



MORNING MANTRA



Daily Derivatives & Market Report

APRIL 27, 2022



Indian equity benchmarks ended lower on Wednesday. The start of the day was in red terrain, as sentiments remained down-beat with the International Monetary Fund's (IMF) Asia and Pacific Department's Acting Director Anne-Marie Gulde-Wolf stating that the surge in oil prices due to the Ukrainian war has pushed up inflation in India, which needs monetary tightening and measures to address structural weaknesses to improve growth potential.

Weak trade continued over the Dalal Street for the entire trading session, on the back of negative cues from other Asian markets. Domestic sentiments remained pessimistic, amid a private report stating that the pandemic seems to have dented the prospects of beneficiaries hoping to enrol in minority schemes. While the fund utilisation under minority schemes had reached its peak in 2019-20, with the government spending Rs 6,575 crore, it has since declined.

During the trading session, there was some cautiousness among market participants, as India reports 2,927 fresh cases and 2,252 recoveries, in the last 24 hours. Traders overlooked CBDT Chairman J B Mohapatra's statement that the net direct tax collection has registered a whopping 49.02 per cent growth to over Rs 14.09 lakh crore in the 2021-22 fiscal as the country's economy bounced back after being hit by the COVID-19 pandemic.

On the global front, European markets were trading higher even after global slowdown and pain-points from the war in eastern Europe. Asian markets ended mostly lower, after Singapore's industrial production increased at a softer pace in March. The data from the Economic Development Board showed that industrial output rose 3.4 percent year-on-year in March, after a 17.5 percent growth in February. Excluding biomedical manufacturing, industrial production rose 9.7 percent yearly in March, after a 16.6 percent increase in the preceding month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	56819.39	-537.22	-0.94
NIFTY	17038.40	-162.40	-0.94
MIDCAP	24413.80	-216.45	-0.88
SMLCAP	28742.27	-176.56	-0.61
BSEFMC	13886.82	-101.25	-0.72
AUTO	25352.58	-116.05	-0.46
POWER	4779.15	-90.56	-1.86
REALTY	3539.46	-7.35	-0.21
BSE IT	31975.21	-217.42	-0.68
BANKEX	41499.53	-450.35	-1.07
OIL GAS	19803.16	-248.54	-1.24
METAL	21656.61	4.10	0.02
INDIA VIX	20.61	1.42	7.40

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	584	1473	66
BSE	1096	2274	115

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4947	4114	20
NSE CASH	65079	57633	13
NSE F&O	9880271	7675633	29

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.96	4.35	1.16
SENSEX	24.50	3.44	1.03

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7425	5508	1918
FII	6386	10450	(4065)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	6507.39	9894.29	(3387)
Index Options	692098.56	682795.13	9303
Stock Futures	36626.97	37598.16	(971)
Stock Options	8844.91	8352.67	492

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.91	1.05
BANK NIFTY	0.71	0.74

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	102.61	102.30	0.31

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.083	7.053	0.43
USA	2.768	2.772	-0.13

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1898.60	-7.90	-0.41
Silver	23.61	0.01	0.05
Crude-Oil	102.07	0.37	0.36
Brent-Crude	105.21	0.22	0.21

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 APR -22 USD-INR	76.64	0.06	0.07
27 APR -22 EUR-INR	81.43	-0.42	-0.51
27 APR -22 GBP-INR	96.40	-0.93	-0.96
27 APR -22 JPY- INR	59.87	-0.17	-0.29

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17038	16884	16961	17036	17113	17188
SENSEX	56819	56333	56576	56827	57071	57322
NIFTY FUTURES	17059	16887	16973	17044	17130	17200
BANK NIFTY	36029	35555	35792	35984	36221	36413
CNX IT	31594	31106	31350	31520	31764	31934
CNX MIDCAP	29954	29482	29718	29923	30159	30363
CNX SMALLCAP	10339	10170	10255	10309	10393	10447
INDIA VIX	20.60	18.21	19.40	20.39	21.58	22.57

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 28-04-2022

NIL

TECHNICAL VIEWS



NIFTY

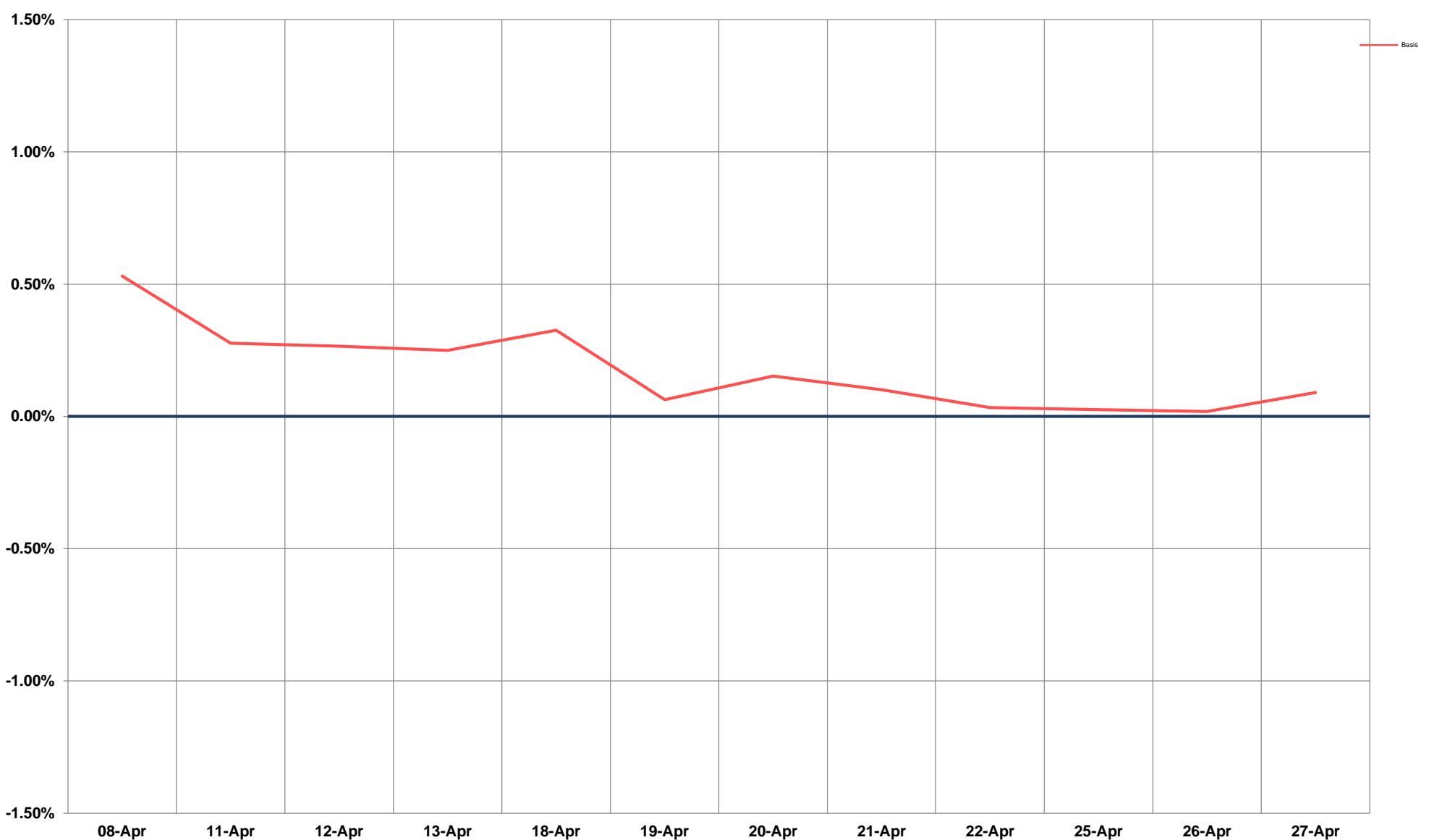
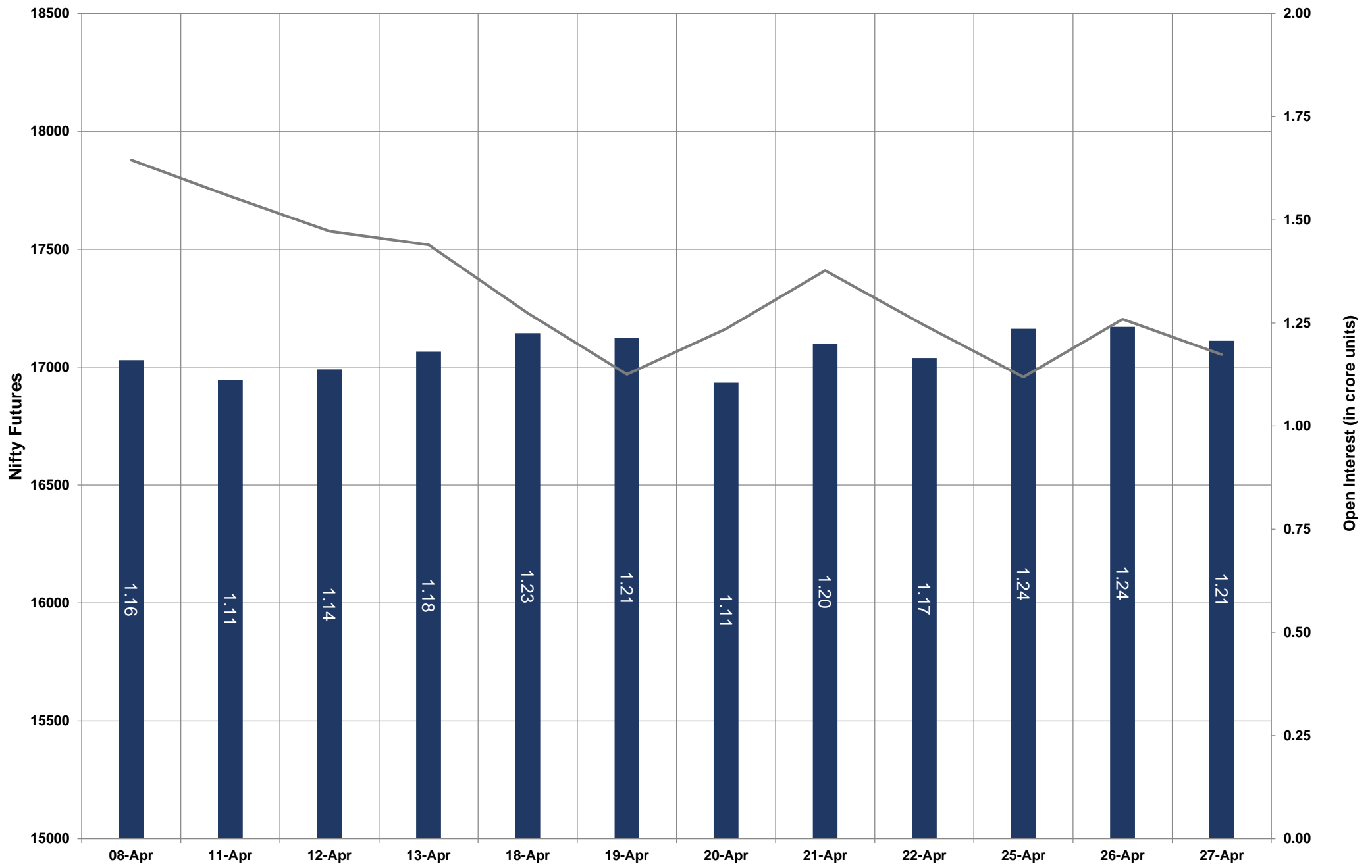


- Nifty Cash = **17038.40 (-0.94%)**
- Resistance levels = **17180** and **17250**
- Support levels = **16960** and **16850**

TECHNICAL VIEWS



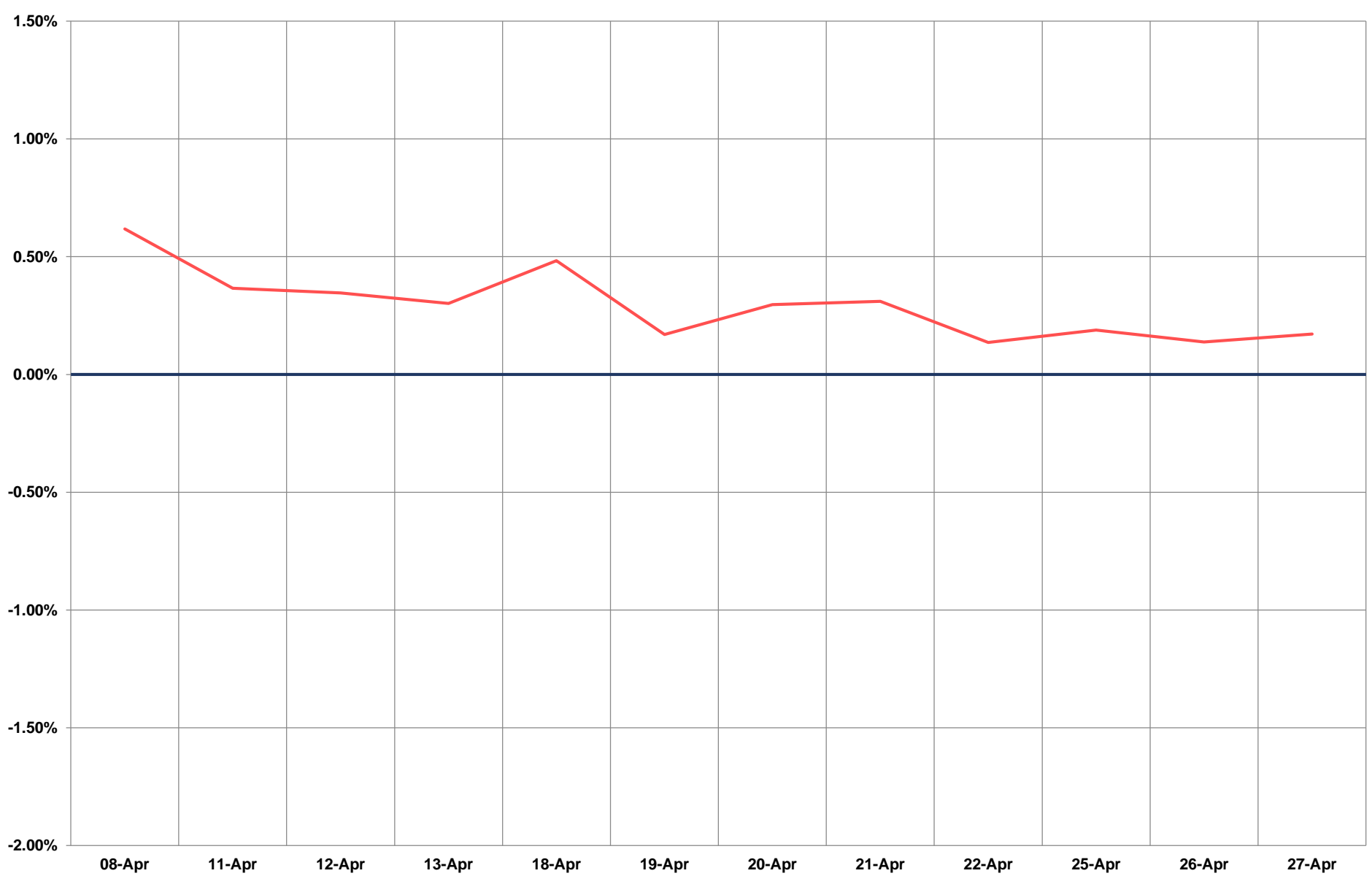
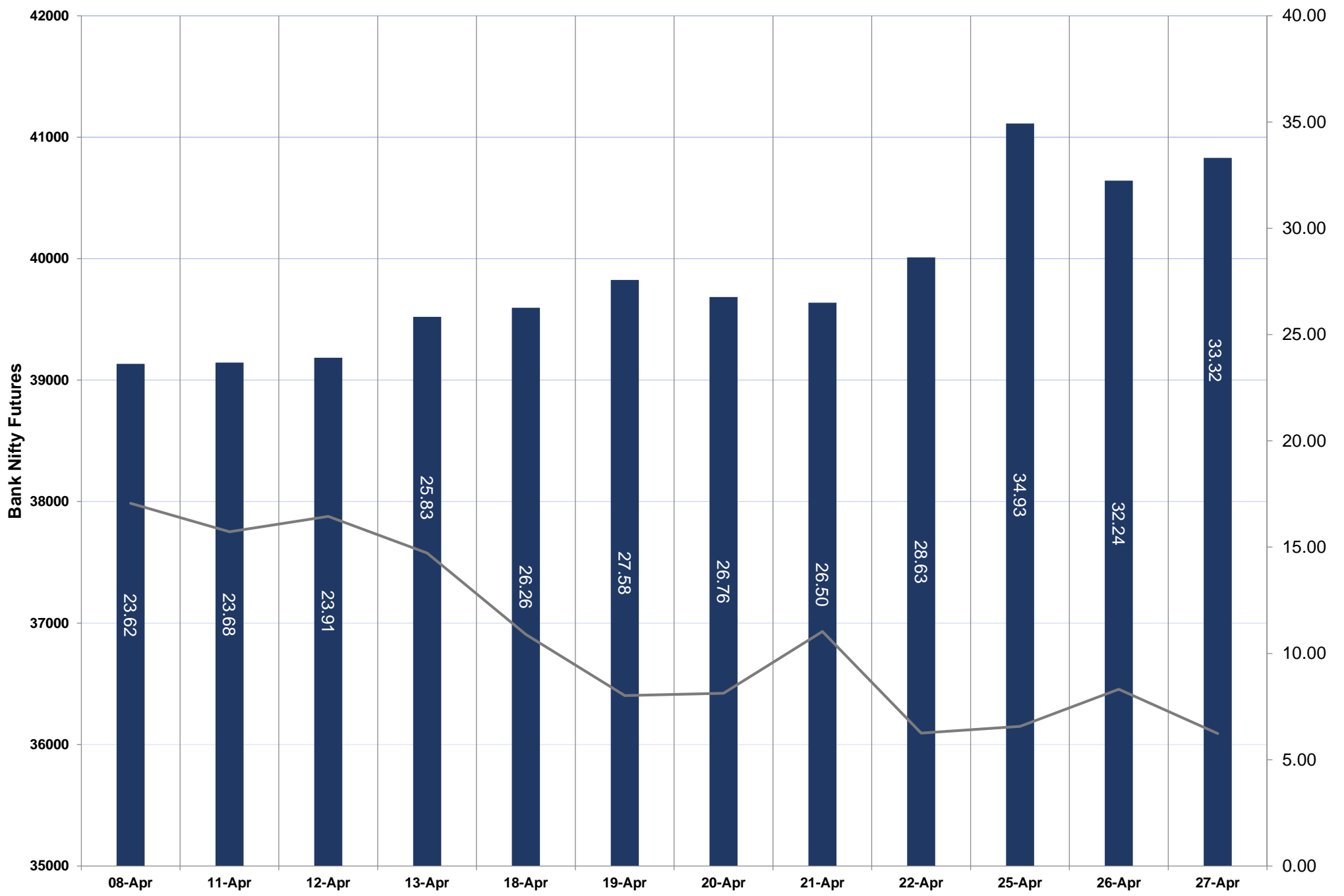
NIFTY FUTURES



TECHNICAL VIEWS



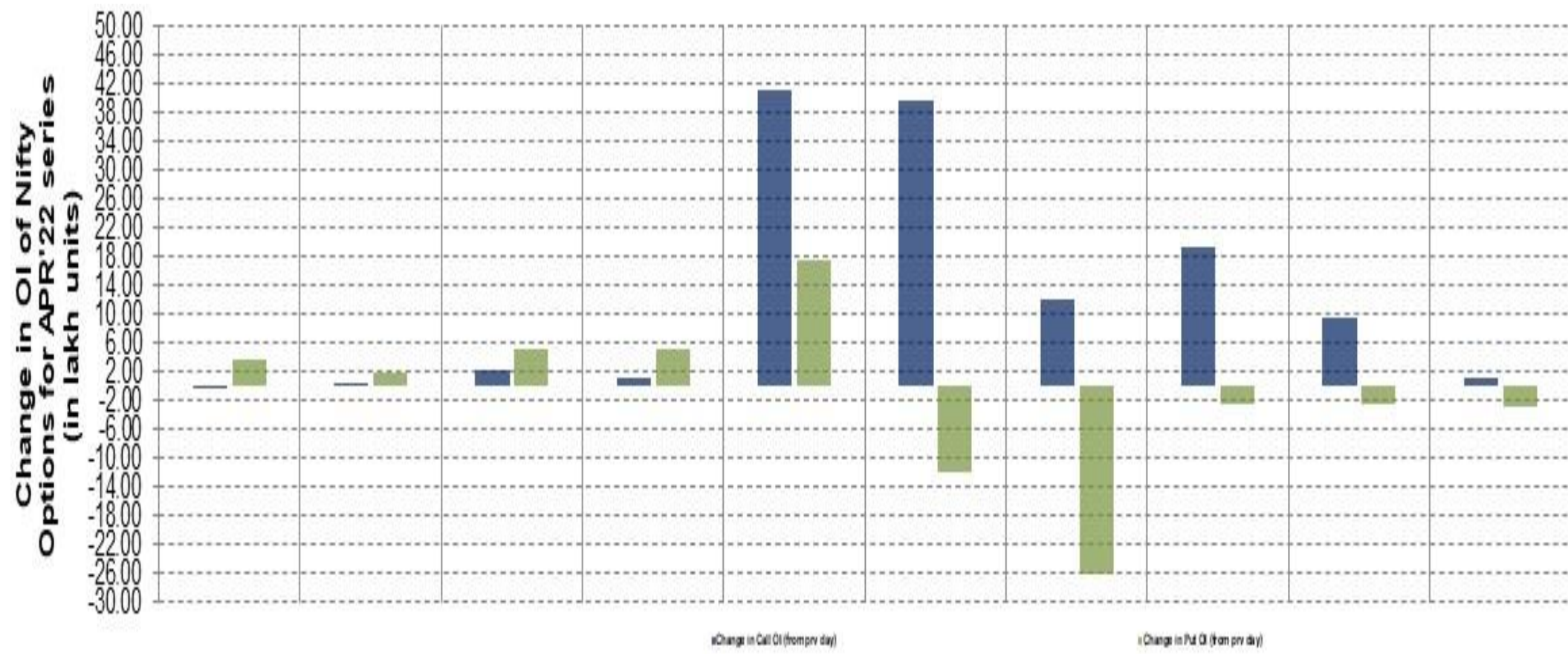
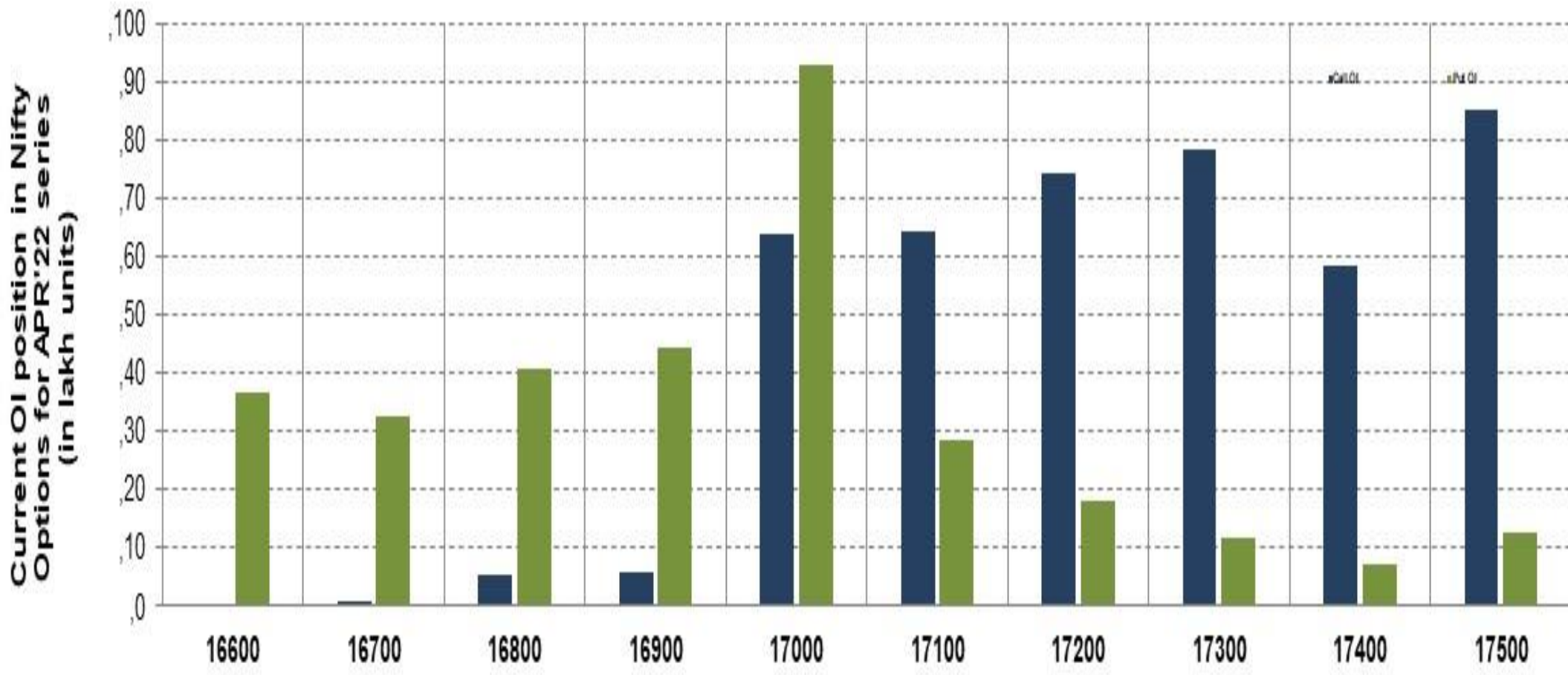
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **4.09 million** in Open Interests is **Strike Price of 17000**
- **Most Active Nifty Put** with a reduction of **2.61 millions** in Open Interests is **Strike Price of 17200**
- **Maximum Open Interest** an outstanding was **8.55 millions** for Calls at **Strike Price of 17500**
- **Maximum Open Interest** an outstanding was **9.29 millions** for puts at **Strike Price of 17000**

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