



MORNING MANTRA



Daily Derivatives & Market Report

APRIL 29, 2022



Last-hour selling dragged down Indian equity markets on Friday, with both Sensex and Nifty ending in red terrain. Markets made a positive start of the trading day, as the third quarterly employment survey (QES) by the labour ministry showed that employment in nine select non-farm sectors stood at 31.45 million in the October-December 2021 quarter, 0.39 million more than the July-September period and 0.65 million higher than April-June, 2021. Surprisingly, on Thursday, foreign portfolio investors turned net buyers of Indian equities. According to the provisional data available on exchanges, FPIs bought shares worth \$97.2 million on Thursday.

Positive trade continued over the Dalal Street for the most part of the trading session, as sentiments got boost, after PM Modi said 'India is headed for robust economic growth. We have the world's fastest-growing Startup Ecosystem.' Besides, with an aim to reduce imports of the country, the commerce ministry has made a case for encouraging domestic manufacturing of 102 items like chemicals, electronic products and insulin injection as their share in the country's total imports are high. Meanwhile, RBI modified norms for banks to claim the amount of interest subvention provided to farmers under the short-term crop loan scheme through Kisan Credit Card (KCC) during the last fiscal.

However, in the last hour of the trading session, key indices cut all of their gains and turned negative to end the last trading day of the week on a lower note. Market participants got cautious as the rating agency ICRA said capacity utilisation in India is expected to dip in the first quarter of current fiscal and is expected to gradually rise by the third quarter, and indicated that the economic recovery will be hurt by the Russia Ukraine tensions, however it will see recovery by the end of the year.

On the global front, European markets were trading higher amidst the recent positive earnings updates, keeping the markets in high spirits on the last trading day of the month. Asian markets settled higher, after industrial production in South Korea was up a seasonally adjusted 1.3 percent on month in March. That exceeded expectations for a decline of 0.2 percent following the downwardly revised 0.3 percent increase in February. On a yearly basis, industrial production climbed 3.7 percent - missing forecasts for an increase of 4.0 percent following the downwardly revised 6.3 percent increase in the previous month (originally 6.4 percent).

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57060.87	-460.19	-0.80
NIFTY	17102.55	-142.50	-0.83
MIDCAP	24418.04	-198.83	-0.81
SMLCAP	28611.92	-166.12	-0.58
BSEFMC	14082.17	-94.06	-0.66
AUTO	25210.17	-211.51	-0.83
POWER	4775.51	-93.63	-1.92
REALTY	3528.96	-41.98	-1.18
BSE IT	31989.90	-326.56	-1.01
BANKEX	41533.91	-472.48	-1.12
OIL GAS	19497.83	-516.95	-2.58
METAL	21654.75	-124.45	-0.57
INDIA VIX	19.42	0.040	0.21

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	705	1354	51
BSE	1259	2117	132

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4585	4214	9
NSE CASH	69579	67193	4
NSE F&O	6347959	19172160	(67)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.01	4.37	1.16
SENSEX	24.59	3.46	1.03

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8426	4936	3490
FII	9264	12912	(3648)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5615.94	5174.68	441
Index Options	456891.11	445620.10	11271
Stock Futures	14303.63	14661.64	(358)
Stock Options	9013.74	9318.16	(304)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.95	1.21
BANK NIFTY	0.66	0.97

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.04	103.62	-0.56

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.140	7.155	-0.21
USA	2.938	2.885	1.82

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1894.59	-0.93	-0.05
Silver	22.68	-0.50	-2.16
Crude-Oil	104.30	-1.06	-1.01
Brent-Crude	106.08	-1.18	-1.10

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 MAY -22 USD-INR	76.67	-0.16	-0.21
27 MAY -22 EUR-INR	81.22	0.39	0.48
27 MAY -22 GBP-INR	96.56	0.72	0.75
27 MAY -22 JPY- INR	59.09	0.14	0.24

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17103	16853	16978	17178	17302	17502
SENSEX	57061	56240	56650	57313	57723	58386
NIFTY FUTURES	17133	16893	17013	17206	17326	17519
BANK NIFTY	36088	35522	35805	36262	36545	37002
CNX IT	31622	31121	31372	31792	32043	32464
CNX MIDCAP	29880	29422	29651	30041	30271	30661
CNX SMALLCAP	10257	10088	10173	10316	10400	10543
INDIA VIX	19.42	17.65	18.54	19.09	19.98	20.53

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 02-05-2022

NIL

TECHNICAL VIEWS



NIFTY

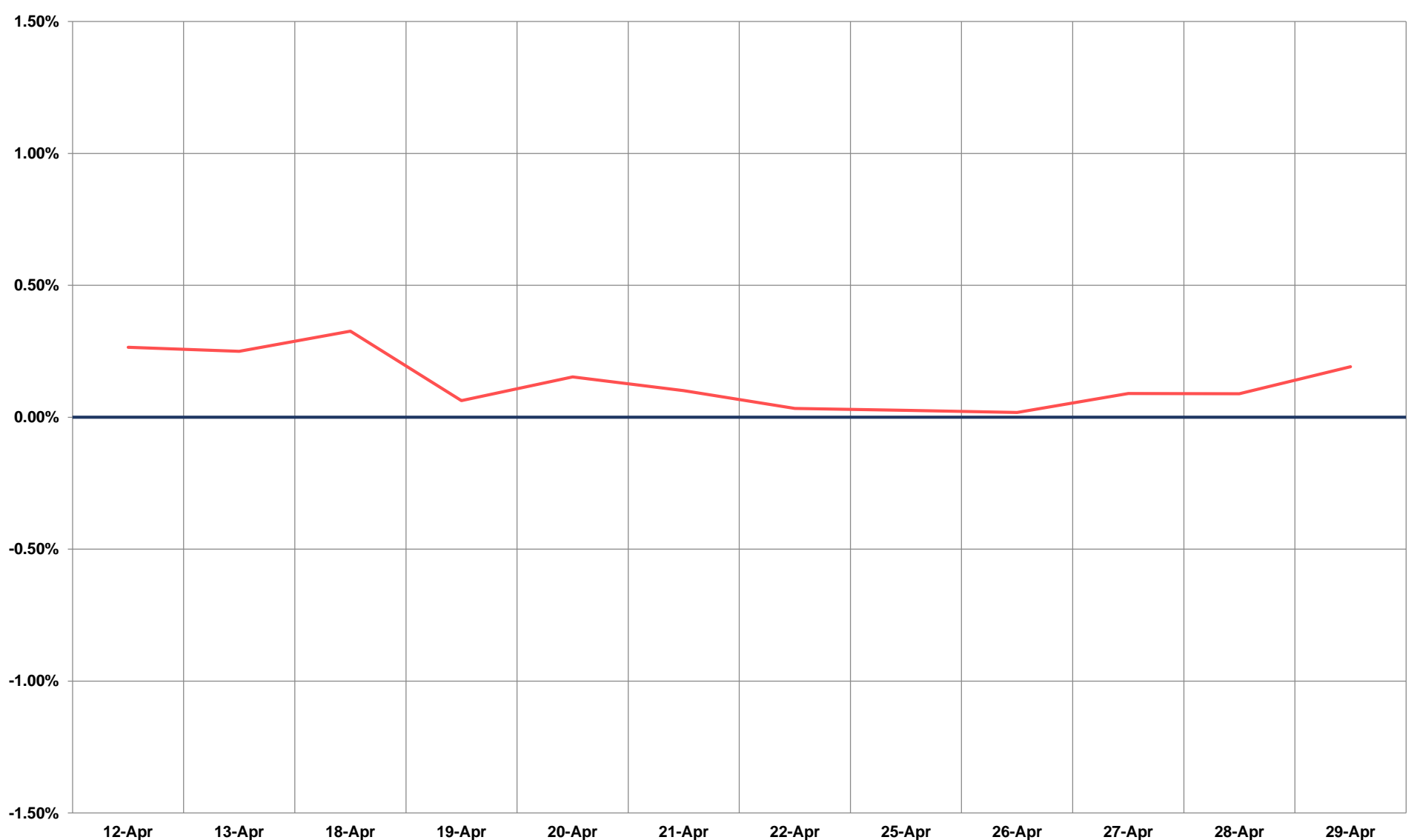
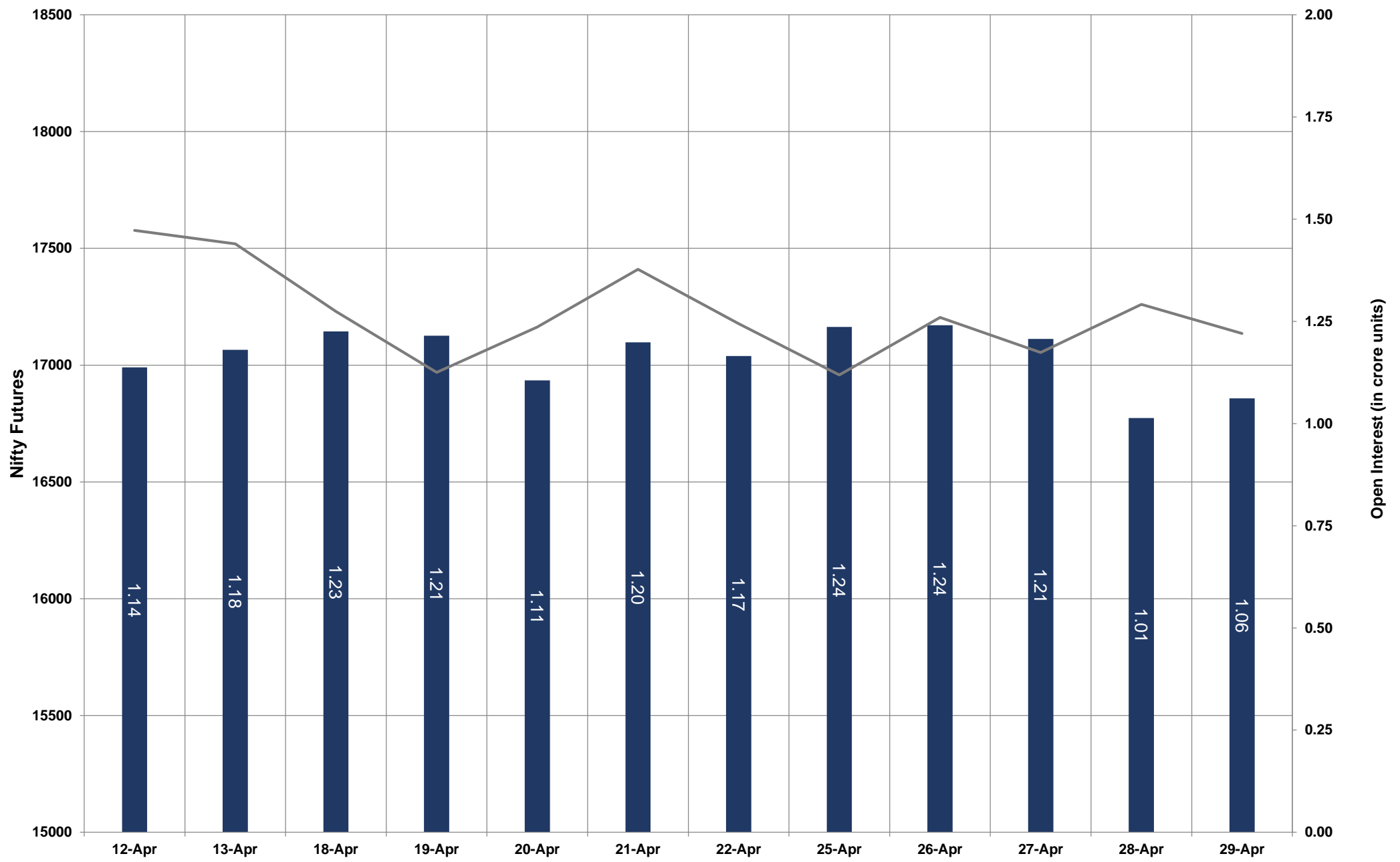


- Nifty Cash = 17102.55 (-0.83%)
- Resistance levels = 17200 and 17290
- Support levels = 17000 and 16920

TECHNICAL VIEWS



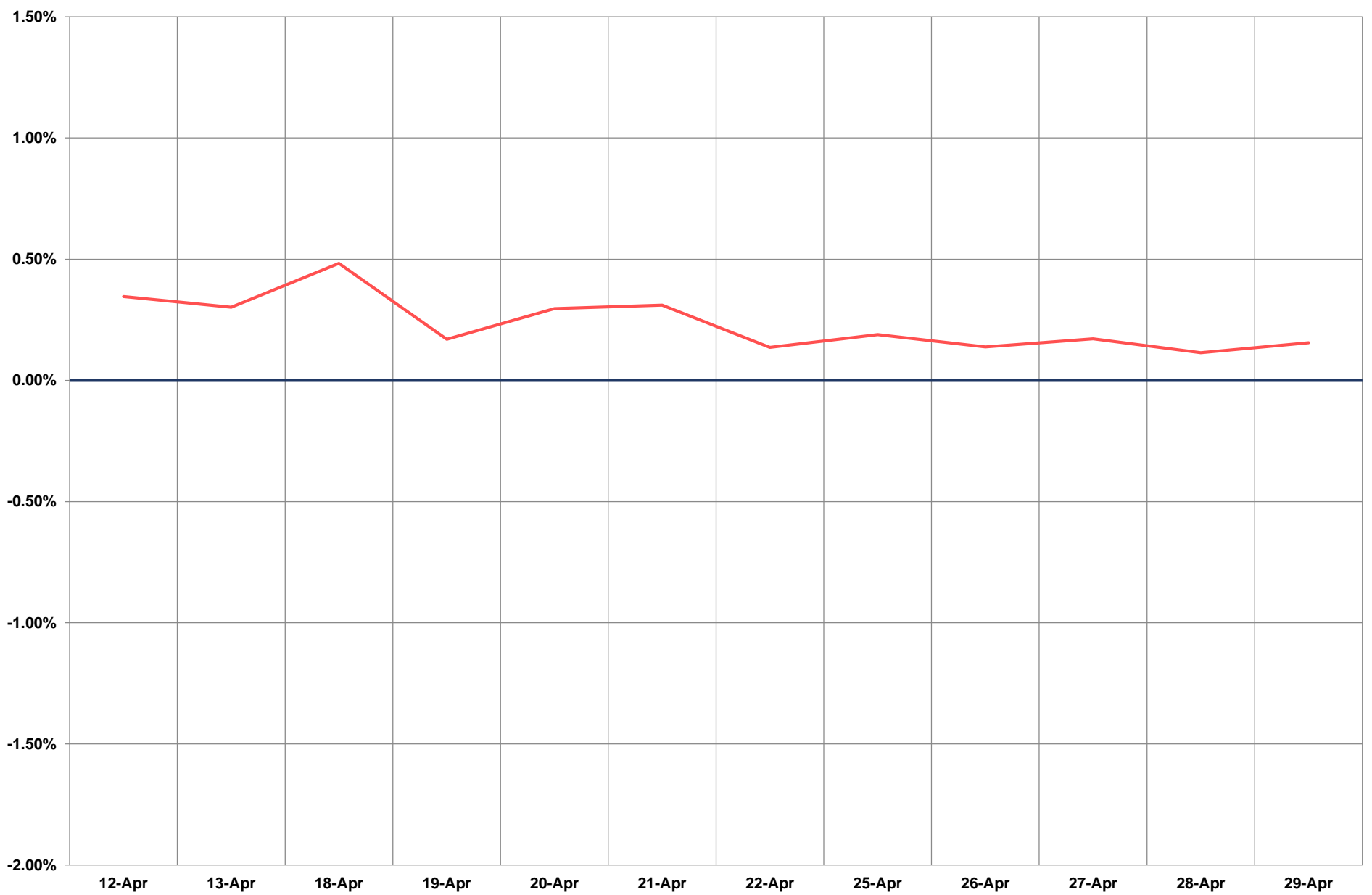
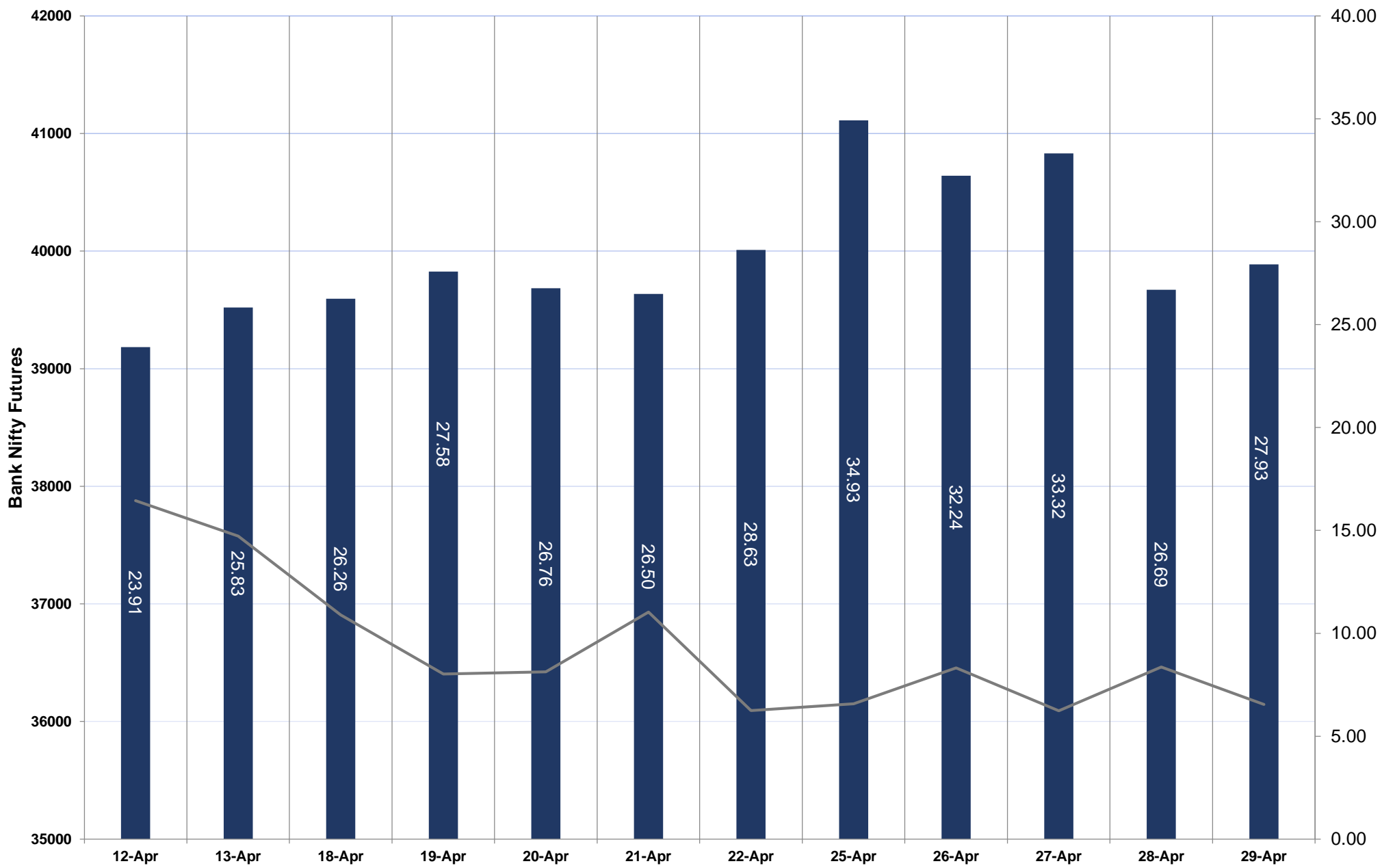
NIFTY FUTURES



TECHNICAL VIEWS



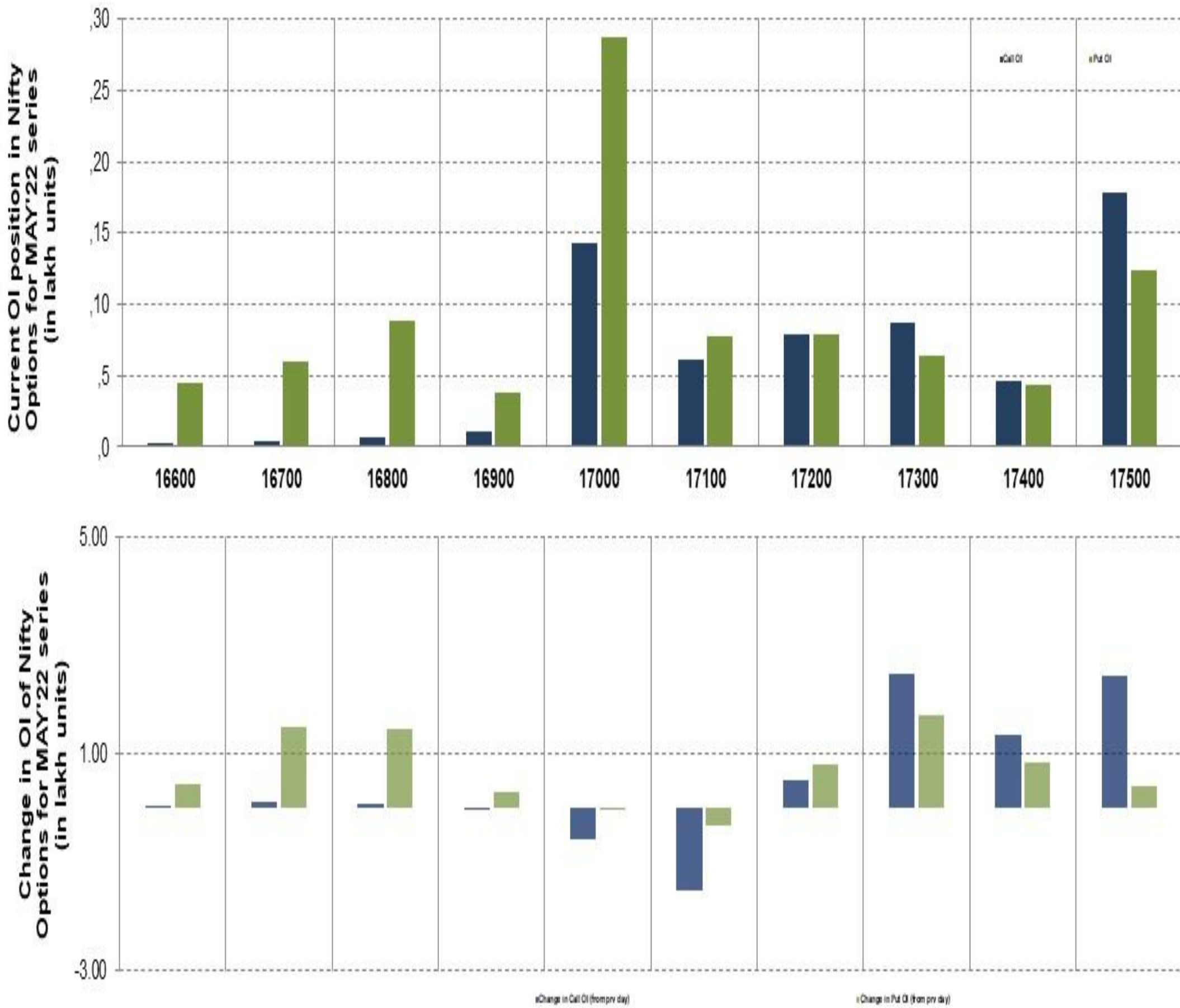
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.24 million** in Open Interests is **Strike Price of 17300**
- **Most Active Nifty Put** with an addition of **0.17 millions** in Open Interests is **Strike Price of 17300**
- **Maximum Open Interest** an outstanding was **1.77 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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