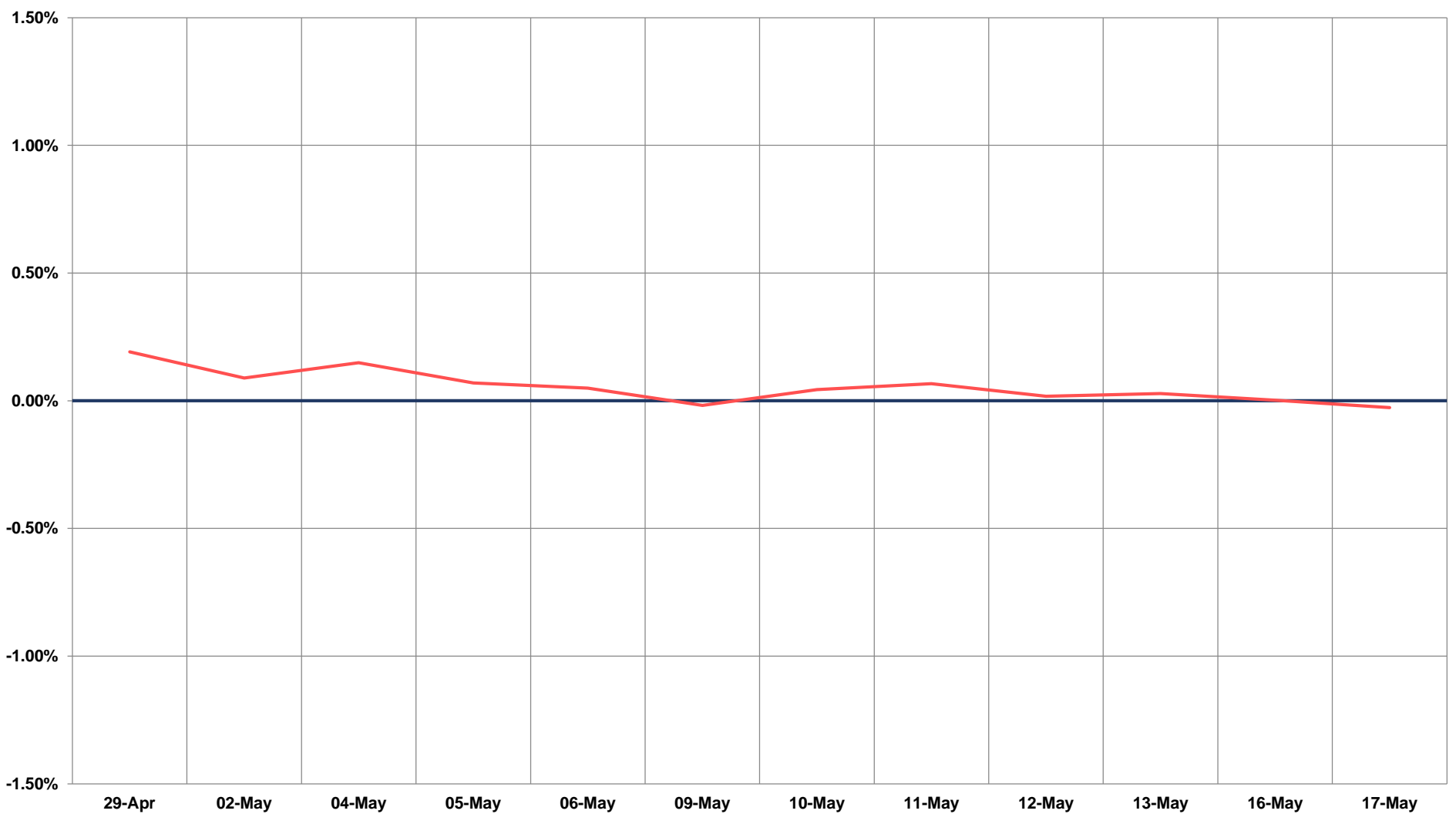
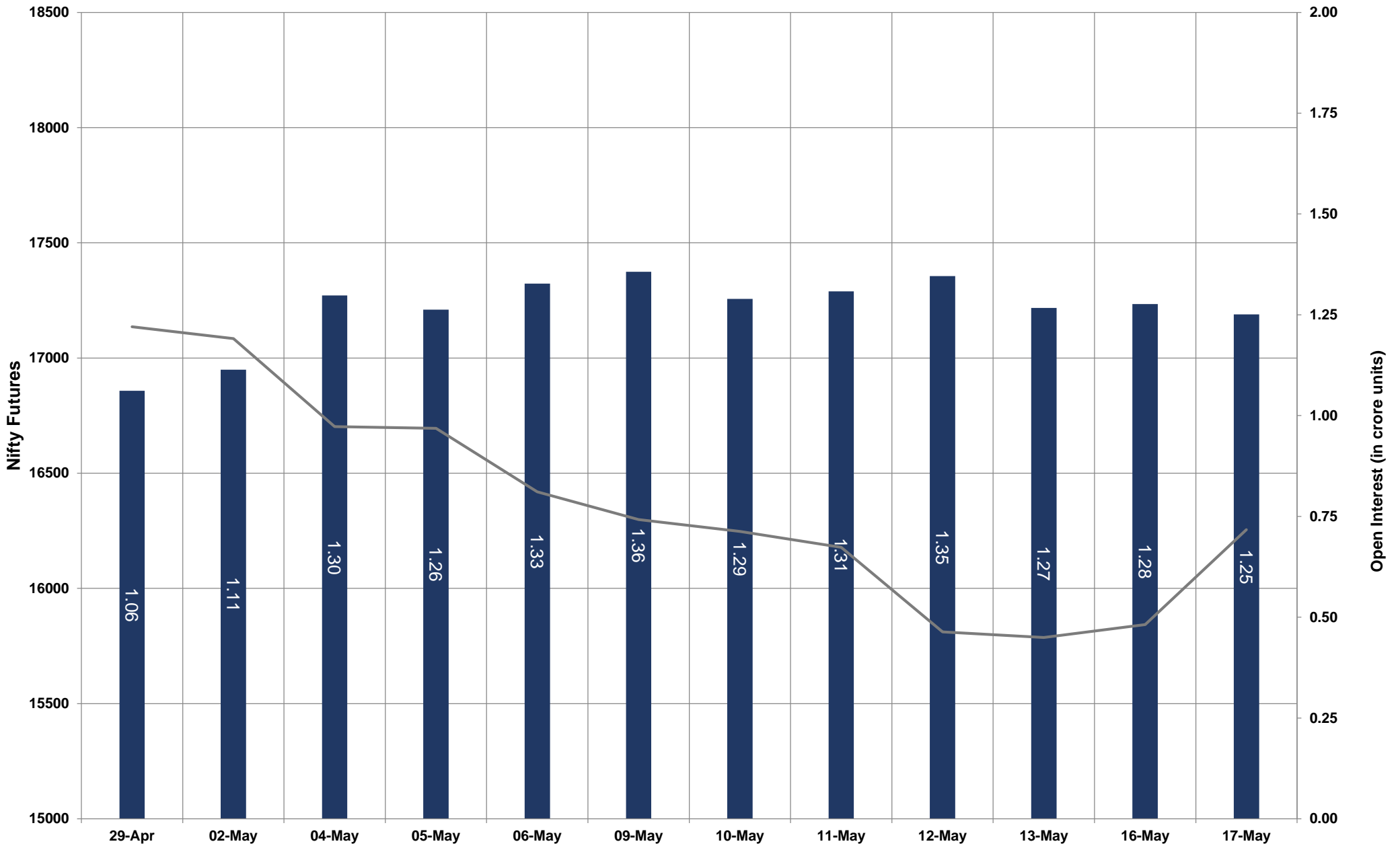


- Nifty Cash = **16259.30 (2.63%)**
- Resistance levels = **16400** and **16630**
- Support levels = **16100** and **15950**

# TECHNICAL VIEWS



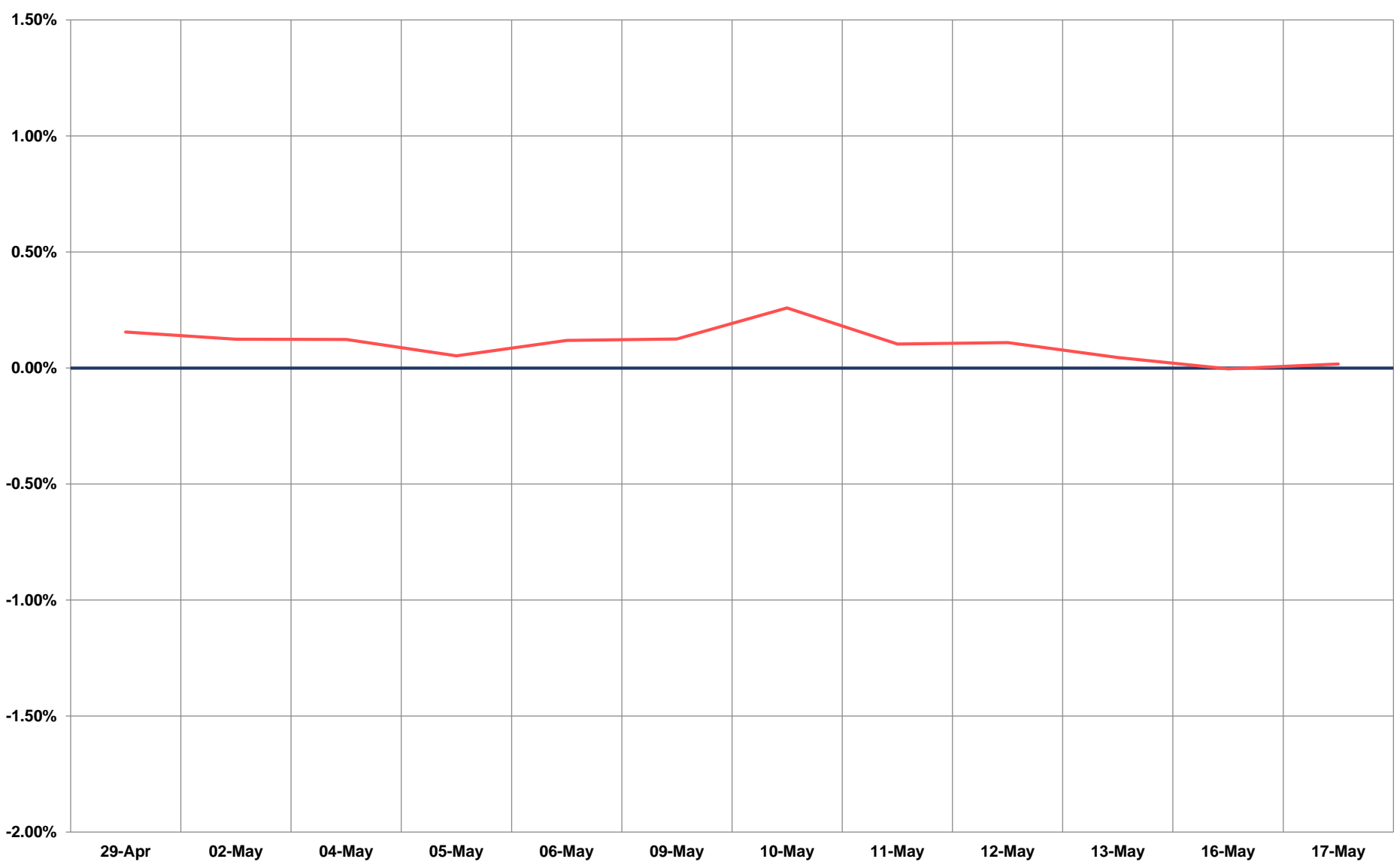
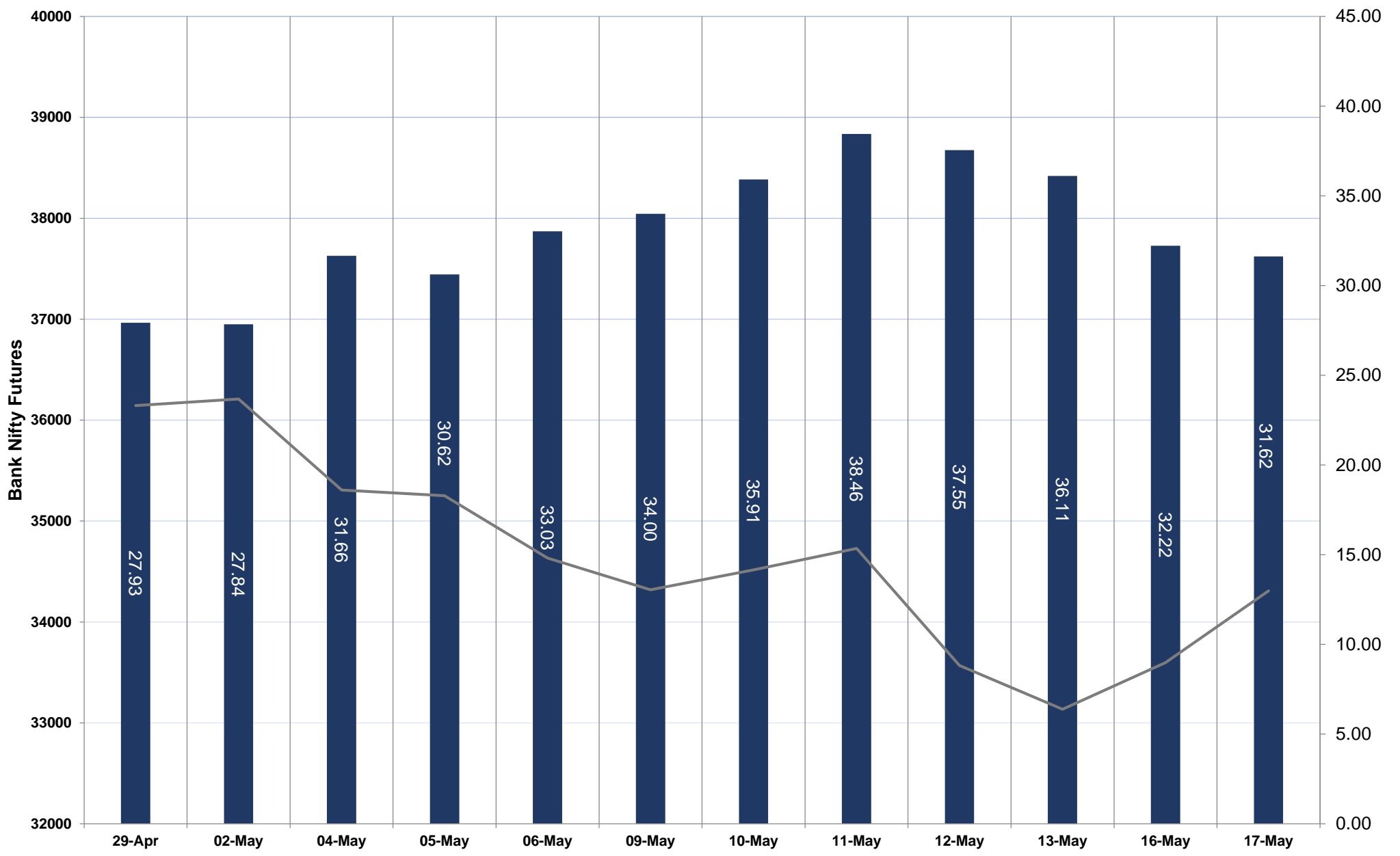
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

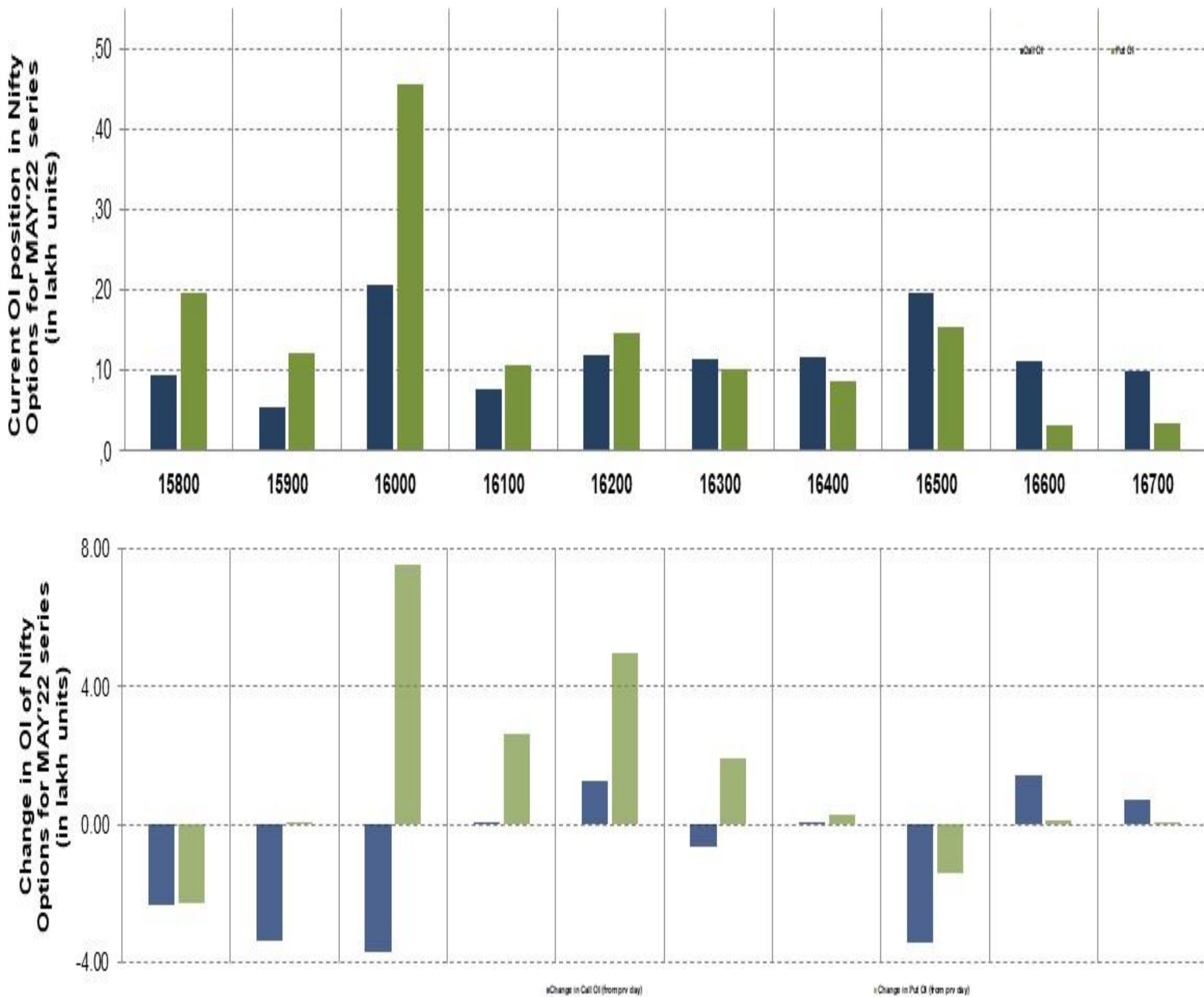




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of 0.36 million in Open Interests is **Strike Price of 16000**
- **Most Active Nifty Put** with an addition of 0.75 millions in Open Interests is **Strike Price of 16000**
- **Maximum Open Interest** an outstanding was 2.06 millions for Calls at **Strike Price of 16000**
- **Maximum Open Interest** an outstanding was 4.56 millions for puts at **Strike Price of 16000**

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