



MORNING MANTRA



Daily Derivatives & Market Report

MAY 20, 2022



Bulls held a tight grip over the Dalal Street on Friday, with both Sensex and Nifty ending near their intraday high points. After a strong start, markets remained bullish till the end of the trading session, as sentiments got a boost with Finance Minister Nirmala Sitharaman's statement that India's economic growth is likely to be robust at 8.9 percent in the current financial year, reflecting the country's strong resilience and speedy recovery. Sitharaman also expressed confidence that India will continue to achieve a high growth rate in the next financial year as well.

Besides, Finance Minister Nirmala Sitharaman said that developing innovative financial products and services, and incentivising strategic investments are crucial for maximising development impact. Adding more optimism, RBI data showed that bank credit grew by 10.82 per cent to Rs 120.46 lakh crore and deposits by 9.71 per cent to Rs 166.95 lakh crore in the fortnight ended May 6, 2022. Further, Prime Minister Narendra Modi said that eight years of the BJP-led NDA dispensation have been dedicated to the country's balanced development, social justice and social security.

On the global front, European markets were trading higher. Asian markets settled mostly higher, even after consumer prices in Japan were up 2.5 percent on year in April, the Ministry of Internal Affairs and Communications said. That exceeded expectations for an increase of 2.4 percent and was up sharply from 1.2 percent in March. Core CPI, which excludes volatile food prices, was up 2.1 percent on year - in line with expectations and up from 0.8 percent in the previous month.

Back home, on the sectoral front, shares of the automobile industry remained in focus, after Credit ratings agency, India Ratings and Research (Ind-Ra) in its latest report has said that the 5% month-on-month (mom) decline in the domestic auto sales volumes (excluding CVs) in April 2022 was due to the fall in passenger vehicles (PV) and two-wheeler (2W) volumes, owing to supply-side constraints and a continued weak demand, respectively.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	54326.39	1534.16	2.91
NIFTY	16266.15	456.75	2.89
MIDCAP	22506.85	437.12	1.98
SMLCAP	26351.29	550.25	2.13
BSEFMC	14130.41	298.82	2.16
AUTO	24883.00	663.44	2.74
POWER	4376.57	48.47	1.12
REALTY	3191.29	129.13	4.22
BSE IT	29308.21	440.39	1.53
BANKEX	39631.09	1121.58	2.91
OIL GAS	19001.96	409.93	2.20
METAL	19259.77	695.66	3.75
INDIA VIX	23.10	-1.46	-5.94

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1699	370	55
BSE	2523	828	115

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3426	3857	(11)
NSE CASH	53194	54251	(2)
NSE F&O	5384854	17480913	(69)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.05	4.16	1.31
SENSEX	22.19	3.16	1.20

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5724	3575	2149
FII	8550	9816	(1265)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	6130.62	3118.45	3012
Index Options	399179.06	394280.13	4899
Stock Futures	22508.93	19510.76	2998
Stock Options	9559.93	9388.34	172

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.07	0.71
BANK NIFTY	1.07	0.82

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.03	102.72	0.29

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.357	7.320	0.51
USA	2.788	2.787	0.05

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1845.21	3.18	0.17
Silver	21.71	-0.18	-0.86
Crude-Oil	110.38	0.49	0.45
Brent-Crude	112.91	0.87	0.78

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 MAY -22 USD-INR	77.74	0.04	0.06
27 MAY -22 EUR-INR	82.22	0.43	0.52
27 MAY -22 GBP-INR	96.95	0.48	0.50
27 MAY -22 JPY- INR	60.73	-0.11	-0.18

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16266	15905	16086	16184	16365	16464
SENSEX	54326	53049	53688	54042	54681	55035
NIFTY FUTURES	16275	15866	16071	16173	16377	16479
BANK NIFTY	34276	33398	33837	34098	34537	34798
CNX IT	28789	28435	28612	28755	28932	29075
CNX MIDCAP	27872	27609	27741	27820	27951	28031
CNX SMALLCAP	9136	8988	9062	9105	9179	9222
INDIA VIX	23.10	21.25	22.17	23.37	24.29	25.49

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

SECURITIES BAN IN F&O TRADES FOR 23-05-2022

BHEL, DELTACORP, GNFC, IBULHSGFIN, PNB

TECHNICAL VIEWS



NIFTY

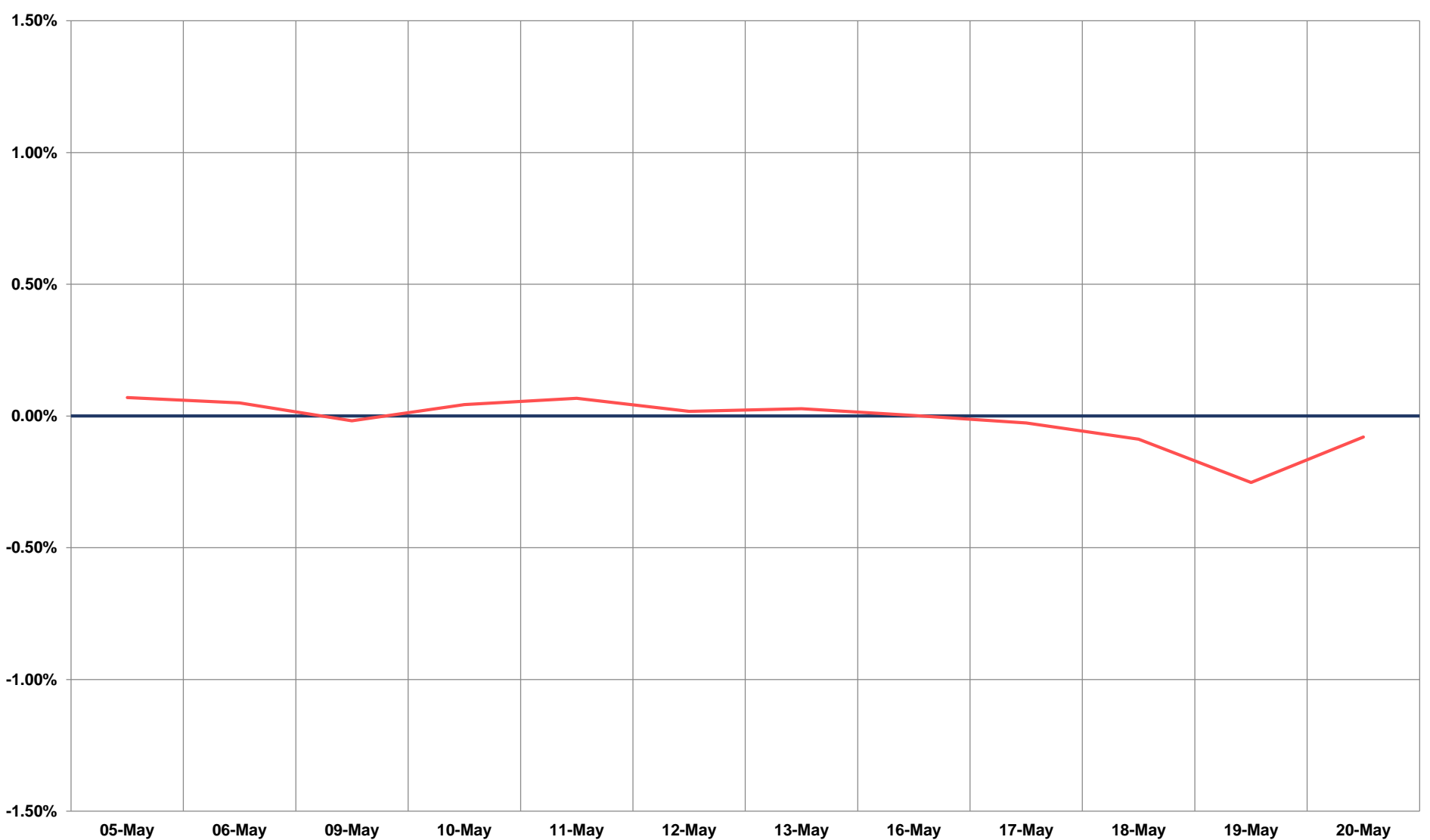
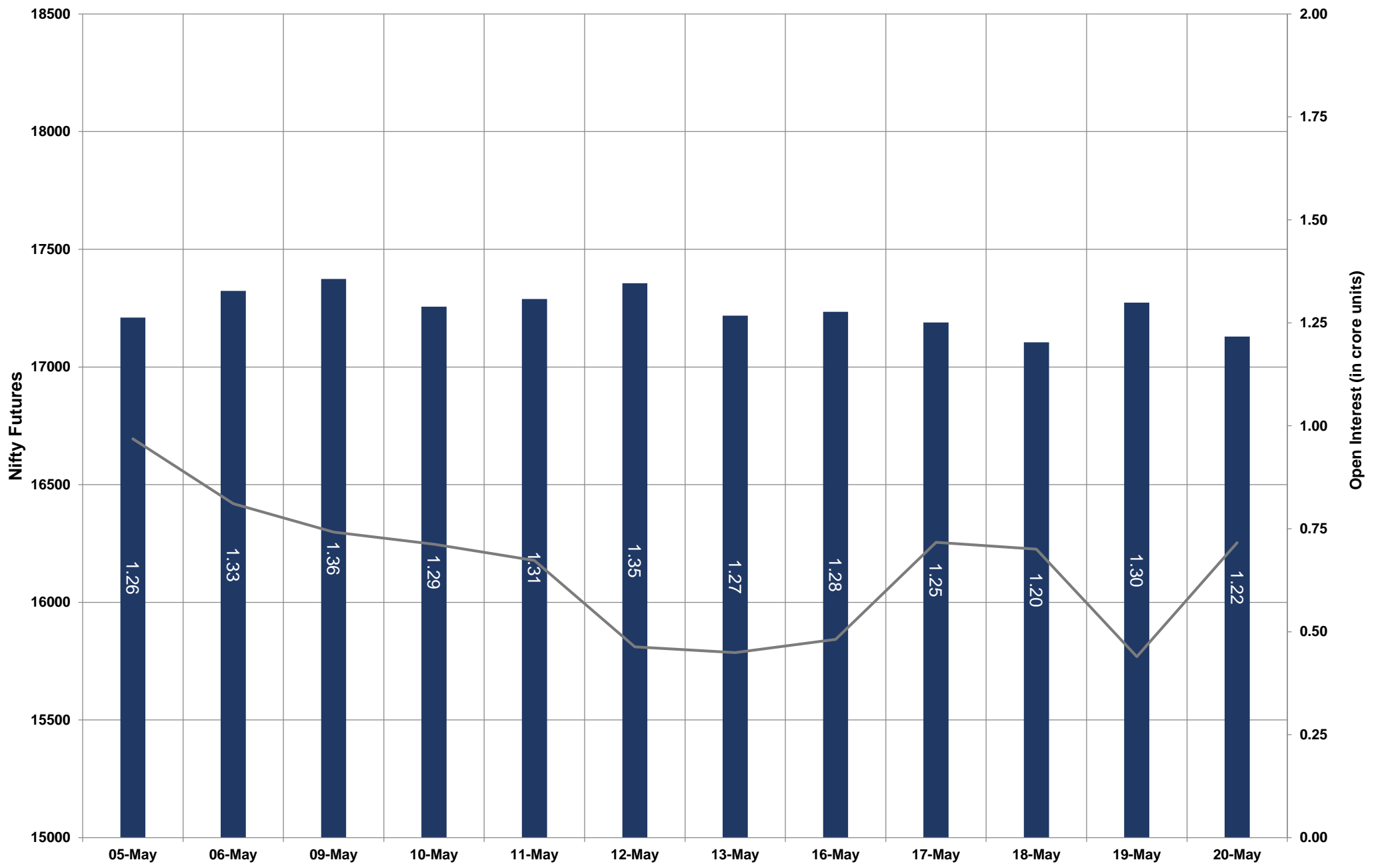


- Nifty Cash = **16266.15 (2.89%)**
- Resistance levels = **16000** and **16160**
- Support levels = **16400** and **16550**

TECHNICAL VIEWS



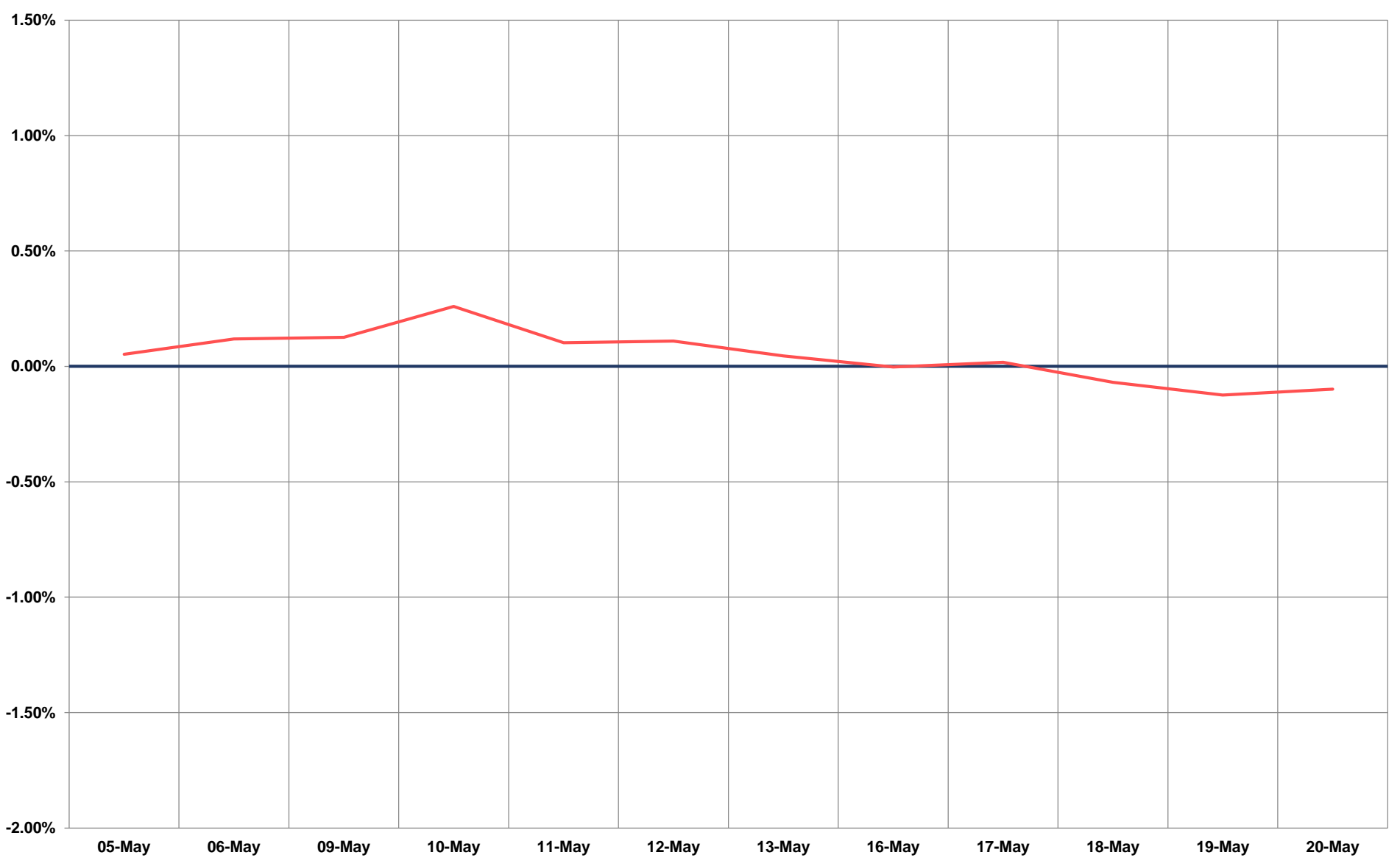
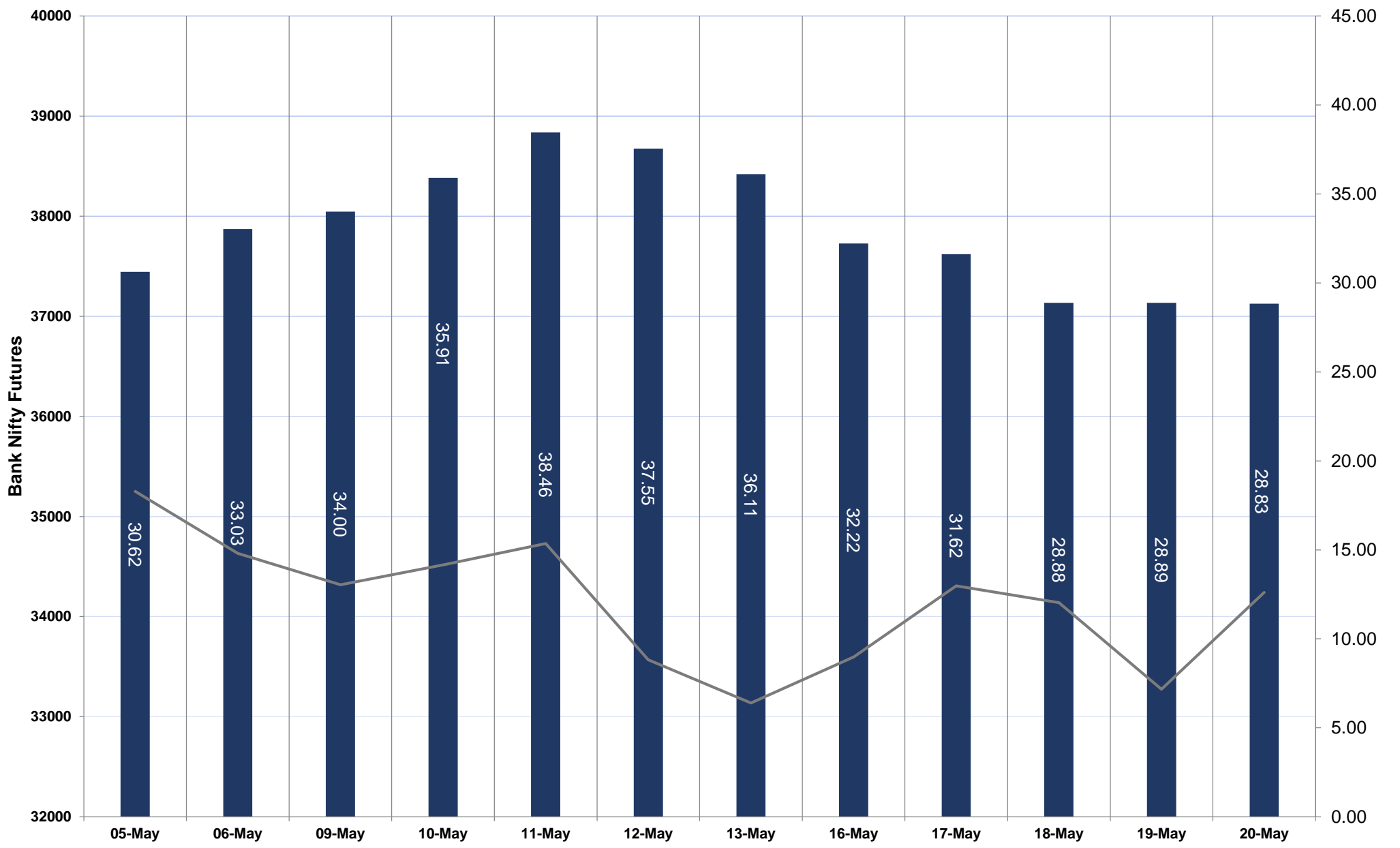
NIFTY FUTURES



TECHNICAL VIEWS



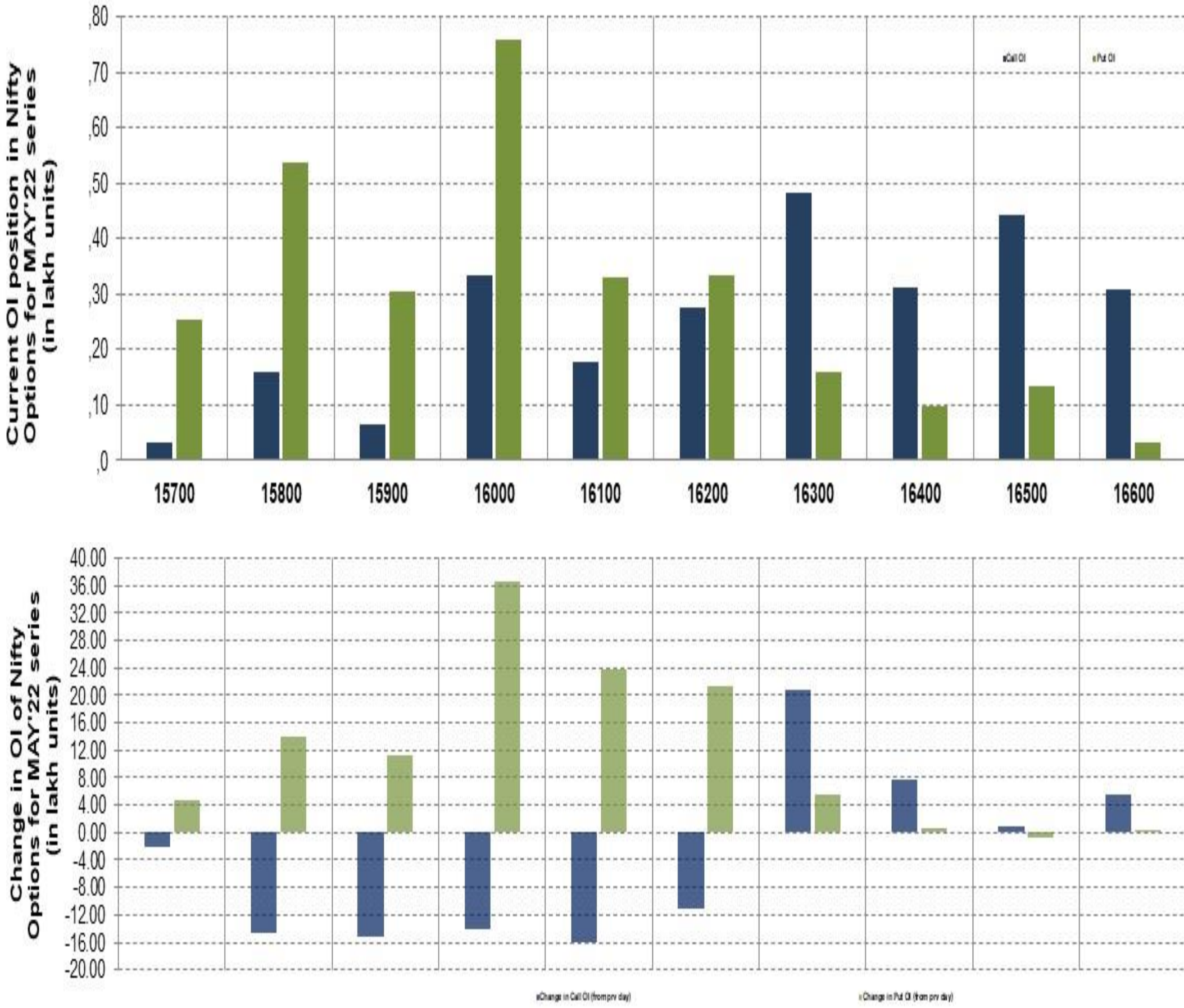
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 2.09 million in Open Interests is **Strike Price of 16300**
- **Most Active Nifty Put** with an addition of 3.67 millions in Open Interests is **Strike Price of 16300**
- **Maximum Open Interest an outstanding** was 4.82 millions for Calls at **Strike Price of 16300**
- **Maximum Open Interest an outstanding** was 7.59 millions for puts at **Strike Price of 16000**

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