



# MORNING MANTRA



Daily Derivatives & Market Report

APR 25, 2023



The Indian markets extended upward trend for yet another session with Nifty and Sensex settling above the psychological 17,750 and 60,100 levels, respectively. Indices traded with volatility during the day amid investors awaited the financial results of big companies. Metal and Oil & Gas stocks were witnessed buying interest from the beginning. Most part of the day, markets managed to trade above neutral lines, as positive quarterly results from some big companies supported sentiments. However, speedy selling pressures in banking counters during last leg of trade influenced the Indian markets to come off from day's high levels.

Following the mixed cues from Wall Street overnight, bourses made cautious start as provisional data from National Stock Exchange showed that foreign institutional investors (FII) sold shares worth Rs 412.27 crore on April 24. Further, markets gained strength to trade higher as traders got some encouragement with Economic Advisory Council to the Prime Minister (EAC-PM) Chairman Bibek Debroy's statement that some states in India are already in the high-income category in purchasing power parity (PPP) terms, and the country is likely to move to the upper-middle-income country by 2047. Indices continued to trade in green till the end even after a senior United Nations (UN) official said that India is projected to overtake China as the world's most populous country by the end of this month when its population is expected to reach 1.425 billion, according to the United Nations. A senior UN official also said that India's population is projected to stabilise after the year 2064 and will be around 1.5 billion at the end of the century.

On the global front, European markets were trading lower as investors fretted about the outlook for economic growth and awaited earnings from U.S. heavyweights Microsoft Corp and Google-owner Alphabet later in the day. Asian markets ended mostly in red as traders awaited a slew of upcoming central bank meetings, most notably the Fed, European Central Bank and Bank of England meetings due over the next two weeks. Back home, in order to provide products from more than 35 lakh Handloom weavers & 27 lakh Handicraft artisans directly to the consumers while eliminating the middlemen, the Ministry of Textiles has developed an E-Commerce portal for handicrafts and handloom sector.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60130.71	74.61	0.12
NIFTY	17769.25	25.85	0.15
MIDCAP	24962.09	0.31	0.00
SMLCAP	28384.18	55.05	0.19
BSEFMC	16956.98	45.19	0.27
AUTO	29701.39	52.20	0.18
POWER	3671.20	53.76	1.49
REALTY	3445.61	19.56	0.57
BSE IT	26792.65	-22.44	-0.08
BANKEX	48421.42	20.61	0.04
OIL GAS	18099.29	160.74	0.90
METAL	20008.24	62.19	0.31
INDIA VIX	11.52	-0.15	-1.29

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1368	972	80
BSE	1885	1645	119

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3339	2741	22
NSE CASH	60194	47084	28
NSE F&O	26928284	17256895	56

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.56	4.16	1.41
SENSEX	22.43	3.25	1.24

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6547	5984	564
FII	9244	9652	(407)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	5775.78	5248.65	527
Index Options	1382239.98	1397037.43	(14797)
Stock Futures	61871.80	60166.66	1705
Stock Options	18064.79	17854.23	211

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.17	1.12
BANK NIFTY	1.06	1.24

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	101.46	101.32	0.15

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.131	7.111	0.28
USA	3.441	3.515	-2.11

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1981.93	-13.05	-0.65
Silver	24.89	-0.29	-1.17
Crude-Oil	78.28	-0.48	-0.61
Brent-Crude	82.17	-0.56	-0.68

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 APR -23 USD-INR	81.95	0.01	0.01
26 APR -23 EUR-INR	90.31	0.15	0.16
26 APR -23 GBP-INR	101.96	0.09	0.09
26 APR -23 JPY- INR	61.16	0.26	0.43

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17769	17674	17722	17765	17812	17855
SENSEX	60131	59820	59976	60122	60277	60424
NIFTY FUTURES	17776	17687	17731	17777	17822	17867
BANK NIFTY	42679	42451	42565	42715	42829	42979
CNX IT	26986	26701	26844	26963	27105	27224
CNX MIDCAP	31181	31061	31121	31200	31260	31339
CNX SMALLCAP	9473	9390	9431	9467	9509	9545
INDIA VIX	11.52	11.21	11.36	11.59	11.74	11.97

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 26-04-2022

ZEEL

# TECHNICAL VIEWS



## NIFTY

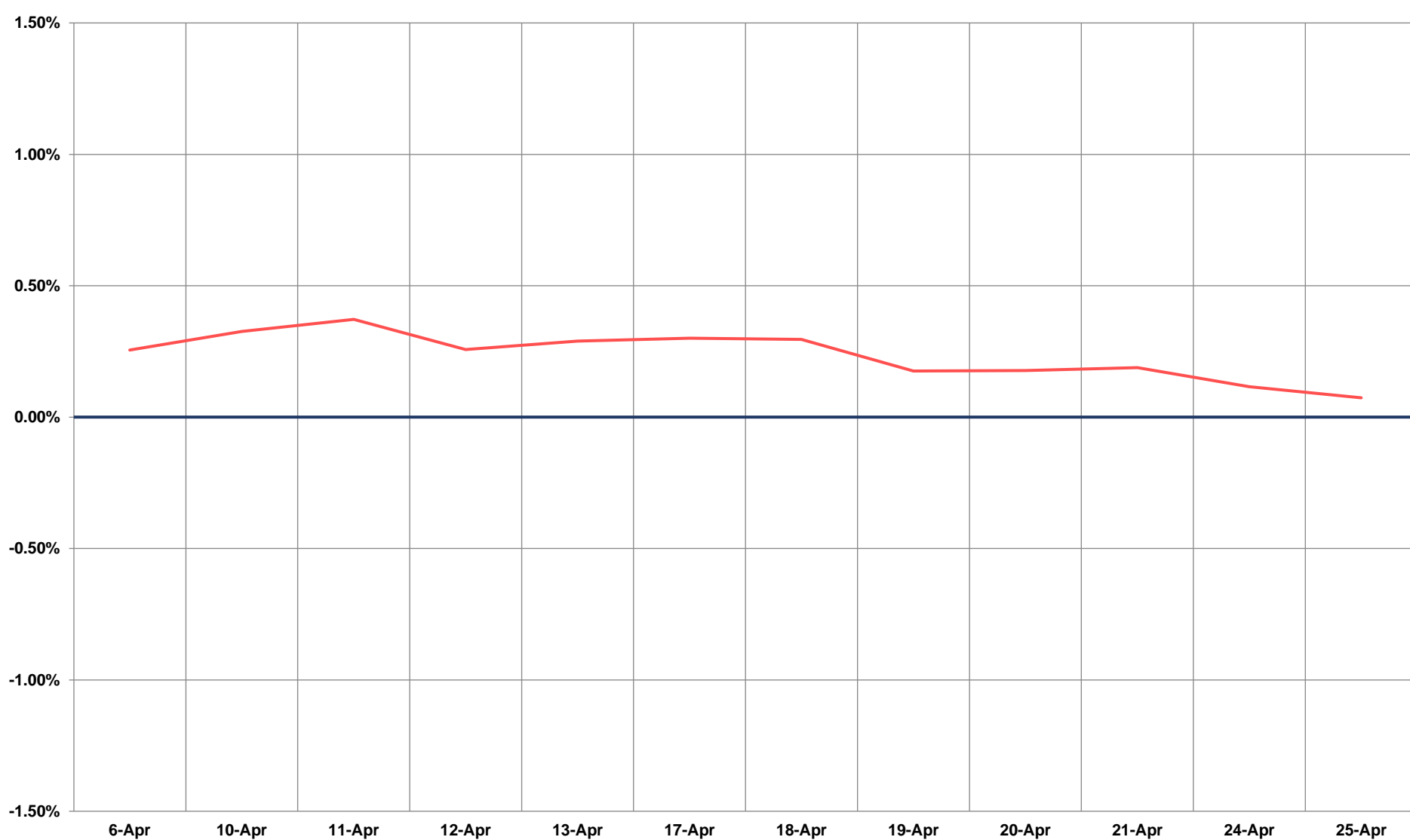
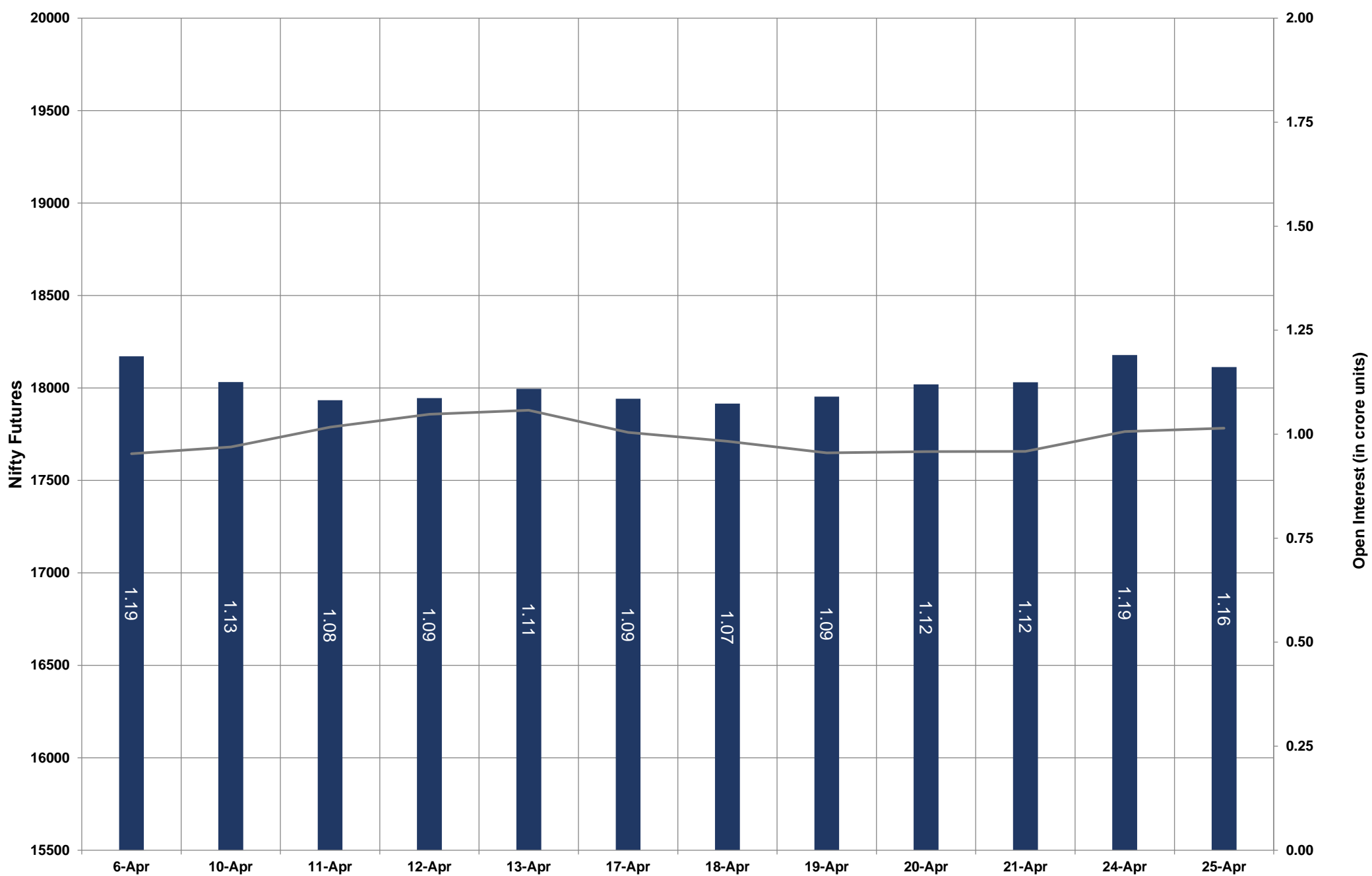


- Nifty Cash = **17769.25 (0.15%)**
- Resistance levels = **17830** and **17920**
- Support levels = **17580** and **17500**

# TECHNICAL VIEWS



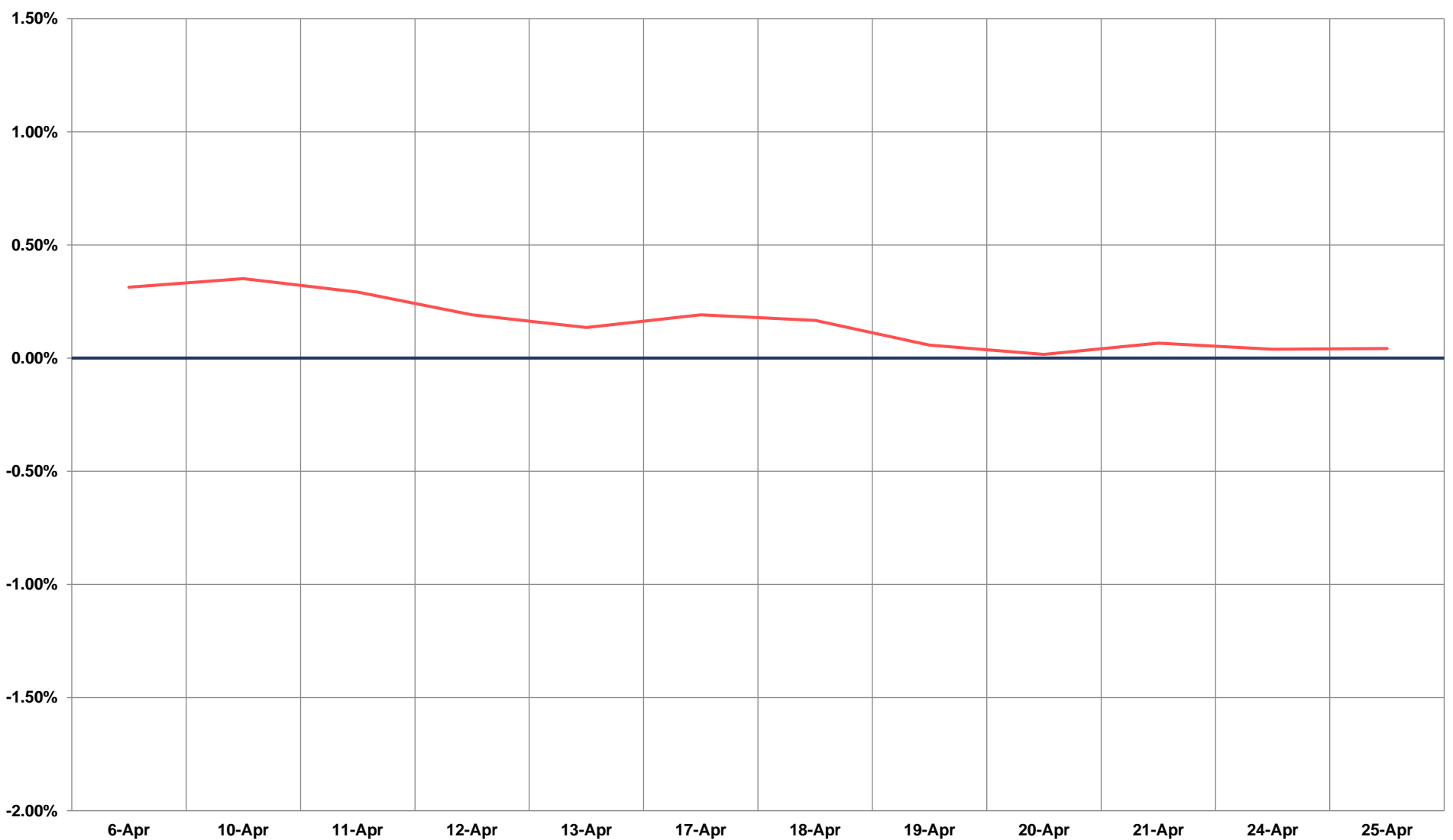
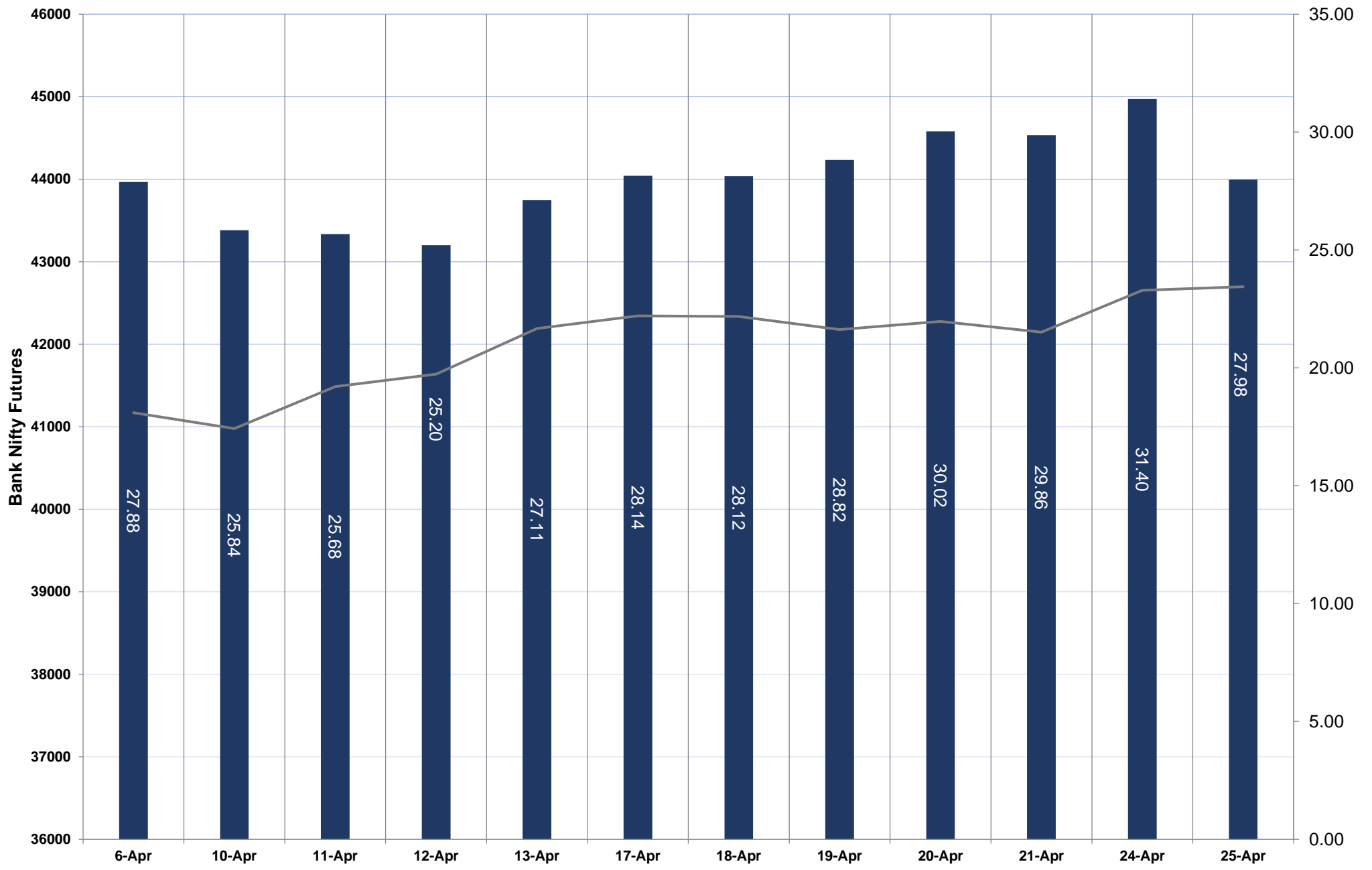
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

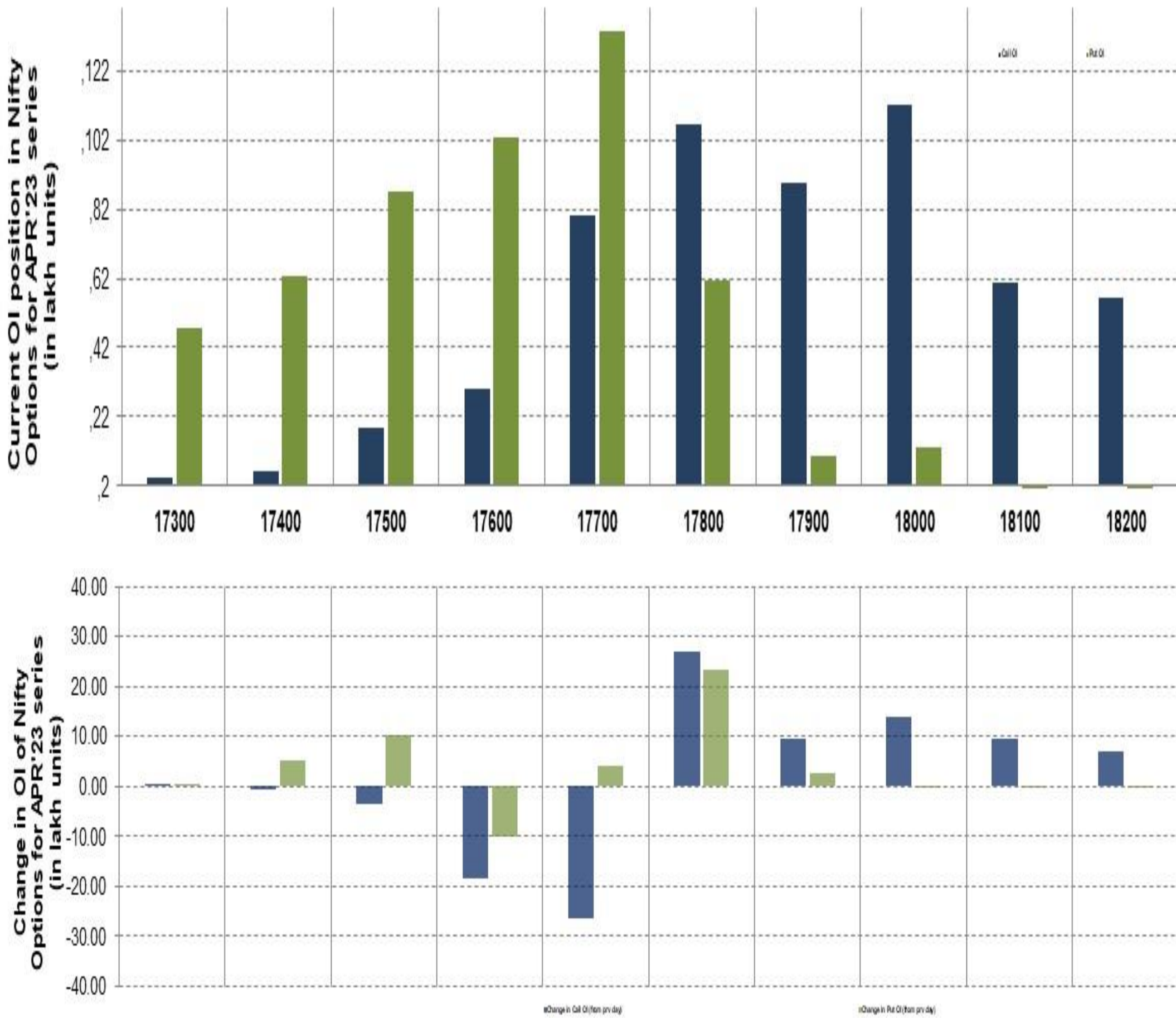




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 2.70 million in Open Interests is **Strike Price of 17800**
- **Most Active Nifty Put** with an addition of 2.31 millions in Open Interests is **Strike Price of 17800**
- **Maximum Open Interest an outstanding** was 11.19 millions for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was 13.34 millions for puts at **Strike Price of 17700**

# 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.