



MORNING MANTRA



Daily Derivatives & Market Report

APRIL 05, 2022



Indian equity benchmarks ended in red on Tuesday. Markets made cautious start, as rising petrol and diesel prices dented sentiments in markets. As per a private report, petrol and diesel prices have been hiked by 80 paise a litre each on April 05, taking the total increase in the last two weeks to Rs 9.20 per litre. Adding more pessimism, the government data showed that India's trade deficit rose 87.5 percent to \$192.41 billion in 2021-22 as against \$ 102.63 billion in the previous year.

In afternoon deals, markets managed to stage some recovery and traded near their neutral lines for a small duration, after Finance Minister Nirmala Sitaraman has said that Foreign Direct Investment (FDI) staying in the country and creating jobs and prospects, and not the outflow of Foreign Institute Investors (FIIs) and Foreign Portfolio Investors (FPIs), should be assessed to measure robustness of the Indian economy. She added that India continues to remain the highest receiver of the FDI.

However, in the last hour of the trading session, key indices again added losses to end the day near their intraday low points. Domestic sentiments got impacted, amid a private report stating that Indian manufacturers are running out of capacity to absorb rising input costs, with an increasing number passing it along to consumers in an economy already grappling with Asia's third-fastest inflation and an uneven recovery.

On the global front, European markets were trading mostly in red with investors digesting the potential for more sanctions against Moscow, potentially leading to higher commodity prices and fueling inflation concerns. Asian markets ended mostly higher, after the private sector in Singapore continued to expand in March, and at a faster rate, the latest survey from S&P Global revealed on Tuesday with a PMI score of 52.9. That's up from 52.5 in February, and it moves further above the boom-or-bust line of 50 that separates expansion from contraction.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60176.50	-435.24	-0.72
NIFTY	17927.80	-125.60	-0.70
MIDCAP	25072.44	317.86	1.28
SMLCAP	29582.49	400.07	1.37
BSEFMC	13852.28	172.01	1.26
AUTO	24916.20	274.80	1.12
POWER	4441.62	145.39	3.38
REALTY	3771.03	-5.87	-0.16
BSE IT	36583.06	11.90	0.03
BANKEX	43481.27	-586.26	-1.33
OIL GAS	19708.90	172.69	0.88
METAL	23031.04	36.89	0.16
INDIA VIX	18.49	0.58	3.24

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1446	634	45
BSE	2306	1102	99

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5738	6180	(7)
NSE CASH	76104	81942	(7)
NSE F&O	8595024	8435804	2

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.57	4.59	1.11
SENSEX	26.70	3.70	0.92

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6384	6279	105
FII	7097	6722	375

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4091.37	4449.36	(358)
Index Options	659761.94	655183.62	4578
Stock Futures	14365.28	16131.98	(1767)
Stock Options	10002.12	10514.76	(513)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.06	1.35
BANK NIFTY	0.91	1.44

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	98.94	99.00	-0.06

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.900	6.898	0.03
USA	2.465	2.412	2.21

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1927.21	-4.11	-0.21
Silver	24.66	0.14	0.58
Crude-Oil	103.73	0.45	0.44
Brent-Crude	108.00	0.47	0.44

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 APR -22 USD-INR	75.48	-0.24	-0.31
27 APR -22 EUR-INR	82.97	-0.48	-0.57
27 APR -22 GBP-INR	99.15	-0.10	-0.10
27 APR -22 JPY- INR	61.59	-0.24	-0.38

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17957	17818	17887	17991	18061	18165
SENSEX	60177	59624	59900	60343	60619	61062
NIFTY FUTURES	17996	17870	17933	18053	18117	18237
BANK NIFTY	38068	37431	37749	38254	38573	39078
CNX IT	36467	36178	36322	36568	36712	36957
CNX MIDCAP	31047	30536	30791	30960	31216	31384
CNX SMALLCAP	10875	10785	10830	10875	10921	10966
INDIA VIX	18.49	16.13	17.31	17.97	19.15	19.81

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 06-04-2022

NIL

TECHNICAL VIEWS



NIFTY

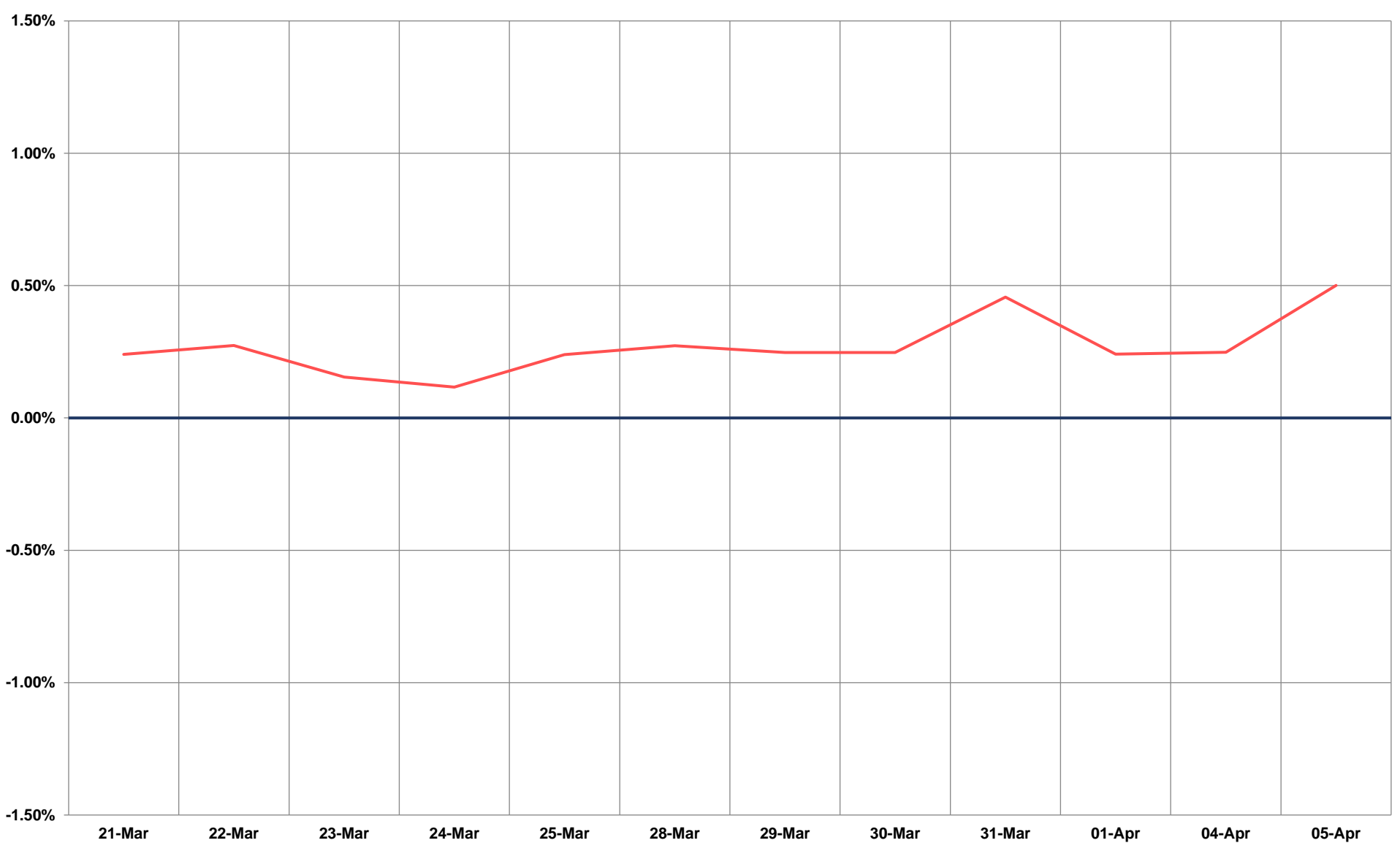
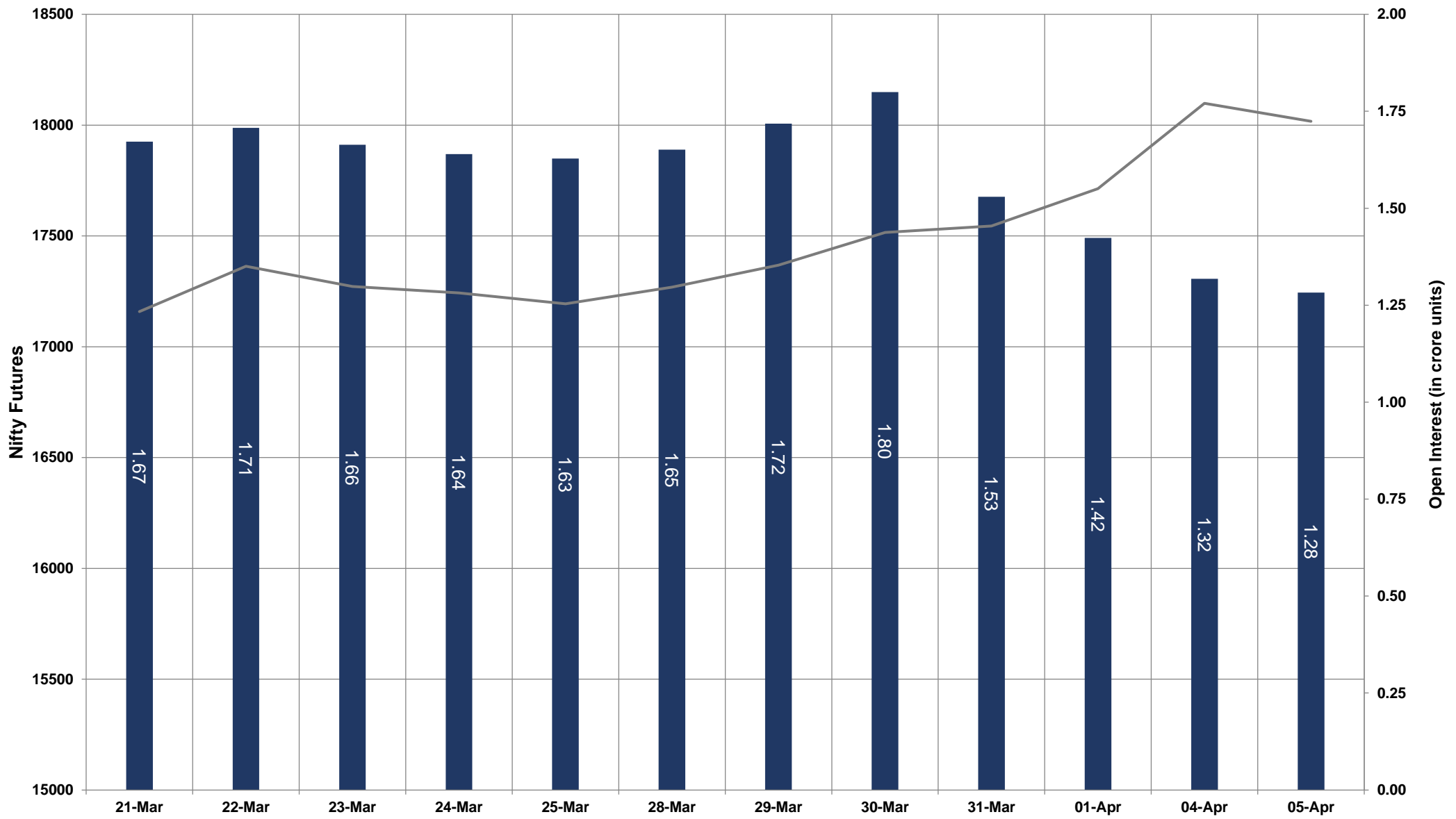


- Nifty Cash = **17927.80 (-0.70%)**
- Resistance levels = **18110** and **18290**
- Support levels = **17830** and **17710**

TECHNICAL VIEWS



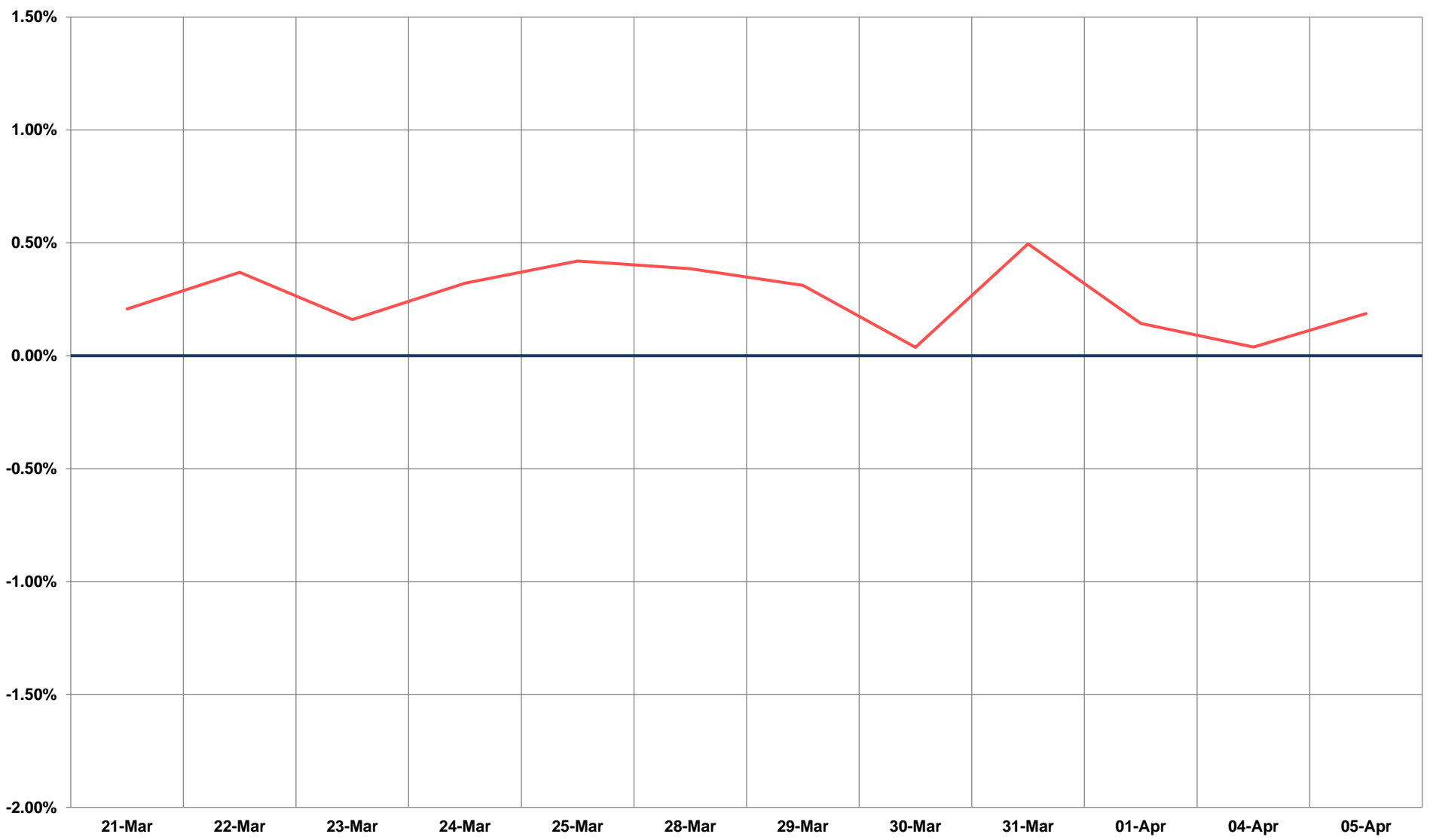
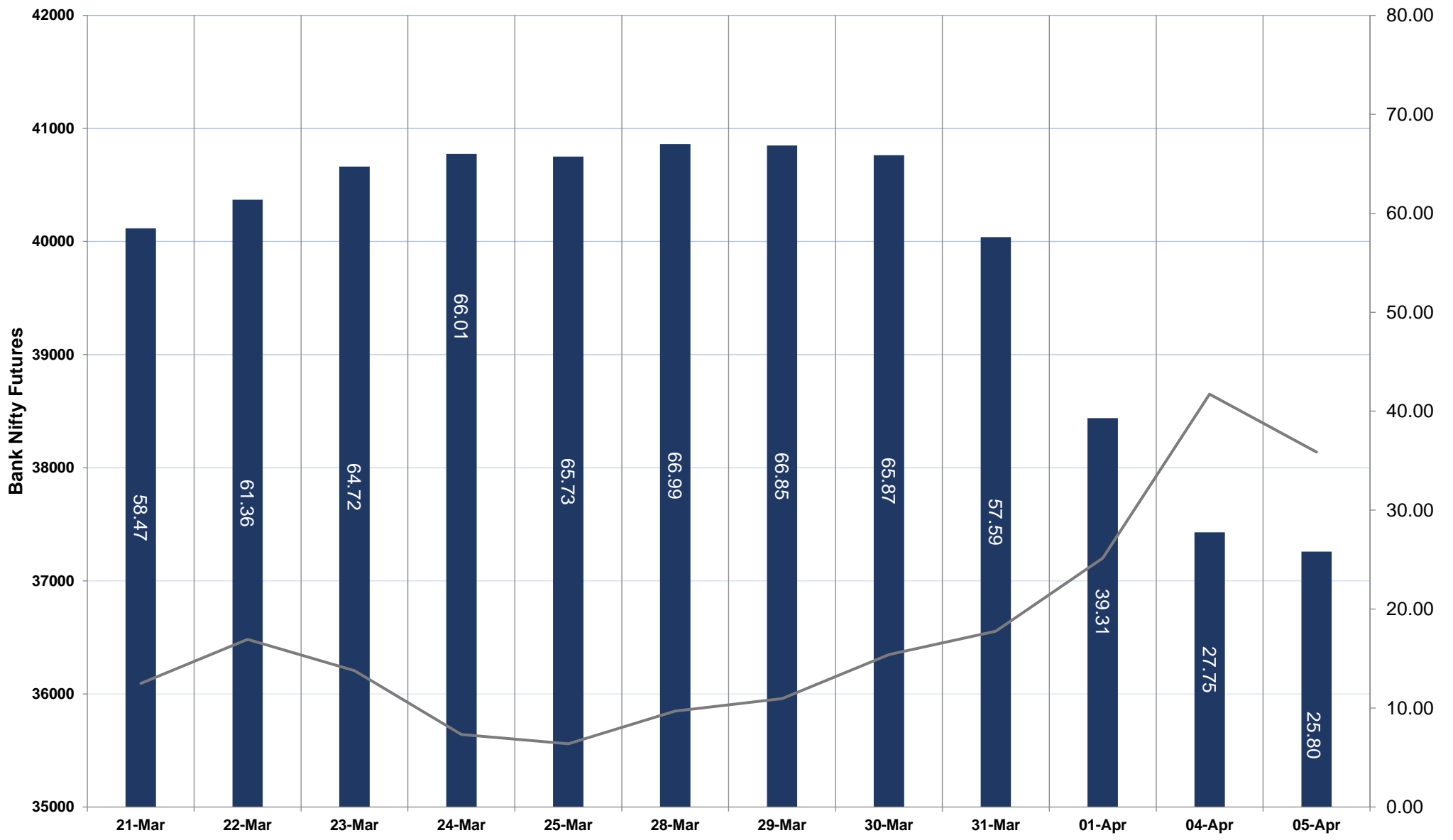
NIFTY FUTURES



TECHNICAL VIEWS



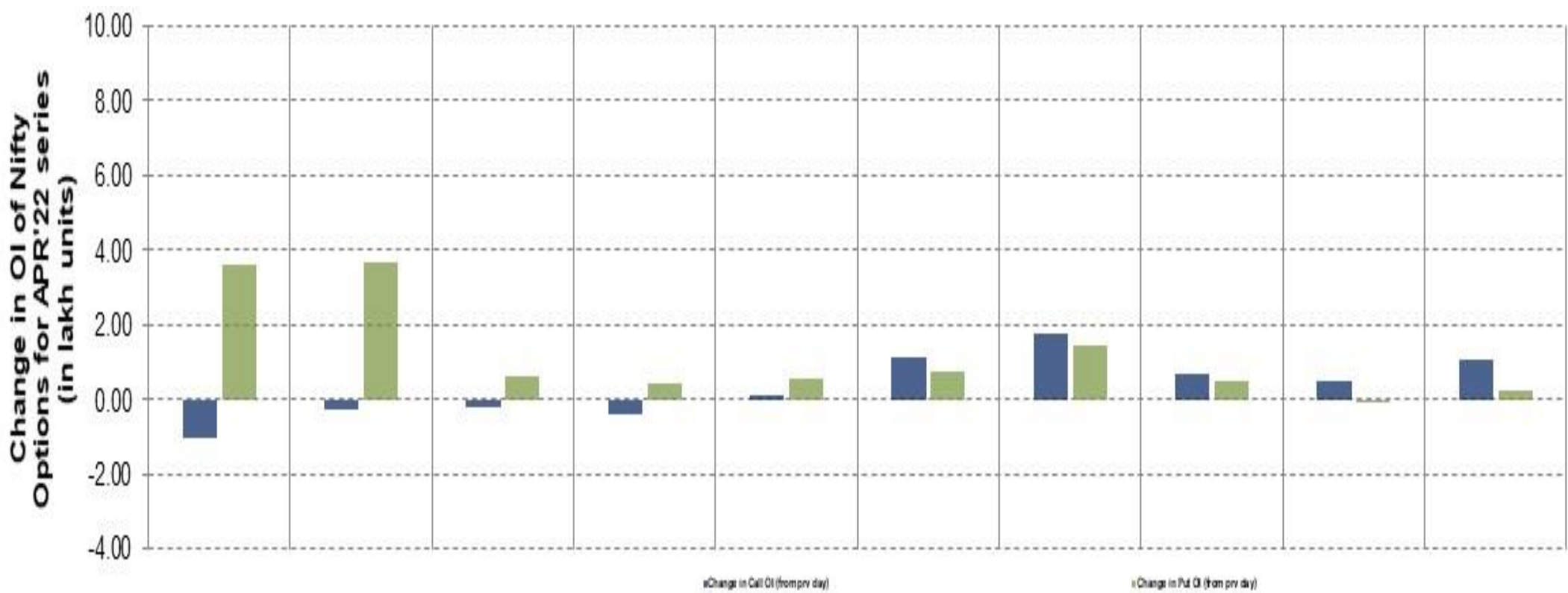
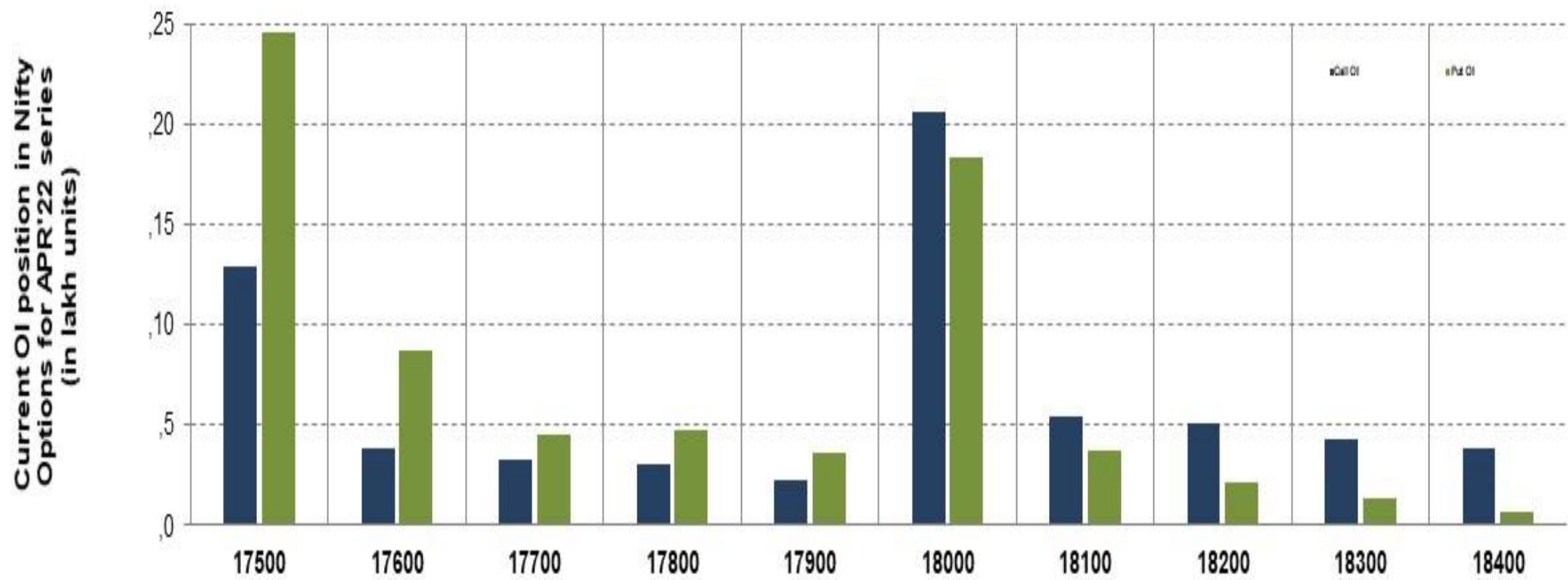
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.17 million** in Open Interests is **Strike Price of 18100**
- **Most Active Nifty Put** with an addition of **0.36 millions** in Open Interests is **Strike Price of 17600**
- **Maximum Open Interest an outstanding** was **2.06 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **2.46 millions** for Puts at **Strike Price of 17500**

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