



MORNING MANTRA



Daily Derivatives & Market Report

MAY 26, 2022



Indian equity benchmarks bounced back to end higher on Thursday. The start of the trading day was on a positive note, taking some support with a private report that India's economy is expected to have grown at 9.2 per cent in the fiscal ended March 2022, after having contracted by 7.3 per cent in the previous financial year, aided by resilience in the rural economy, uptick in bank credit and rising GST collections.

But soon, markets turned negative, as traders got cautious with continued selling by foreign investors. Provisional data available on the NSE showed that foreign institutional investors (FIIs) have net sold shares worth Rs 1,803.06 crore on May 25. Adding more pessimism, a private report stated that the current price situation leaves hardly any scope for rationalisation of GST rates on goods and services.

Some worries came after another report stated that the government is not planning any additional borrowing and will stick to the borrowing target fixed for the current fiscal year despite sacrificing revenue on account of reduction in duties on petroleum products and other goods. Besides, Moody's Investors Service slashed India's economic growth projection to 8.8 percent for 2022 from 9.1 percent earlier, citing high inflation.

But, in the last hours of the trade, markets came back in green to end near their intraday high points. Market participants got relief with a private report stating that India's economy is expected to have grown at 9.2 per cent in the fiscal ended March 2022, after having contracted by 7.3 per cent in the previous financial year, aided by resilience in the rural economy, uptick in bank credit and rising GST collections.

On the global front, European markets were trading mostly in green as investors reacted favorably to the latest Federal Reserve meeting minutes, indicating large rate hikes now while allowing Fed officials room for flexibility later in the year. Asian markets settled mostly lower, after Malaysia's consumer price inflation increased marginally in April. The data from the Department of Statistics showed that consumer prices rose 2.3 percent yearly in April, following a 2.2 percent increase in March.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	54252.53	503.27	0.94
NIFTY	16170.15	144.35	0.90
MIDCAP	22143.45	314.39	1.44
SMLCAP	25318.05	194.75	0.78
BSEFMC	13853.80	-12.14	-0.09
AUTO	25343.68	197.69	0.79
POWER	4270.24	38.45	0.91
REALTY	3067.92	43.38	1.43
BSE IT	28446.36	349.64	1.24
BANKEX	40646.10	854.77	2.15
OIL GAS	18466.56	156.48	0.85
METAL	17751.41	574.89	3.35
INDIA VIX	22.72	-2.56	-10.14

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1202	866	63
BSE	1748	1552	129

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3581	3223	11
NSE CASH	59733	49597	20
NSE F&O	22538937	9473002	138

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.88	4.13	1.44
SENSEX	22.03	3.14	1.22

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7535	4629	2906
FII	8248	9846	(1598)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	9210.93	9837.38	(626)
Index Options	1632405.55	1627403.32	5002
Stock Futures	29365.95	27346.38	2020
Stock Options	5236.17	4995.14	241

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.98	0.74
BANK NIFTY	1.22	0.80

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	101.81	102.06	-0.24

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.294	7.305	-0.15
USA	2.738	2.747	-0.33

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1845.89	-8.10	-0.44
Silver	21.92	-0.05	-0.26
Crude-Oil	111.32	0.99	0.90
Brent-Crude	114.91	0.88	0.77

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 MAY -22 USD-INR	77.60	-0.03	-0.04
27 MAY -22 EUR-INR	83.10	0.29	0.35
27 MAY -22 GBP-INR	97.84	0.84	0.86
27 MAY -22 JPY- INR	61.08	-0.05	-0.08

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16170	15792	15981	16093	16282	16394
SENSEX	54253	53087	53670	54008	54591	54929
NIFTY FUTURES	16169	15784	15977	16078	16270	16371
BANK NIFTY	35095	34117	34606	34914	35403	35711
CNX IT	27933	27306	27619	27830	28143	28354
CNX MIDCAP	27281	26129	26705	27049	27625	27969
CNX SMALLCAP	8705	8328	8517	8618	8807	8908
INDIA VIX	22.72	20.77	21.75	23.51	24.49	26.25

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 27-05-2022

NIL

TECHNICAL VIEWS



NIFTY

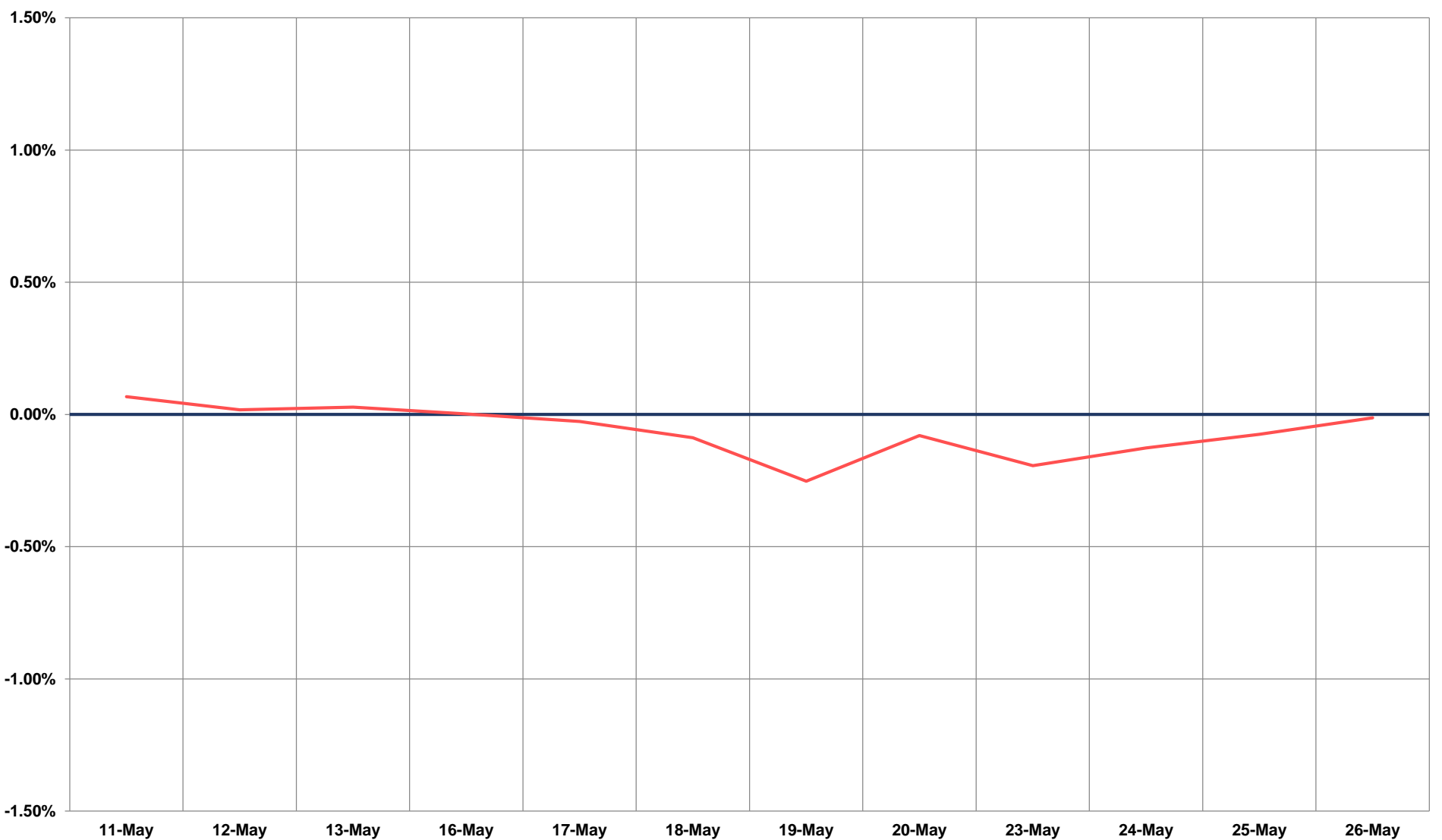
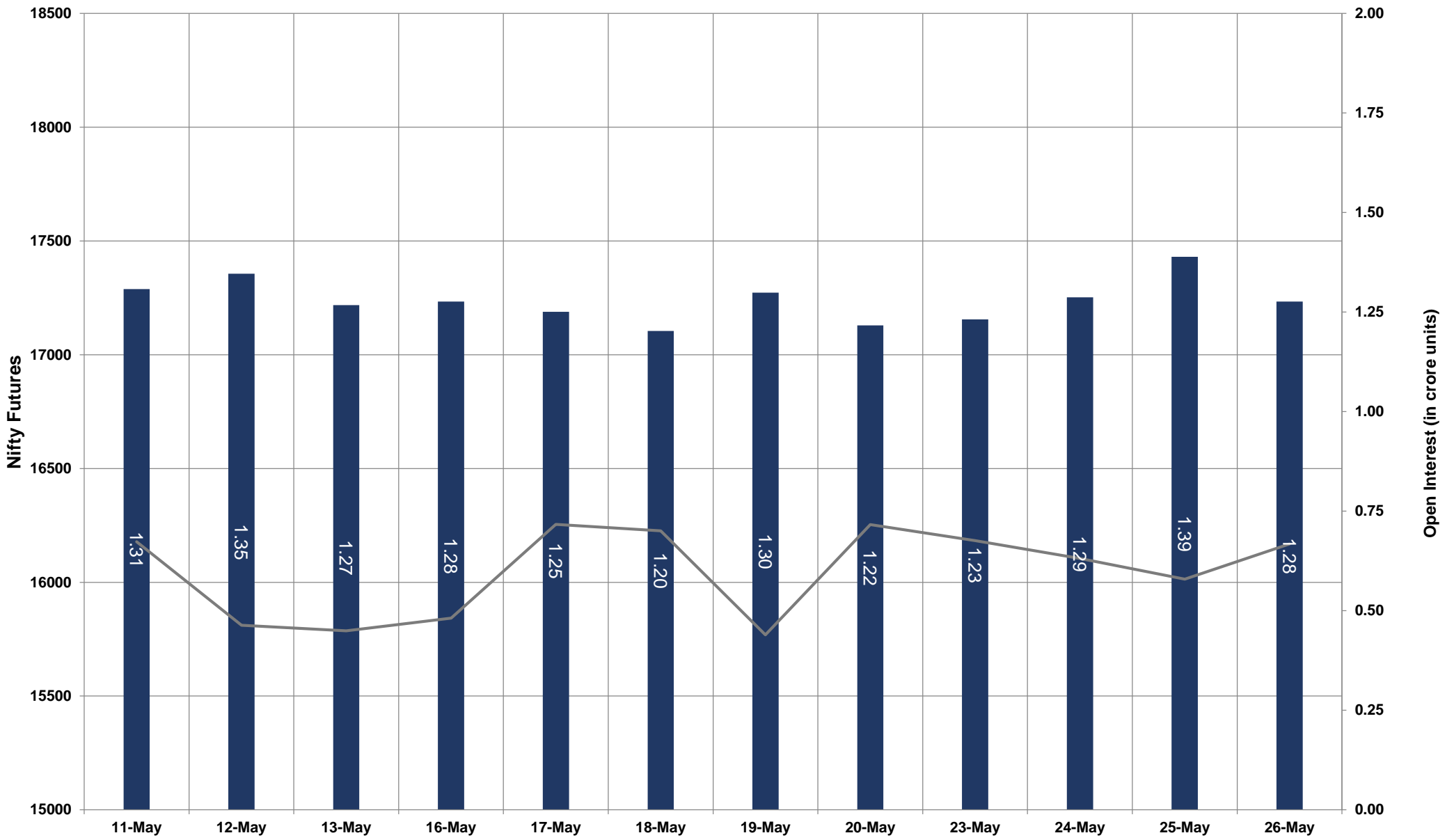


- Nifty Cash = **16170.15 (0.90%)**
- Resistance levels = **16280** and **16400**
- Support levels = **16100** and **15950**

TECHNICAL VIEWS



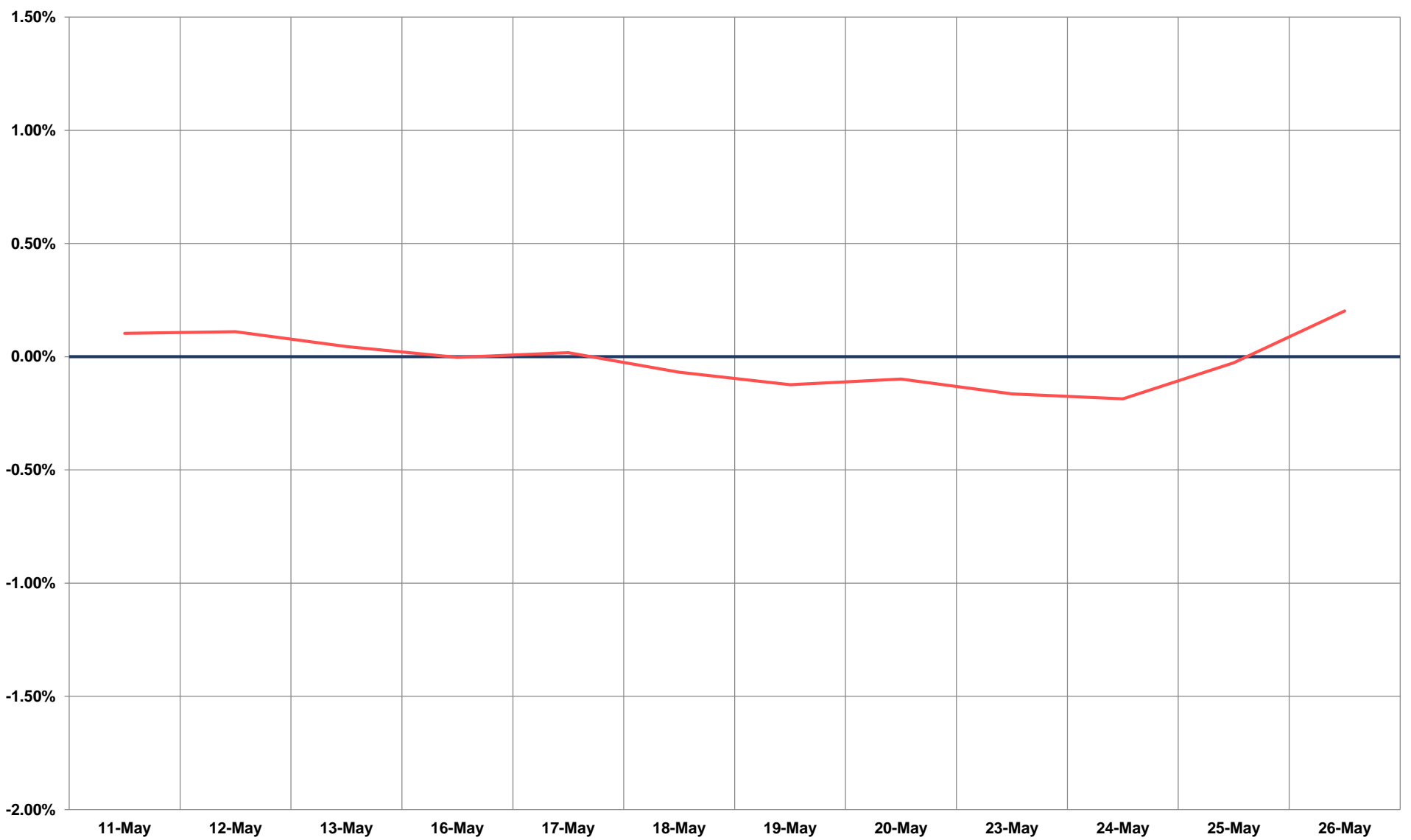
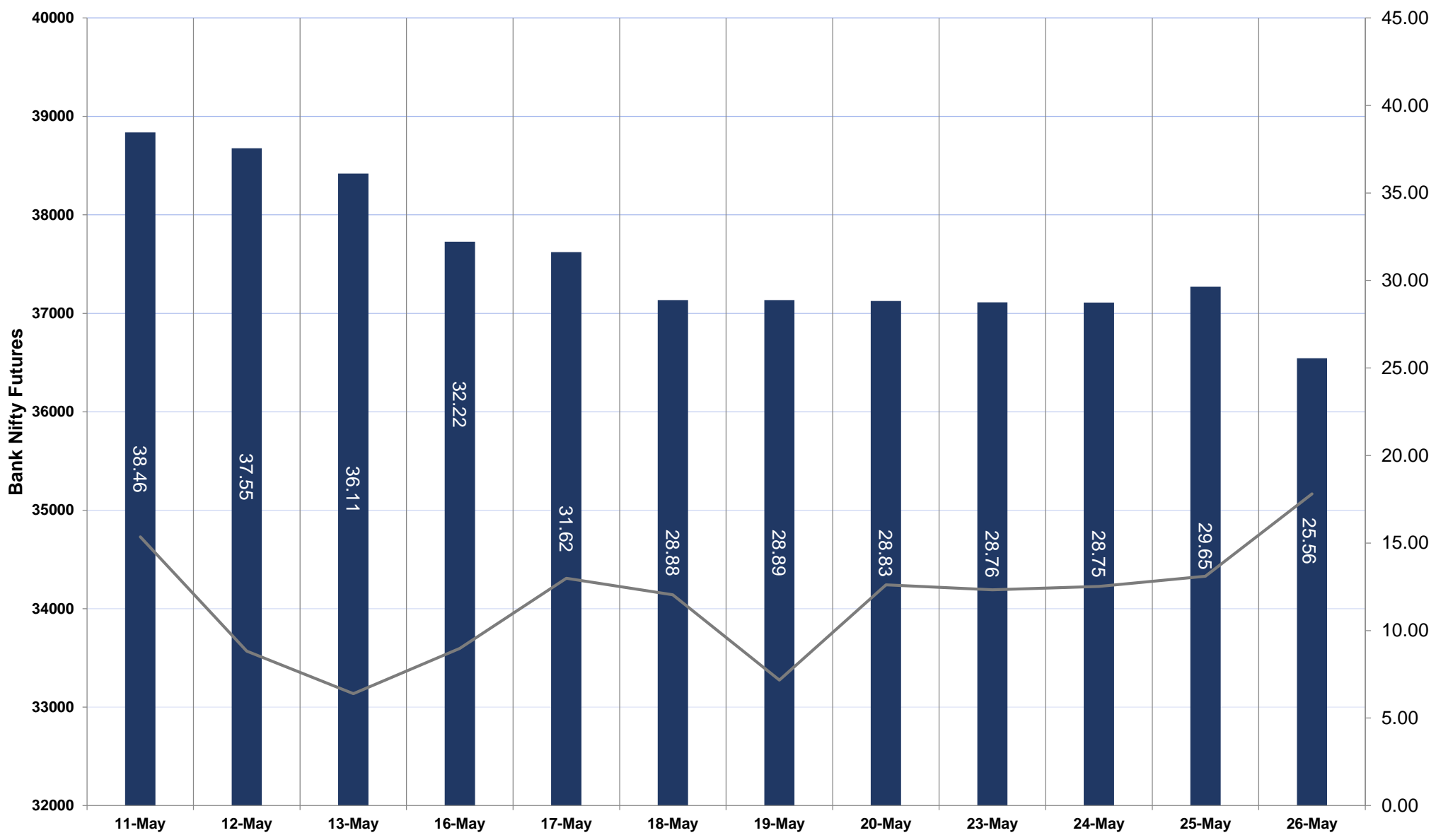
NIFTY FUTURES



TECHNICAL VIEWS



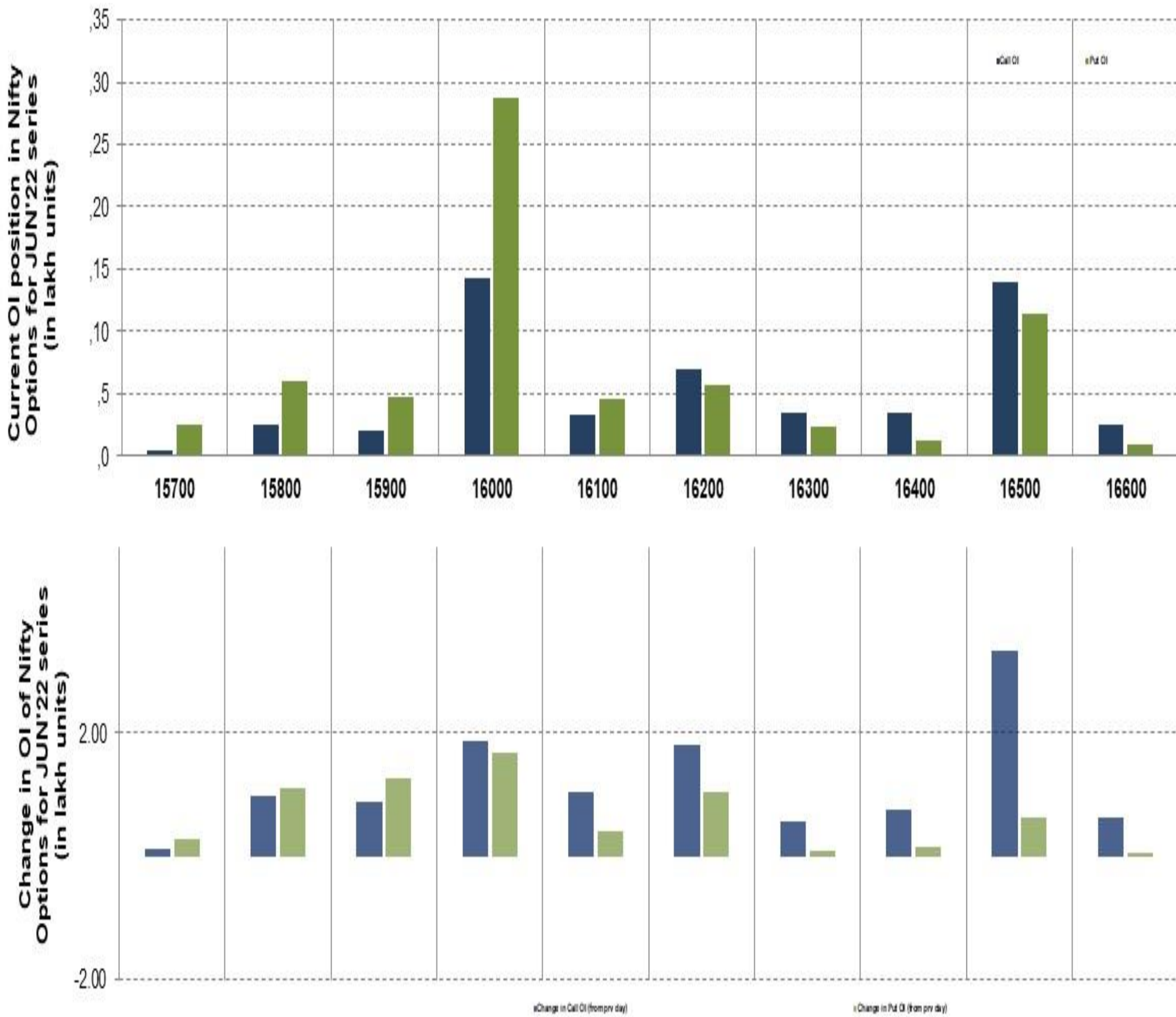
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.33 million** in Open Interests is **Strike Price of 16500**
- **Most Active Nifty Put** with an addition of **0.16 millions** in Open Interests is **Strike Price of 16000**
- **Maximum Open Interest** an outstanding was **1.43 millions** for Calls at **Strike Price of 16000**
- **Maximum Open Interest** an outstanding was **2.87 millions** for puts at **Strike Price of 16000**

Disclaimer



The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.