



MORNING MANTRA



Daily Derivatives & Market Report

APRIL 13, 2022



Indian equity benchmarks ended below their respective neutral lines on Wednesday. After a strong start of trading session, markets remained higher during morning deals, taking support with the government data showing that the factory output rose 1.7 per cent in February, mainly on account of rise in the mining sector and power generation. The Index of Industrial Production (IIP) had declined 3.2 per cent in February 2021. Mining output rose 4.5 percent year-on-year in February and electricity was up by 4.5 percent.

Adding more optimism, Chief Economic Adviser V Anantha Nageswaran expressed hope that the private sector is expected to accelerate capital expenditure from the second half of the current fiscal and he also asserted that the economic situation is likely to improve during the year. However, key indices turned negative in afternoon deals, as consumer price-based inflation jumped to 6.95 per cent in March, mainly on account of costlier food items. The inflation in the food basket was 7.68 per cent in March, up from 5.85 per cent in the preceding month.

Finally, markets ended the trading session on a lower note, as traders got worried after the World Trade Organization (WTO) has downgraded its forecast for global GDP growth in 2022 to 2.8% from the previously expected 4.1%. Market participants paid no heed towards reports stating that country's exports in March 2022 rose 19.76 per cent to \$42.22 billion as compared to the year-ago period. In March 2021, exports stood at \$35.26 billion.

On the global front, European markets were trading mostly in green as traders weighed the start of the corporate earnings season against the risks from surging inflation. Asian markets ended mostly in green, after China's exports grew more than expected and imports logged an unexpected fall in March. Exports grew 14.7 percent on a yearly basis in March, faster than the expected growth of 13.0 percent. Meanwhile, imports dropped 0.1 percent from the last year, confounding expectations for an increase of 8.0 percent.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58338.93	-237.44	-0.41
NIFTY	17475.65	-54.65	-0.31
MIDCAP	24985.25	-52.46	-0.21
SMLCAP	29521.60	79.93	0.27
BSEFMC	14077.05	95.92	0.69
AUTO	24363.68	-209.08	-0.85
POWER	4781.94	15.96	0.33
REALTY	3684.82	-21.41	-0.58
BSE IT	34598.82	-39.73	-0.11
BANKEX	43074.65	-281.71	-0.65
OIL GAS	19909.65	171.99	0.87
METAL	22906.47	136.78	0.60
INDIA VIX	17.78	-0.38	-2.09

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1197	954	63
BSE	1815	1589	125

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4199	5210	(19)
NSE CASH	56692	68965	(18)
NSE F&O	18594251	11372484	64

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.92	4.46	1.13
SENSEX	25.57	3.55	0.96

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6426	5016	1411
FII	5028	7089	(2061)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3166.69	5171.72	(2005)
Index Options	1343820.24	1336436.86	7383
Stock Futures	10818.29	10965.08	(147)
Stock Options	8507.68	8794.60	(287)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.72	0.76
BANK NIFTY	0.70	1.01

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	100.50	99.87	0.63

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.215	7.189	0.36
USA	2.828	2.808	0.69

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1973.31	-3.63	-0.18
Silver	25.61	-0.04	-0.18
Crude-Oil	106.63	2.38	2.28
Brent-Crude	111.66	2.88	2.65

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 APR -22 USD-INR	73.24	0.00	0.00
27 APR -22 EUR-INR	82.75	-0.17	-0.21
27 APR -22 GBP-INR	99.29	0.02	0.02
27 APR -22 JPY- INR	60.75	-0.09	-0.16

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17476	17326	17401	17532	17607	17738
SENSEX	58339	57832	58086	58545	58798	59257
NIFTY FUTURES	17506	17350	17428	17566	17644	17783
BANK NIFTY	37463	37040	37252	37620	37832	38200
CNX IT	34355	34033	34194	34393	34553	34752
CNX MIDCAP	30796	30568	30682	30881	30995	31194
CNX SMALLCAP	10738	10650	10694	10772	10816	10895
INDIA VIX	17.78	15.25	16.51	17.46	18.72	19.67

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Neutral	Buy	Buy
SENSEX	Neutral	Buy	Buy
NIFTY FUTURES	Neutral	Buy	Buy
BANK NIFTY	Neutral	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 18-04-2022

RBLBANK

TECHNICAL VIEWS



NIFTY

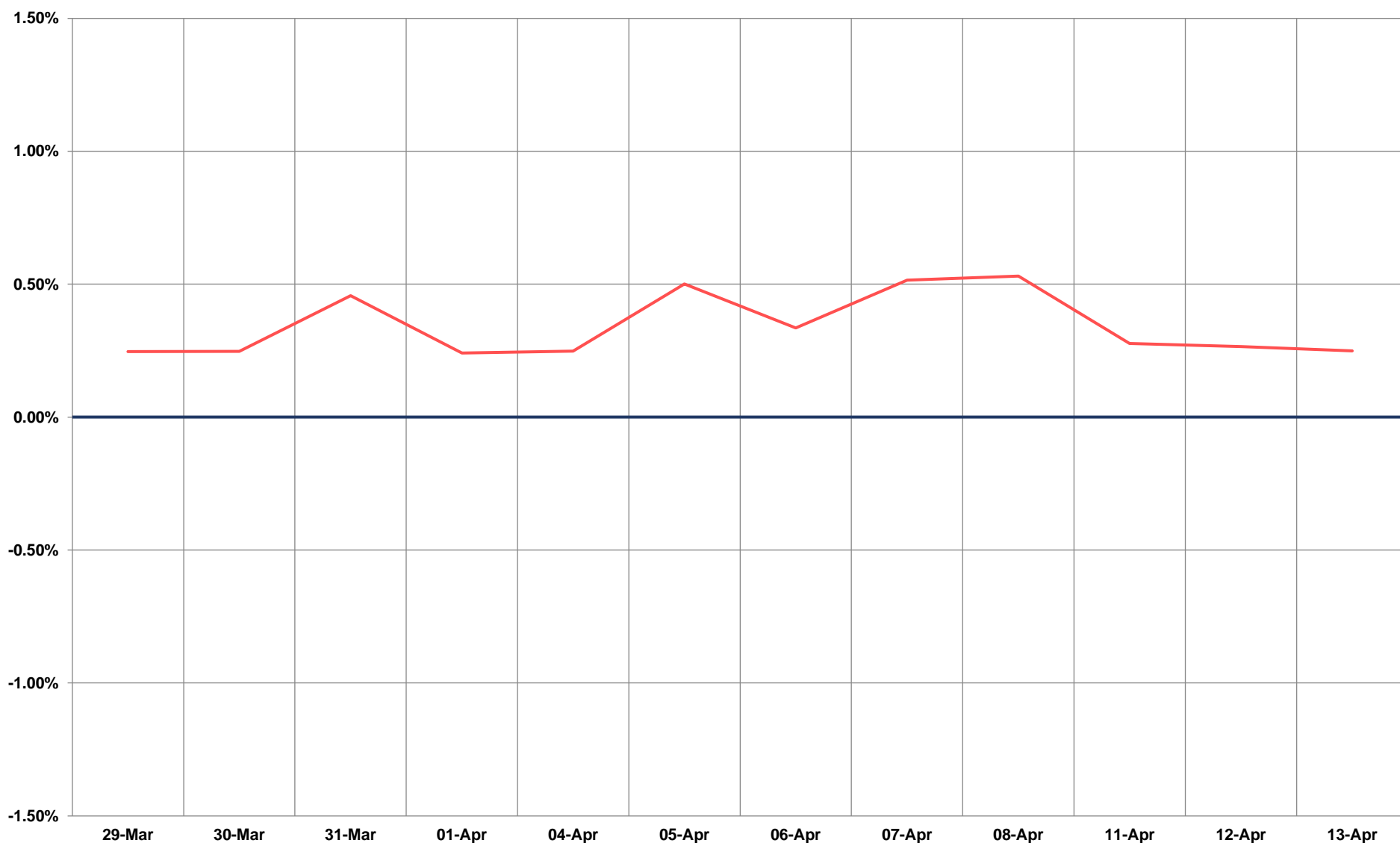
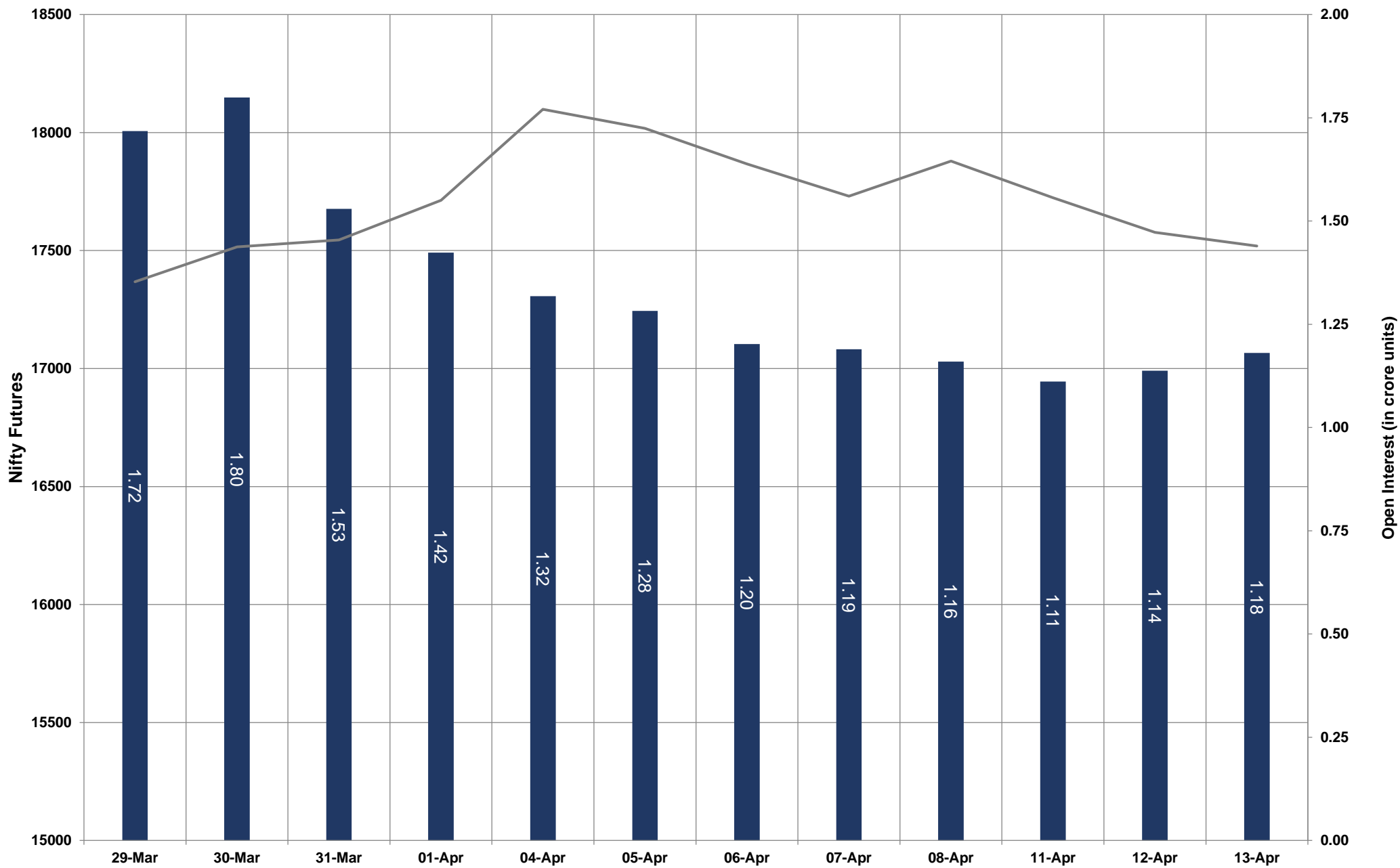


- Nifty Cash = 17475.65 (-0.31%)
- Resistance levels = 17650 and 17710
- Support levels = 17340 and 17220

TECHNICAL VIEWS



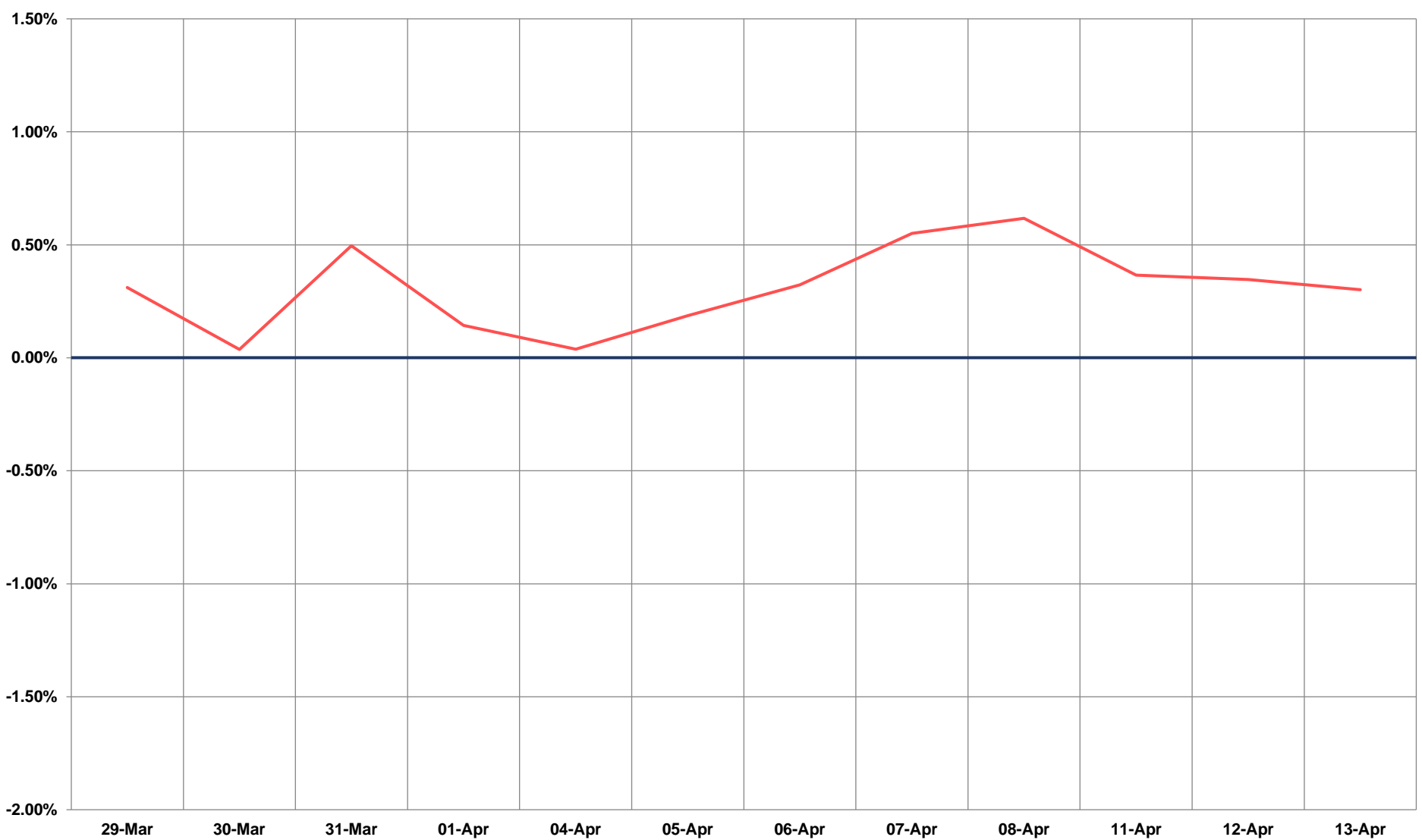
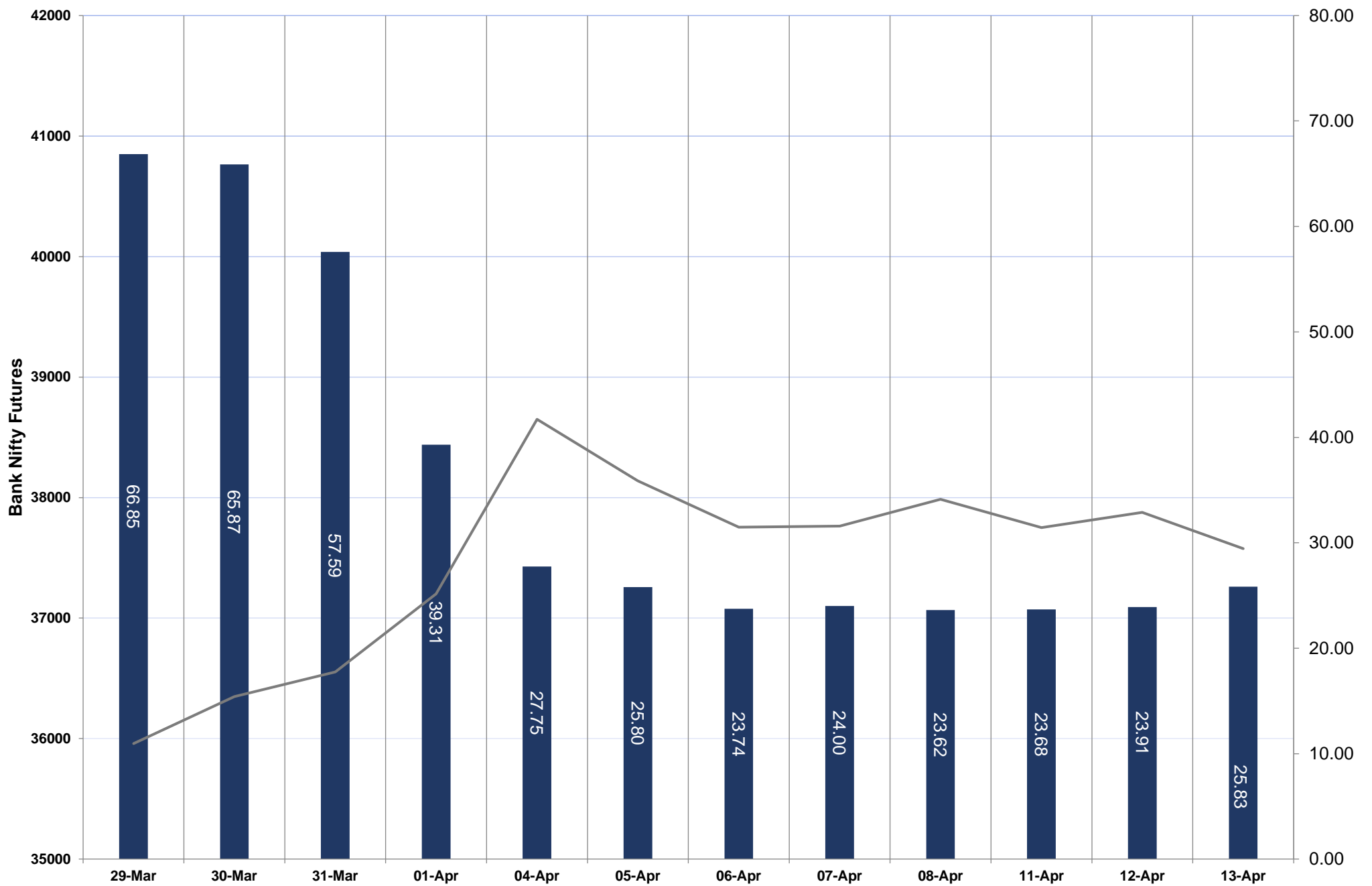
NIFTY FUTURES



TECHNICAL VIEWS



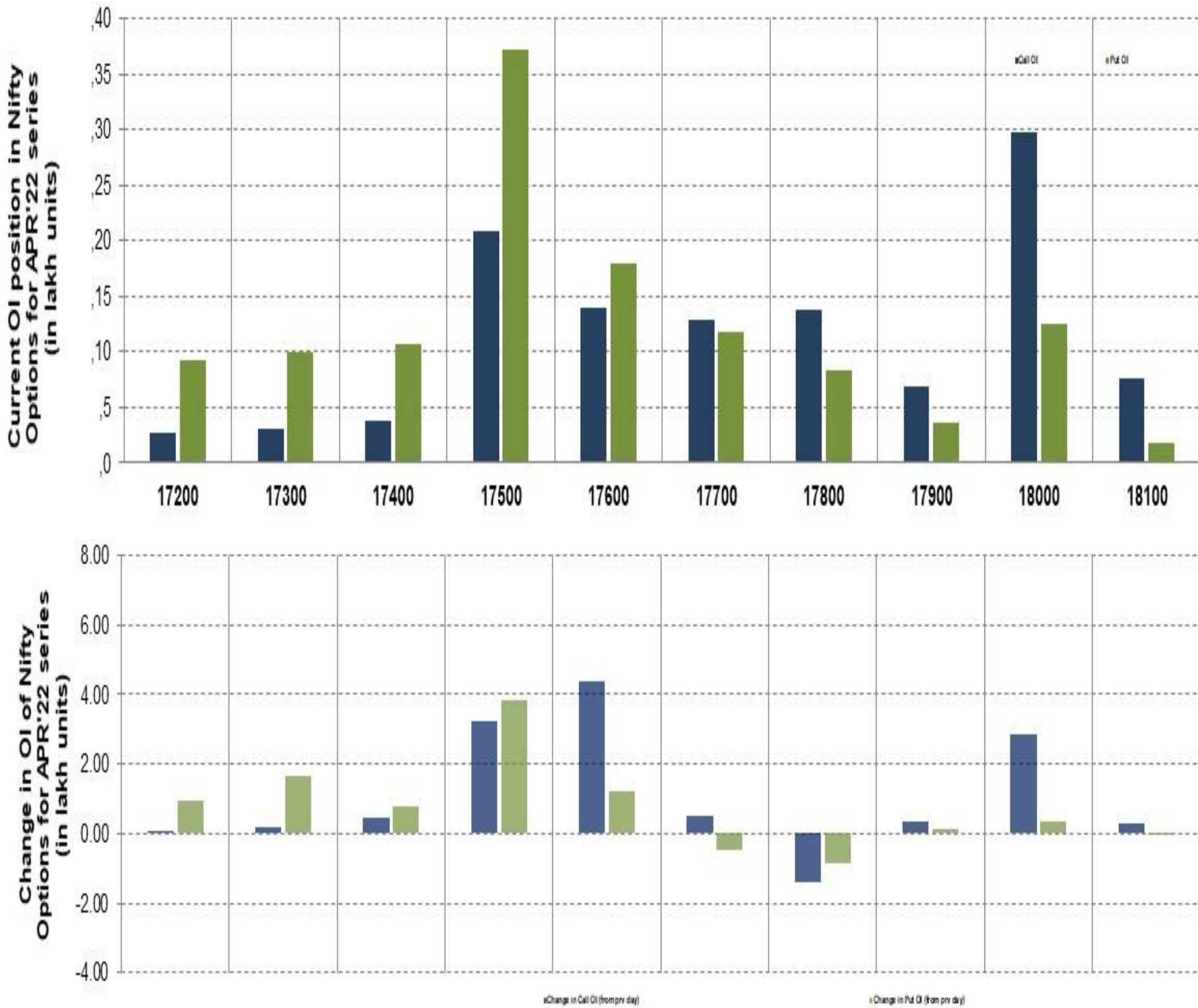
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.44 million** in Open Interests is **Strike Price of 17600**
- **Most Active Nifty Put** with an addition of **0.38 millions** in Open Interests is **Strike Price of 17500**
- **Maximum Open Interest an outstanding** was **2.97 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **3.71 millions** for puts at **Strike Price of 17500**

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.