



# MORNING MANTRA



Daily Derivatives & Market Report

APRIL 11, 2022



Indian equity benchmarks ended in red terrain on Monday's trading session with notable losses. After a negative start, key indices remained lower for the whole trading session. Traders remained concerned as the Reserve Bank data showed that in the steepest weekly fall ever, India's forex reserves slid by \$11.173 billion to \$606.475 billion as the currency came under pressure due to geopolitical developments.

Markets staged recovery in noon deals but failed to hold it in the last hour of the trade and finally ended near their intraday low points. Adding more pessimism among market participants, Revenue Secretary Tarun Bajaj warned that FY23 was unlikely to see a rate of growth in tax collections similar to that in FY22. Market participants failed to take any sense of relief as preliminary data of the commerce ministry showed that India's exports grew by 37.57 per cent to \$9.32 billion during April 1-7.

Traders got cautious, amid a private report stating that India's retail inflation likely sped up to a 16-month high of 6.35% in March, well above the Reserve Bank of India's upper tolerance band for a third straight month, in part due to a sustained rise in food prices. Adding more worries, the US government said that India's proposed data localisation requirements under which firms need to store data within India "will serve as significant barriers to digital trade" between the two countries.

On the global front, European markets were trading mostly in red. Asian markets settled lower on Monday, after China's consumer price inflation accelerated more than expected in March and producer price inflation eased further. The official data showed that consumer price inflation rose to 1.5 percent in March from 0.9 percent in February, the National Bureau of Statistics reported.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58964.57	-482.61	-0.81
NIFTY	17674.95	-109.40	-0.62
MIDCAP	25407.15	103.76	0.41
SMLCAP	29880.07	114.28	0.38
BSEFMC	14102.60	-8.17	-0.06
AUTO	24770.08	-19.34	-0.08
POWER	4780.64	235.25	5.18
REALTY	3807.59	40.20	1.07
BSE IT	35177.87	-520.41	-1.46
BANKEX	43139.16	-157.04	-0.36
OIL GAS	20237.32	471.01	2.38
METAL	23595.15	99.91	0.43
INDIA VIX	18.27	0.58	3.28

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1195	922	54
BSE	2048	1515	122

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5228	6694	(22)
NSE CASH	63899	71010	(10)
NSE F&O	7305331	6256986	17

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.20	4.52	1.12
SENSEX	25.93	3.60	0.95

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6360	5874	487
FII	5921	7066	(1145)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	2949.02	5115.08	(2166)
Index Options	473834.32	477057.22	(3223)
Stock Futures	10376.90	11293.80	(917)
Stock Options	7965.26	8158.83	(194)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.86	1.01
BANK NIFTY	0.81	0.83

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	99.89	99.73	0.15

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.149	7.119	0.42
USA	2.753	2.715	1.41

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1961.57	15.44	0.79
Silver	25.24	0.56	2.3
Crude-Oil	93.57	-4.69	-4.77
Brent-Crude	98.17	-4.60	-4.48

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 APR -22 USD-INR	76.02	0.02	0.03
27 APR -22 EUR-INR	82.98	0.21	0.25
27 APR -22 GBP-INR	99.08	-0.06	-0.06
27 APR -22 JPY- INR	60.74	-0.63	-1.03

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17675	17574	17624	17702	17752	17830
SENSEX	58965	5861	58787	59072	59249	59533
NIFTY FUTURES	17728	17610	17669	17749	17809	17889
BANK NIFTY	37614	37276	37445	37693	37862	38111
CNX IT	34896	34447	34671	35058	35282	35668
CNX MIDCAP	31408	31196	31302	31404	31510	31613
CNX SMALLCAP	10890	10806	10848	10919	10961	11032
INDIA VIX	18.27	15.52	16.89	18.02	19.39	20.52

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 12-04-2022

DELTACORP, RBLBANK



# TECHNICAL VIEWS



## NIFTY

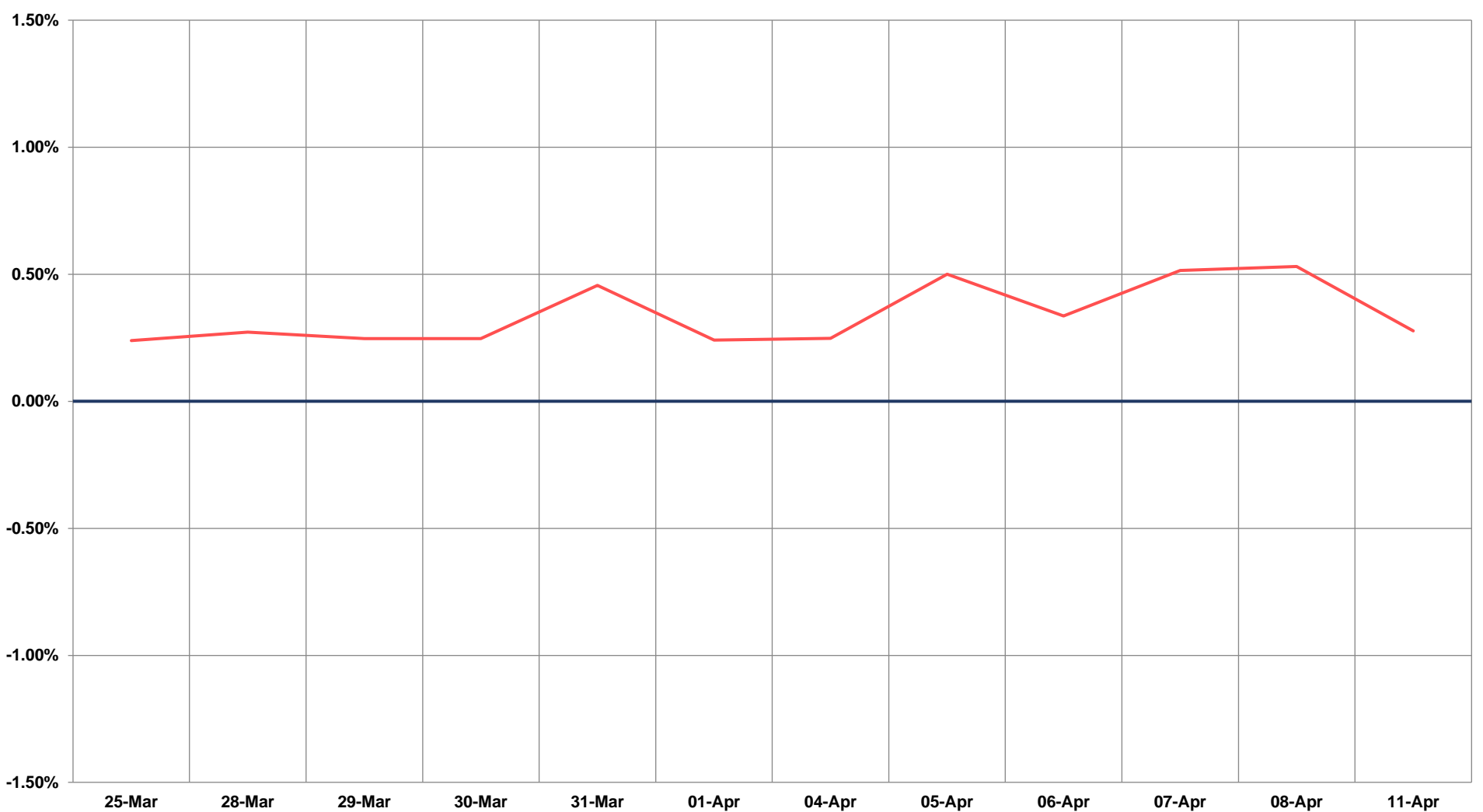
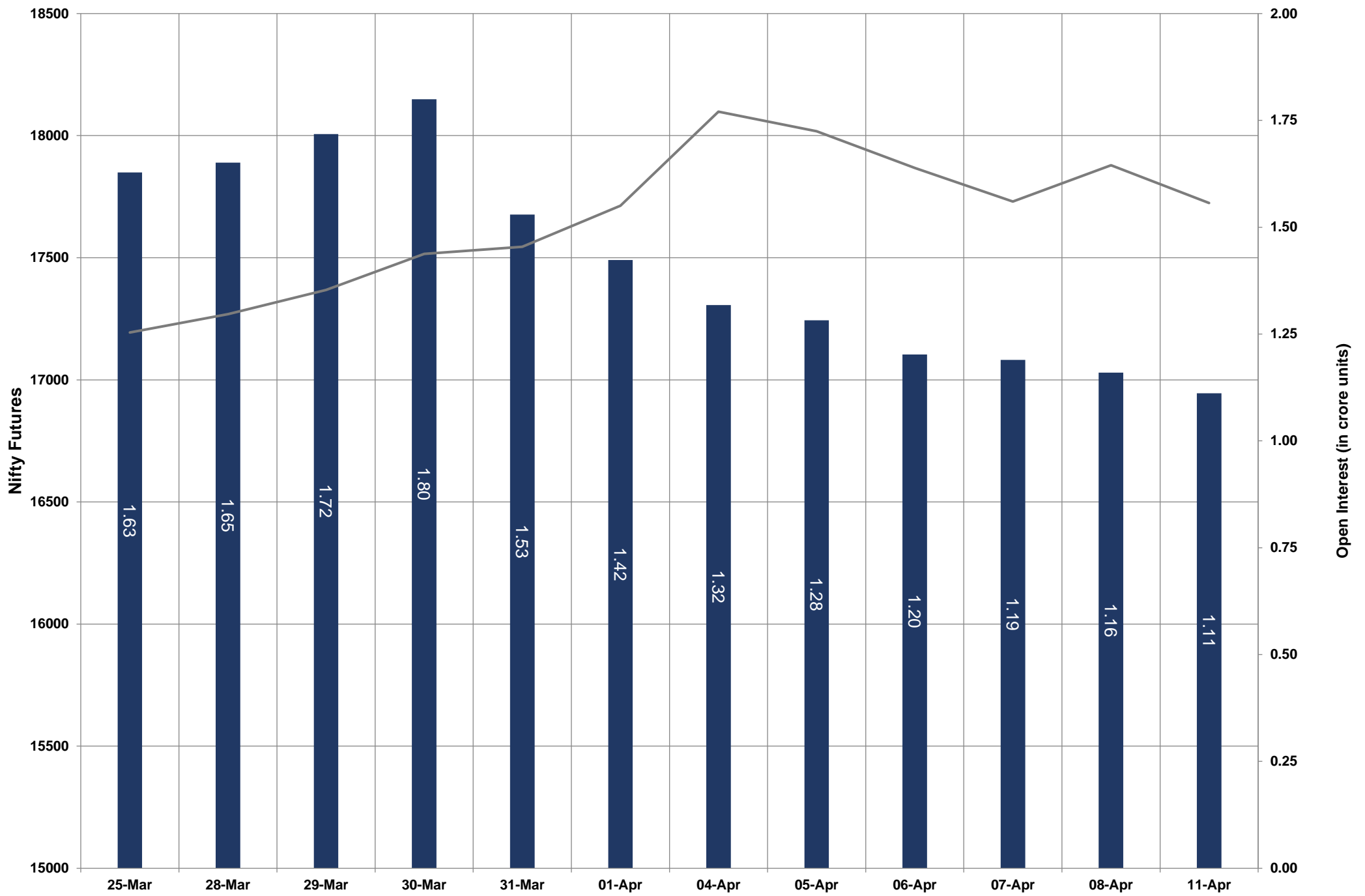


- Nifty Cash = **17674.95 (-0.62%)**
- Resistance levels = **17820** and **17910**
- Support levels = **17620** and **17510**

# TECHNICAL VIEWS



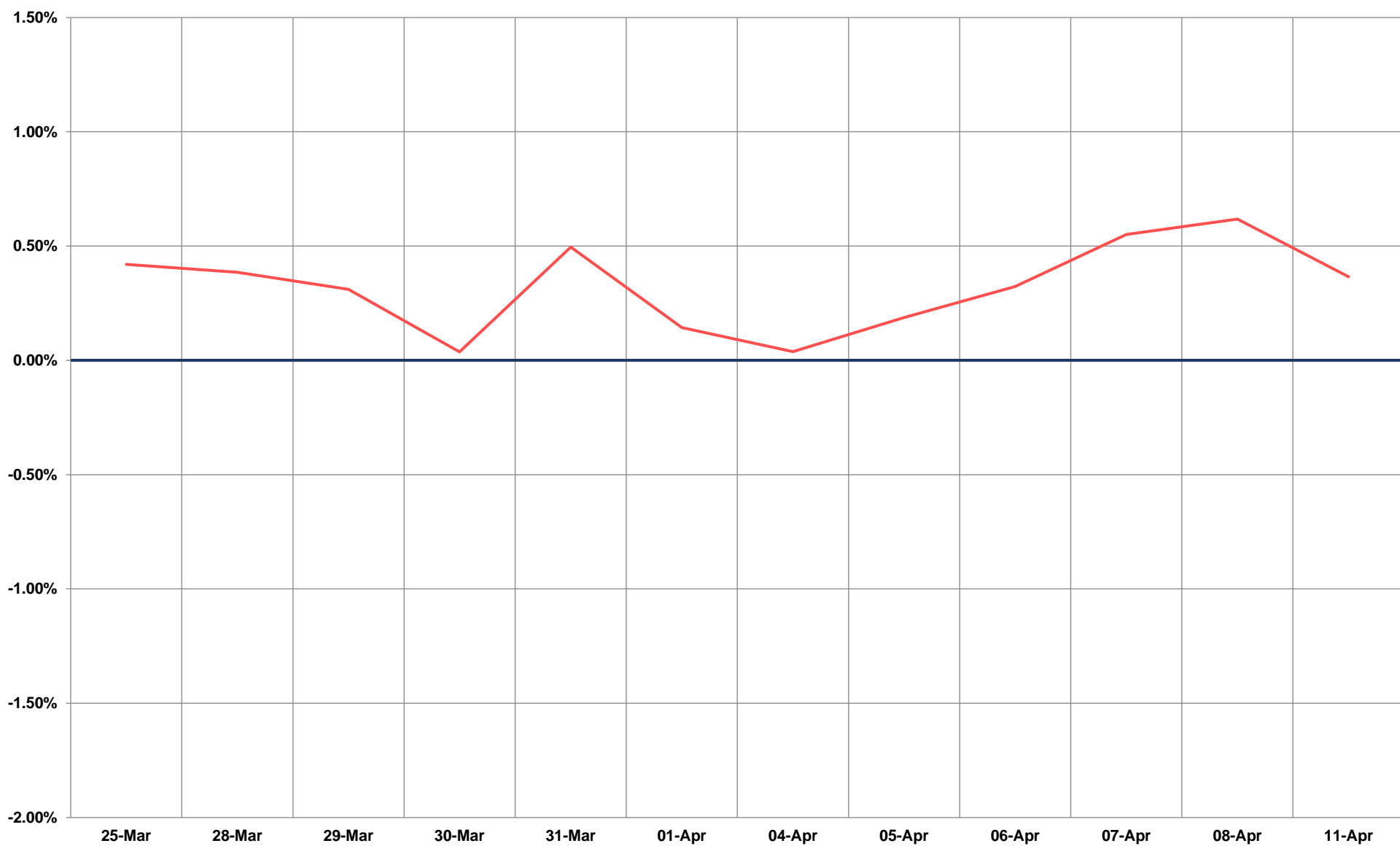
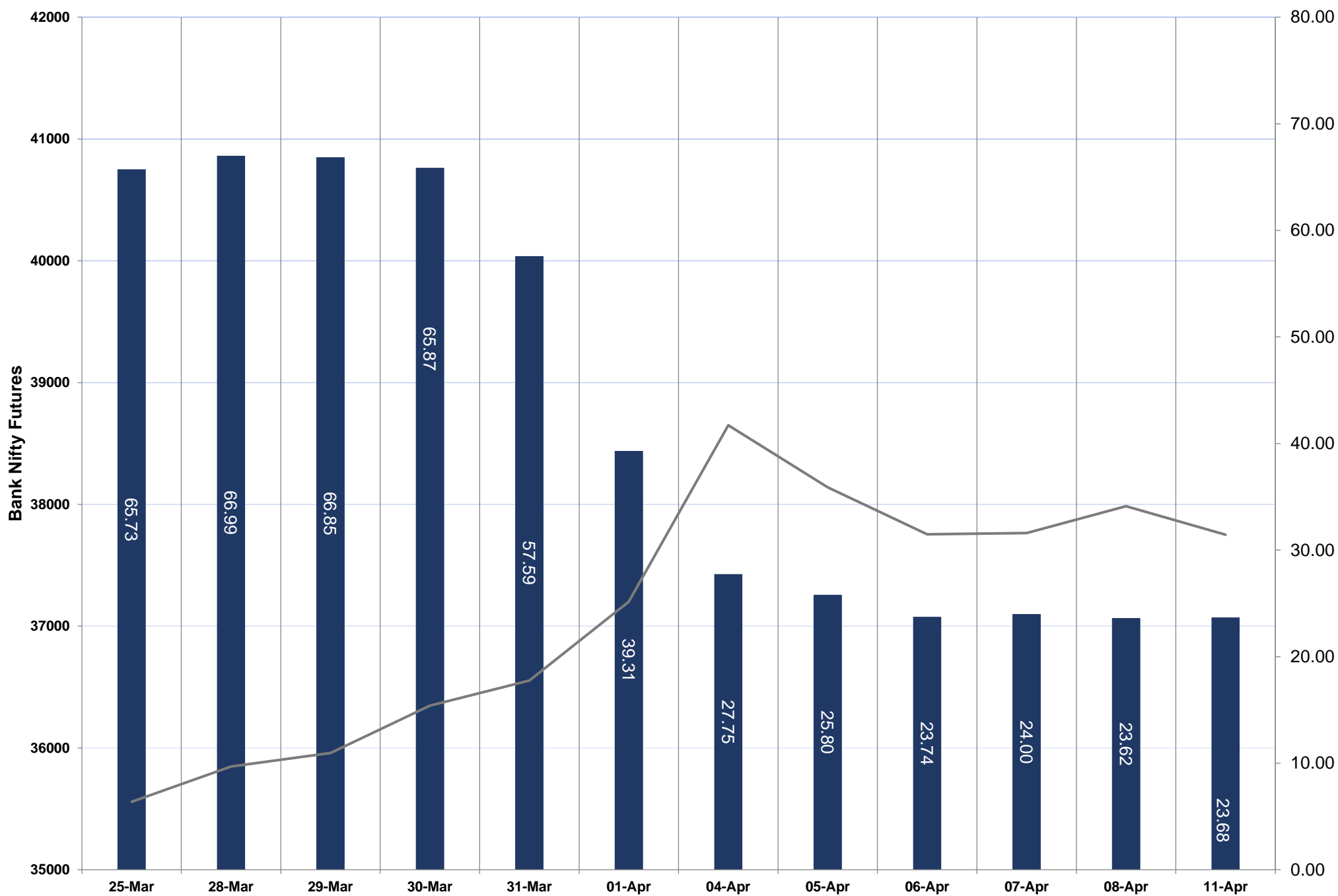
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

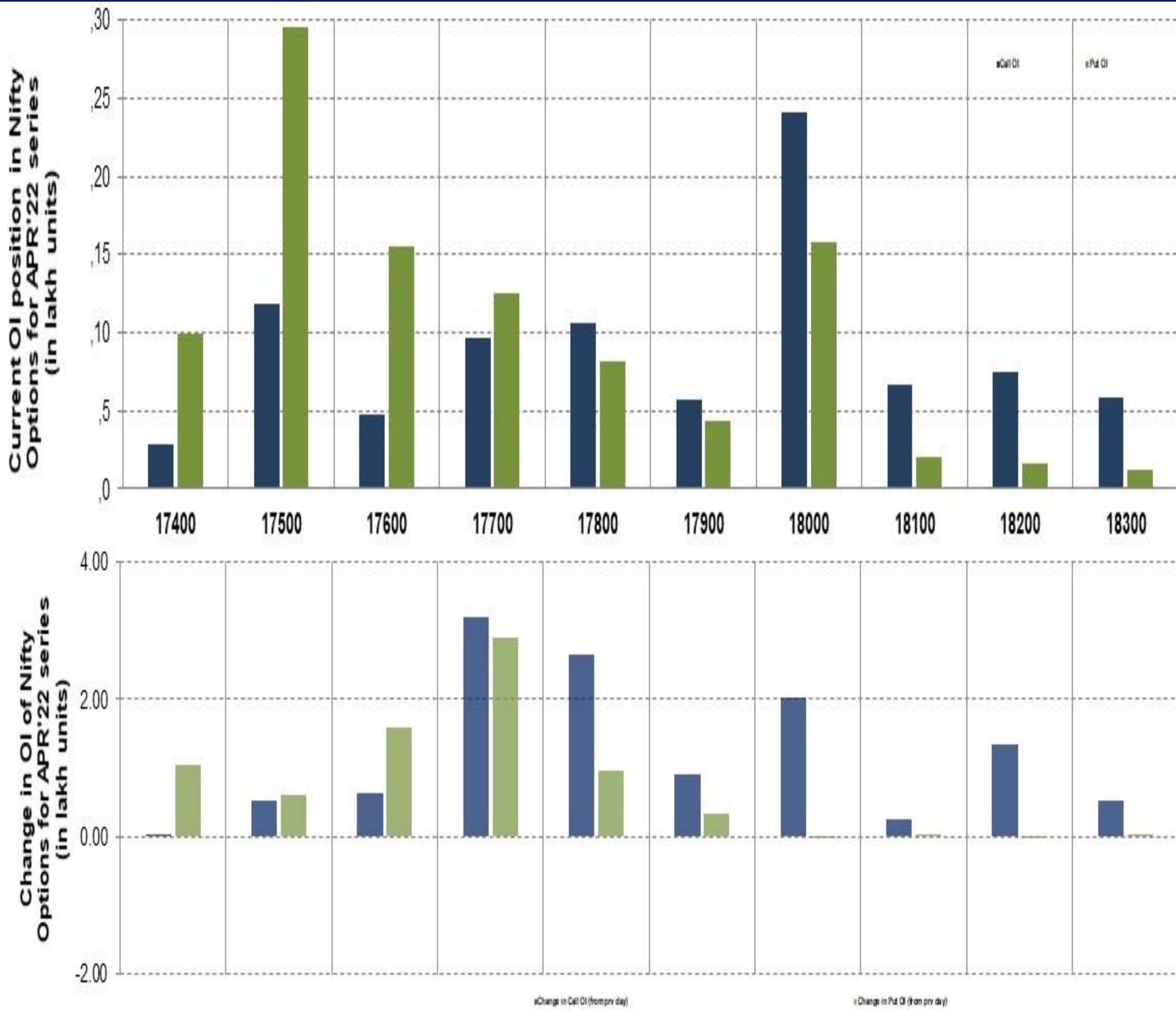




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.32 million** in Open Interests is **Strike Price of 17700**
- **Most Active Nifty Put** with a addition of **0.28 millions** in Open Interests is **Strike Price of 17700**
- **Maximum Open Interest** an outstanding was **2.41 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest** an outstanding was **2.95 millions** for puts at **Strike Price of 17500**

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