



MORNING MANTRA



Daily Derivatives & Market Report

APRIL 06, 2022



Indian equity benchmarks remained under a grip of bears on Wednesday, with both Sensex and Nifty ending with notable losses. The start of the trading day was on a negative note, as continuous rise in petrol and diesel prices weighed down on the market sentiments. Oil companies increased the price of petrol and diesel in Delhi by 80 paise each, marking the 14th such hike in two weeks. Petrol costs Rs 105.41 and diesel Rs 96.67 per litre after the hike.

Key indices remained lower for the entire trading session, as domestic sentiments remained down-beat with a private report stating that the Reserve Bank of India will delay its first interest rate rise by at least four months to August at the earliest, as the central bank must now start worrying about inflation. Traders were also cautious, after the Reserve Bank said it has decided not to activate the countercyclical capital buffer at this point in time as it is not required.

Besides, automobile dealers' body FADA said that domestic passenger vehicle retail sales in March declined by 4.87 per cent to 2,71,358 units, as compared to the same month last year. Traders failed to get any sense of relief with a private survey showed India's services sector expanded at its fastest pace so far this year in March as an easing of COVID-19 restrictions boosted demand, but elevated inflationary pressures clouded business confidence. The S&P Global India Services Purchasing Managers' Index rose to 53.6 in March from 51.8 in February.

On the global front, European markets were trading in red. Asian markets settled mostly lower, after China's service sector contracted notably in March as the recent rise in COVID-19 cases and restrictions to limit the spread of the virus led to a marked drop in activity. The survey results from S&P Global showed that the Caixin services Purchasing Managers' Index fell to 42.0 in March from 50.2 in February. This was the steepest fall since the initial onset of the pandemic in February 2020.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59610.41	-566.09	-0.94
NIFTY	17807.65	-149.75	-0.83
MIDCAP	25175.79	103.35	0.41
SMLCAP	29695.94	113.45	0.38
BSEFMC	13840.72	-11.56	-0.08
AUTO	24834.83	-81.37	-0.33
POWER	4523.30	81.68	1.84
REALTY	3760.51	-10.52	-0.28
BSE IT	36069.55	-513.51	-1.40
BANKEX	43028.56	-452.71	-1.04
OIL GAS	19942.17	233.27	1.18
METAL	23386.12	355.08	1.54
INDIA VIX	19.02	0.53	2.87

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1264	814	47
BSE	2142	1277	93

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5961	5738	4
NSE CASH	76903	76104	1
NSE F&O	10365937	8595024	21

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.37	4.55	1.12
SENSEX	26.15	3.63	0.94

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6962	6339	623
FII	6325	8605	(2280)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4278.92	4405.19	(126)
Index Options	770739.97	773060.84	(2321)
Stock Futures	13776.86	15580.72	(1804)
Stock Options	10182.63	10080.36	102

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.86	1.06
BANK NIFTY	0.80	0.91

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	99.49	99.47	0.02

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.918	6.899	0.28
USA	2.635	2.554	3.17

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1921.78	1.03	0.05
Silver	24.21	-0.07	-0.33
Crude-Oil	103.00	1.04	1.02
Brent-Crude	107.51	0.87	0.82

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 APR -22 USD-INR	76.01	0.52	0.69
27 APR -22 EUR-INR	83.05	0.09	0.11
27 APR -22 GBP-INR	99.42	0.28	0.28
27 APR -22 JPY- INR	61.49	-0.06	-0.10

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17808	17708	17758	17830	17879	17951
SENSEX	59610	59256	59433	59687	59865	60119
NIFTY FUTURES	17860	17760	17810	17887	17938	18015
BANK NIFTY	37633	37317	37475	37672	37830	38026
CNX IT	35872	35418	35645	36008	36235	36599
CNX MIDCAP	31229	30753	30991	31138	31376	31523
CNX SMALLCAP	10888	10773	10831	10887	10945	11001
INDIA VIX	19.02	15.90	17.46	18.37	19.93	20.84

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	Neutral	Buy	Buy
CNX MIDCAP	Buy	Neutral	Buy
CNX SMALLCAP	Buy	Neutral	Buy
INDIA VIX	Sell	Neutral	Sell

SECURITIES BAN IN F&O TRADES FOR 07-04-2022

NIL

TECHNICAL VIEWS



NIFTY

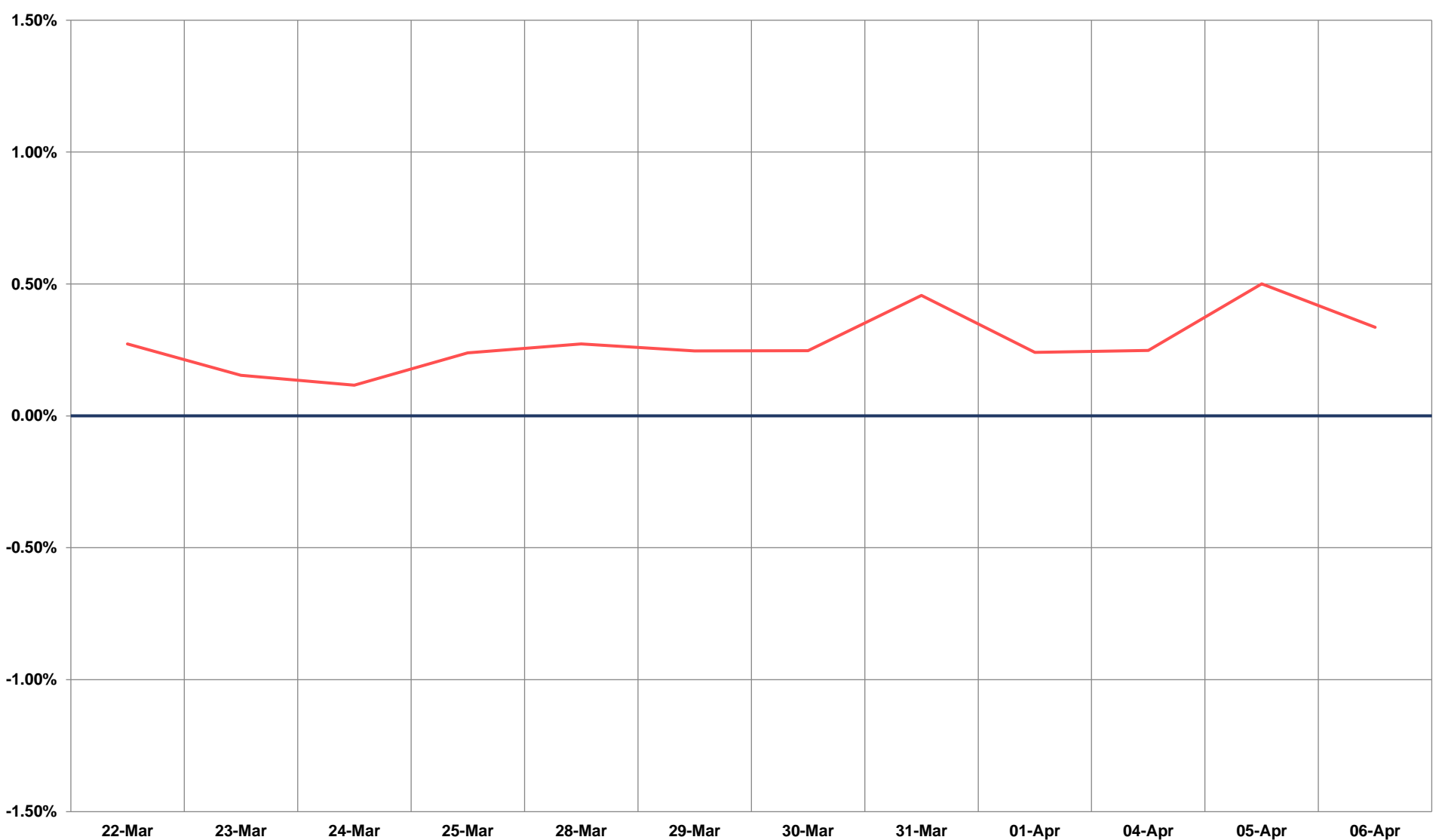
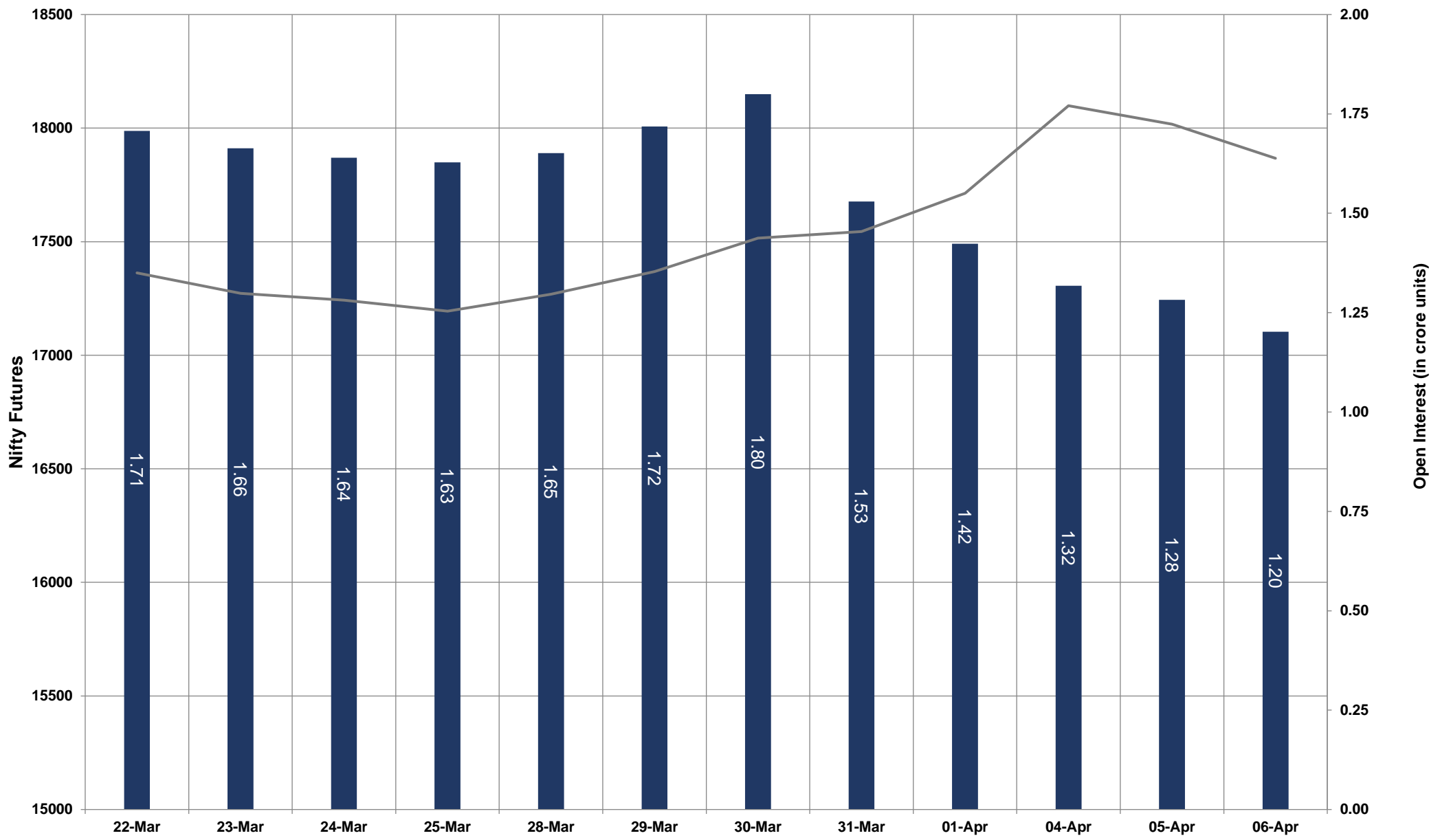


- Nifty Cash = 17807.65 (-0.83%)
- Resistance levels = 17910 and 17990
- Support levels = 17710 and 17630

TECHNICAL VIEWS



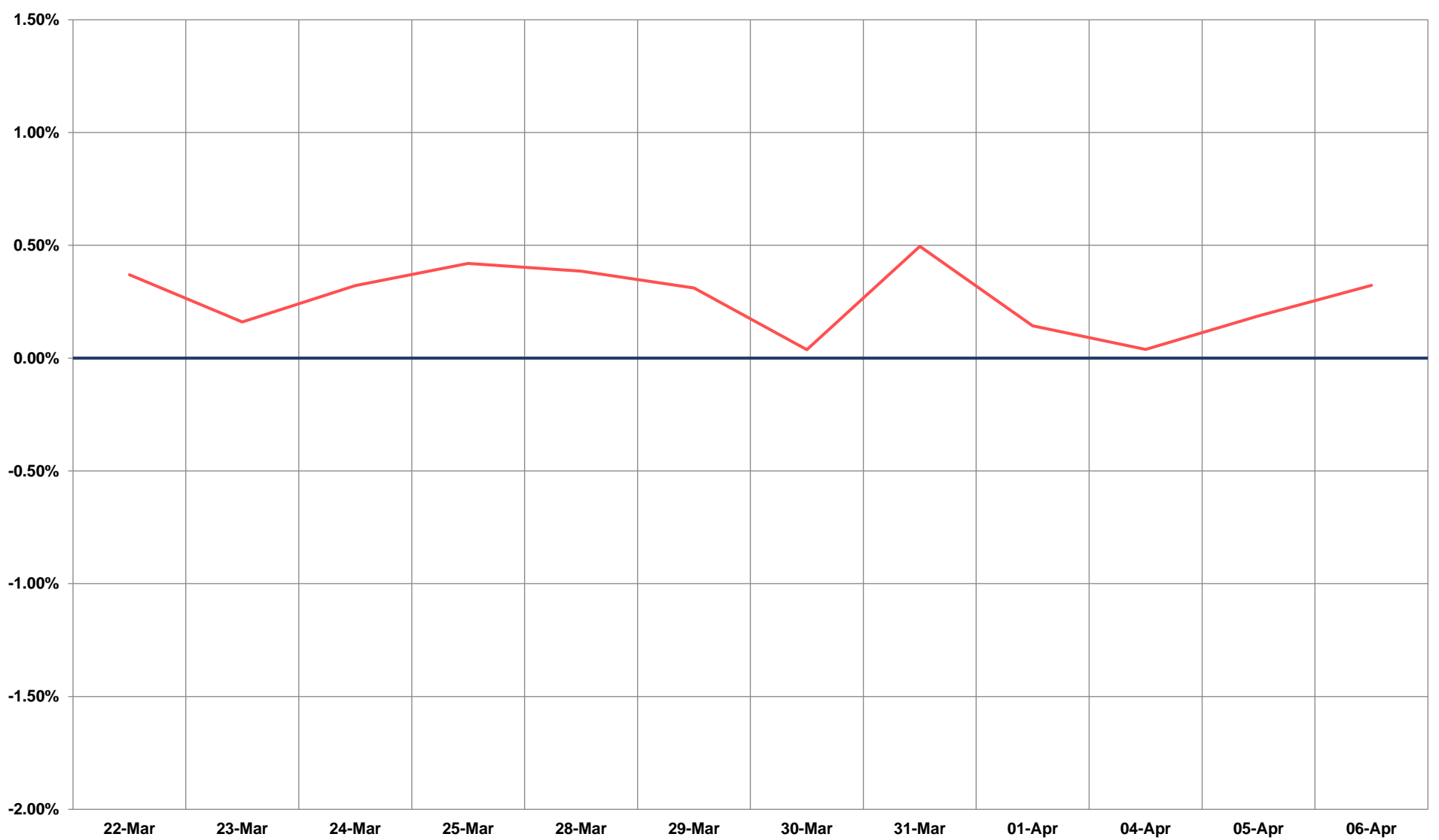
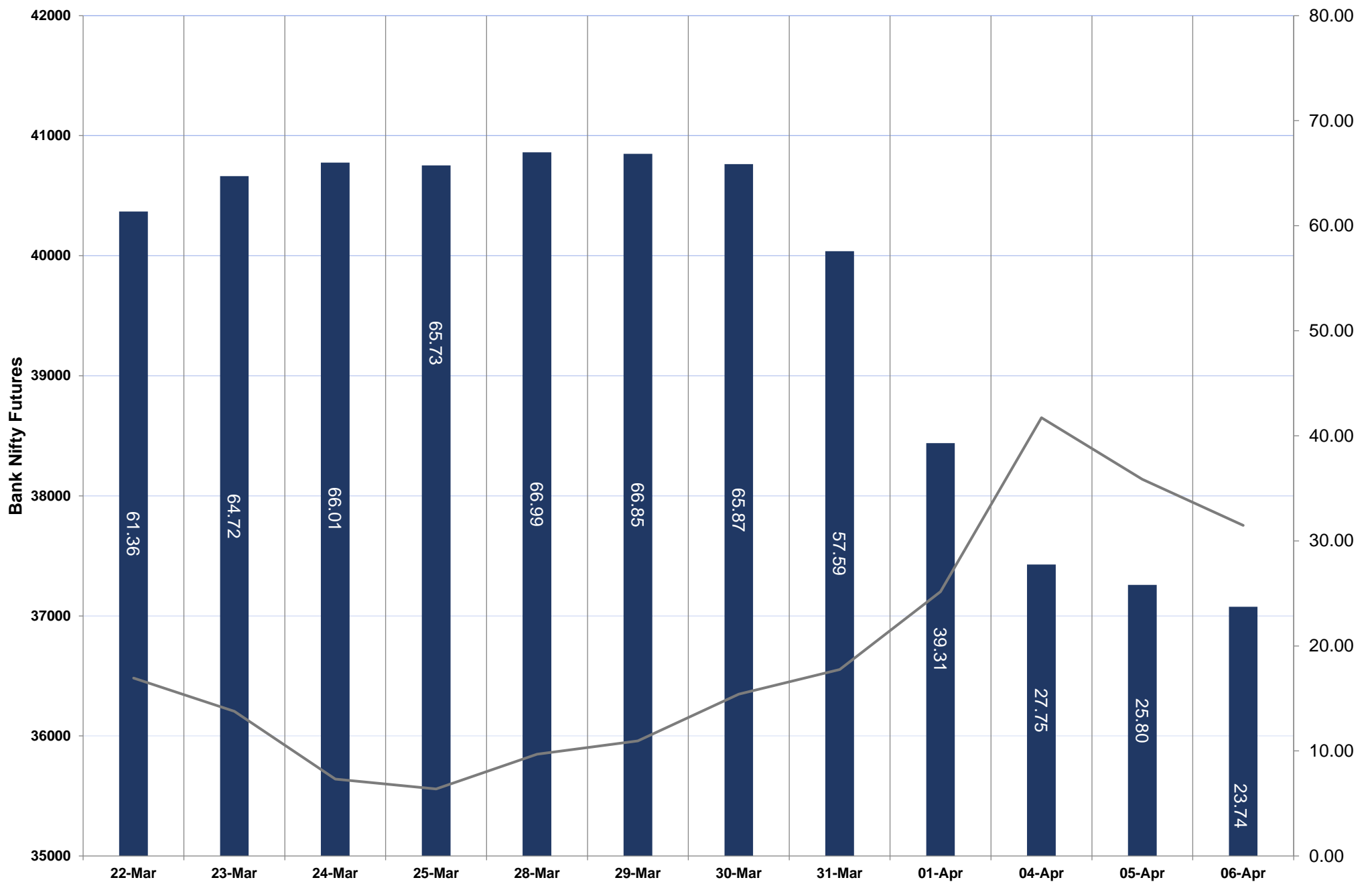
NIFTY FUTURES



TECHNICAL VIEWS



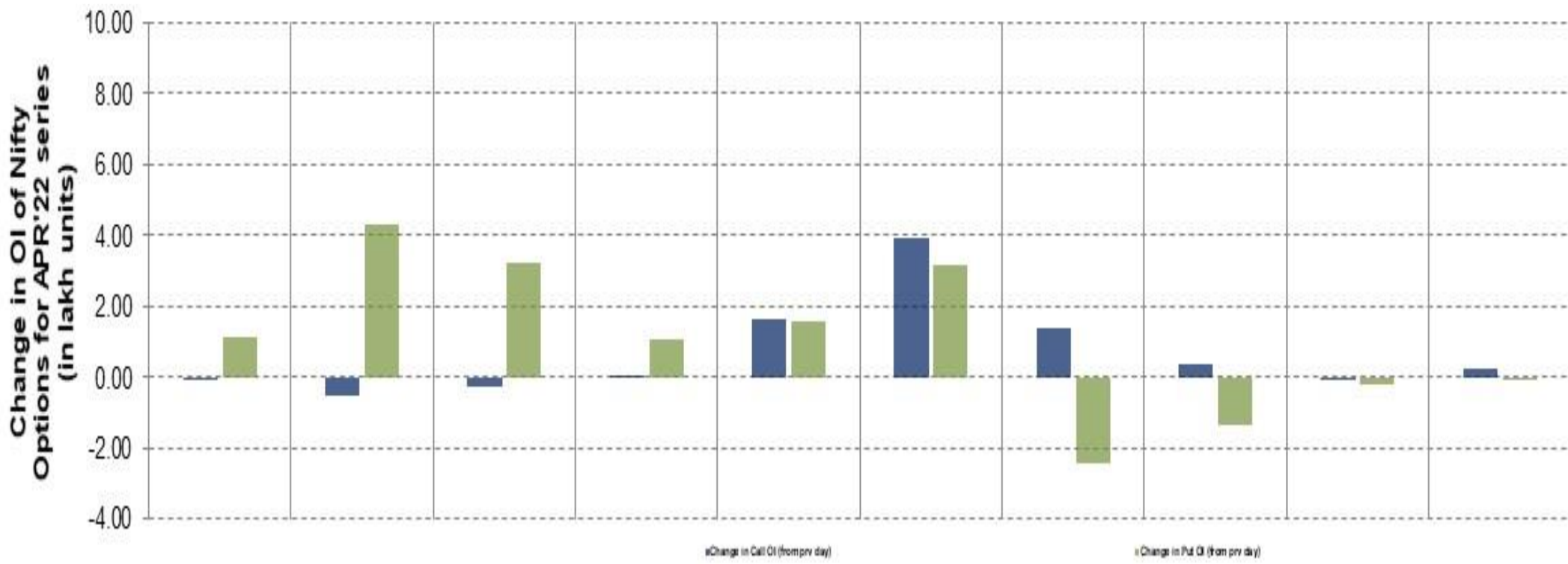
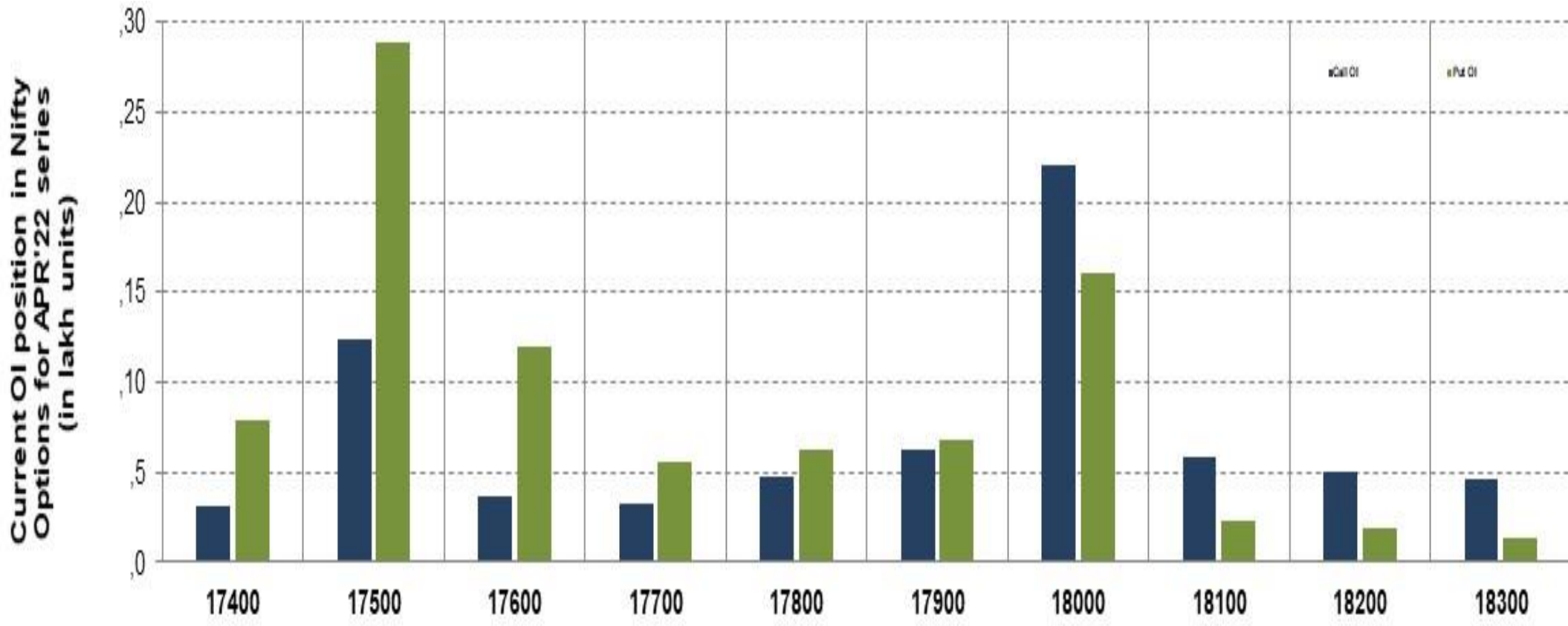
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.39 million** in Open Interests is **Strike Price of 17900**
- **Most Active Nifty Put** with an addition of **0.43 millions** in Open Interests is **Strike Price of 17500**
- **Maximum Open Interest an outstanding** was **2.20 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **2.89 millions** for Puts at **Strike Price of 17500**

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