



# MORNING MANTRA



Daily Derivatives & Market Report

APRIL 26, 2022



Heavy buying helped indices to end near intraday high points on Tuesday. After a strong start, markets maintained gaining rally in the entire trading session, as sentiments got a boost with CII President TV Narendran's statement that India's economy is expected to grow 7.5-8 per cent this fiscal year with exports playing a key role in the country's success story. Some optimism came with report that India and the EU will return to the negotiating table to start serious talks for a free trade agreement (FTA) in June after a gap of nine years.

Adding more comfort among traders, the Ministry of Commerce and Industry said that there is a five-fold increase in the grant of patent annually, and a four-fold rise in trademark registration every year since 2014. It said that to modernise the Intellectual Property (IP) office and reduce legal compliances, along with facilitating filing of IP applications, the government has adopted several administrative and legislative measures.

Gaining momentum continued over the Dalal Street till the end, on the back of positive cues from other Asian markets. Trader remained optimistic, amid a private reports stating that real-time payments are forecast to boost India's GDP by \$45.9 billion in 2026 as real-time payments transaction volumes are set to exceed 206 billion by that time. The street took a note of a private report that the government has begun discussions on bringing parity between long-term capital gains (LTCG) tax on debt, listed equities and unlisted equities.

On the global front, European markets were trading higher after falling sharply in the previous session on fears of a new Chinese lockdown and rapid interest-rate hikes in the United States. Asian markets ended mostly in green, after South Korea's gross domestic product gained a seasonally adjusted 0.7 percent on quarter in the first three months of 2022, the Bank of Korea said in Tuesday's advance estimate. That exceeded expectations for an increase of 0.6 percent following the 1.2 percent expansion in the previous three months.

# MARKET SELFIE



## MARKET SUMMARY

| Domestic Indices | Close    | Points | % Change |
|------------------|----------|--------|----------|
| SENSEX           | 57356.61 | 776.72 | 1.37     |
| NIFTY            | 17200.80 | 246.85 | 1.46     |
| MIDCAP           | 24630.25 | 391.57 | 1.62     |
| SMLCAP           | 28918.83 | 219.48 | 0.76     |
| BSEFMC           | 13988.07 | 236.34 | 1.72     |
| AUTO             | 25468.63 | 692.97 | 2.80     |
| POWER            | 4869.71  | 170.52 | 3.63     |
| REALTY           | 3546.81  | 119.36 | 3.48     |
| BSE IT           | 32192.63 | 127.23 | 0.40     |
| BANKEX           | 41949.88 | 333.41 | 0.80     |
| OIL GAS          | 20051.70 | 354.97 | 1.80     |
| METAL            | 21652.51 | 183.43 | 0.85     |
| INDIA VIX        | 19.19    | -2.07  | -9.74    |

## ADVANCE - DECLINE

| Index | Advance | Decline | Unchanged |
|-------|---------|---------|-----------|
| NSE   | 1258    | 824     | 45        |
| BSE   | 1952    | 1444    | 106       |

## MARKET TURNOVER (₹ in Crs)

| Segment  | Current | Previous | Net % |
|----------|---------|----------|-------|
| BSE CASH | 4114    | 4273     | (4)   |
| NSE CASH | 57633   | 58557    | (2)   |
| NSE F&O  | 7675633 | 7169343  | 7     |

## KEY INDICES RATIOS

| INDEX  | P/E   | P/B  | Dividend Yield |
|--------|-------|------|----------------|
| NIFTY  | 22.17 | 4.39 | 1.15           |
| SENSEX | 24.67 | 3.47 | 0.99           |

# KEY NUMBERS TRACKER



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

| FII-DII* | Buy  | Sell | Net    |
|----------|------|------|--------|
| DII      | 6818 | 5174 | 1644   |
| FII      | 7340 | 8515 | (1174) |

Note: FPI & DII Figures are provisional

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

| FII           | Buy       | Sell      | Net  |
|---------------|-----------|-----------|------|
| Index Futures | 6308.86   | 6077.06   | 232  |
| Index Options | 542294.25 | 532336.30 | 9958 |
| Stock Futures | 56045.31  | 54645.47  | 1400 |
| Stock Options | 10840.70  | 10549.25  | 291  |

## PUT-CALL RATIO

| Index      | Current | Previous |
|------------|---------|----------|
| NIFTY      | 1.05    | 0.83     |
| BANK NIFTY | 0.74    | 0.83     |

## DOLLAR INDEX

| Dollar Index | Current | Previous | % Change |
|--------------|---------|----------|----------|
| DXY          | 101.84  | 101.75   | 0.09     |

## 10-YEARS G-SEC YIELD

| Country | Current | Previous | % Change |
|---------|---------|----------|----------|
| INDIA   | 7.056   | 7.043    | 0.18     |
| USA     | 2.795   | 2.827    | -1.13    |

## KEY COMMODITIES TRACKER (in \$)

| Commodity   | Current | Change Points | % Change |
|-------------|---------|---------------|----------|
| Gold        | 1906.31 | 6.83          | 0.36     |
| Silver      | 23.74   | 0.061         | 0.26     |
| Crude-Oil   | 98.89   | 0.35          | 0.36     |
| Brent-Crude | 102.88  | 0.56          | 0.55     |

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

| Expiry              | Close | Change Points | % Change |
|---------------------|-------|---------------|----------|
| 27 APR -22 USD-INR  | 76.57 | -0.13         | -0.17    |
| 27 APR -22 EUR-INR  | 81.88 | -0.48         | -0.58    |
| 27 APR -22 GBP-INR  | 97.28 | -0.42         | -0.43    |
| 27 APR -22 JPY- INR | 60.12 | 0.23          | 0.38     |

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

| Index         | Close | S2    | S1    | Pivot | R1    | R2    |
|---------------|-------|-------|-------|-------|-------|-------|
| NIFTY         | 17201 | 17004 | 17102 | 17163 | 17262 | 17322 |
| SENSEX        | 57357 | 56697 | 57027 | 57234 | 57564 | 57772 |
| NIFTY FUTURES | 17212 | 17009 | 17110 | 17170 | 17271 | 17330 |
| BANK NIFTY    | 36405 | 36086 | 36246 | 36425 | 36584 | 36764 |
| CNX IT        | 31840 | 31430 | 31635 | 31888 | 32093 | 32346 |
| CNX MIDCAP    | 30215 | 29927 | 30071 | 30156 | 30300 | 30384 |
| CNX SMALLCAP  | 10402 | 10312 | 10357 | 10396 | 10441 | 10480 |
| INDIA VIX     | 19.19 | 17.57 | 18.38 | 19.82 | 20.63 | 22.07 |

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 27-04-2022

NIL

# TECHNICAL VIEWS



## NIFTY

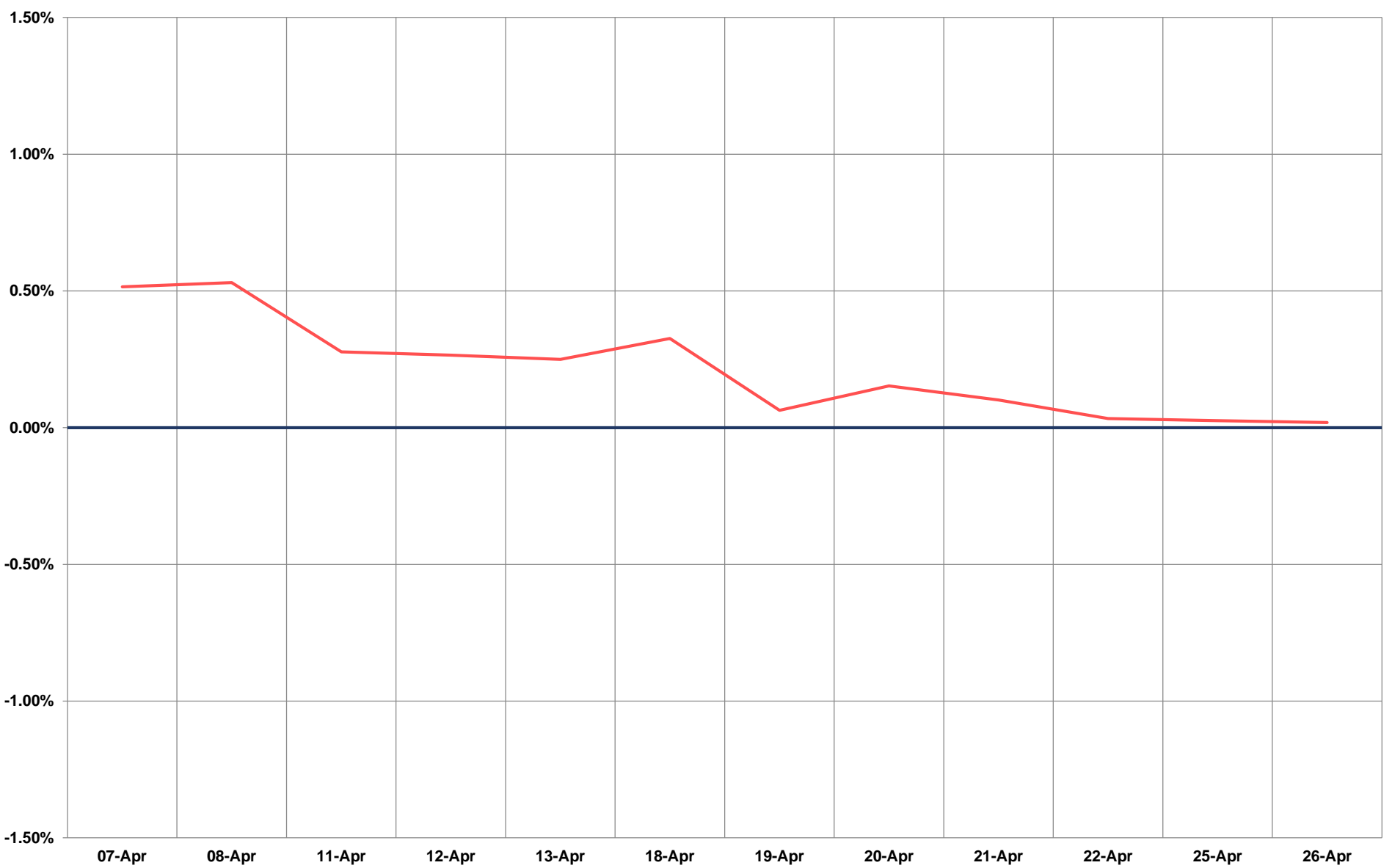
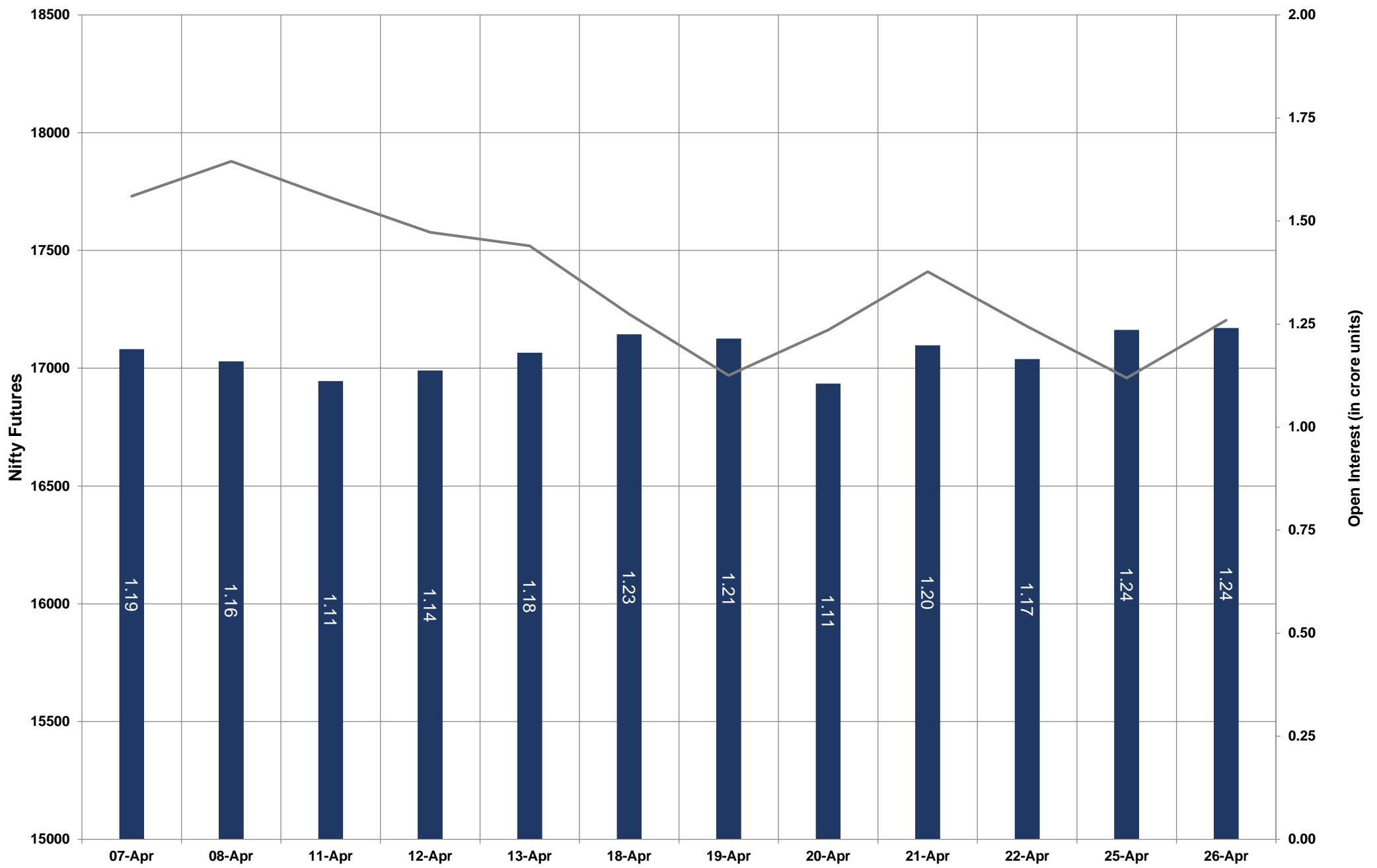


- Nifty Cash = 17200.80 (1.46%)
- Resistance levels = 17300 and 17370
- Support levels = 17080 and 16960

# TECHNICAL VIEWS



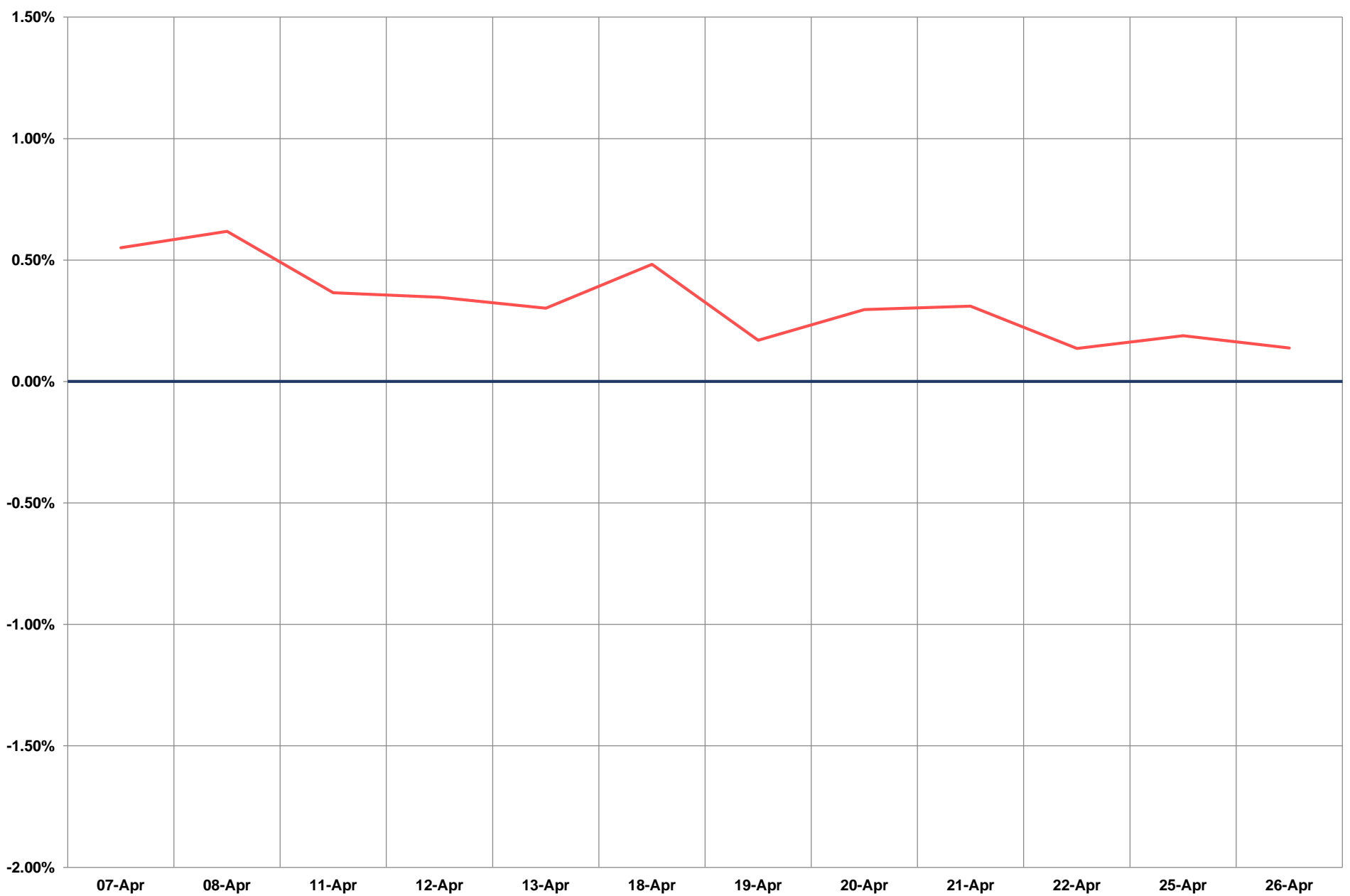
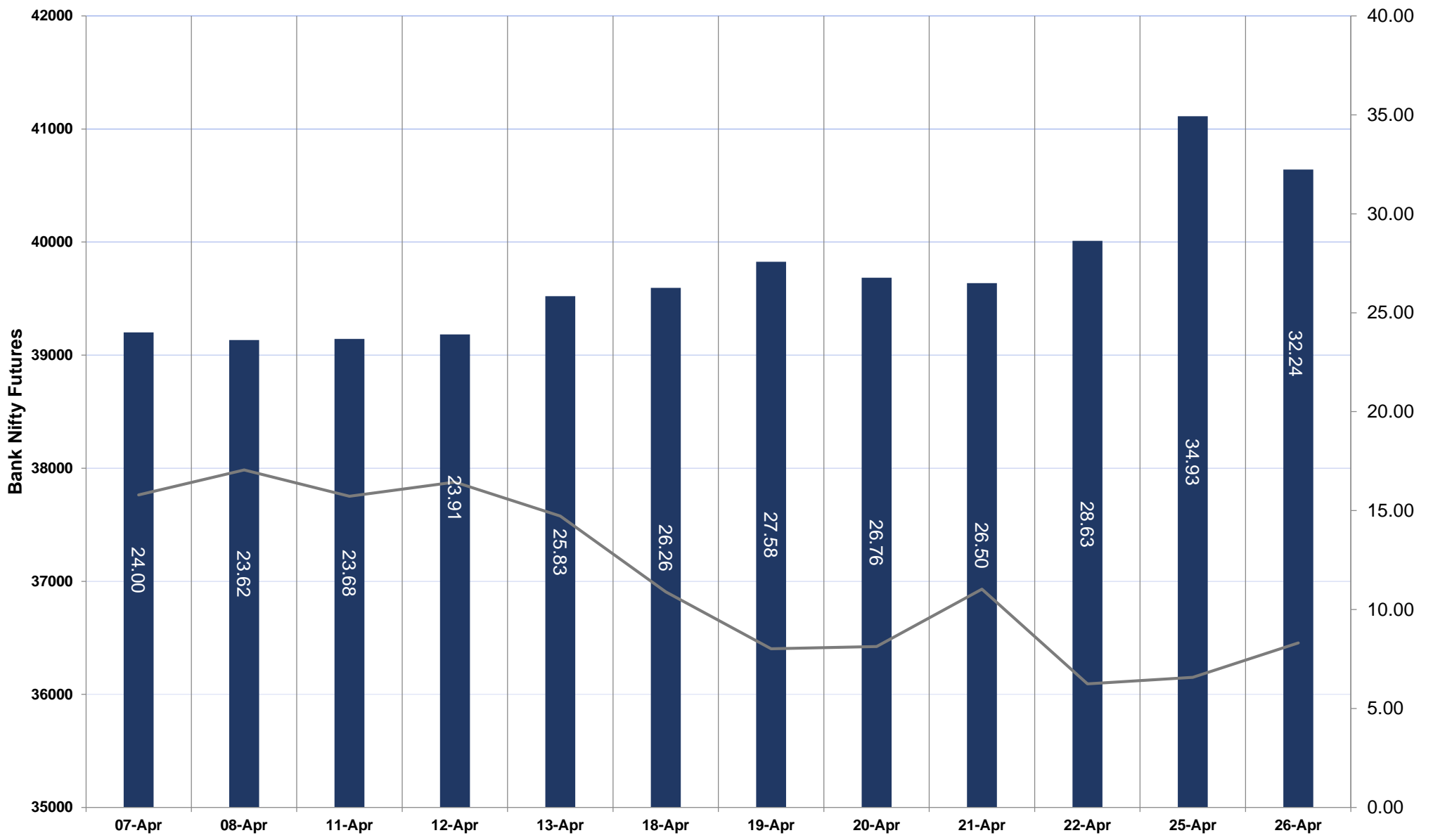
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

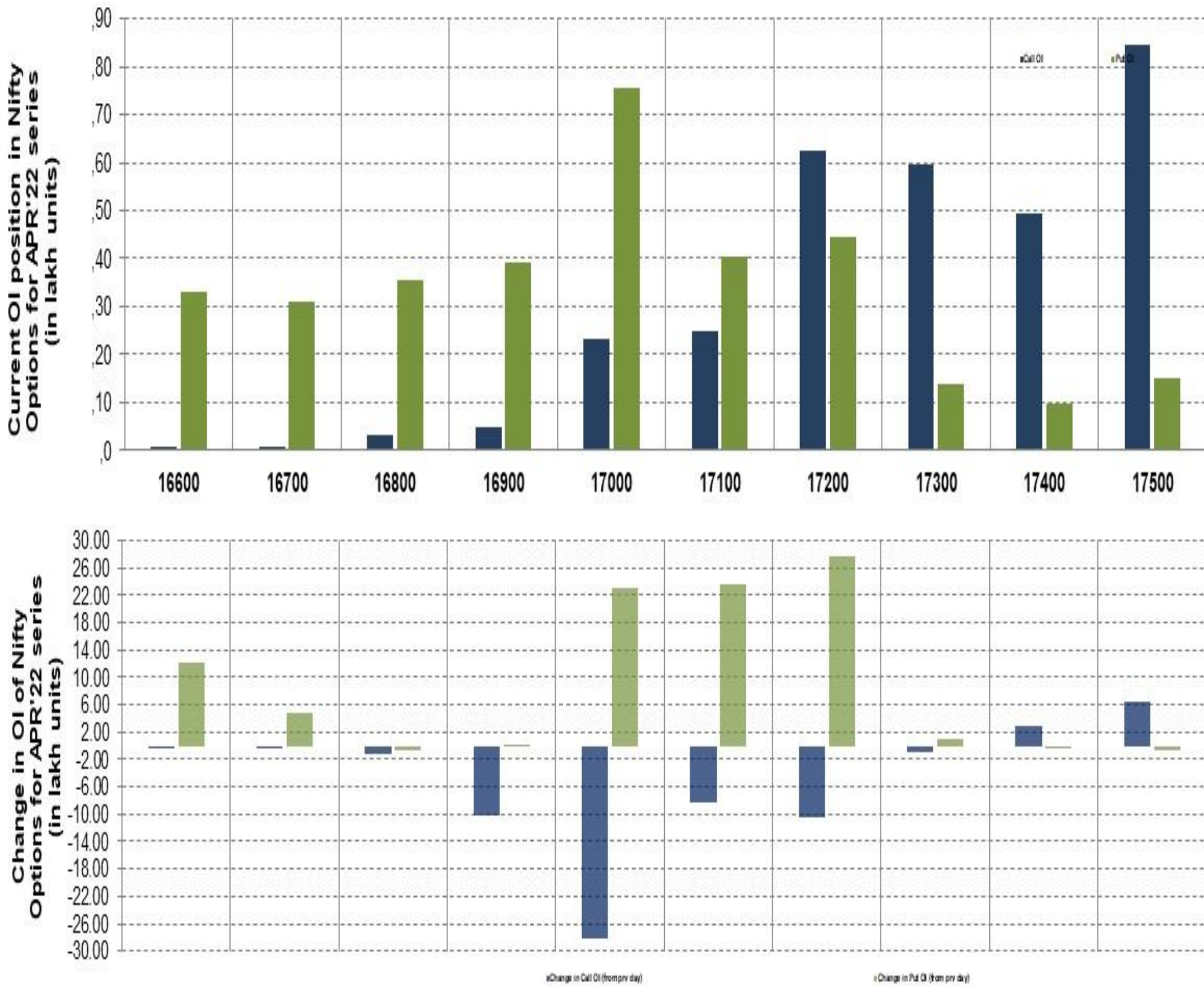




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **2.82 million** in Open Interests is **Strike Price of 17000**
- **Most Active Nifty Put** with an addition of **2.77 millions** in Open Interests is **Strike Price of 17200**
- **Maximum Open Interest an outstanding** was **8.45 millions** for Calls at **Strike Price of 17500**
- **Maximum Open Interest an outstanding** was **7.53 millions** for puts at **Strike Price of 17000**

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