



MORNING MANTRA



Daily Derivatives & Market Report

MAY 11, 2022



Indian equity benchmarks ended below their neutral lines on Wednesday's trading session. After a slightly positive start of the day, markets soon turned negative, as data released by the RBI showed that India's outward foreign direct investment (OFDI) nearly halved to \$3.39 billion in April on an annual basis. The OFDI stood at \$6.71 billion in April 2021. Some cautiousness came over the Dalal Street with a private report stating that the goods and services tax (GST) council is mulling a 28 per cent tax on crypto currencies, at par with the current GST on casinos, betting and lottery.

Indices remained lower till the end of the trading session, as domestic sentiments got impacted, after in spite of a sharp 40 per cent decline in bond issuances, states have been forced to pay more for their market borrowings as the weighted average interest rate touched a record 7.69 per cent at the latest auctions of state government securities. Traders remained cautious after a private report stated that a majority of the Indian consumers are bullish about their financial situation in the next one year, but have raised concerns over rising cost of goods and services, which is affecting their purchasing decisions.

On the global front, European markets were trading higher ahead of keenly awaited U.S. inflation data that will offer a guide to how aggressively the Federal Reserve will raise rates. Asian markets ended mixed on Wednesday, after China's consumer price inflation rose more-than-expected in April on rising food prices, while factory gate inflation slowed moderately. The official data revealed that consumer price inflation rose to 2.1 percent in April from 1.5 percent in March. The government targets around 3 percent inflation for the whole year of 2022. Core inflation that excludes energy and food prices eased to 0.9 percent from 1.1 percent in March.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	54088.39	-276.46	-0.51
NIFTY	16167.10	-72.95	-0.45
MIDCAP	22140.97	-101.79	-0.46
SMLCAP	25495.92	-582.66	-2.23
BSEFMC	13415.28	-121.63	-0.90
AUTO	23654.95	-229.38	-0.96
POWER	4494.83	-20.42	-0.45
REALTY	3135.22	28.62	0.92
BSE IT	30237.43	-459.38	-1.50
BANKEX	39995.26	268.95	0.68
OIL GAS	18601.86	12.30	0.07
METAL	19115.07	-15.20	-0.08
INDIA VIX	22.80	0.50	2.24

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	452	1633	57
BSE	801	2594	119

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4522	3549	27
NSE CASH	60885	53818	13
NSE F&O	11831008	8008217	48

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.32	4.13	1.22
SENSEX	22.43	3.16	1.18

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8401	4220	4181
FII	5988	9598	(3609)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4950.35	5915.99	(966)
Index Options	955845.41	952309.26	3536
Stock Futures	17286.98	16860.38	427
Stock Options	7816.72	7757.74	59

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.70	0.78
BANK NIFTY	0.86	0.71

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	103.66	-0.25	-0.25

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.215	7.301	-1.18
USA	2.928	2.993	-2.15

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1853.36	19.74	1.08
Silver	21.80	0.53	2.52
Crude-Oil	103.08	3.32	3.33
Brent-Crude	105.64	3.18	3.08

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 MAY -22 USD-INR	77.41	-0.03	-0.04
27 MAY -22 EUR-INR	81.76	-0.06	-0.07
27 MAY -22 GBP-INR	95.59	-0.07	-0.07
27 MAY -22 JPY- INR	59.73	0.06	0.10

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16167	15833	16000	16159	16326	16486
SENSEX	54088	52990	53539	54069	54618	55148
NIFTY FUTURES	16204	15849	16026	16170	16348	16492
BANK NIFTY	34693	33893	34293	34543	34943	35193
CNX IT	30050	29210	29630	30089	30509	30969
CNX MIDCAP	27451	26456	26953	27407	27904	28358
CNX SMALLCAP	8881	8382	8631	8938	9187	9494
INDIA VIX	22.80	18.78	20.79	22.49	24.50	26.20

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 12-05-2022

IBULHSGFIN

TECHNICAL VIEWS



NIFTY

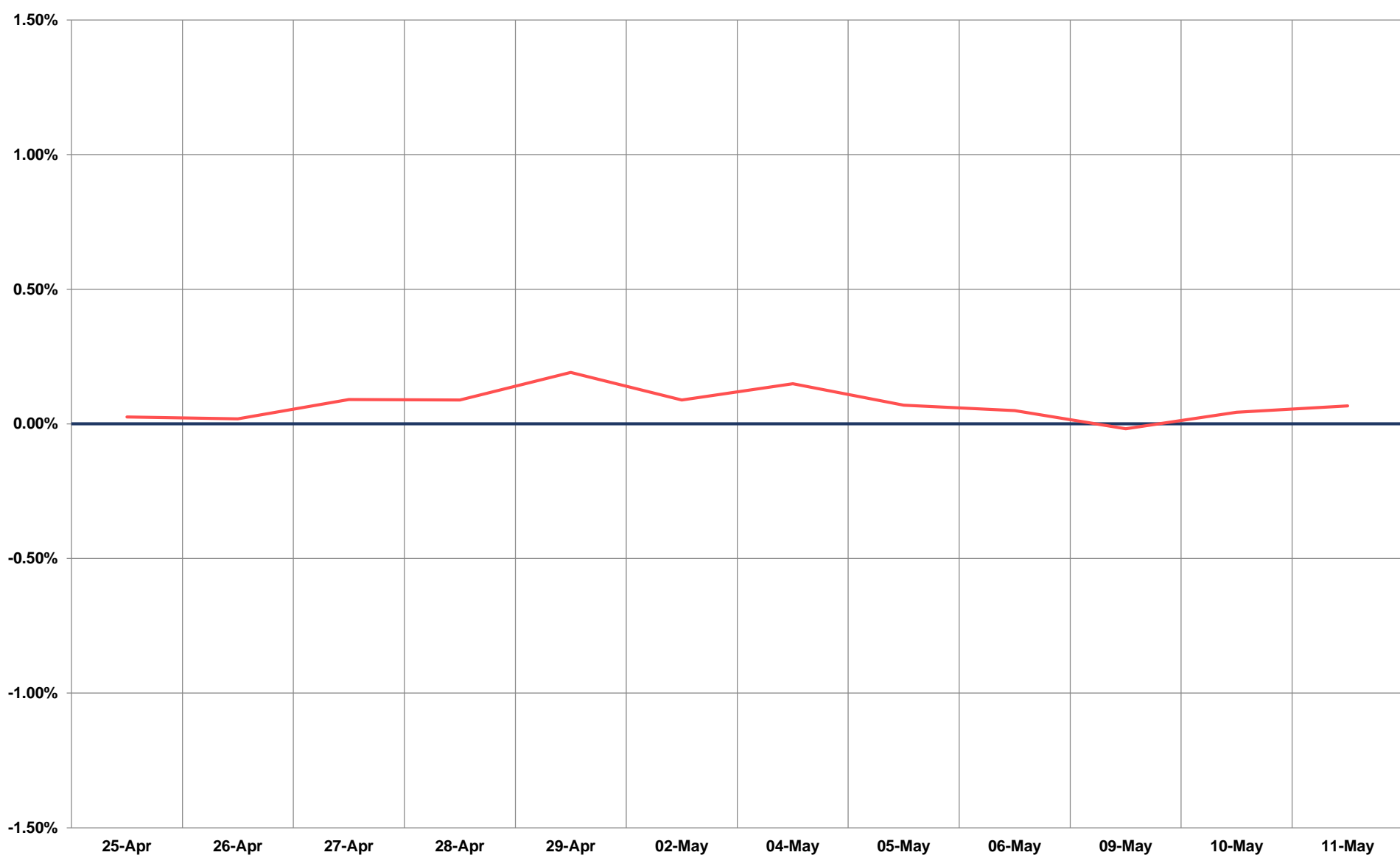
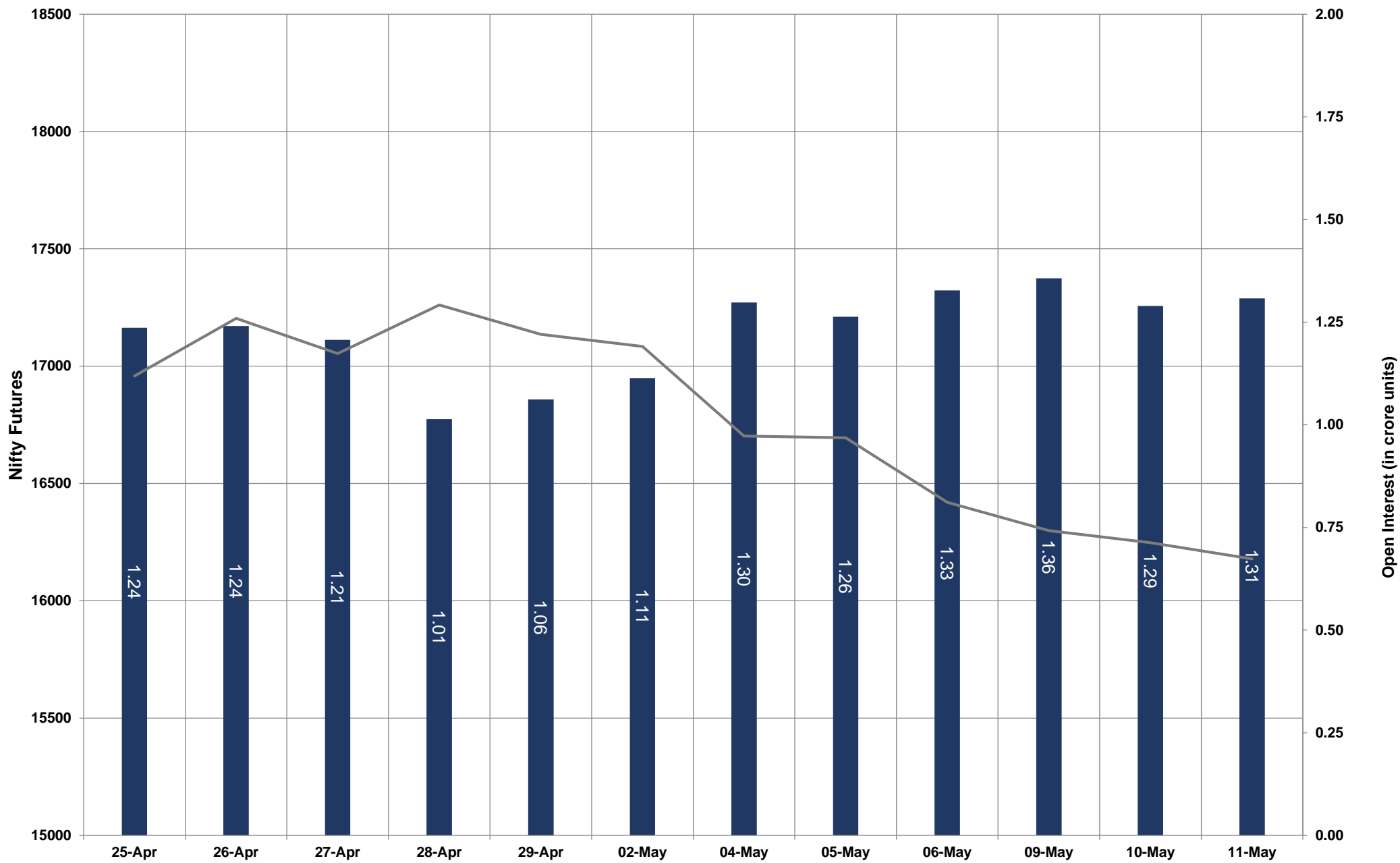


- Nifty Cash = **16167.10 (-0.45%)**
- Resistance levels = **16300** and **16420**
- Support levels = **16050** and **15950**

TECHNICAL VIEWS



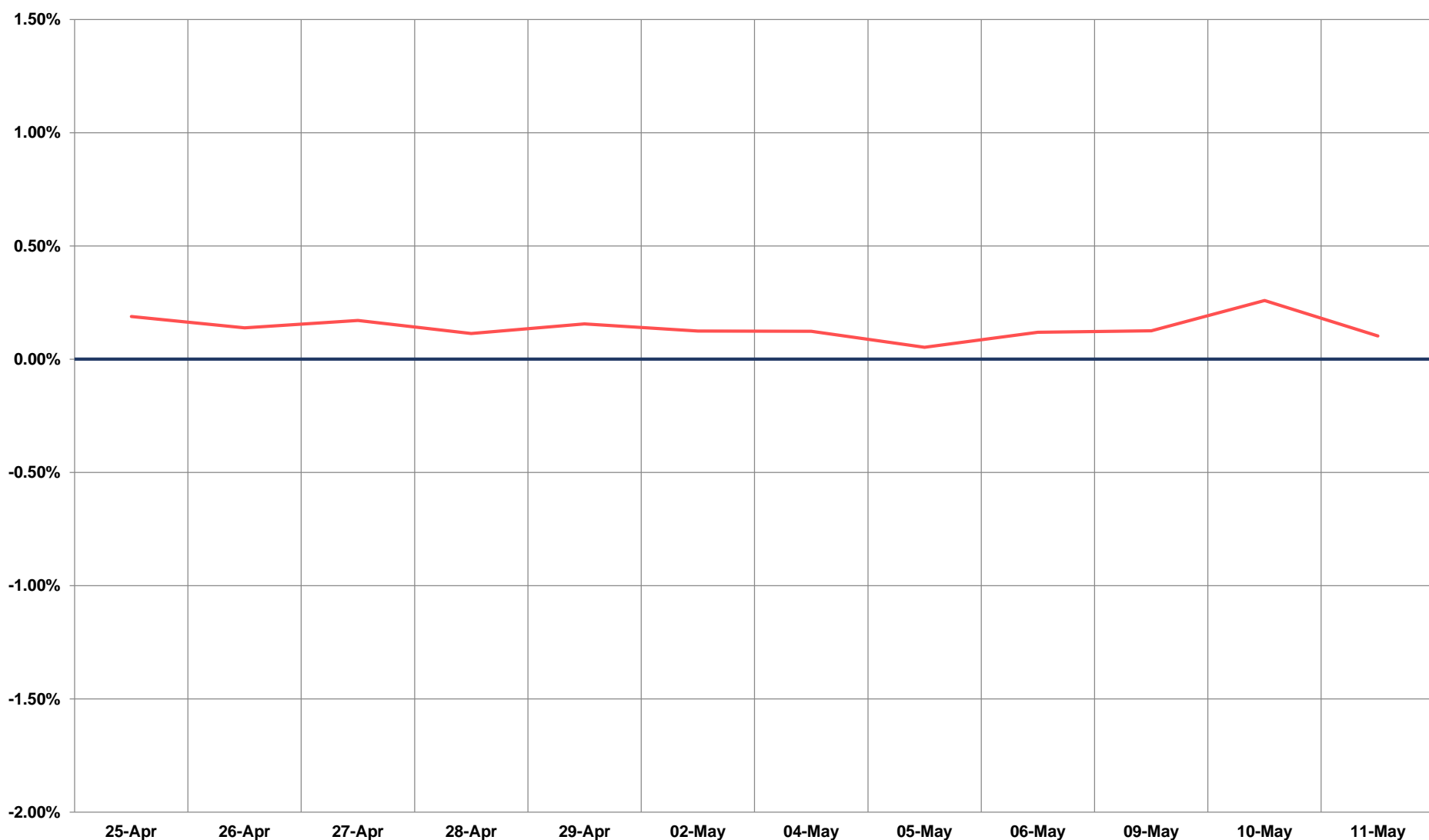
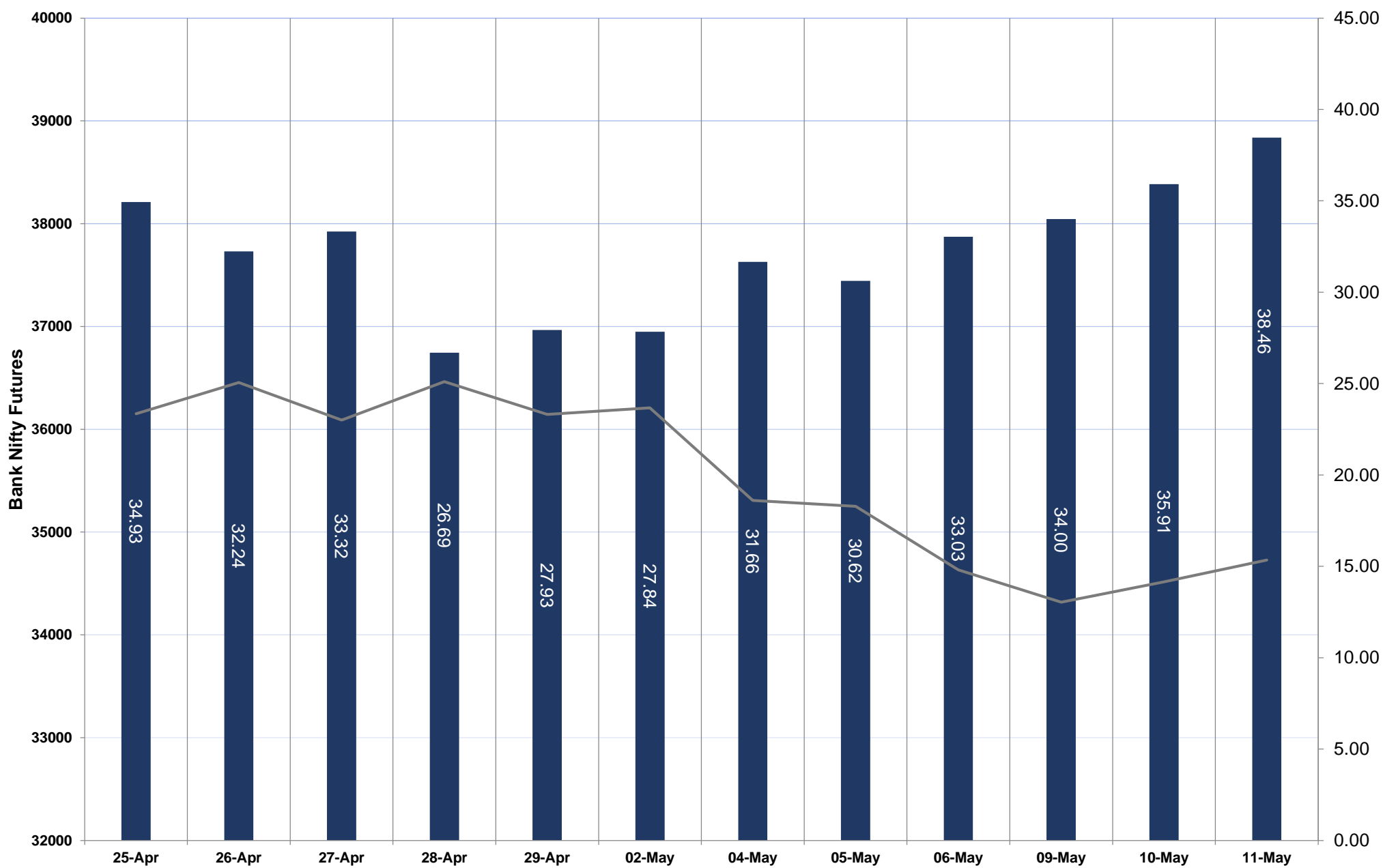
NIFTY FUTURES



TECHNICAL VIEWS



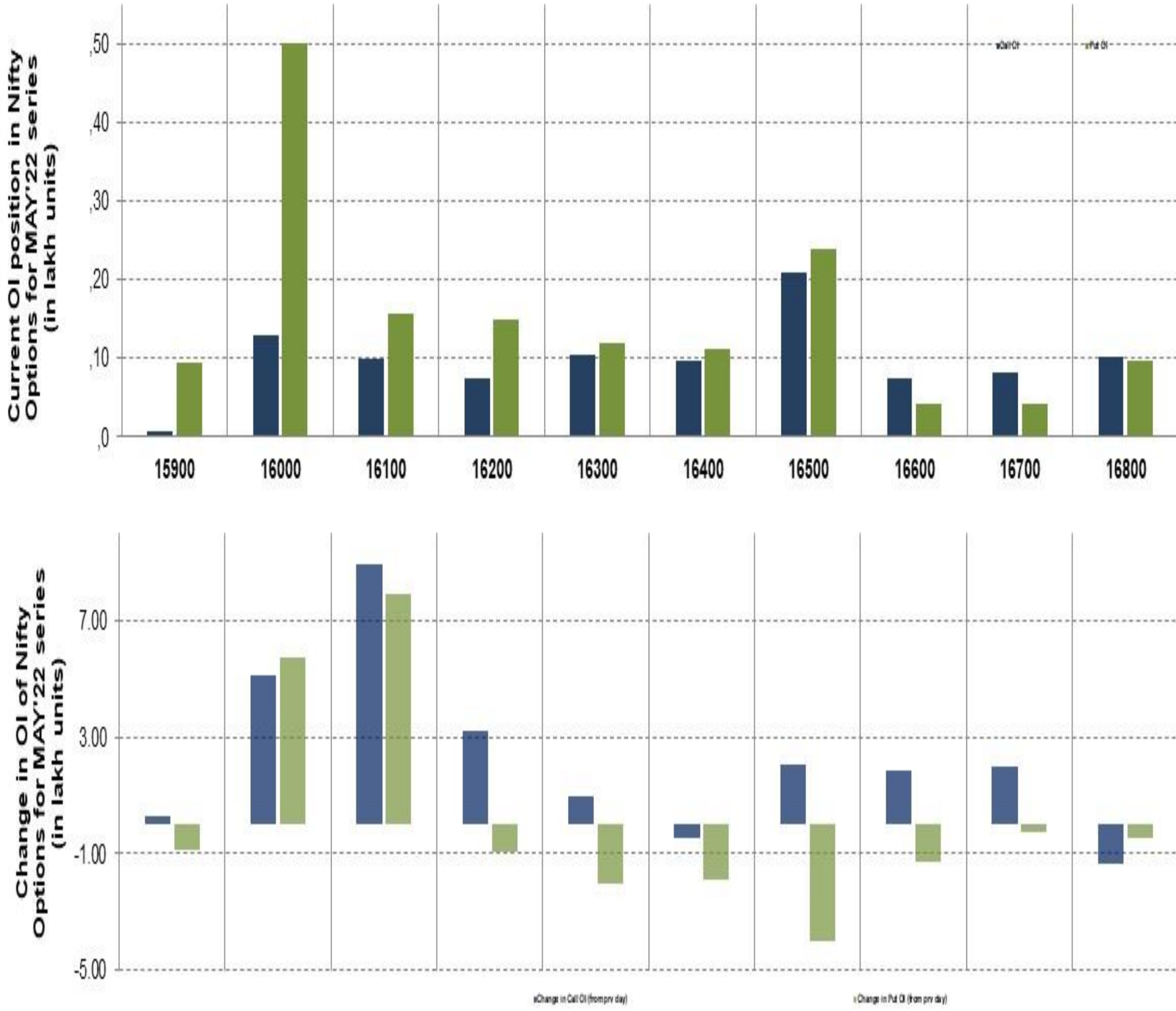
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.89 million** in Open Interests is **Strike Price of 16100**
- **Most Active Nifty Put** with an addition of **0.79 millions** in Open Interests is **Strike Price of 16100**
- **Maximum Open Interest** an outstanding was **2.08 millions** for Calls at **Strike Price of 16500**
- **Maximum Open Interest** an outstanding was **5.01 millions** for puts at **Strike Price of 16000**

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