



# MORNING MANTRA



Daily Derivatives & Market Report

APRIL 28, 2022



Bulls made a comeback over Dalal Street on Thursday, with both Sensex and Nifty ending over 1% higher. After a positive start, markets maintained their rally for the entire trading session, as some optimism came with an authoritative seasonal forecast from the South Asian Seasonal Climate Outlook Forum report that normal to above normal rainfall is most likely during the 2022 southwest monsoon season (June-September) over most parts of South Asia.

Traders also took a note of the Finance Ministry's statement that the Centre has already released eight months of GST compensation dues to the states for the fiscal ended March 2022 and Rs 78,704 crore is pending due to inadequate balance in the cess fund. It said normally, GST compensation for 10 months (April-January) of any financial year is released during that year and the compensation of February-March is released only in the next financial year.

In the second half of the trading session, markets gained traction, as the Centre approved the continuation of the Prime Minister Street Vendor's AtmaNirbhar Nidhi (PM SVANidhi) scheme till December 2024. Adding more comfort among traders, a private report stated that as the country recovers from the pandemic, the retail industry has resumed its growth trajectory and is likely to witness 10 per cent annual growth to reach approximately USD 2 trillion by 2032.

On the global front, European markets were trading higher tracking the overnight gains in Wall Street and the broad-based recovery in Asian markets. Asian markets ended higher, after Industrial production in Japan was up a seasonally adjusted 0.3 percent on month in March. That was shy of expectations for an increase of 0.5 percent and down from 2.0 percent in February. On a yearly basis, industrial production slipped 1.7 percent, also missing forecasts for a decline of 0.5 percent following the 0.5 percent increase in the previous month.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57521.06	701.67	1.23
NIFTY	17245.05	206.65	1.21
MIDCAP	24616.87	203.07	0.83
SMLCAP	28778.04	35.77	0.12
BSEFMC	14176.23	289.41	2.08
AUTO	25421.68	69.10	0.27
POWER	4869.14	89.99	1.88
REALTY	3570.94	31.48	0.89
BSE IT	32316.46	341.25	1.07
BANKEX	42006.39	506.86	1.22
OIL GAS	20014.78	211.62	1.07
METAL	21779.20	122.59	0.57
INDIA VIX	19.38	-1.23	-5.97

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1000	1052	72
BSE	1656	1753	109

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4214	4947	(15)
NSE CASH	67193	65079	3
NSE F&O	19172160	9880271	94

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.20	4.41	1.17
SENSEX	24.85	3.50	1.02

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5746	4965	781
FII	12334	11591	743

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	8228.39	7524.73	704
Index Options	1219697.57	1232218.62	(12521)
Stock Futures	28284.22	26100.91	2183
Stock Options	4912.14	4924.62	(12)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.21	0.91
BANK NIFTY	0.97	0.71

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.70	102.95	0.72

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.154	7.083	1.00
USA	2.817	2.818	-0.05

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1888.66	2.88	0.15
Silver	23.14	-0.17	-0.76
Crude-Oil	101.58	-0.44	-0.43
Brent-Crude	104.71	-0.61	-0.58

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 MAY -22 USD-INR	76.84	0.01	0.01
27 MAY -22 EUR-INR	80.85	-0.73	-0.90
27 MAY -22 GBP-INR	95.86	-0.86	-0.89
27 MAY -22 JPY- INR	58.88	-1.30	-2.17

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17245	16961	17103	17213	17355	17464
SENSEX	57521	56562	57042	57416	57896	58270
NIFTY FUTURES	17245	16965	17105	17213	17353	17461
BANK NIFTY	36422	35741	36082	36291	36632	36841
CNX IT	31914	31158	31536	31846	32224	32534
CNX MIDCAP	30135	29739	29937	30089	30286	30438
CNX SMALLCAP	10377	10191	10284	10365	10458	10539
INDIA VIX	19.38	18.08	18.73	19.67	20.32	21.26

## 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	Sell	Sell	Buy
INDIA VIX	Sell	Neutral	Sell

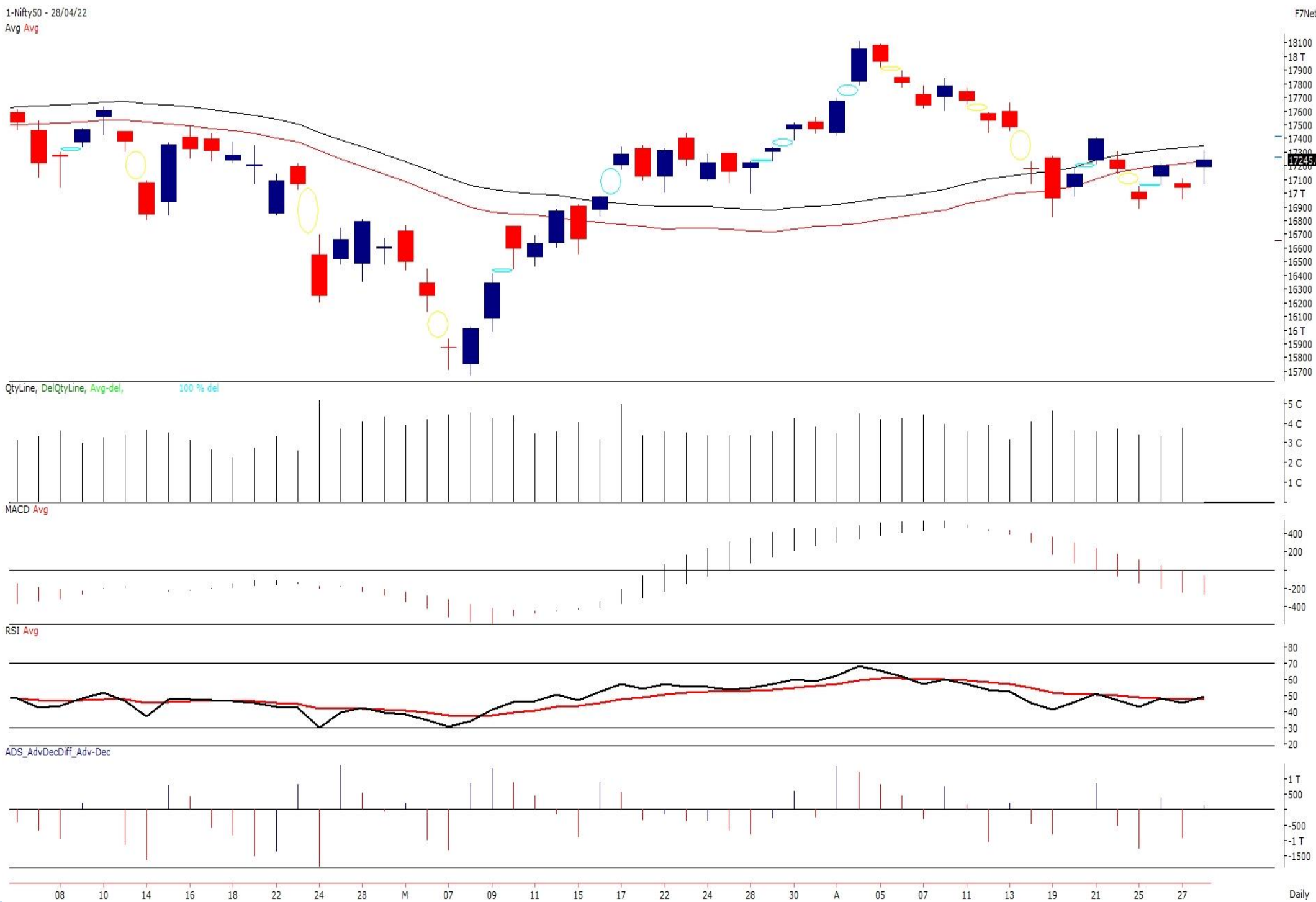
## SECURITIES BAN IN F&O TRADES FOR 29-04-2022

NIL

# TECHNICAL VIEWS



## NIFTY

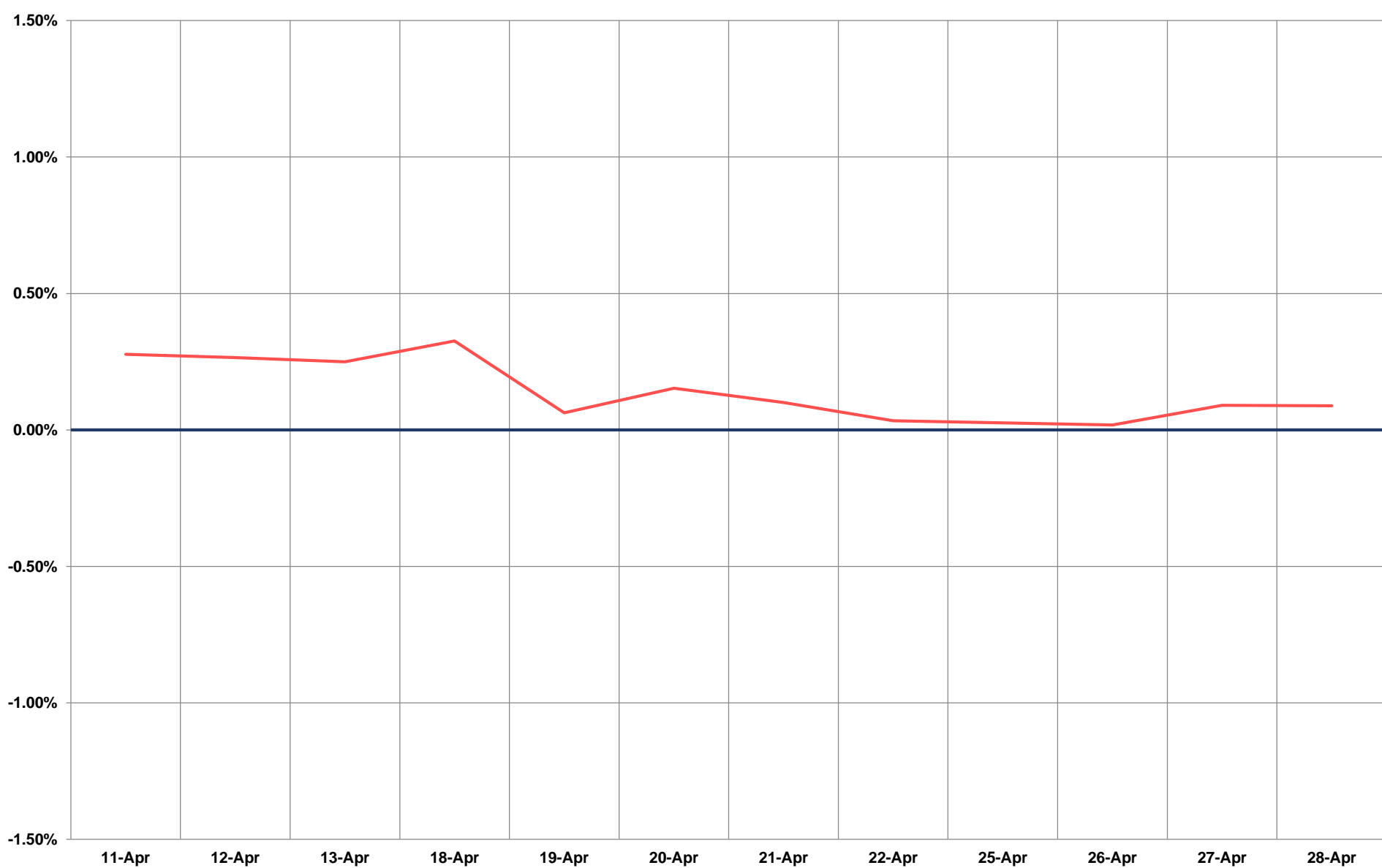
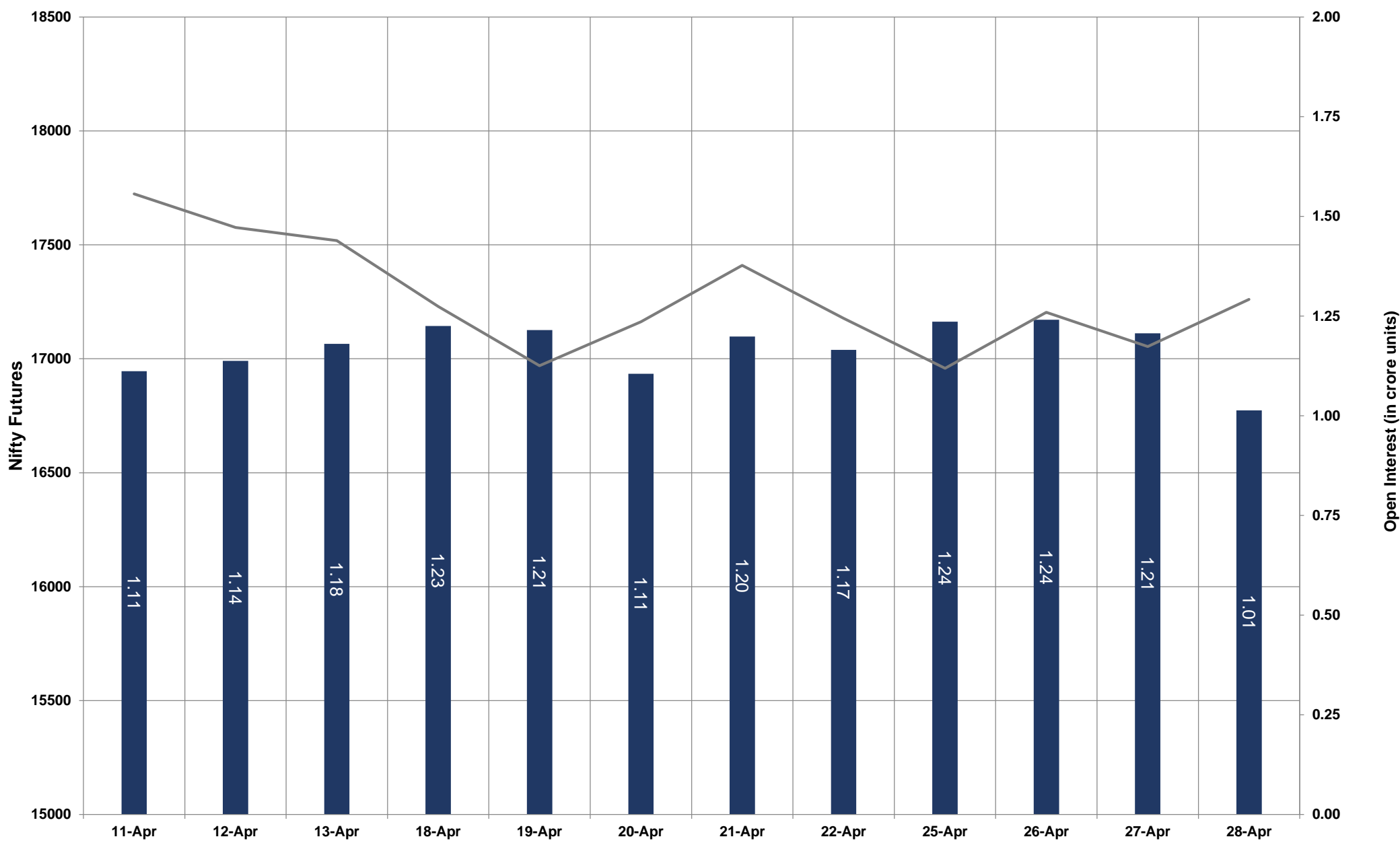


- Nifty Cash = **17245.05 (1.21%)**
- Resistance levels = **17340** and **17400**
- Support levels = **17180** and **17100**

# TECHNICAL VIEWS



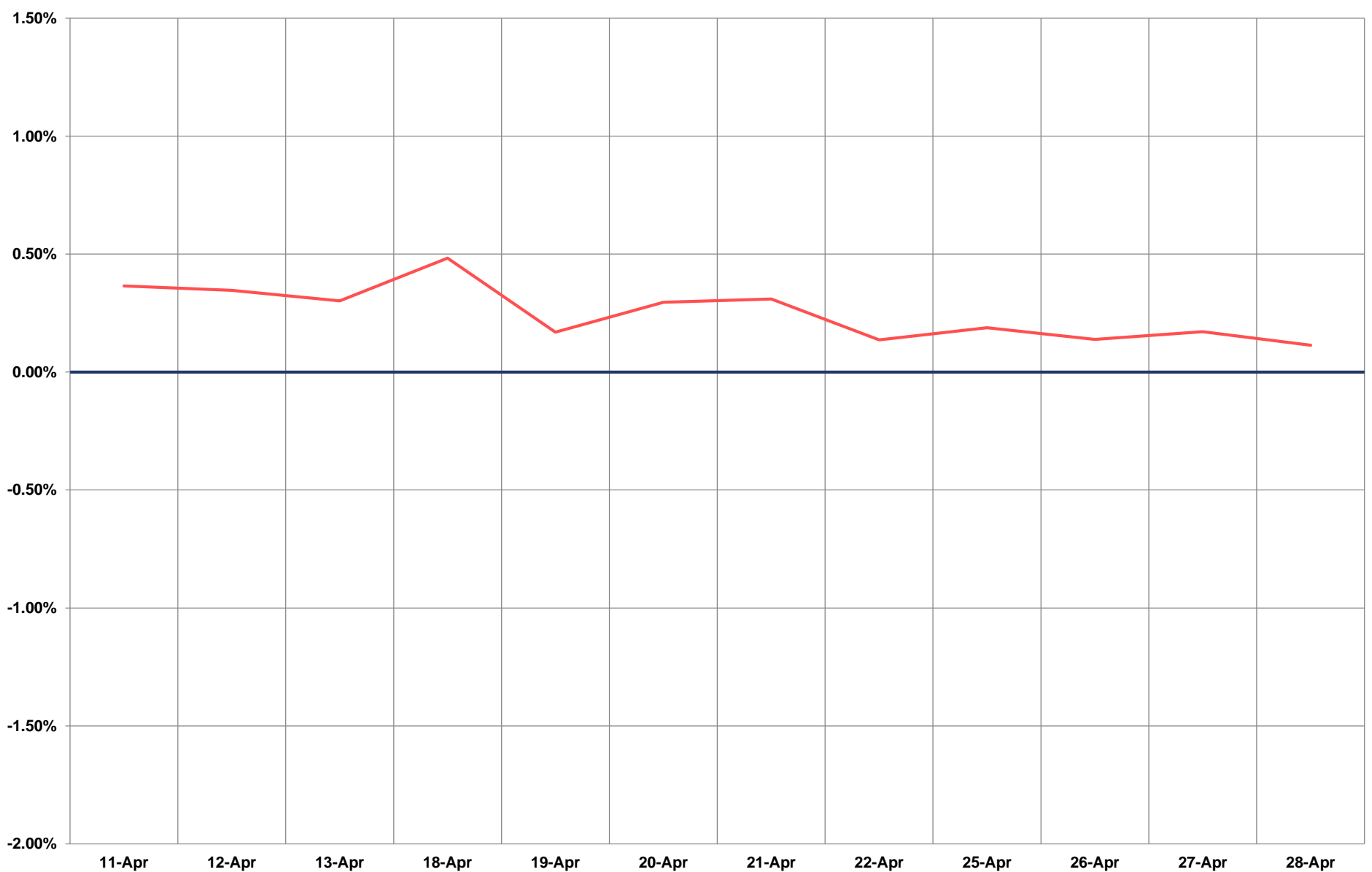
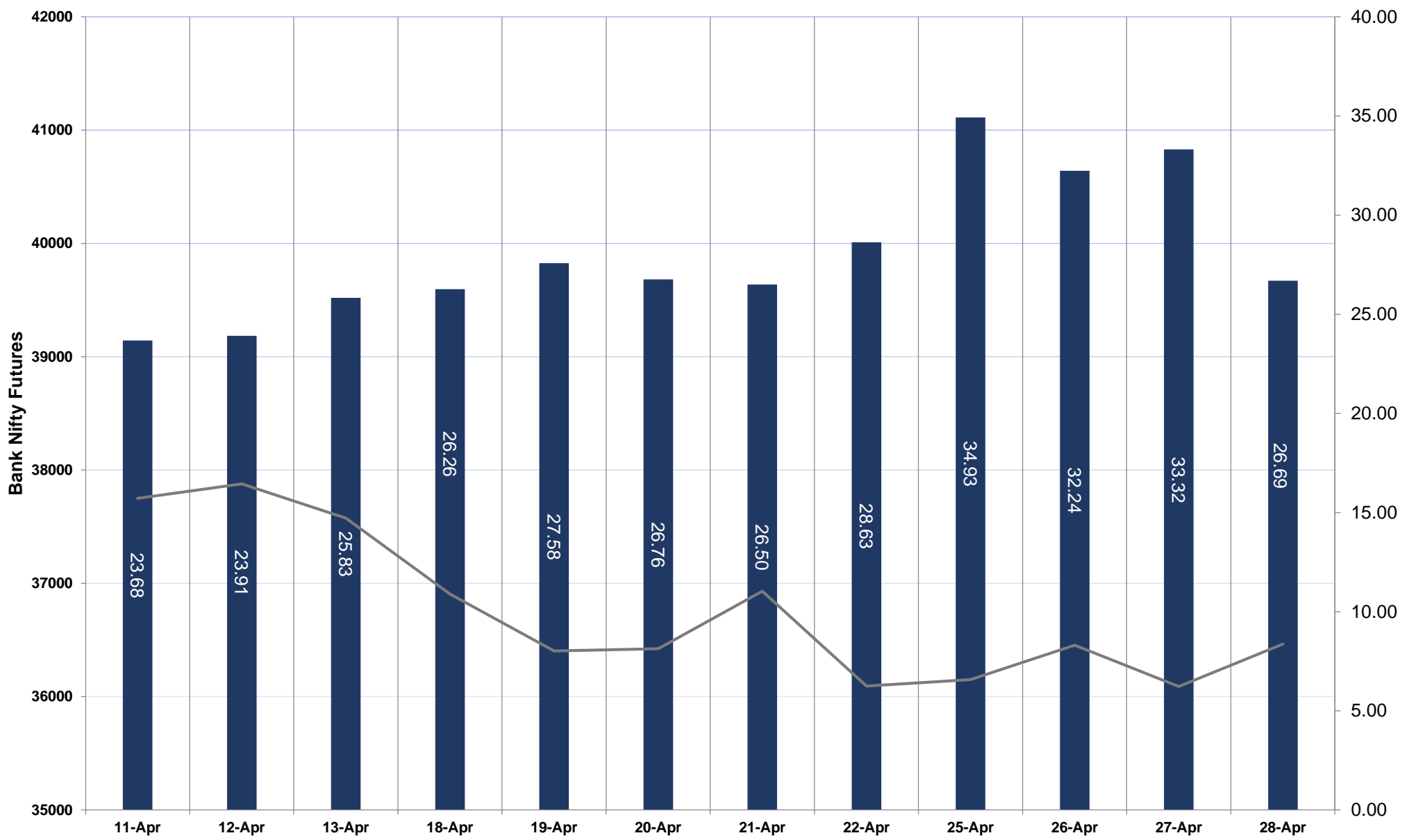
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

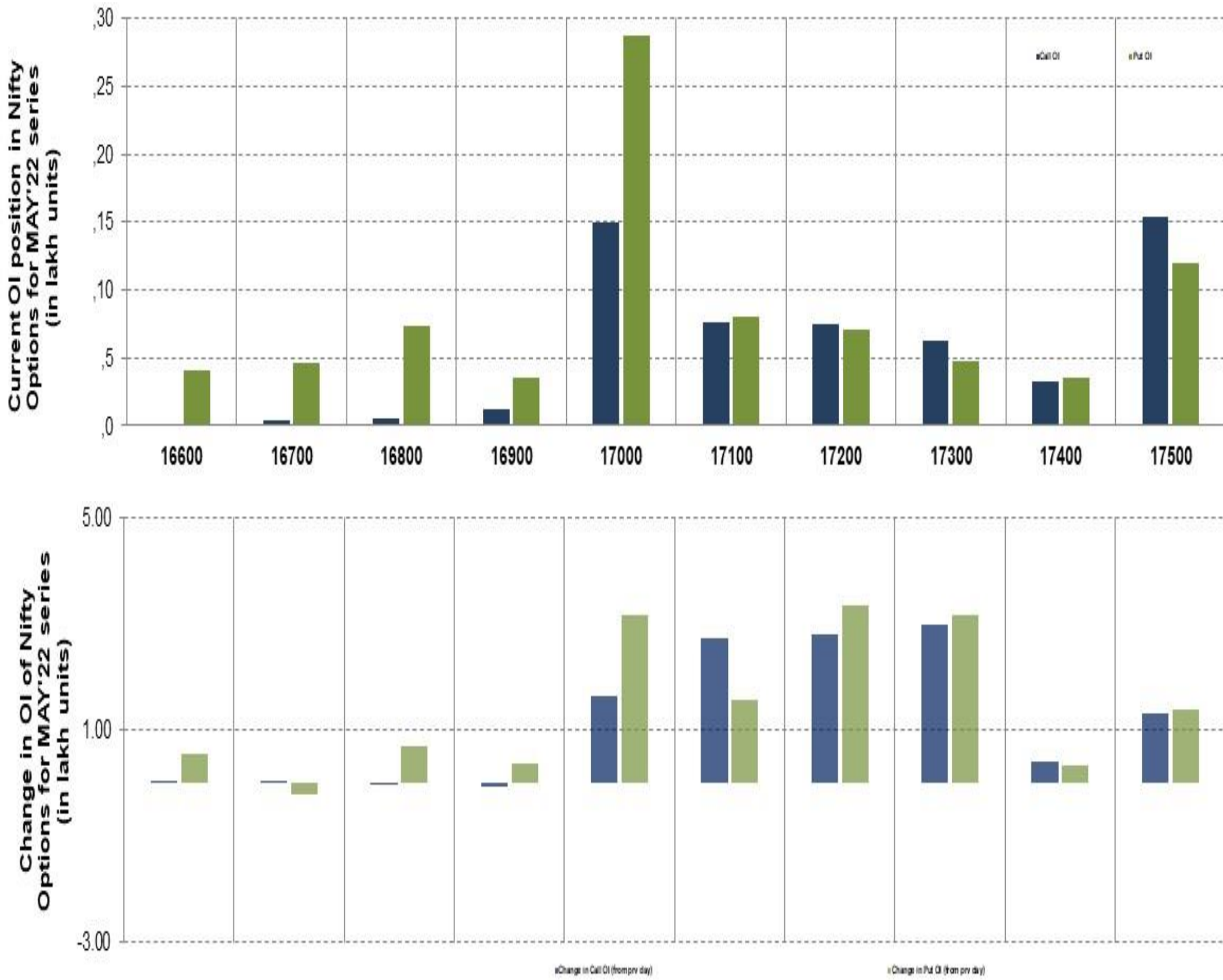




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.29 million** in Open Interests is **Strike Price of 17300**
- **Most Active Nifty Put** with an addition of **0.33 millions** in Open Interests is **Strike Price of 17200**
- **Maximum Open Interest an outstanding** was **1.53 millions** for Calls at **Strike Price of 17500**
- **Maximum Open Interest an outstanding** was **2.87 millions** for puts at **Strike Price of 17000**

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