



MORNING MANTRA



Daily Derivatives & Market Report

MAY 27, 2022



Indian equity benchmarks ended near their intraday high points on Friday with gains of over a percent. After a positive start, markets remained higher for the whole trading session, as economic research think-tank Centre for Monitoring Indian Economy (CMIE) has estimated that labour participation rate (LPR) was higher in rural India during the period January to April 2022. LPR, defined as the number of persons of the labour force employed as a percentage of working age population, is 40.9 in rural India as compared to 37.4 in urban India during the period January to April 2022.

In the second half of the trading session, indices added more gains, as domestic sentiments were positive, amid a private report stating that India's economy maintained its momentum in April as a wider reopening from the pandemic kept rising prices from depressing demand for the time being. Activity in the services sector as well as factories gained last month, while the three-month weighted averages of monthly changes in indicators from exports to credit demand suggested enduring strength. Besides, the government has waived late fees for two months till June for delayed filing of GST returns for financial year 2021-22 by small taxpayers registered under the composition scheme.

During the trading session, market participants were seen taking a note of a private report stating that the Reserve Bank will opt for a larger, 0.50 per cent, hike in key rates at its next monetary policy review in June to protect medium term economic stability in face of the uncomfortable inflation situation. Besides, another private report stated that in a bid to streamline expenditure amidst pressure on the Centre's fiscal math, the Finance Ministry has allowed government departments to carry over their unspent amounts to subsequent quarters.

On the global front, European markets were trading higher heading for their best weekly advance since mid-March as investors returned to risk assets, lured by cheaper valuations. Asian markets settled higher on Friday, even after China's industrial profits declined in April as lockdowns disrupted production and higher raw material prices squeezed margins. The data from the National Bureau of Statistics showed that in April, industrial profits decreased 8.5 percent from the previous year. This was the biggest fall since early 2020.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	54884.66	632.13	1.17
NIFTY	16352.45	182.30	1.13
MIDCAP	22517.74	374.29	1.69
SMLCAP	25621.57	303.52	1.20
BSEFMC	13989.52	135.72	0.98
AUTO	25724.45	380.77	1.50
POWER	4284.33	14.09	0.33
REALTY	3088.30	20.38	0.66
BSE IT	29122.37	676.01	2.38
BANKEX	41195.68	549.58	1.35
OIL GAS	18304.15	-162.41	-0.88
METAL	17665.98	-85.43	-0.48
INDIA VIX	21.48	-1.24	-10.14

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1487	600	60
BSE	2215	1109	124

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3217	3581	(10)
NSE CASH	48194	59733	(19)
NSE F&O	4856583	22538937	(78)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.27	4.18	1.43
SENSEX	22.27	3.18	1.21

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6397	3670	2727
FII	4954	6897	(1943)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3759.38	2886.21	873
Index Options	409018.24	403938.14	5080
Stock Futures	13622.52	12896.16	726
Stock Options	5544.57	5419.44	125

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.15	0.98
BANK NIFTY	1.14	1.22

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	101.78	101.82	-0.04

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.350	7.294	0.77
USA	2.725	2.758	-1.19

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1859.27	6.50	0.35
Silver	22.34	0.32	1.49
Crude-Oil	113.28	-0.81	-0.71
Brent-Crude	116.92	-0.48	-0.41

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 JUN -22 USD-INR	77.83	0.01	0.01
28 JUN -22 EUR-INR	83.47	0.00	0.00
28 JUN -22 GBP-INR	98.08	-0.05	-0.05
28 JUN -22 JPY- INR	61.41	0.01	0.01

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16352	16166	16259	16315	16408	16464
SENSEX	54885	54270	54577	54757	55064	55244
NIFTY FUTURES	16338	16148	16243	16296	16391	16444
BANK NIFTY	35613	35130	35372	35533	35775	35936
CNX IT	28642	28009	28326	28527	28843	29044
CNX MIDCAP	27657	27338	27498	27590	27749	27841
CNX SMALLCAP	8824	8695	8759	8817	8881	8939
INDIA VIX	21.48	20.28	20.88	21.80	22.40	23.32

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 30-05-2022

NIL

TECHNICAL VIEWS



NIFTY

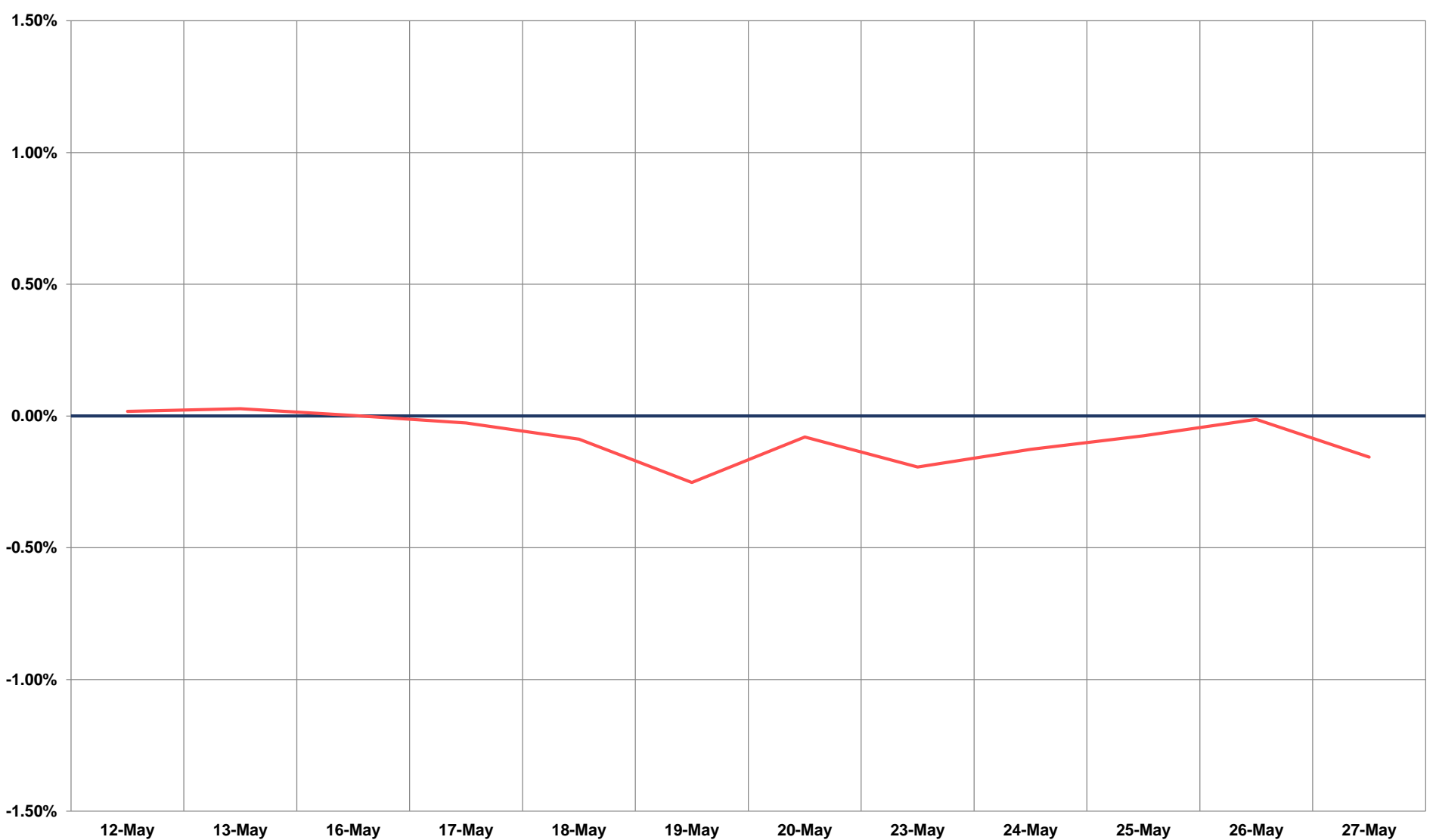
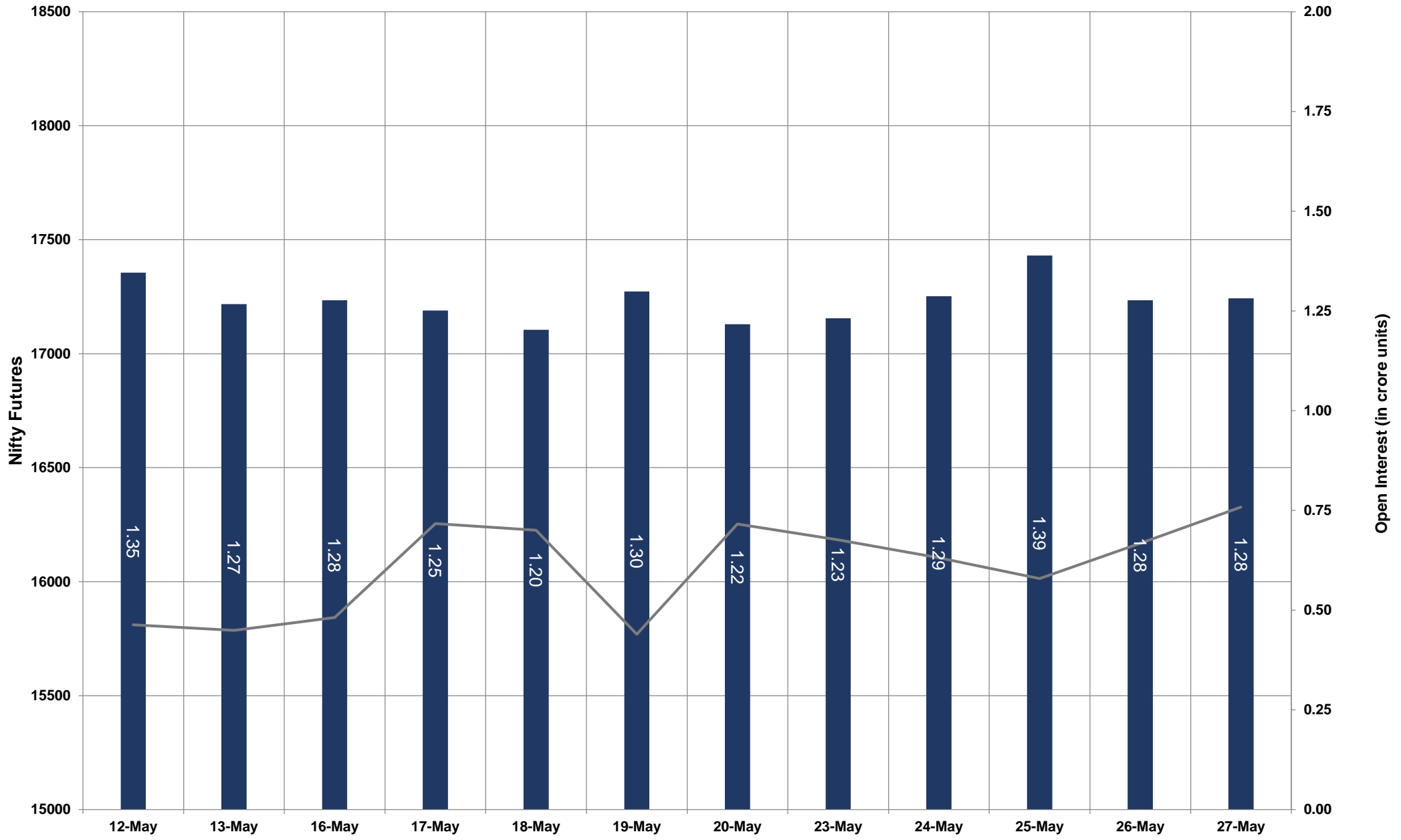


- Nifty Cash = **16352.45 (1.13%)**
- Resistance levels = **16420** and **16550**
- Support levels = **16200** and **16050**

TECHNICAL VIEWS



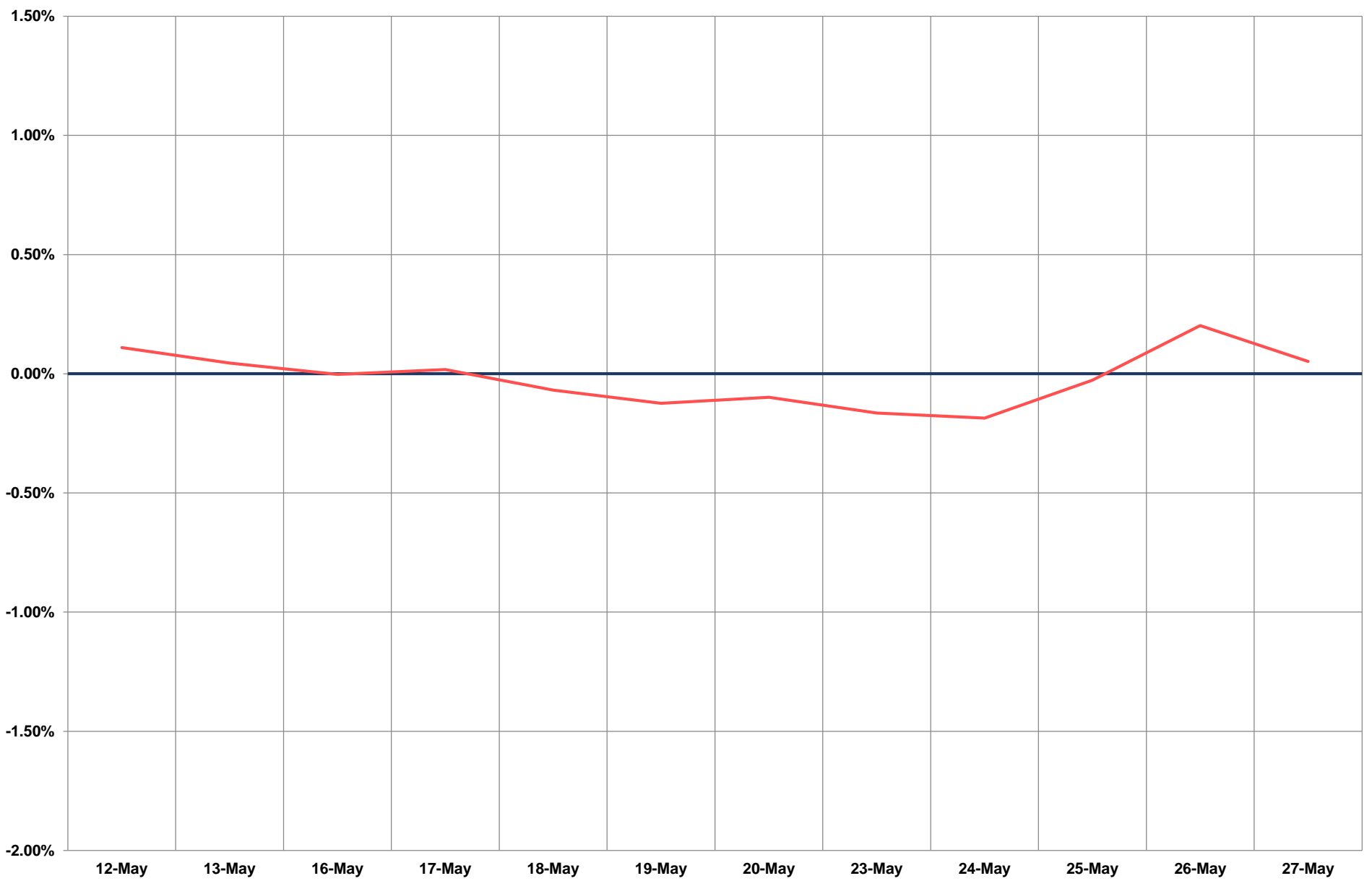
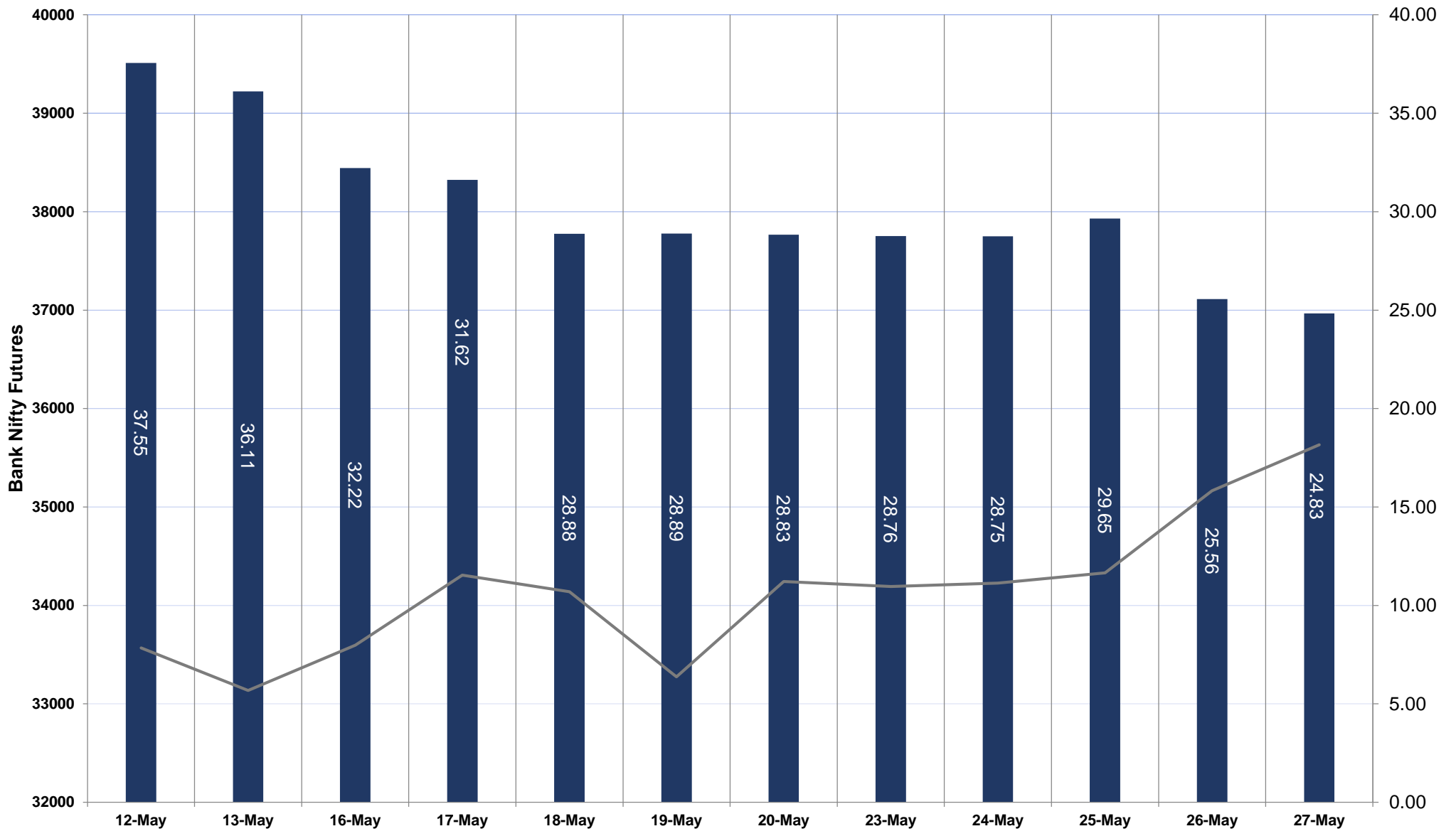
NIFTY FUTURES



TECHNICAL VIEWS



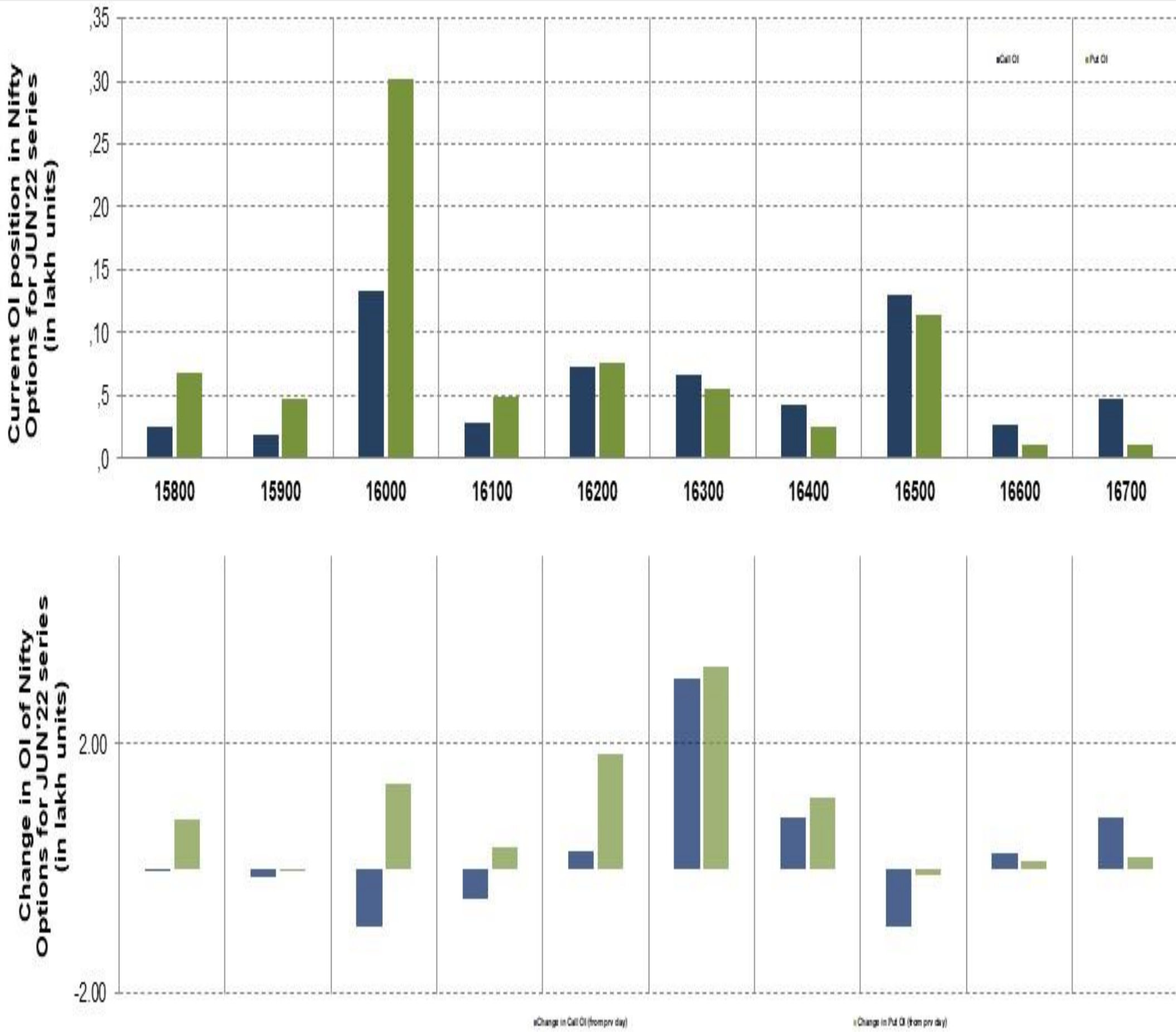
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.30 million** in Open Interests is **Strike Price of 16300**
- **Most Active Nifty Put** with an addition of **0.32 millions** in Open Interests is **Strike Price of 16300**
- **Maximum Open Interest** an outstanding was **1.33 millions** for Calls at **Strike Price of 16000**
- **Maximum Open Interest** an outstanding was **3.00 millions** for puts at **Strike Price of 16000**

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