



MORNING MANTRA



Daily Derivatives & Market Report

MAY 19, 2022



Indian equity benchmarks witnessed bloodbath on Thursday's trading session, with both the Sensex and the Nifty ending lower by over 2.50%, as bears held a tight grip over the Dalal Street. The start of the trading day was in deep red, as the United Nations said India is expected to grow 6.4% in 2022, well below the 8.8% growth in 2021, as higher inflationary pressures and uneven recovery of the labour market are likely to curb private consumption and investment.

Besides, the United Nations significantly lowered its forecast for global economic growth this year from 4% to 3.1%, saying the war in Ukraine has triggered increasing global food and commodity prices and exacerbated inflationary pressures, upending the fragile recovery from the COVID-19 pandemic. Adding more worries, a private report stated that equity investors became poorer by over Rs 5 lakh crore in early trade on Thursday as domestic benchmark indices tumbled mirroring weak trends in global equities.

Indices remained lower during the entire trading session. Traders were worried with continues selling by foreign institutional investors (FIIs). FIIs have been net sellers for eight straight months, and have dumped equities worth nearly Rs 38,000 crore in the month of May so far. Adding more pessimism, India Ratings and Research said the average headline inflation is set to accelerate to a nine-year high at 6.9 per cent in FY23, and the Reserve Bank may go for more rate hikes during the fiscal.

On the global front, European markets were trading lower as investors fret over the impact of the prolonged Ukraine-Russia war, higher interest rates and China's zero-COVID policy on global growth. Asian markets settled mostly lower, after Japan posted a merchandise trade deficit of 839.2 billion yen in April, the Ministry of Finance said on Thursday. That beat expectations for a shortfall of 1,150 billion yen following the downwardly revised 414.1 billion yen deficit in March (originally a 412.4 billion yen deficit).

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	52792.23	-1416.30	-2.61
NIFTY	15809.40	-430.90	-2.65
MIDCAP	22069.73	-602.43	-2.66
SMLCAP	25801.04	-603.74	-2.29
BSEFMC	13831.59	-69.98	-0.50
AUTO	24219.56	-615.53	-2.48
POWER	4328.10	-73.43	-1.67
REALTY	3062.16	-77.81	-2.48
BSE IT	28867.82	-1599.85	-5.25
BANKEX	38509.51	-977.75	-2.48
OIL GAS	18592.03	-459.55	-2.41
METAL	18564.11	-820.66	-4.23
INDIA VIX	24.56	2.26	10.13

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	414	1679	46
BSE	845	2482	120

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3857	3742	3
NSE CASH	54251	60055	(10)
NSE F&O	17480913	11311313	55

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.51	4.04	1.35
SENSEX	21.46	3.06	1.24

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7414	4189	3226
FII	6390	11290	(4900)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4838.54	5759.31	(921)
Index Options	1056857.01	1039952.96	16904
Stock Futures	19544.89	19501.12	44
Stock Options	9274.52	9296.75	(22)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.71	0.88
BANK NIFTY	0.82	0.83

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.24	103.81	-0.54

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.323	7.355	-0.44
USA	2.830	2.884	-1.88

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1828.33	12.28	0.67
Silver	21.65	0.31	1.50
Crude-Oil	107.77	-1.82	-1.66
Brent-Crude	108.02	-1.09	-1.02

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 MAY -22 USD-INR	77.70	0.02	0.03
27 MAY -22 EUR-INR	81.79	0.06	0.07
27 MAY -22 GBP-INR	96.50	0.14	0.15
27 MAY -22 JPY- INR	60.85	0.67	1.12

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15809	15647	15728	15856	15938	16066
SENSEX	52792	52226	52522	52939	53209	53626
NIFTY FUTURES	15784	15594	15689	15835	15930	16076
BANK NIFTY	33316	32923	33120	33377	33573	33830
CNX IT	28352	27379	27865	28680	29167	29982
CNX MIDCAP	27272	26922	27097	27337	27512	27752
CNX SMALLCAP	8912	8785	8849	8923	8986	9060
INDIA VIX	24.56	21.15	22.85	24.00	25.71	26.86

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	Sell	Buy
CNX SMALLCAP	Sell	Sell	Neutral
INDIA VIX	Buy	Buy	Sell

SECURITIES BAN IN F&O TRADES FOR 20-05-2022

DELTACORP,GNFC, IBULHSGFIN, PNB

TECHNICAL VIEWS



NIFTY

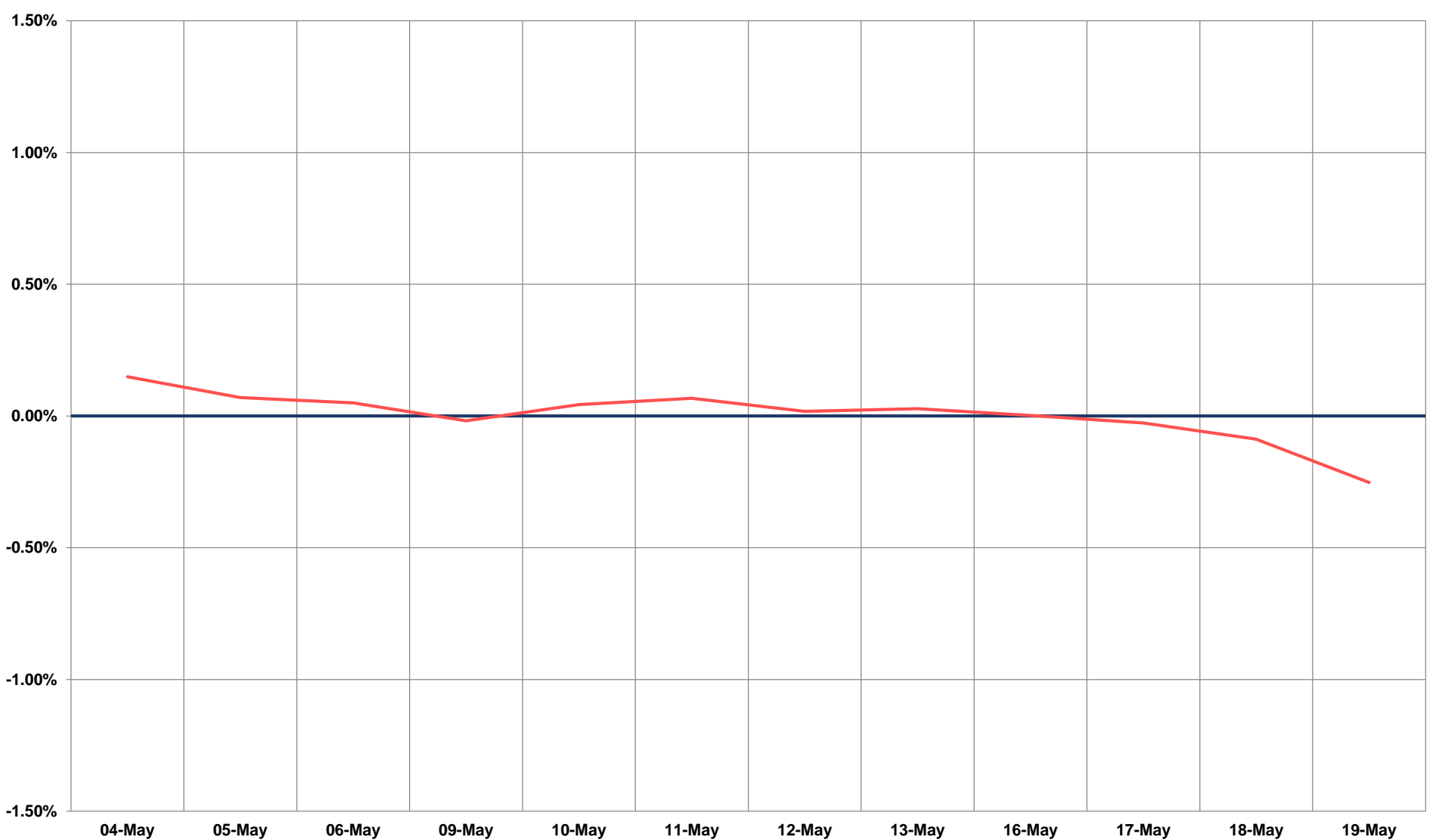
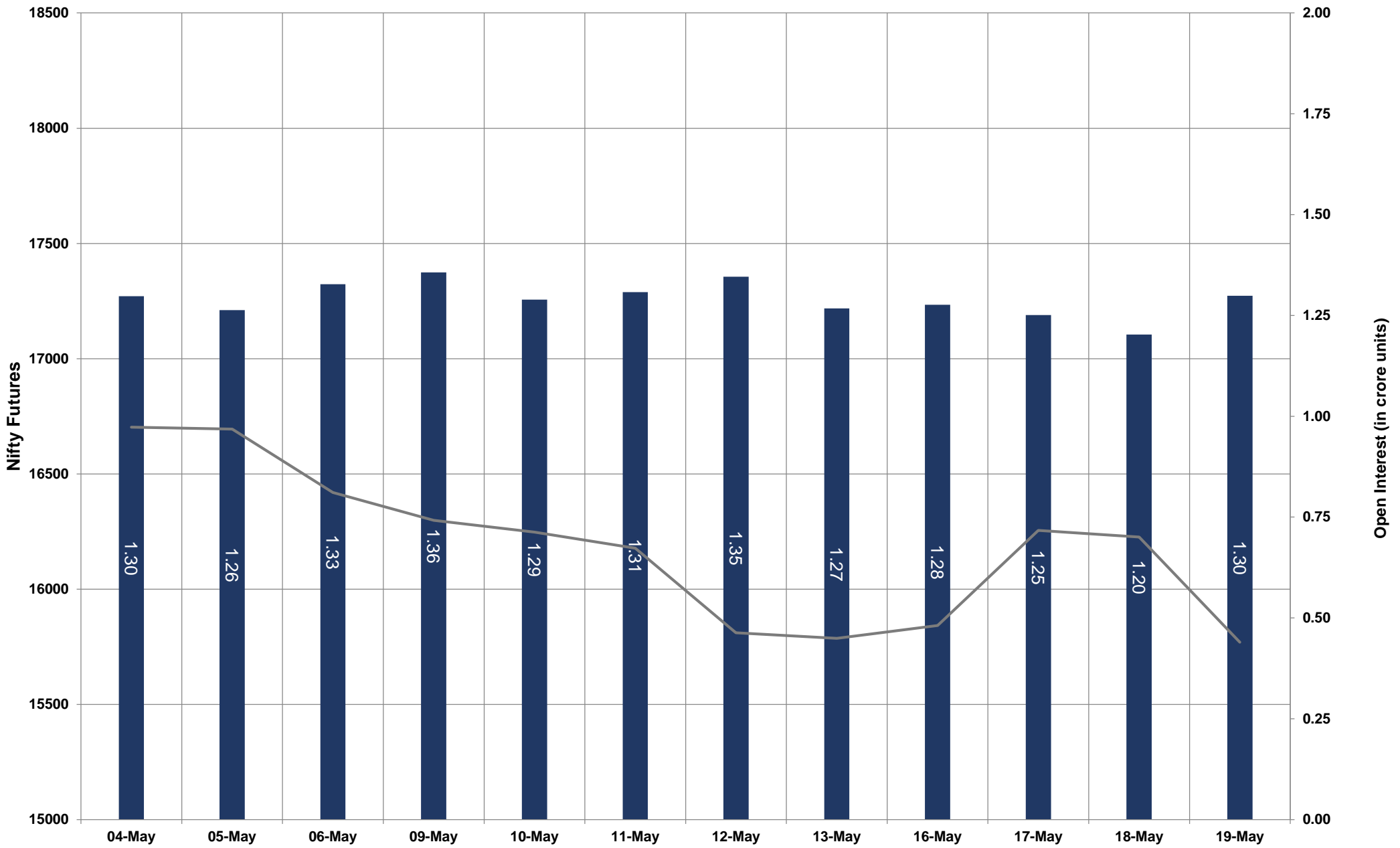


- Nifty Cash = **15809.40 (-2.65%)**
- Resistance levels = **15700** and **16580**
- Support levels = **16000** and **16090**

TECHNICAL VIEWS



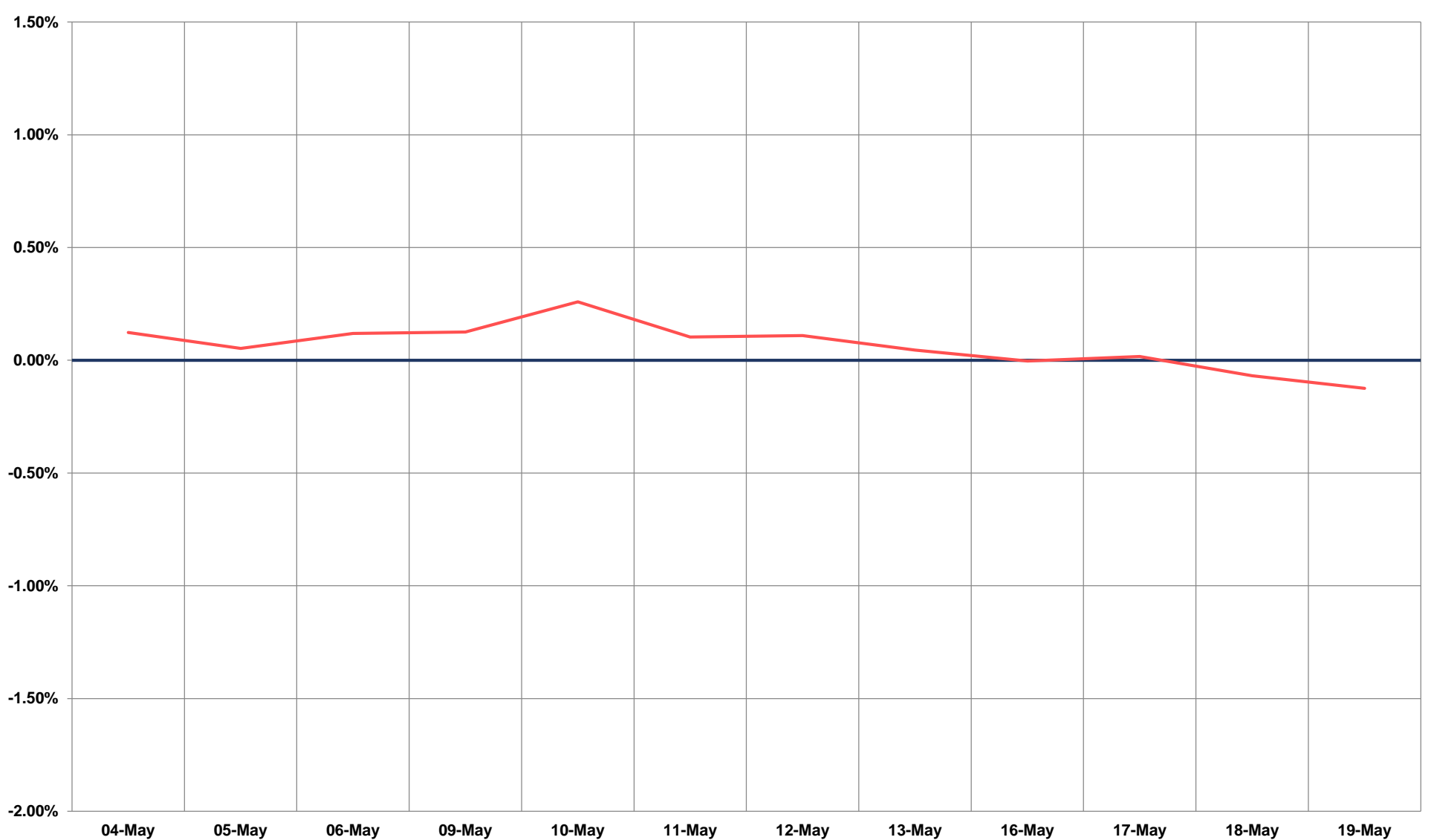
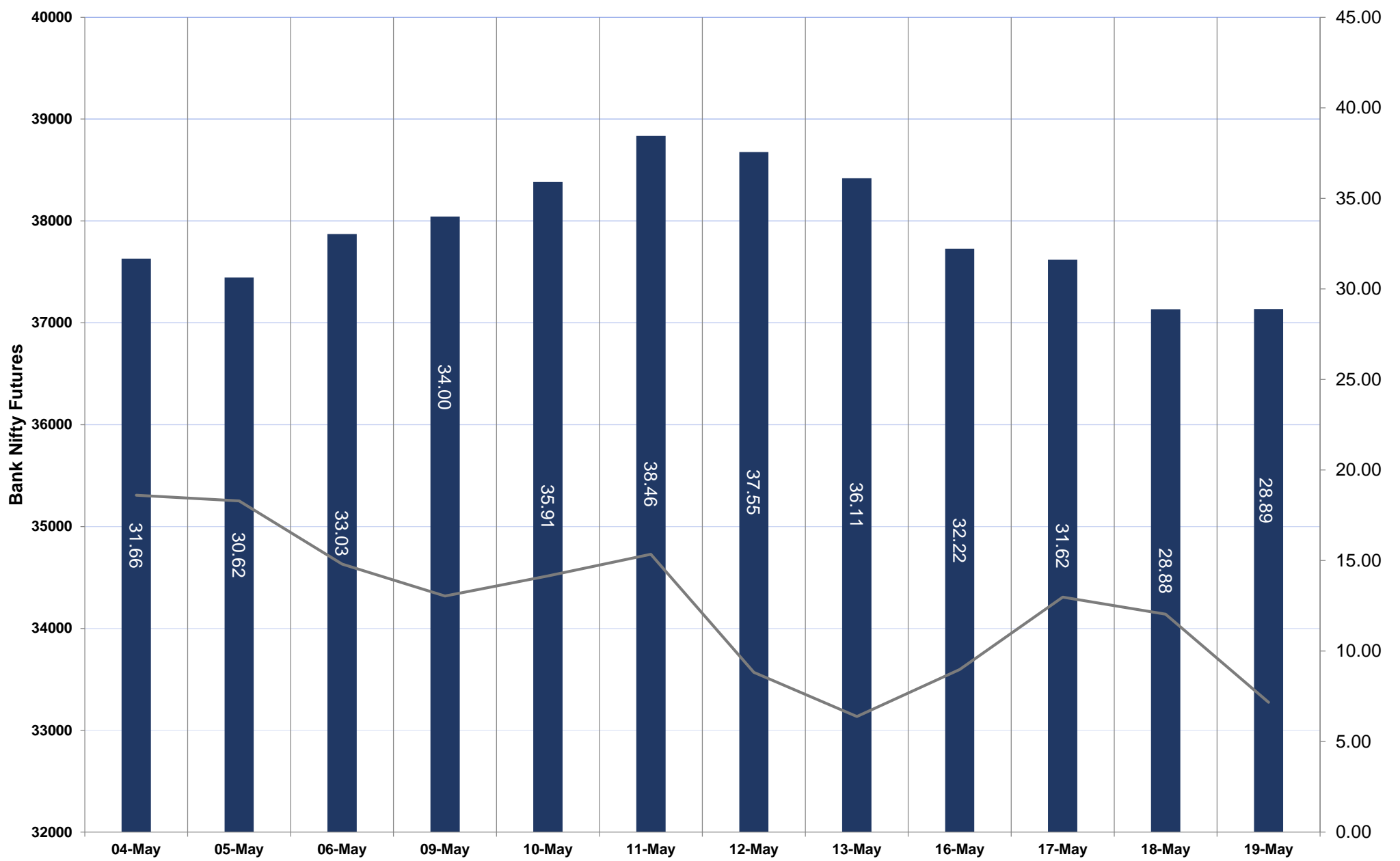
NIFTY FUTURES



TECHNICAL VIEWS



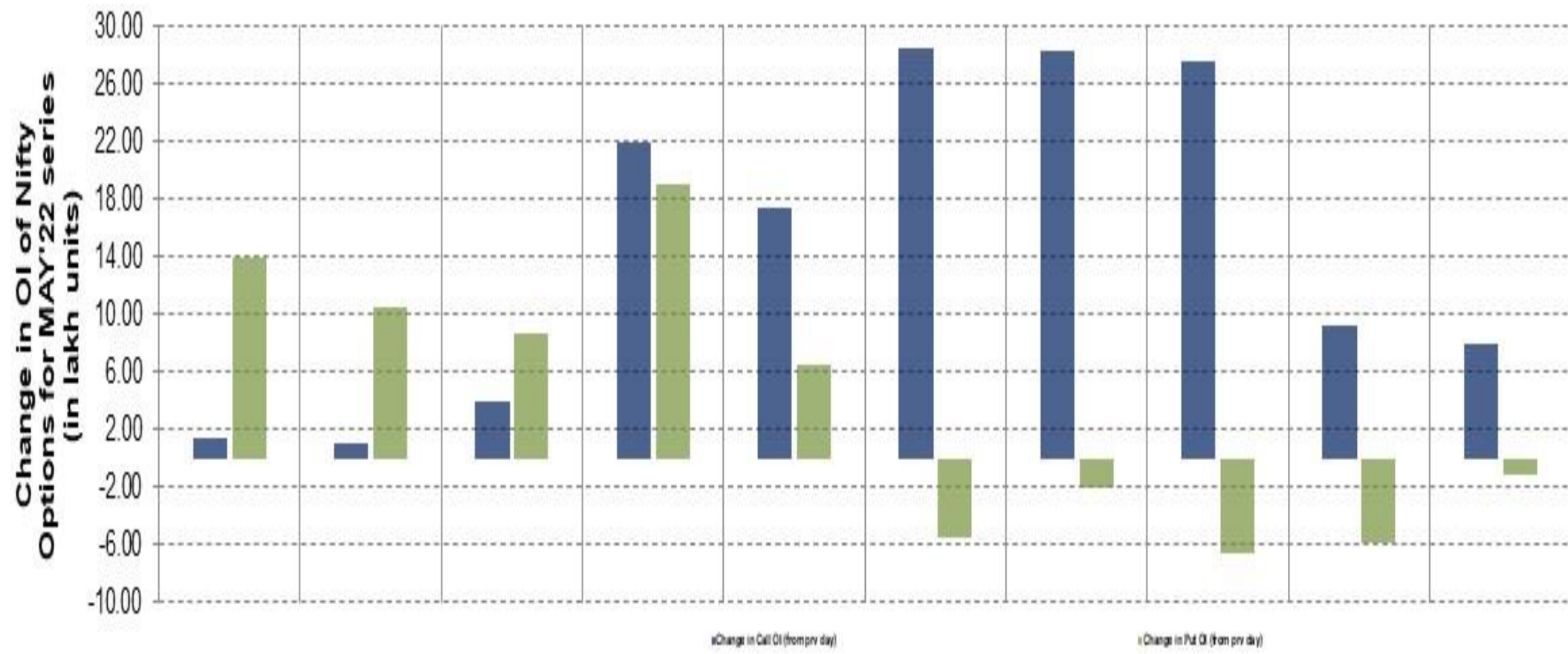
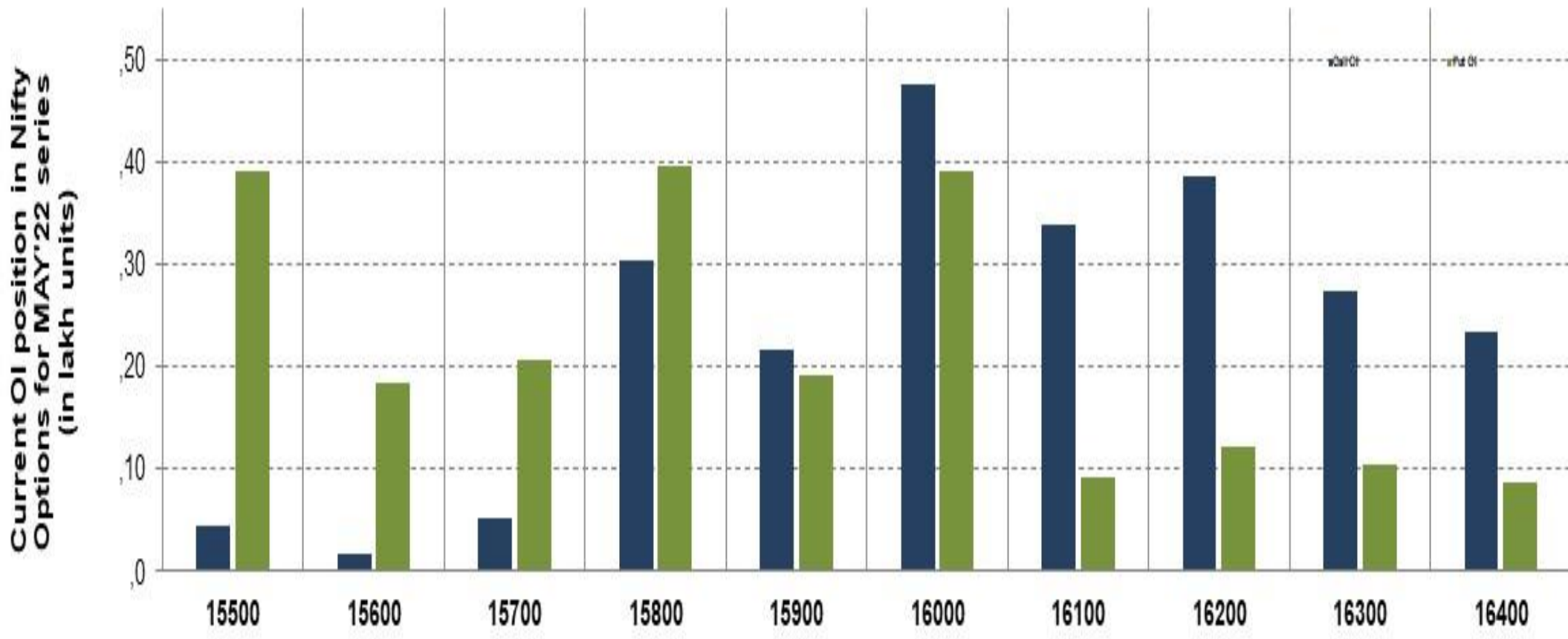
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **2.84 million** in Open Interests is **Strike Price of 16000**
- **Most Active Nifty Put** with an addition of **1.90 millions** in Open Interests is **Strike Price of 15800**
- **Maximum Open Interest** an outstanding was **4.76 millions** for Calls at **Strike Price of 16000**
- **Maximum Open Interest** an outstanding was **3.96 millions** for puts at **Strike Price of 15800**

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