



MORNING MANTRA



Daily Derivatives & Market Report

APRIL 12, 2022



Indian equity benchmarks ended on a lower note on Tuesday. The start of the trading day was in red terrain, as the research wing of rating agency Crisil in its latest report said that companies are not able to pass on the pressure from rising input costs to buyers, and this is likely to result in a compression in corporate profit margins for the March quarter (Q4FY22). It said operating profit margins for companies are set to fall by as much as 3 percentage points compared to the year-ago period, and up to 0.60 per cent as compared to the preceding December quarter.

Bears held a grip over the Dalal Street during the trading session, as domestic sentiments remained negative, amid a report stating that a sharp rise in prices of essential commodities over the past few months coupled with the latest burden of steep hike in fuel rates have made life difficult for almost every section of the society across the country, with people finding it hard to manage their household budget. Adding more worries among traders, the World Trade Organization projected that Russia's war in Ukraine could almost halve world trade growth this year and drag down global GDP growth too.

However, in the last hour of the trade, markets stage some recovery to end at off day's low points, taking some support with the Reserve Bank of India's (RBI) latest data showing that India Inc's direct overseas investment increased 8.5 per cent year-on-year to \$3.34 billion in March 2022. Besides, Union Minister for Petroleum and Natural Gas Hardeep Singh Puri has said India is on its way to become a global energy superpower in terms of consumption and production. Though, Puri said India had the resources, exploration and production of fossil fuel and gases remain stagnant.

On the global front, European markets were trading lower, as traders monitored heavy selling in the banking sector. Asian markets ended mostly in red, after Malaysia's industrial production grew at a softer pace in February, mainly due to the rise in manufacturing and electricity output. The data from the Department of Statistics showed that industrial production rose 3.9 percent year-on-year in February, after a 4.3 percent increase in January.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58576.37	-388.20	-0.66
NIFTY	17530.30	-144.65	-0.82
MIDCAP	25037.71	-369.44	-1.45
SMLCAP	29447.67	-438.40	-1.47
BSEFMC	13981.13	-121.47	-0.86
AUTO	24572.76	-197.32	-0.80
POWER	4765.98	-14.66	-0.31
REALTY	3706.23	-101.36	-2.66
BSE IT	34638.55	-539.32	-1.53
BANKEX	43356.36	217.20	0.50
OIL GAS	19737.66	-499.66	-2.47
METAL	22769.69	-825.46	-3.50
INDIA VIX	18.16	-0.11	-0.60

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	545	1550	42
BSE	1165	2255	96

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5210	5228	(0)
NSE CASH	68965	63899	8
NSE F&O	11372484	7305331	56

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.01	4.48	1.13
SENSEX	25.72	3.57	0.96

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6629	5759	870
FII	7047	10176	(3128)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3439.19	4967.23	(1528)
Index Options	777694.87	777815.96	(121)
Stock Futures	13888.92	14653.91	(765)
Stock Options	12477.14	12245.62	232

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.76	0.86
BANK NIFTY	1.01	0.81

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	100.12	99.93	0.19

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.189	7.149	0.56
USA	2.794	2.782	0.42

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1956.35	3.67	0.19
Silver	25.03	-0.06	-0.23
Crude-Oil	97.47	3.18	3.37
Brent-Crude	101.91	3.43	3.48

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 APR -22 USD-INR	76.24	0.21	0.28
27 APR -22 EUR-INR	82.94	-0.09	-0.11
27 APR -22 GBP-INR	99.28	0.12	0.12
27 APR -22 JPY- INR	60.87	0.13	0.21

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17530	17370	17450	17523	17603	17676
SENSEX	58576	58060	58318	58557	58815	59053
NIFTY FUTURES	17561	17407	17484	17559	17636	17711
BANK NIFTY	37747	36988	37368	37644	38024	38300
CNX IT	34380	33900	34140	34444	34683	34987
CNX MIDCAP	30805	30056	30431	30914	31288	31771
CNX SMALLCAP	10718	10468	10593	10740	10865	11013
INDIA VIX	18.16	13.71	15.94	17.30	19.53	20.89

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

SECURITIES BAN IN F&O TRADES FOR 13-04-2022

RBLBANK

TECHNICAL VIEWS



NIFTY

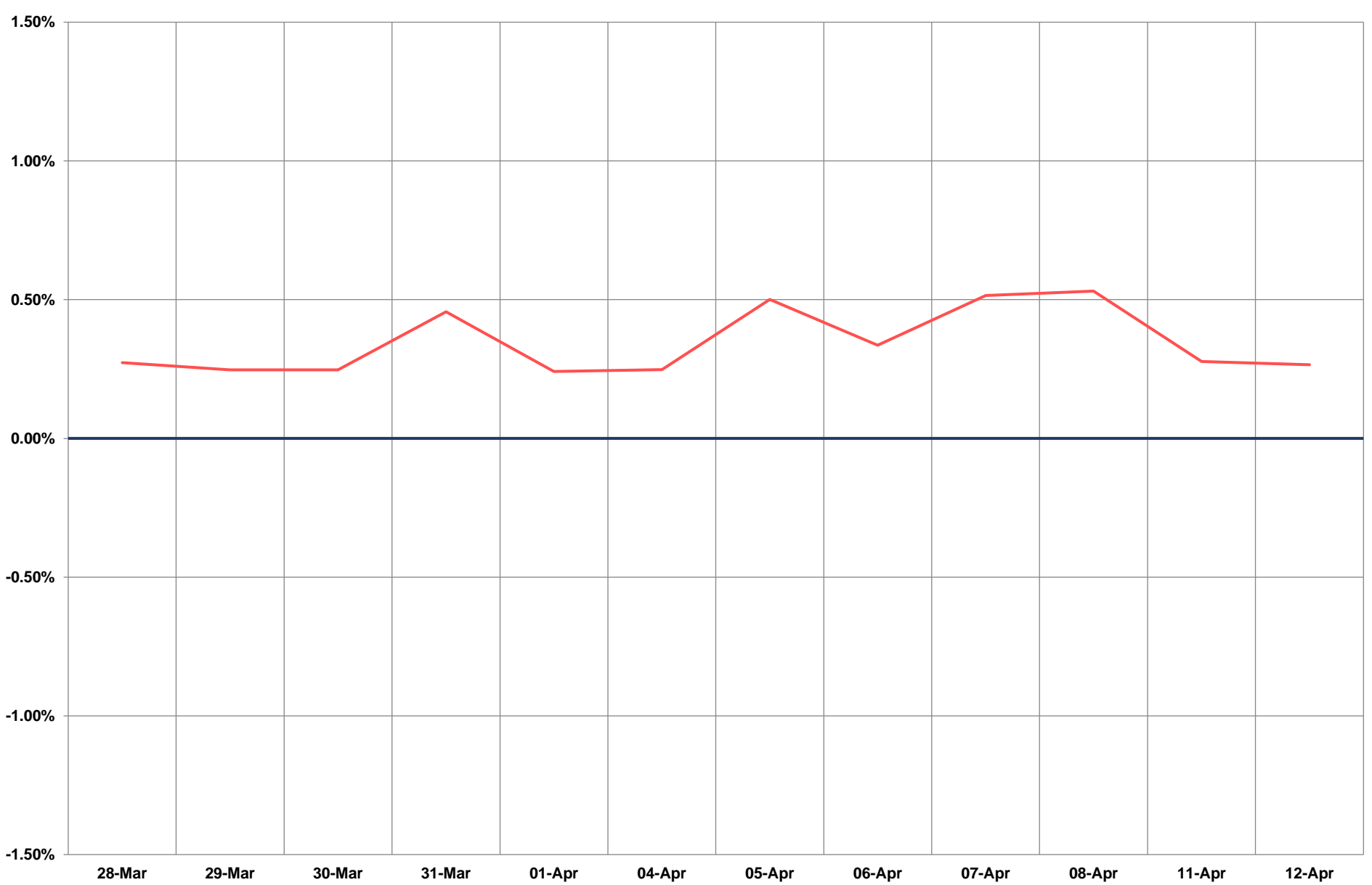
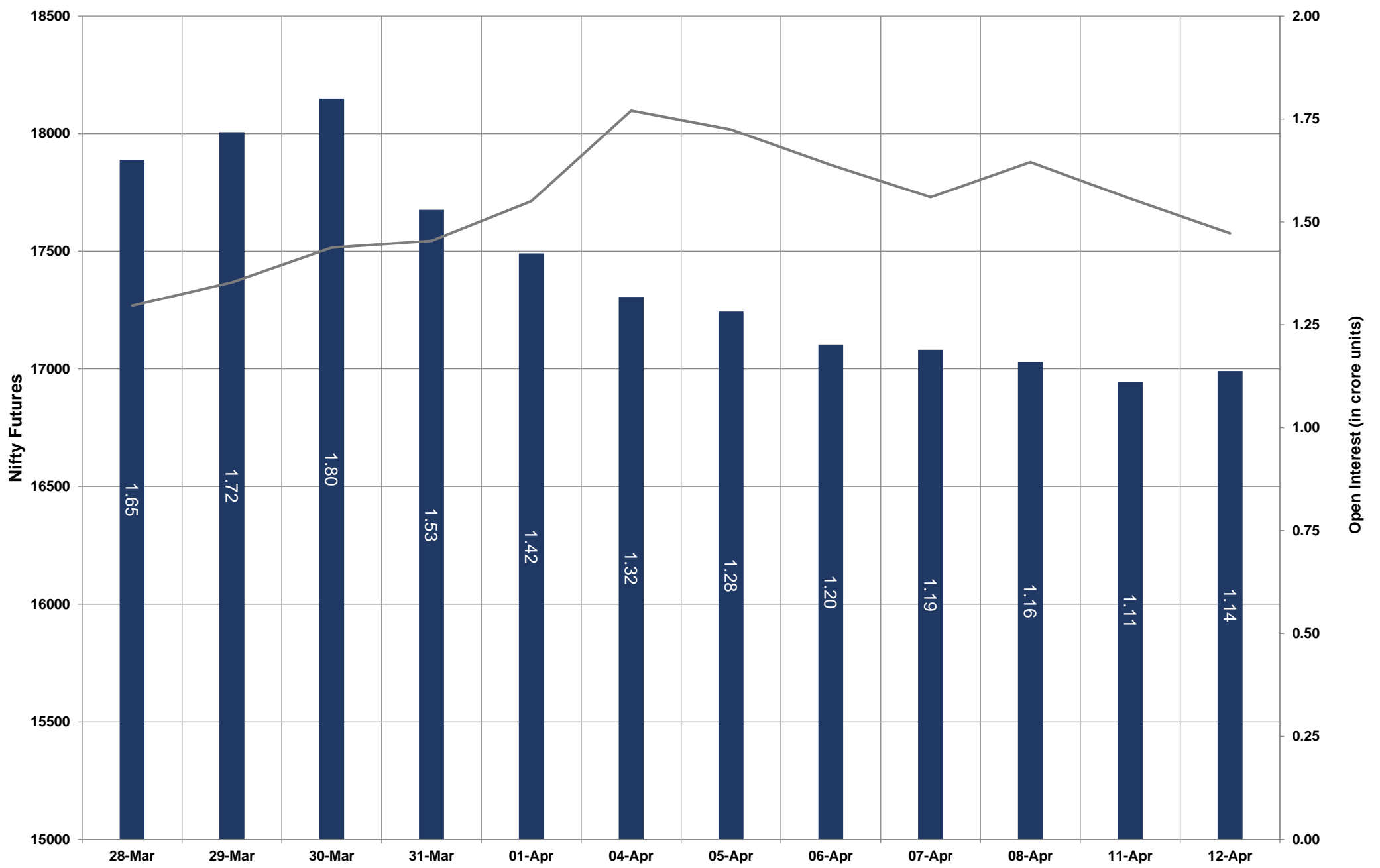


- Nifty Cash = 17530.30 (-0.82%)
- Resistance levels = 17650 and 17710
- Support levels = 17450 and 17340

TECHNICAL VIEWS



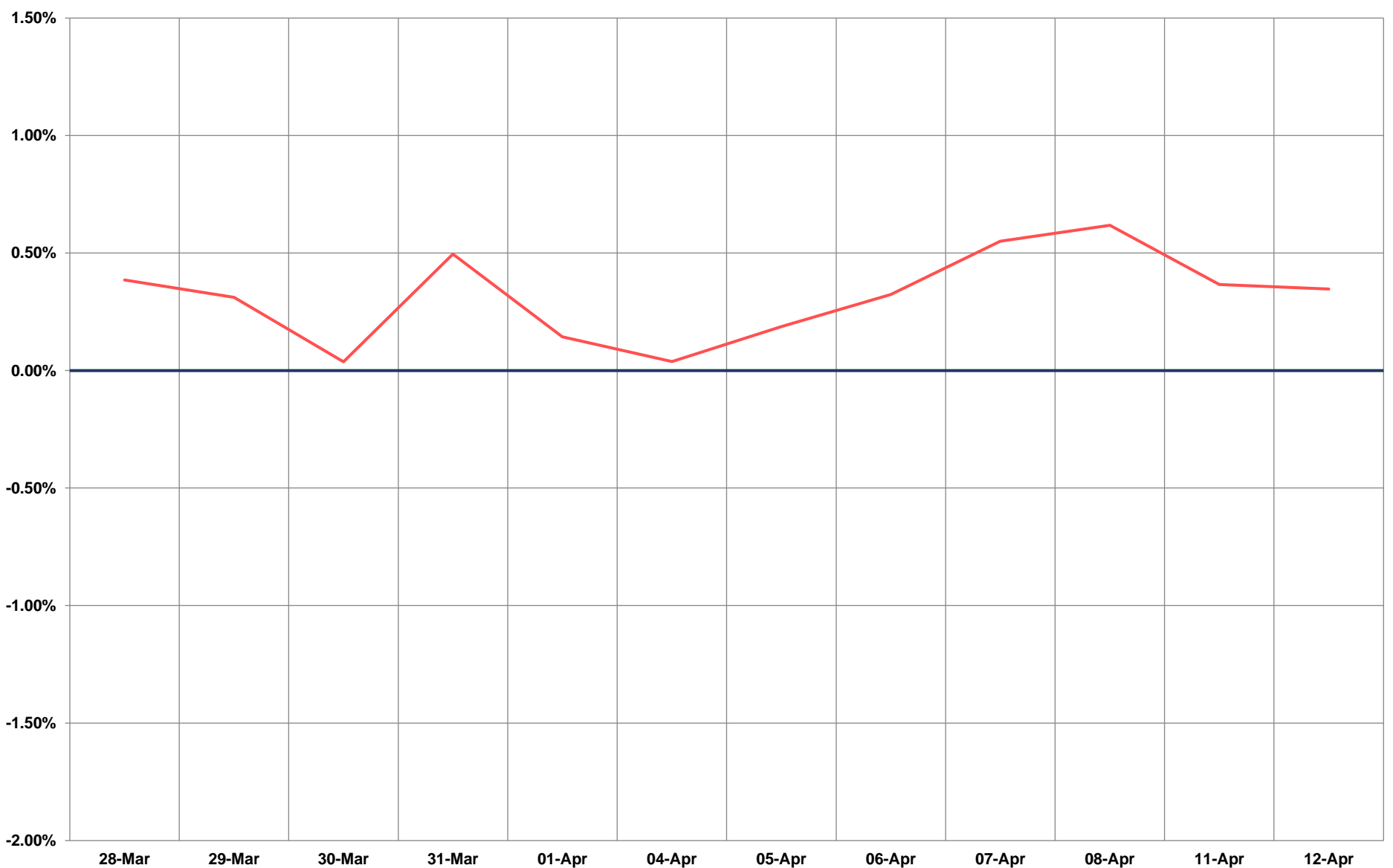
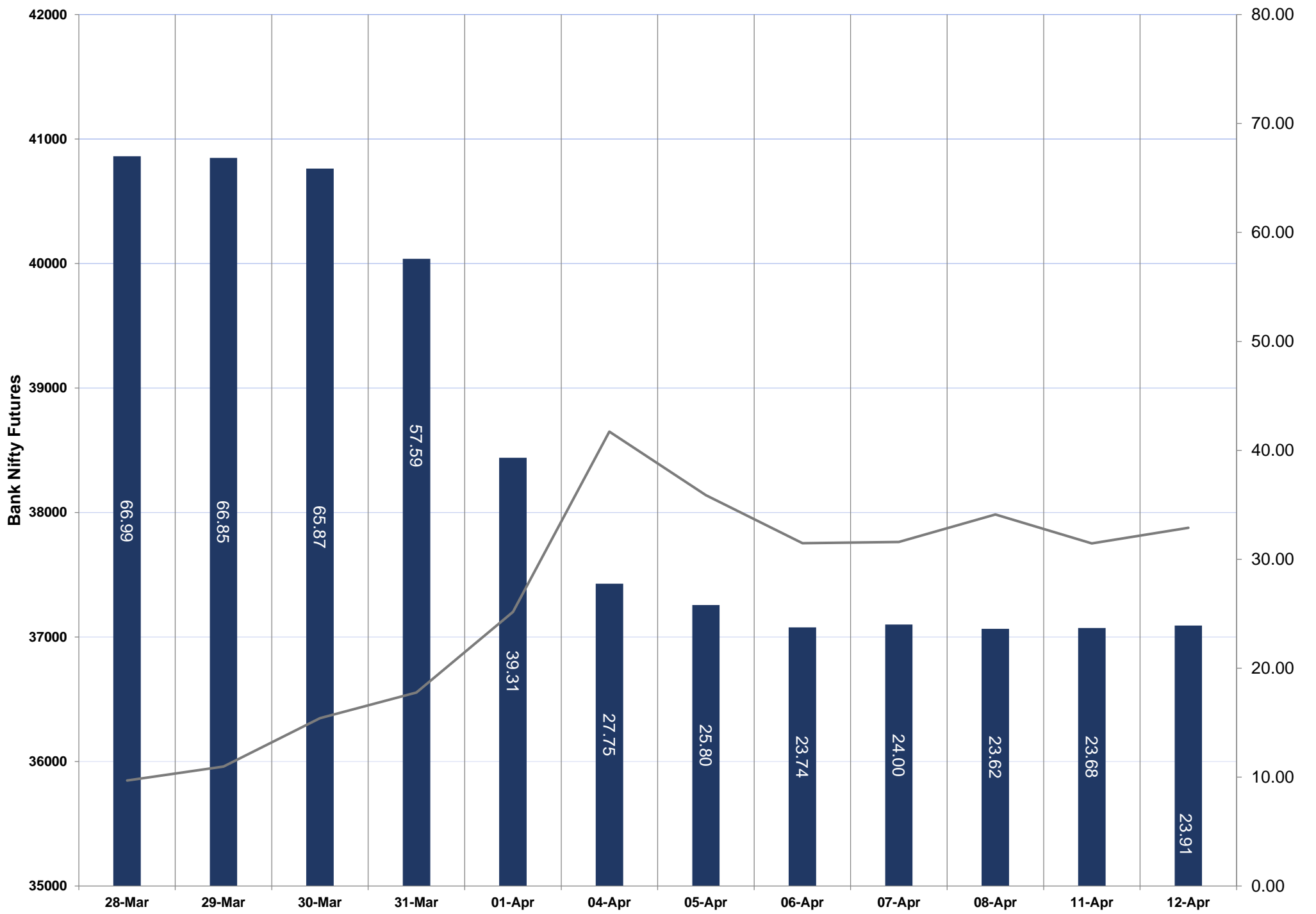
NIFTY FUTURES



TECHNICAL VIEWS



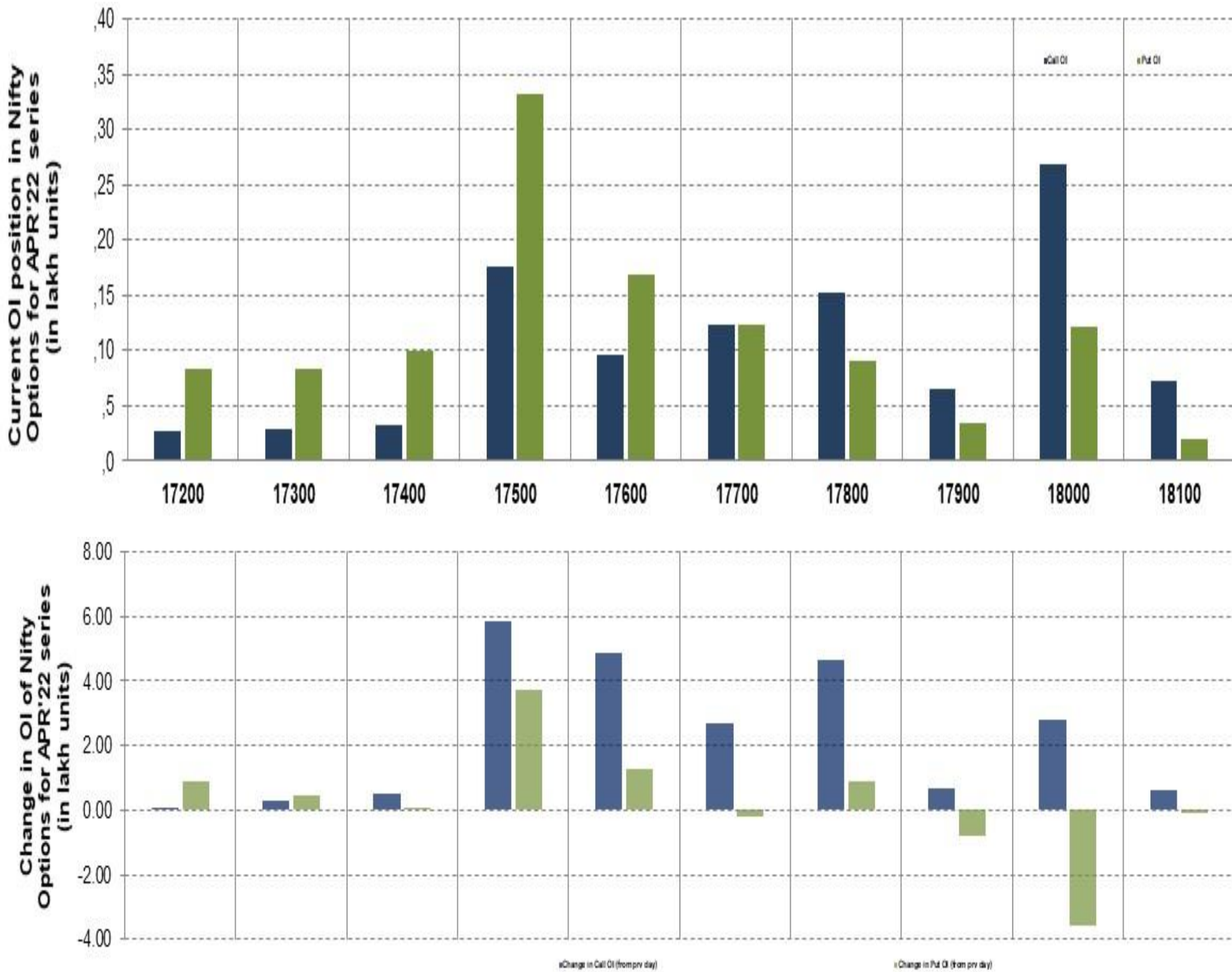
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.58 million** in Open Interests is **Strike Price of 17500**
- **Most Active Nifty Put** with a addition of **0.37 millions** in Open Interests is **Strike Price of 17500**
- **Maximum Open Interest an outstanding** was **2.68 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **3.32 millions** for puts at **Strike Price of 17500**

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