



MORNING MANTRA



Daily Derivatives & Market Report

MAY 12, 2022



The Dalal Street witnessed a bloodbath on Thursday's trading session, with both Sensex and Nifty ending lower by over 2%, amid weak global cues and inflation worries. The start of the day was on a negative note, as traders were concerned with private report that tightening of policy rates by major central banks, including the RBI, would adversely impact demand in the next 6-8 months and slow down the recovery process.

Adding more pessimism among market participants, a private report lowered its forecasts for India's economic growth in the next two fiscal years, saying a global slowdown, surging oil prices and weak domestic demand would take a toll on Asia's third-largest economy. Besides, as per provisional data available on the NSE, foreign institutional investors (FIIs) have net sold shares worth Rs 3,609.35 crore.

Bears held a tight grip over the Dalal Street during the entire day. Sentiments remained pessimistic, amid a private report stating that India Inc stares at a further decline in operating margins and profitability in the coming quarters owing to the twin blows of a depreciation in the value of the rupee against major currencies and a rise in interest rates after a surprise intervention by the Reserve Bank of India (RBI) last week.

Sentiment remained dull with a private report that India's central bank is likely to raise its inflation projection for the current fiscal year at its June monetary policy meeting and will consider more interest rate hikes. Besides, industry body SIAM has said that passenger vehicle (PV) dispatches from factories to dealers in the domestic market declined by 4 per cent in April as supply side challenges continued for the automotive industry.

On the global front, European markets were trading lower after U.S. consumer price inflation data released overnight did little to ease investor worries over the outlook for inflation and interest rates. Asian markets settled lower, even after Japan posted a current account surplus of 2,549.3 billion yen in March, up 2.8 percent on year. That beat forecasts for a surplus of 1,752.3 billion yen and was up from 1,648.3 billion yen in February.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	52930.31	-1158.08	-2.14
NIFTY	15808.00	-359.10	-2.22
MIDCAP	21645.13	-495.84	-2.24
SMLCAP	24995.51	-500.41	-1.96
BSEFMC	13263.75	-151.53	-1.13
AUTO	23175.54	-479.41	-2.03
POWER	4310.17	-184.66	-4.11
REALTY	3064.72	-70.50	-2.25
BSE IT	29971.63	-265.80	-0.88
BANKEX	38739.84	-1255.42	-3.14
OIL GAS	18388.97	-212.89	-1.14
METAL	18399.16	-715.91	-3.75
INDIA VIX	24.27	1.47	6.45

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	447	1676	31
BSE	747	2614	86

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3973	4522	(12)
NSE CASH	56835	60885	(7)
NSE F&O	20771738	11831008	76

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.87	4.04	1.35
SENSEX	21.83	3.08	1.21

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	9487	4672	4816
FII	6018	11274	(5256)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5037.41	6398.38	(1361)
Index Options	1534649.10	1524741.17	9908
Stock Futures	15419.24	16693.62	(1274)
Stock Options	7737.21	7458.86	278

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.63	0.70
BANK NIFTY	0.61	0.86

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	104.42	103.85	0.55

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.248	7.215	0.46
USA	2.835	2.913	-2.67

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1846.08	-7.95	-0.43
Silver	21.02	-0.51	-2.38
Crude-Oil	104.49	-1.22	-1.15
Brent-Crude	106.15	-1.36	-1.26

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 MAY -22 USD-INR	77.57	0.16	0.20
27 MAY -22 EUR-INR	80.92	-0.81	-0.99
27 MAY -22 GBP-INR	94.66	-0.88	-0.92
27 MAY -22 JPY- INR	60.37	0.65	1.10

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15808	15556	15682	15862	15988	16168
SENSEX	52930	52158	52544	53088	53474	54019
NIFTY FUTURES	15818	15557	15688	15863	15994	16169
BANK NIFTY	33532	32680	33106	33724	34150	34767
CNX IT	29757	29126	29441	29813	30128	30500
CNX MIDCAP	26810	26211	26510	26901	27201	27592
CNX SMALLCAP	8714	8530	8622	8718	8810	8905
INDIA VIX	24.27	19.41	21.84	23.58	26.01	27.75

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 13-05-2022

IBULHSGFIN,PNB

TECHNICAL VIEWS



NIFTY

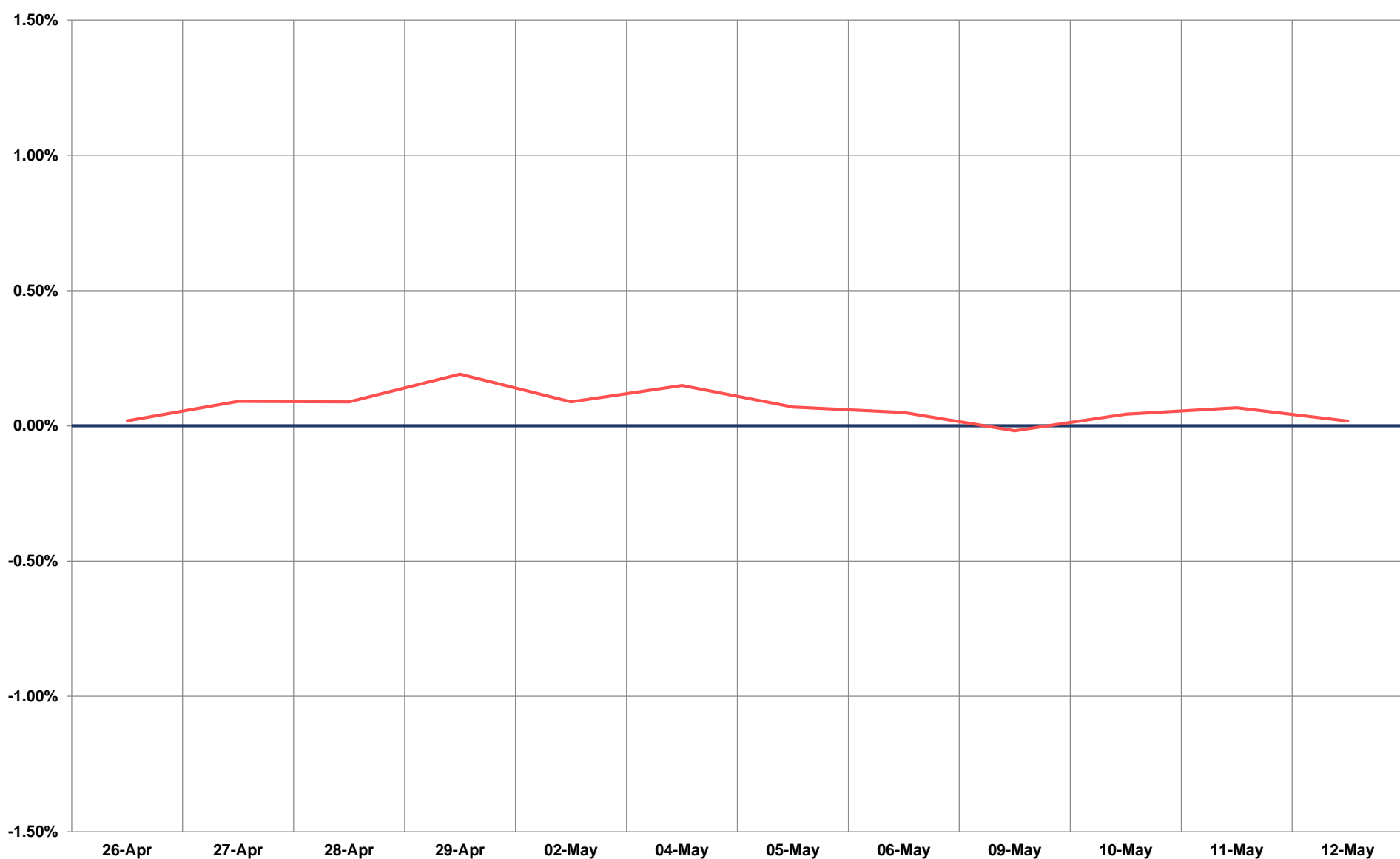
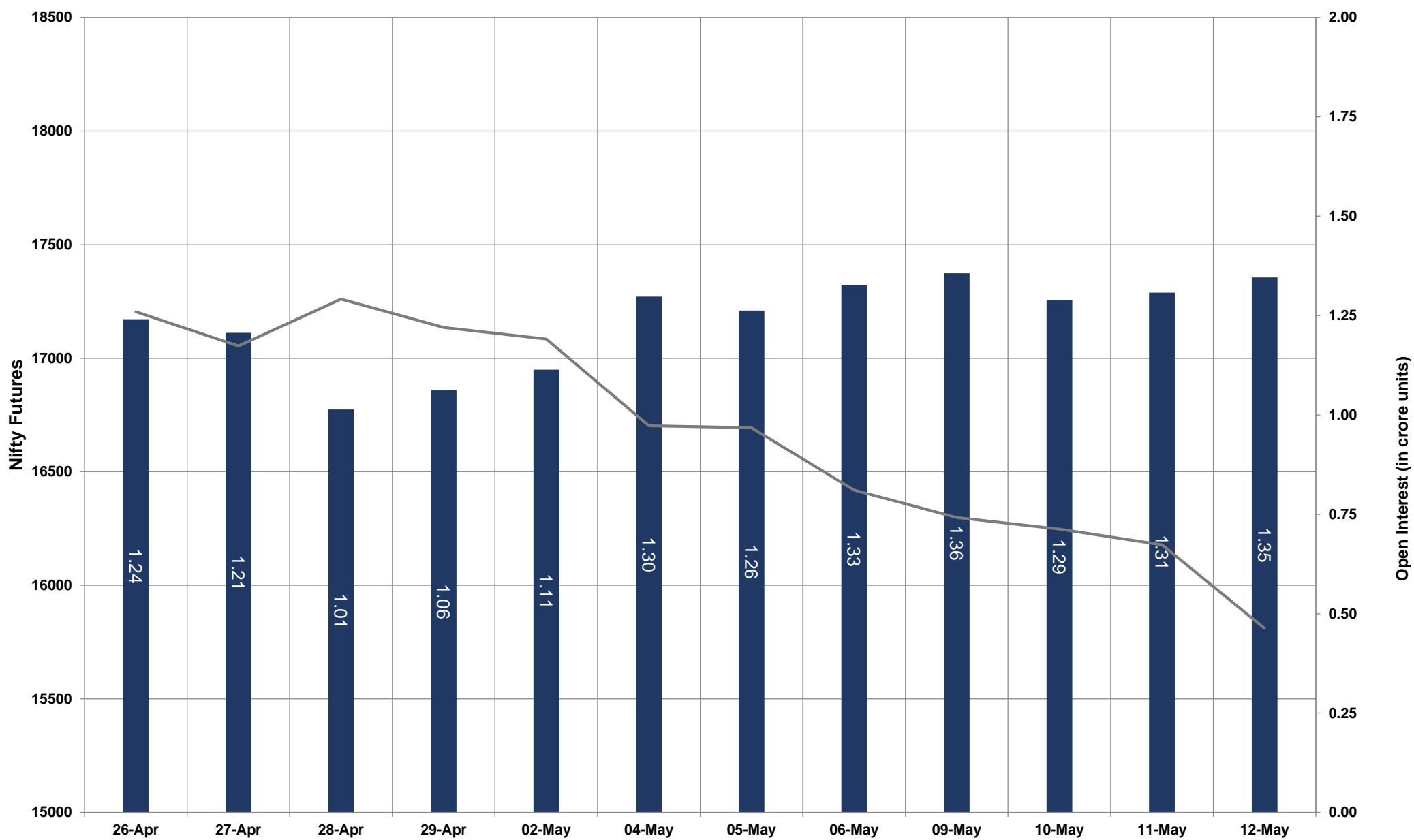


- Nifty Cash = **15808.00 (-2.22%)**
- Resistance levels = **16000** and **16080**
- Support levels = **15700** and **15530**

TECHNICAL VIEWS



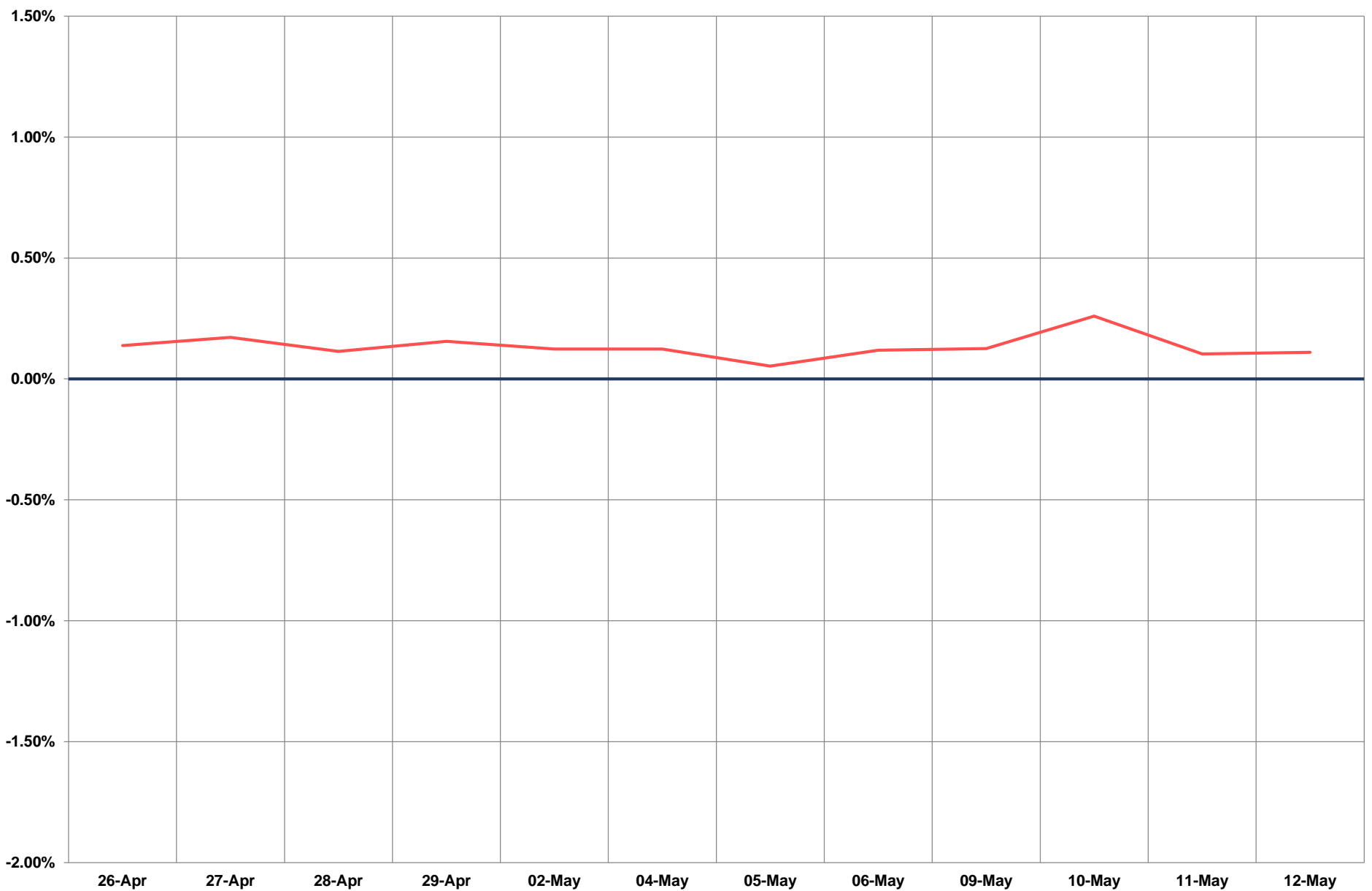
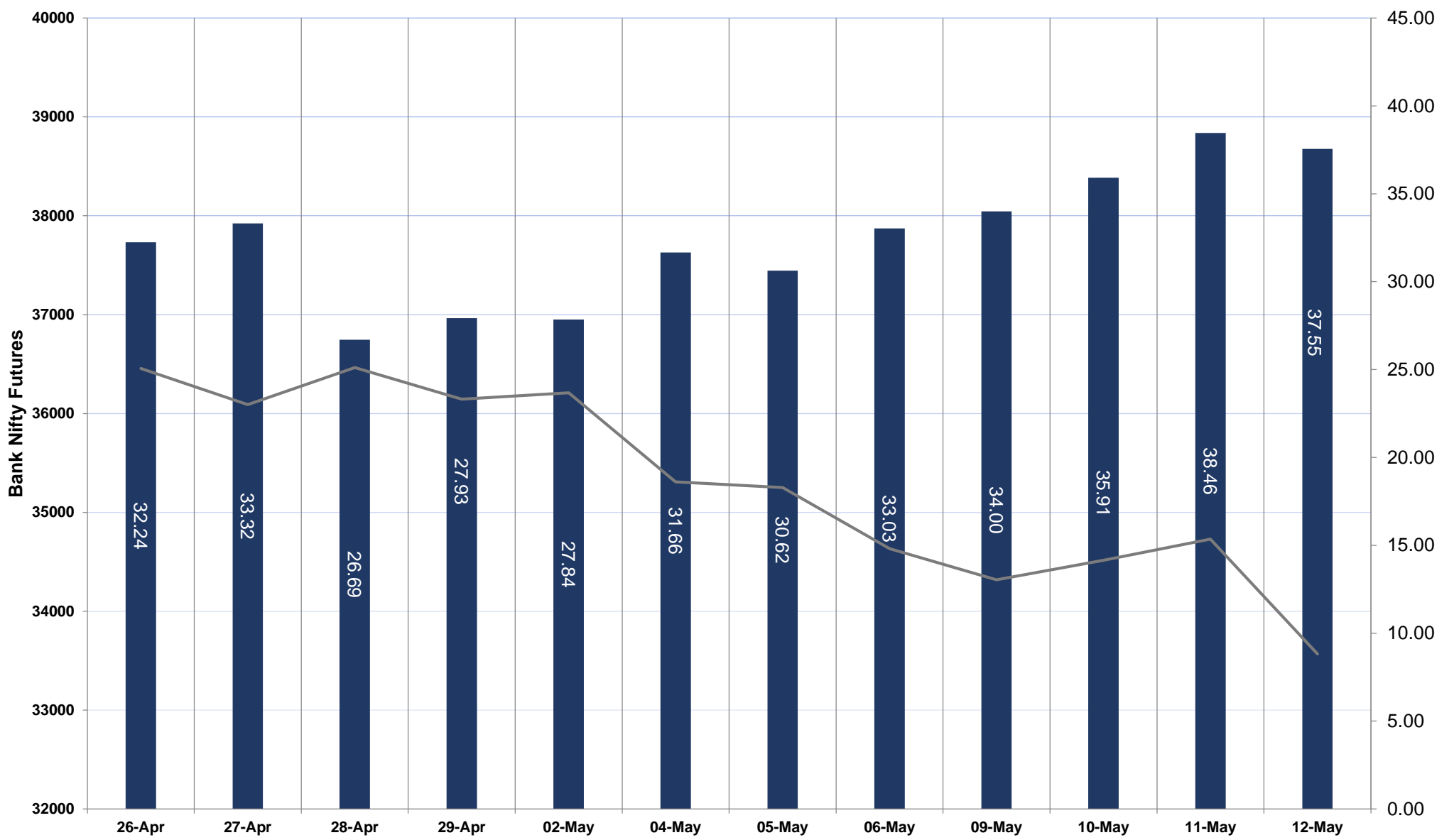
NIFTY FUTURES



TECHNICAL VIEWS



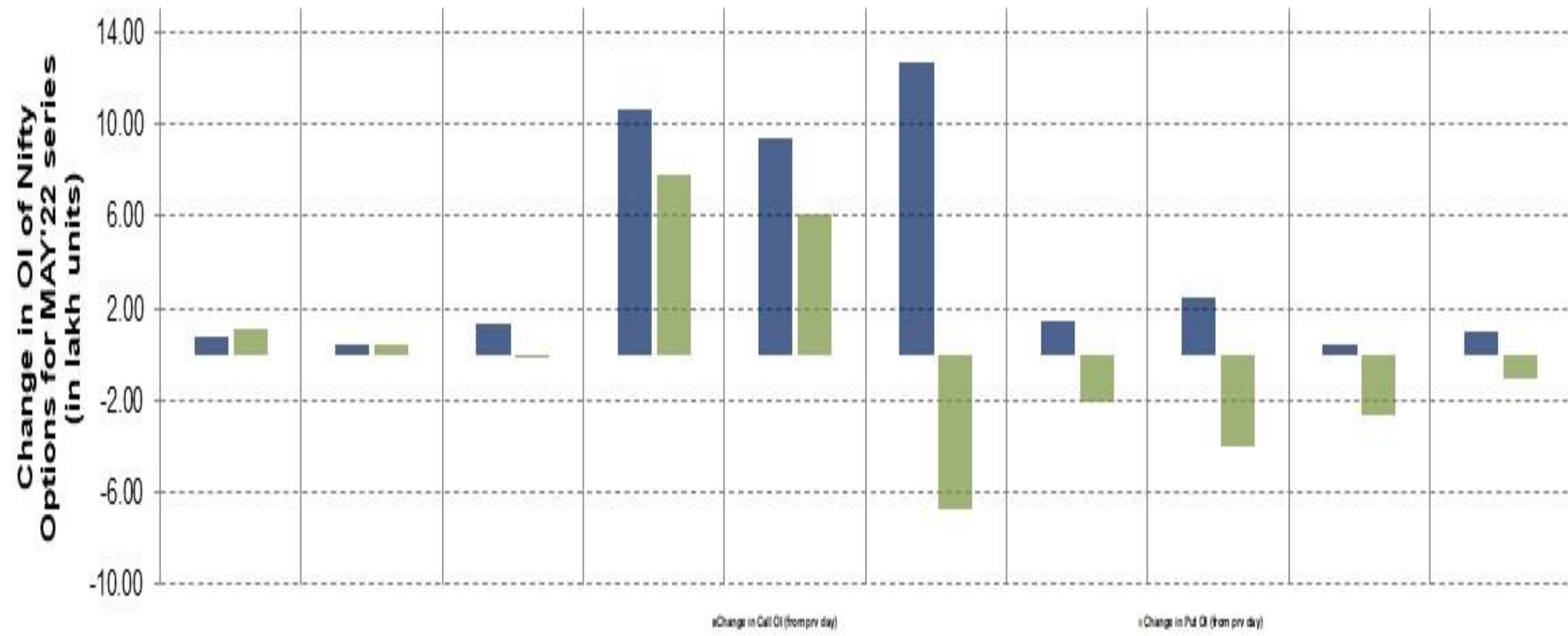
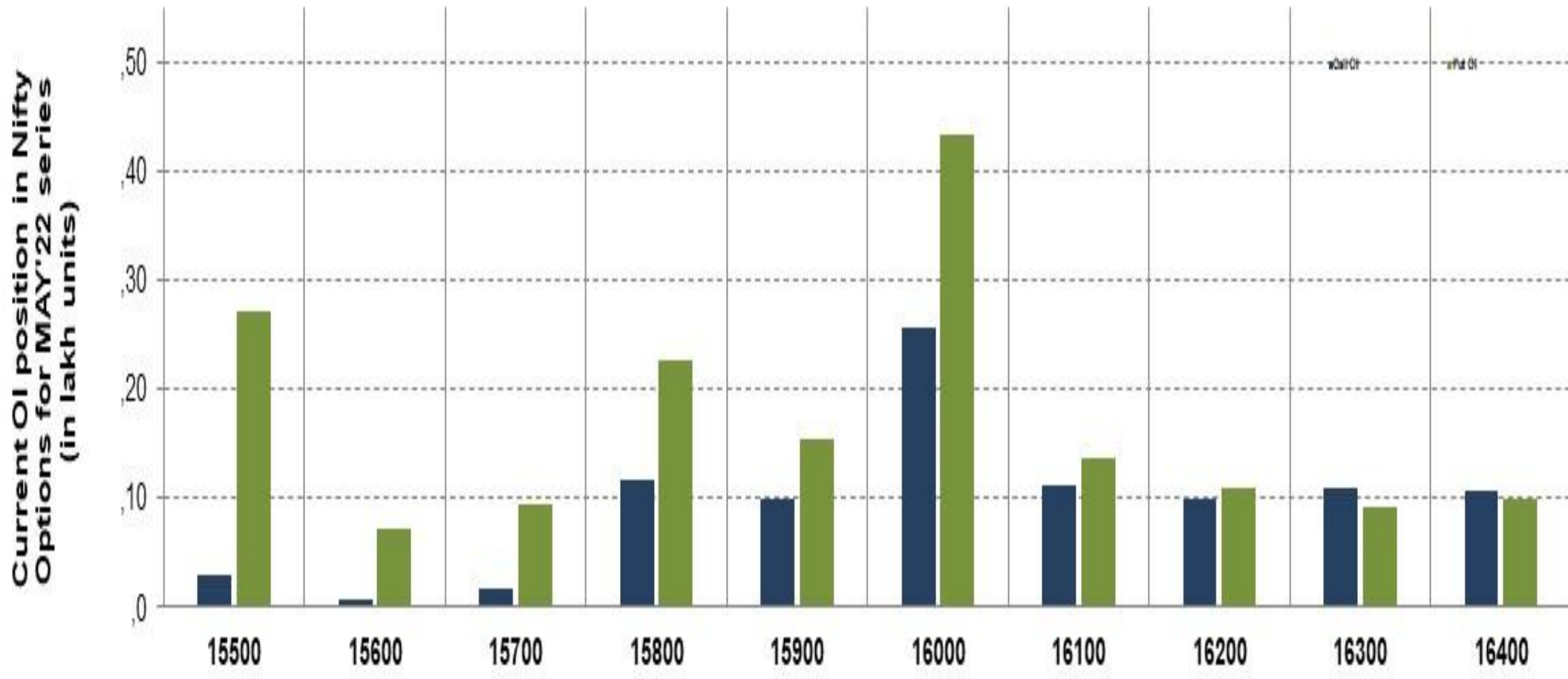
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **1.27 million** in Open Interests is **Strike Price of 16000**
- **Most Active Nifty Put** with an addition of **0.78 millions** in Open Interests is **Strike Price of 15800**
- **Maximum Open Interest** an outstanding was **2.55 millions** for Calls at **Strike Price of 16000**
- **Maximum Open Interest** an outstanding was **4.33 millions** for puts at **Strike Price of 16000**

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