



MORNING MANTRA



Daily Derivatives & Market Report

MAY 25, 2022



Indian equity benchmarks ended lower on Wednesday. The start of the day was on a positive note, as sentiments got boost with a report stating that the country's exports rose by 21.1 percent to \$23.7 billion during May 1-21, on account of healthy growth in various sectors, such as petroleum products, engineering, and electronic goods. Some support also came after Union Minister for Commerce and Industry, Consumer Affairs, Food and Public Distribution and Textiles, Piyush Goyal said that India has taken a series of strict measures to tame inflation, keep interest rates in check and rein-in rupee depreciation so that growth and prosperity are not affected.

But soon, key indices cut gains to trade near their neutral lines as Former World Bank chief economist Kaushik Basu said that even though the fundamentals of the Indian economy are strong, the rise in divisiveness and polarisation in the country is damaging the foundations of the nation's growth. Some pessimism also came in with report that India was ranked at the 54th place in a global travel and tourism development index, down from 46th in 2019, but still remained on the top within South Asia.

In late morning deals, markets turned negative and remained lower till the end as export of engineering goods to CIS countries including Russia and Ukraine fell the most year-on-year during April 2022, while that to North America registered the highest growth during this period, according to an EEPIC India analysis. Besides, as global challenges push inflation in India and elsewhere higher, top union ministers said the India growth story in the long-run remains strong but necessary safeguards are being put in place to tackle the short-term issues and the government is open to taking further measures as well if required.

On the global front, European markets were trading higher as global markets tried to bounce back from a widespread retreat in the previous trading session. Asian markets ended mostly higher, after the Ministry of Trade and Industry said Singapore's gross domestic product was up an annualized 3.7 percent in the first quarter of 2022. That matched expectations and was down from 6.1 percent in the previous three months. On a seasonally adjusted quarterly basis, GDP was up 0.7 percent - shy of expectations for a gain of 0.8 percent and slowing from 2.3 percent in the three months prior.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	53749.26	-303.35	-0.56
NIFTY	16025.80	-99.35	-0.62
MIDCAP	21829.06	-430.49	-1.93
SMLCAP	25123.30	-760.55	-2.94
BSEFMC	13865.94	-56.16	-0.40
AUTO	25145.99	-208.91	-0.82
POWER	4231.79	-31.99	-0.75
REALTY	3024.54	-94.08	-3.02
BSE IT	28096.72	-925.78	-3.19
BANKEX	39791.33	85.26	0.21
OIL GAS	18310.08	-279.44	-1.50
METAL	17176.52	-245.85	-1.41
INDIA VIX	25.28	-0.36	-1.40

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	322	1758	49
BSE	717	2611	116

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3223	2986	8
NSE CASH	49597	52504	(6)
NSE F&O	9473002	8173698	16

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.74	4.09	1.38
SENSEX	21.85	3.12	1.23

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7026	4796	2230
FII	6371	8174	(1803)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	9491.23	8333.19	1158
Index Options	725746.78	727626.34	(1880)
Stock Futures	41013.18	40848.72	164
Stock Options	5861.76	5736.86	125

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.74	0.91
BANK NIFTY	0.80	0.91

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	102.32	101.86	0.45

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.304	7.359	-0.75
USA	2.749	2.760	-0.41

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1854.29	-13.07	-0.70
Silver	21.83	-0.29	-1.32
Crude-Oil	111.27	1.50	1.37
Brent-Crude	114.82	1.26	1.12

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 MAY -22 USD-INR	77.65	0.04	0.05
27 MAY -22 EUR-INR	82.79	-0.31	-0.37
27 MAY -22 GBP-INR	96.96	-0.07	-0.07
27 MAY -22 JPY- INR	61.13	0.24	0.40

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16026	15869	15947	16085	16164	16302
SENSEX	53749	53241	53495	53937	54192	54634
NIFTY FUTURES	16018	15834	15926	16074	16166	16313
BANK NIFTY	34340	34013	34176	34449	34613	34886
CNX IT	27566	26768	27167	27823	28222	28879
CNX MIDCAP	26919	26305	26612	27169	27476	28033
CNX SMALLCAP	8639	8380	8509	8757	8887	9135
INDIA VIX	25.28	23.81	24.55	25.09	25.83	26.37

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 26-05-2022

NIL

TECHNICAL VIEWS



NIFTY

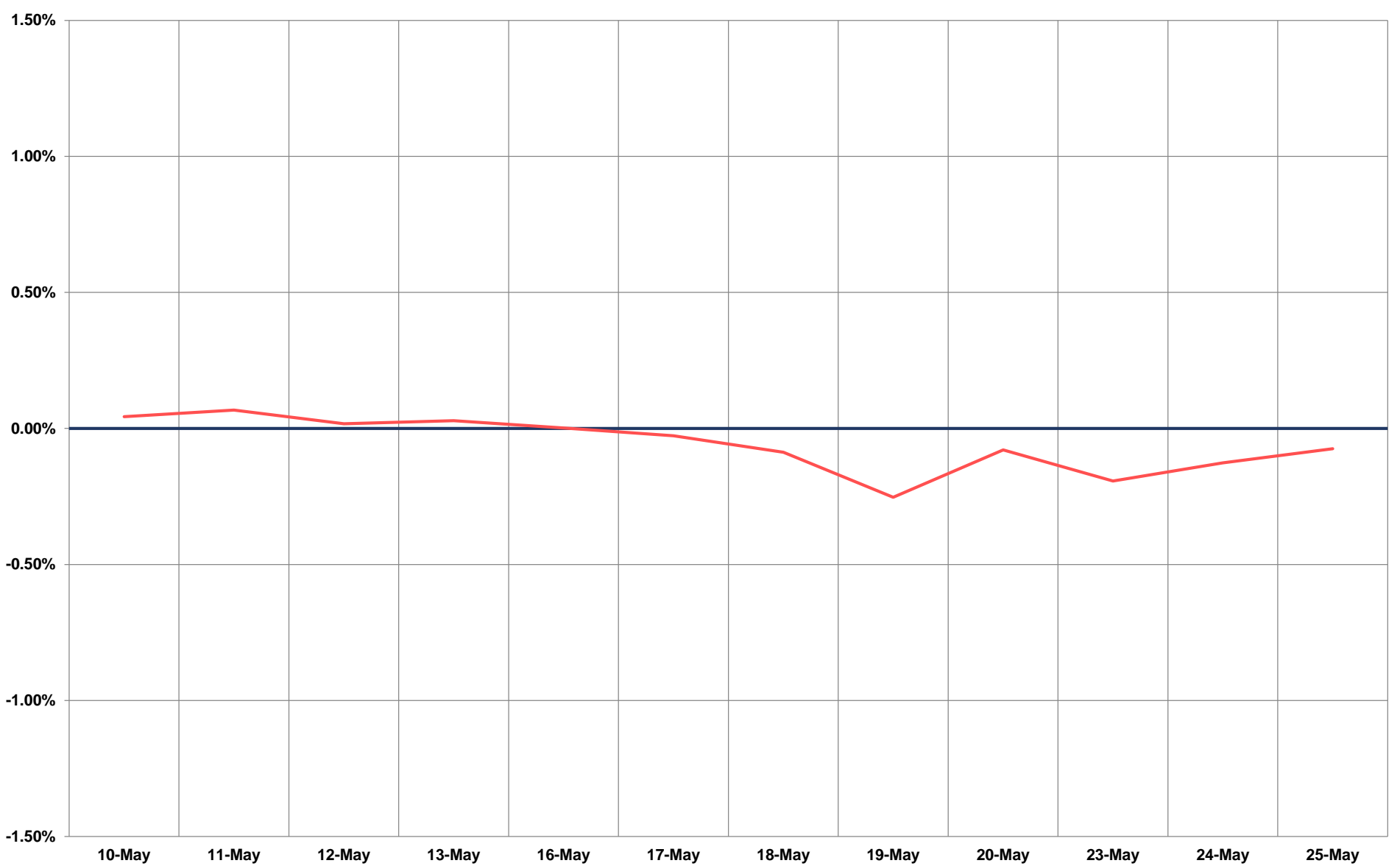
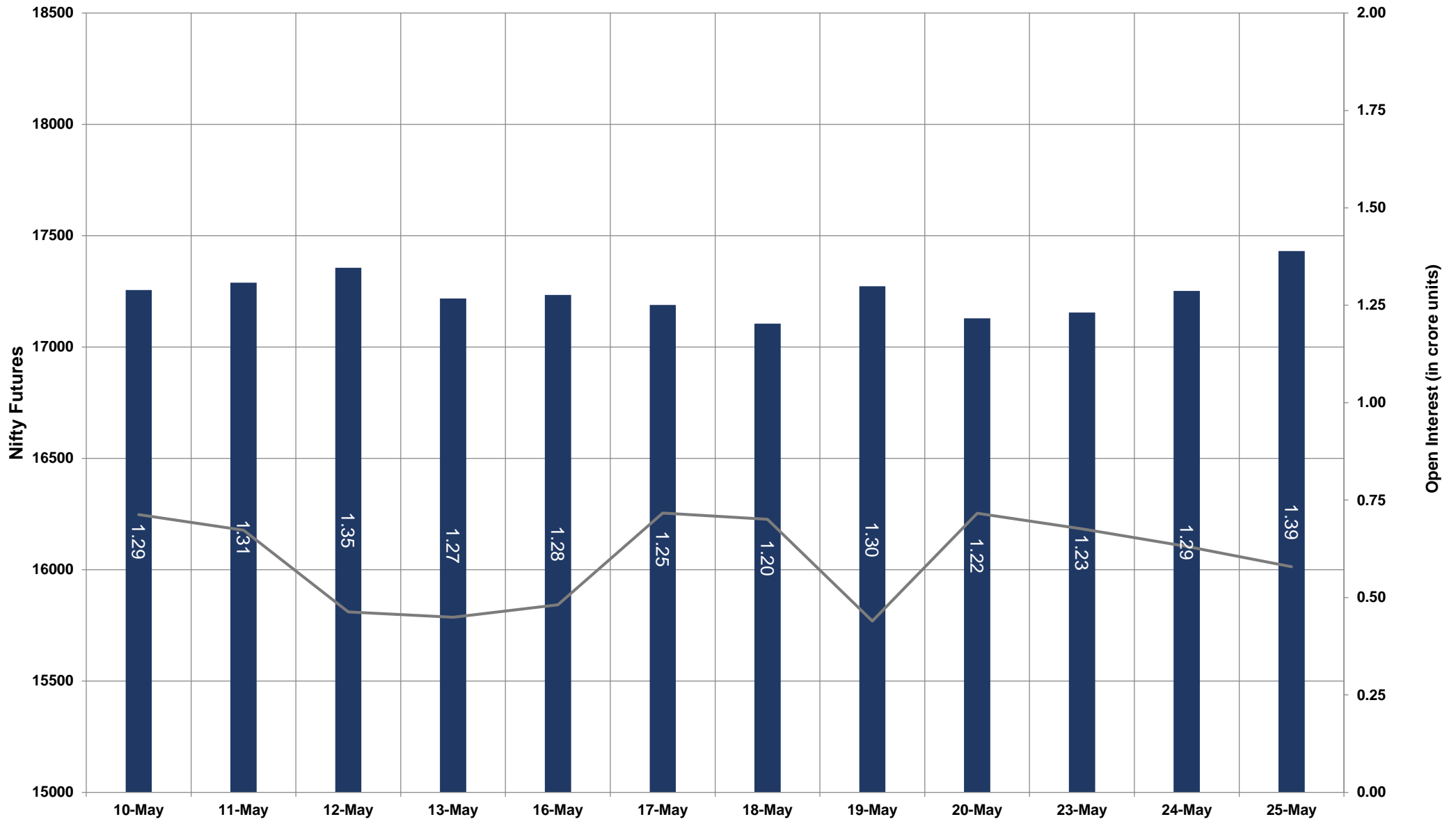


- Nifty Cash = **16025.80 (-0.62%)**
- Resistance levels = **16120** and **16280**
- Support levels = **15950** and **15800**

TECHNICAL VIEWS



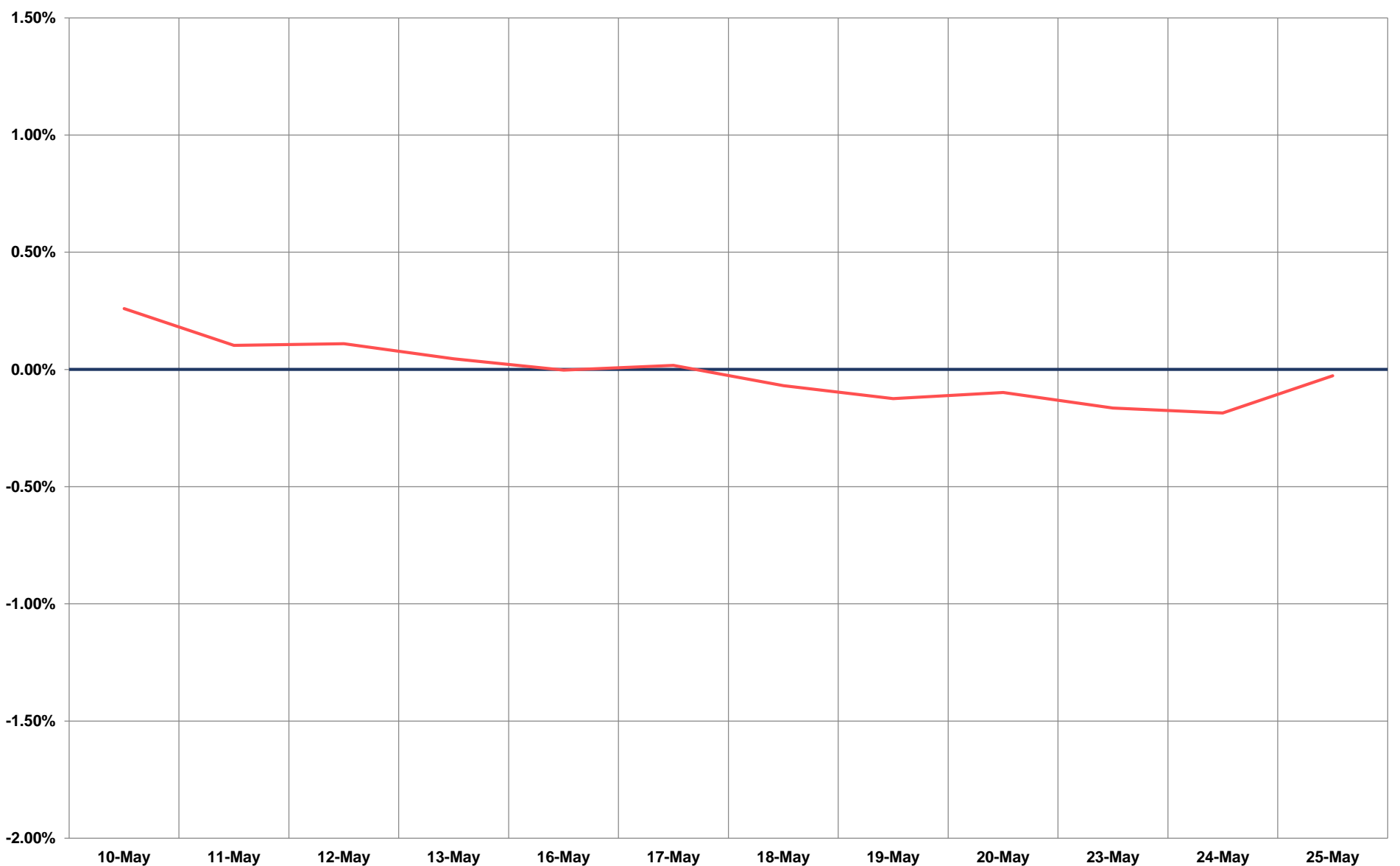
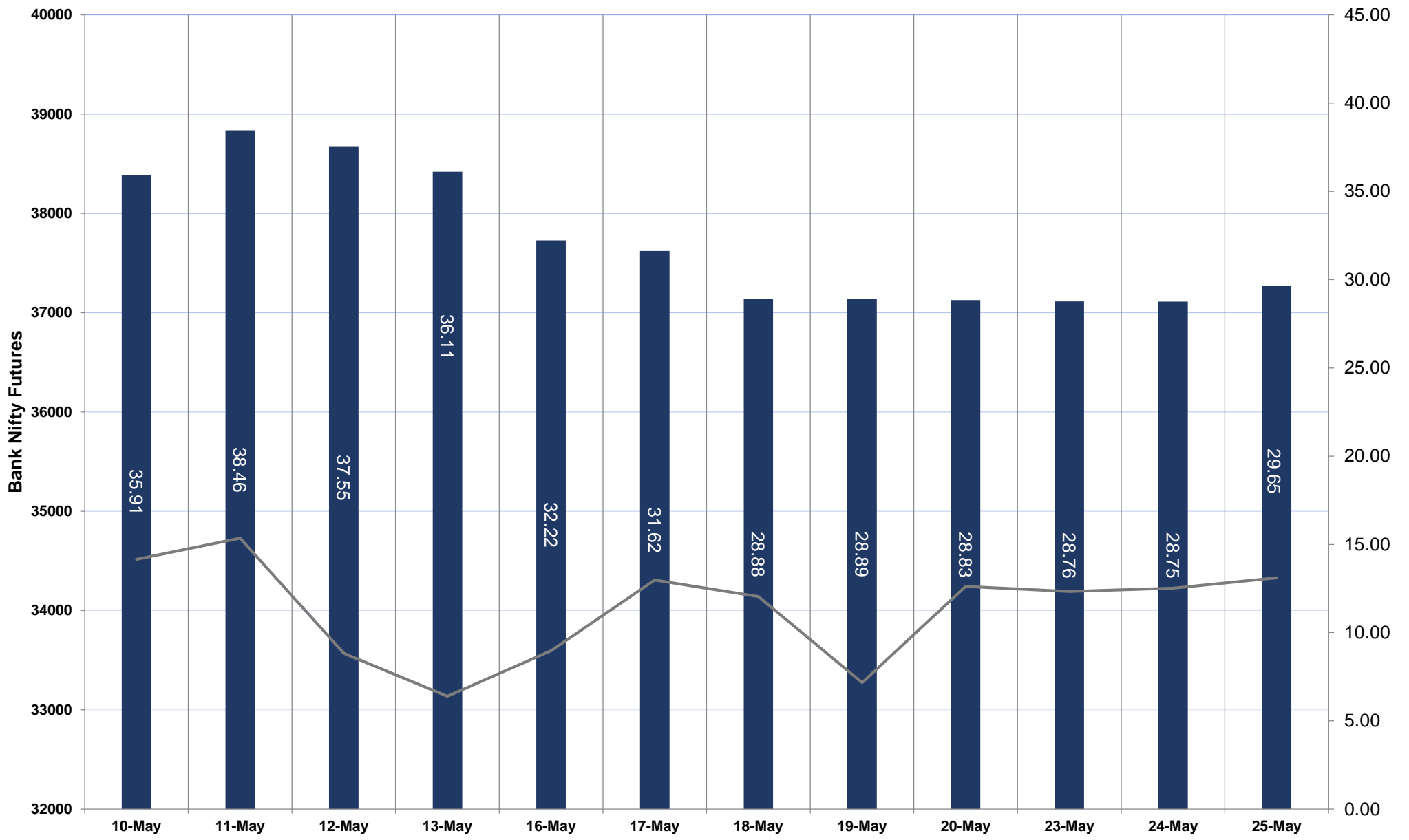
NIFTY FUTURES



TECHNICAL VIEWS



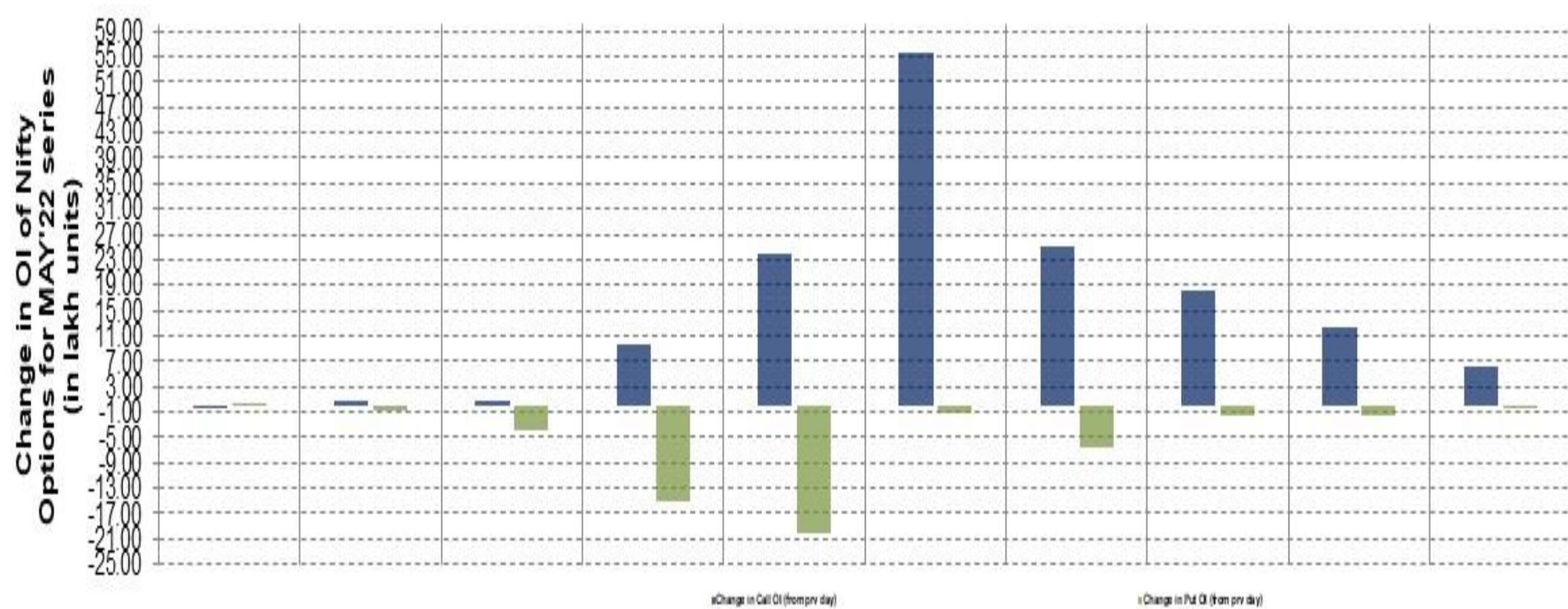
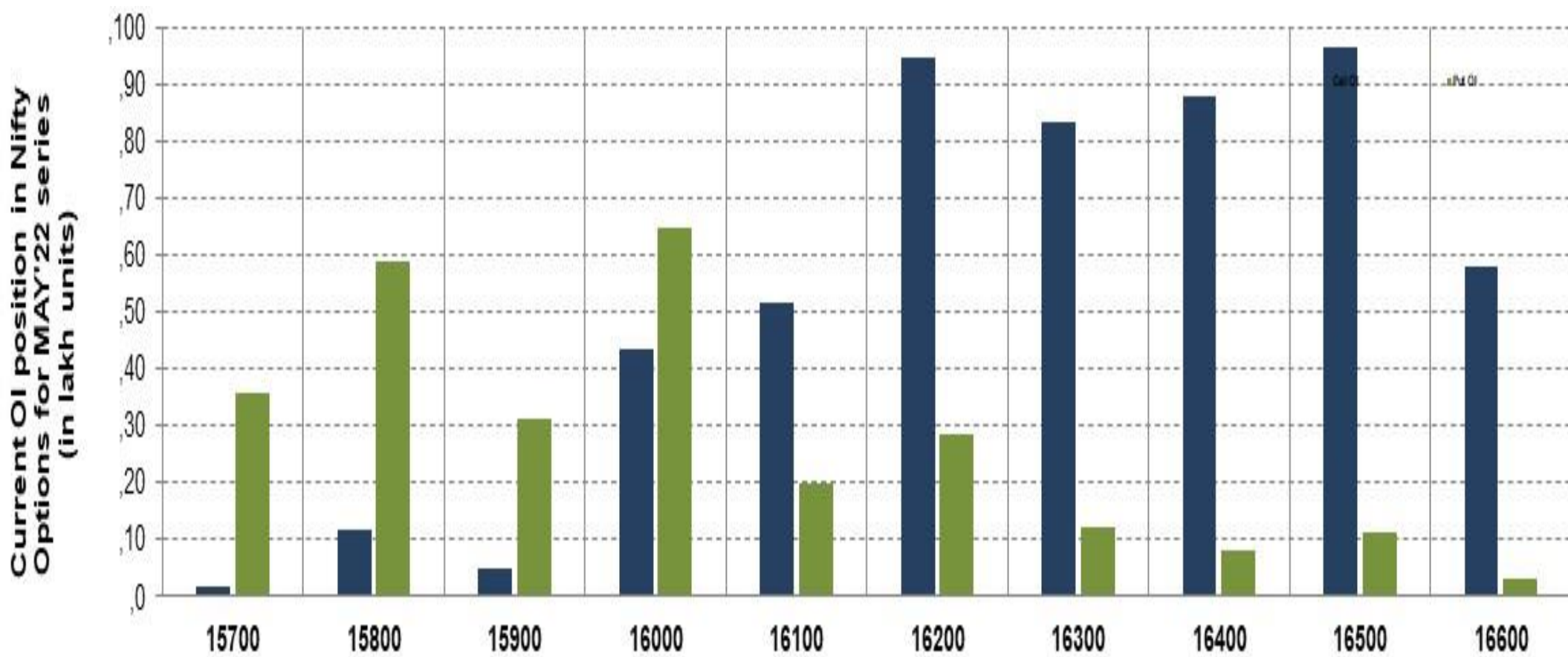
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **5.57 million** in Open Interests is **Strike Price of 16200**
- **Most Active Nifty Put** with a reduction of **2.01 millions** in Open Interests is **Strike Price of 16100**
- **Maximum Open Interest** an outstanding was **9.67 millions** for Calls at **Strike Price of 16500**
- **Maximum Open Interest** an outstanding was **6.49 millions** for puts at **Strike Price of 16000**

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