



MORNING MANTRA



Daily Derivatives & Market Report

MAY 13, 2022



Last-hour selling dragged Indian equity markets down on Friday's trading session, with both Sensex and Nifty ending lower. Markets made a strong start, as India's industrial production inched up 1.9% in March 2022 from 1.7% in February 2022. Factory output measured in terms of Index of Industrial Production (IIP) had recorded a growth of 24.2 per cent in March 2021. For the month of March 2022, the Quick Estimates of IIP with base 2011-12 stood at 148.3. For the full fiscal 2021-22, IIP grew 11.3 per cent as against an 8.4 per cent contraction in 2020-21.

Heavy buying helped key indices to remain strong for the most part of the trading session. Market participants got relief, after the Finance Ministry in its latest monthly economic report said that India's inflation trajectory in the coming months will be influenced more by the geo-political situation due to the war in Europe and its impact on supply chains and commodity prices. However, the country is better placed than most to "weather the storm" and achieve growth of close to 8 per cent in the current fiscal year.

Traders also got some support after commerce ministry said India's merchandise exports surged 30.7 per cent to \$40.19 billion in April on account of healthy performance by sectors like petroleum products, electronic goods and chemicals, even as trade deficit widened to \$20.11 billion during the month. However, in the last leg of the trade, markets turned negative, as India's headline inflation galloped for a seventh straight month to touch an 8-year high of 7.79 per cent in April on rising food and fuel prices, raising the odds of an interest rate hike by the RBI early next month to tame prices.

On the global front, European markets were trading higher after the latest U.S. consumer and producer price inflation data confirmed a slowdown in inflation. There is a broad sense among market participants that larger 75-bps U.S. rate hikes are off the table for now. Asian markets ended mostly higher, after export prices in South Korea advanced 1.0 percent on month in April, the Bank of Korea said on Friday - slowing from the 6.2 percent increase in March. On a yearly basis, export prices jumped 21.4 percent, down from 23.4 percent in the previous month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	52793.62	-136.69	-0.26
NIFTY	15782.15	-25.85	-0.16
MIDCAP	21815.66	170.53	0.79
SMLCAP	25315.75	320.24	1.28
BSEFMC	13481.82	218.07	1.64
AUTO	23747.88	572.34	2.47
POWER	4215.14	-95.03	-2.20
REALTY	3058.14	-6.58	-0.21
BSE IT	29967.28	-4.35	-0.01
BANKEX	38241.42	-498.42	-1.29
OIL GAS	18471.32	82.35	0.45
METAL	17946.07	-453.09	-2.46
INDIA VIX	23.49	-0.78	-3.21

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1366	718	40
BSE	2162	1178	132

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4093	3973	3
NSE CASH	23119	56835	(59)
NSE F&O	6505196	20771738	(69)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	19.83	4.03	1.35
SENSEX	21.84	3.08	1.21

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7961	4791	3170
FII	7661	11441	(3780)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	6364.20	3504.76	2859
Index Options	559888.50	561086.33	(1198)
Stock Futures	19652.05	19119.02	533
Stock Options	10542.64	10847.95	(305)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.74	0.63
BANK NIFTY	0.55	0.61

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	104.71	104.85	-0.13

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.318	7.244	1.02
USA	2.908	2.817	2.96

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1817.44	-3.95	-0.22
Silver	20.78	-0.02	-0.12
Crude-Oil	107.81	1.68	1.58
Brent-Crude	109.20	1.75	1.63

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 MAY -22 USD-INR	77.54	0.00	0.00
27 MAY -22 EUR-INR	80.64	-0.31	-0.39
27 MAY -22 GBP-INR	94.59	-0.11	-0.11
27 MAY -22 JPY- INR	60.18	-0.15	-0.24

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15782	15526	15654	15869	15997	16212
SENSEX	52794	51947	52370	53078	53501	54209
NIFTY FUTURES	15784	15526	15655	15873	16002	16220
BANK NIFTY	33121	32383	32752	33377	33746	34371
CNX IT	29625	29184	29404	29760	29980	30336
CNX MIDCAP	27086	26608	26847	27248	27486	27887
CNX SMALLCAP	8797	8639	8718	8850	8928	9060
INDIA VIX	23.48	19.61	21.55	22.90	24.84	26.19

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

SECURITIES BAN IN F&O TRADES FOR 16-05-2022

GNFC, IBULHSGFIN, PNB

TECHNICAL VIEWS



NIFTY

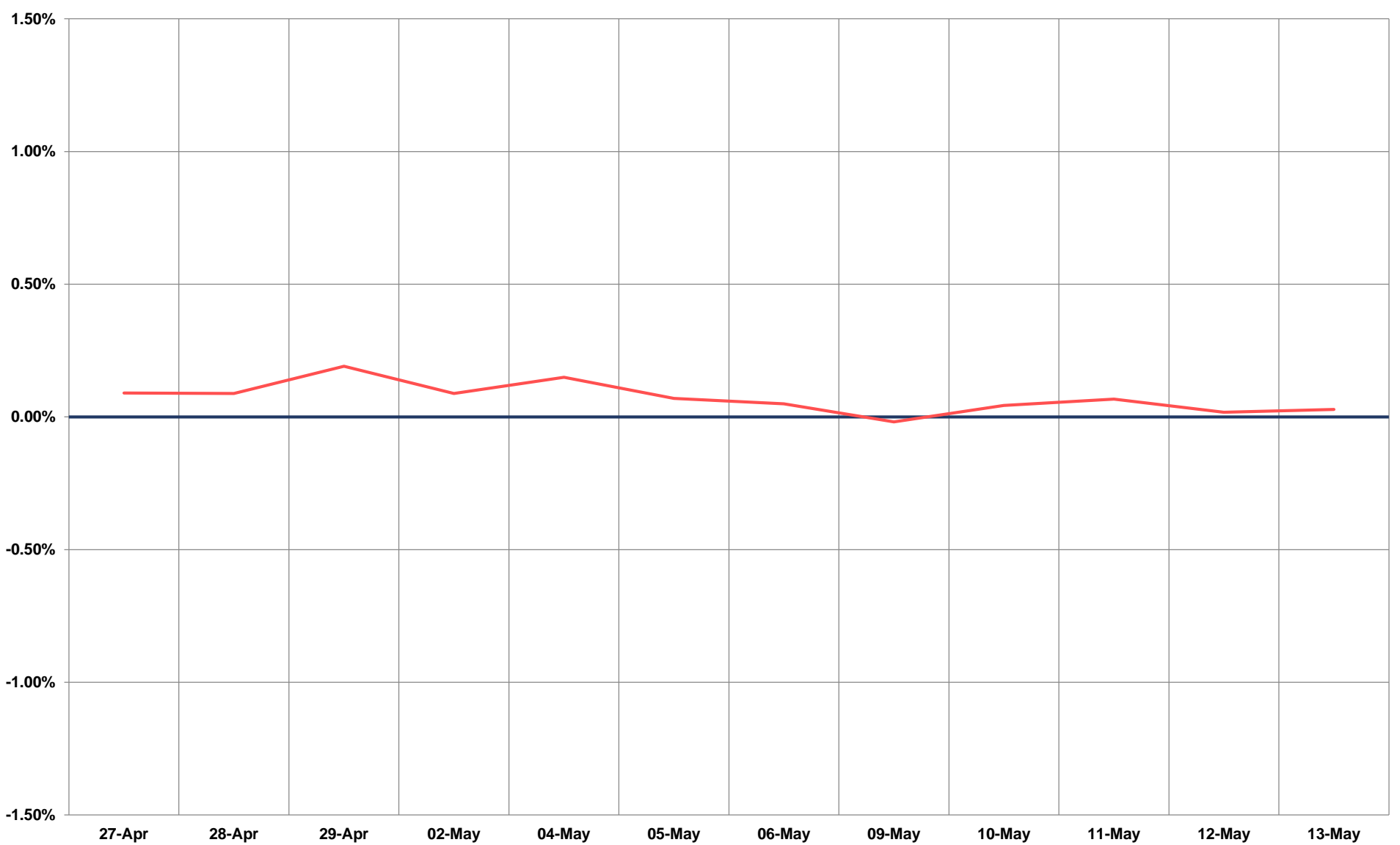
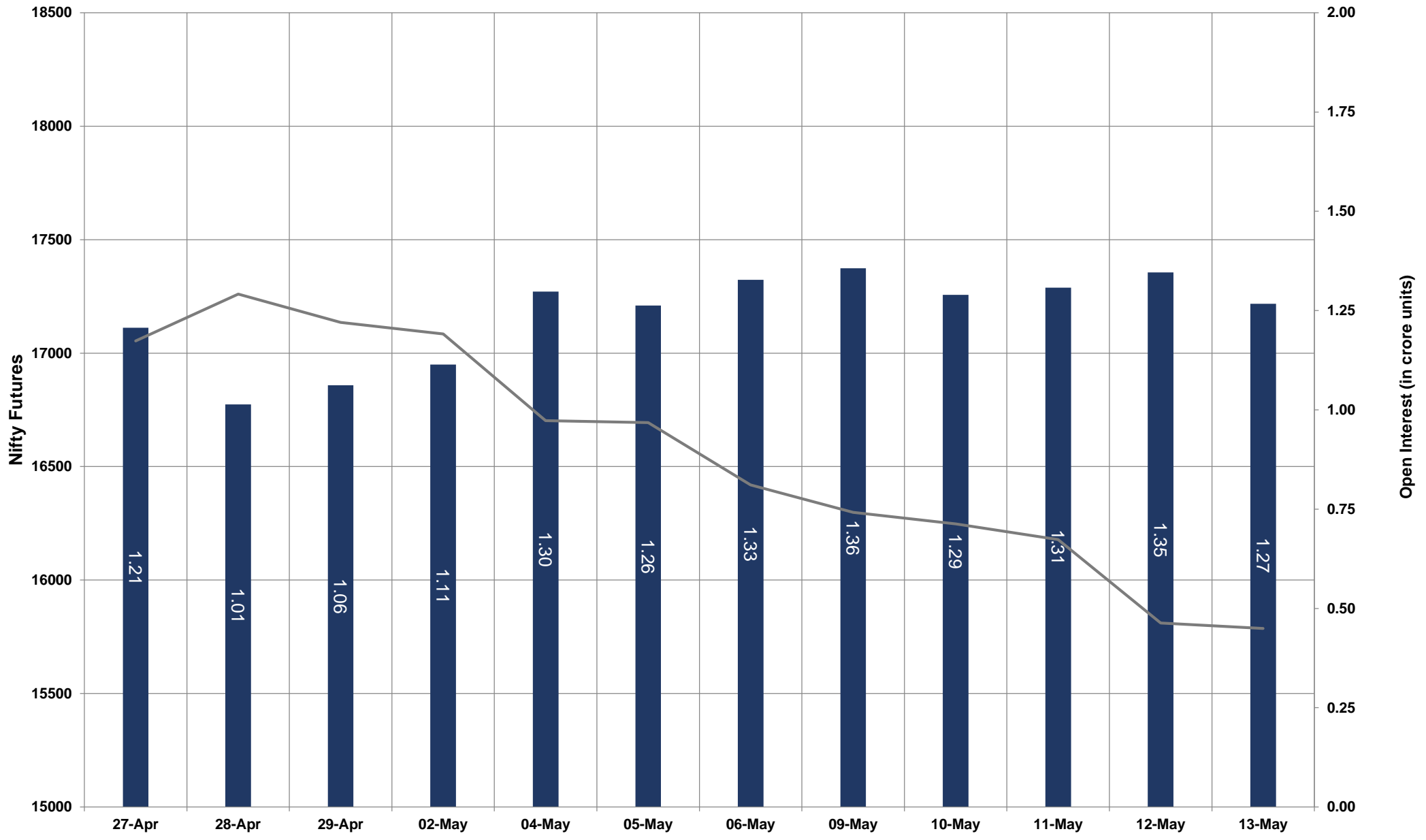


- Nifty Cash = **15782.15 (-0.16%)**
- Resistance levels = **16000** and **16080**
- Support levels = **15700** and **15530**

TECHNICAL VIEWS



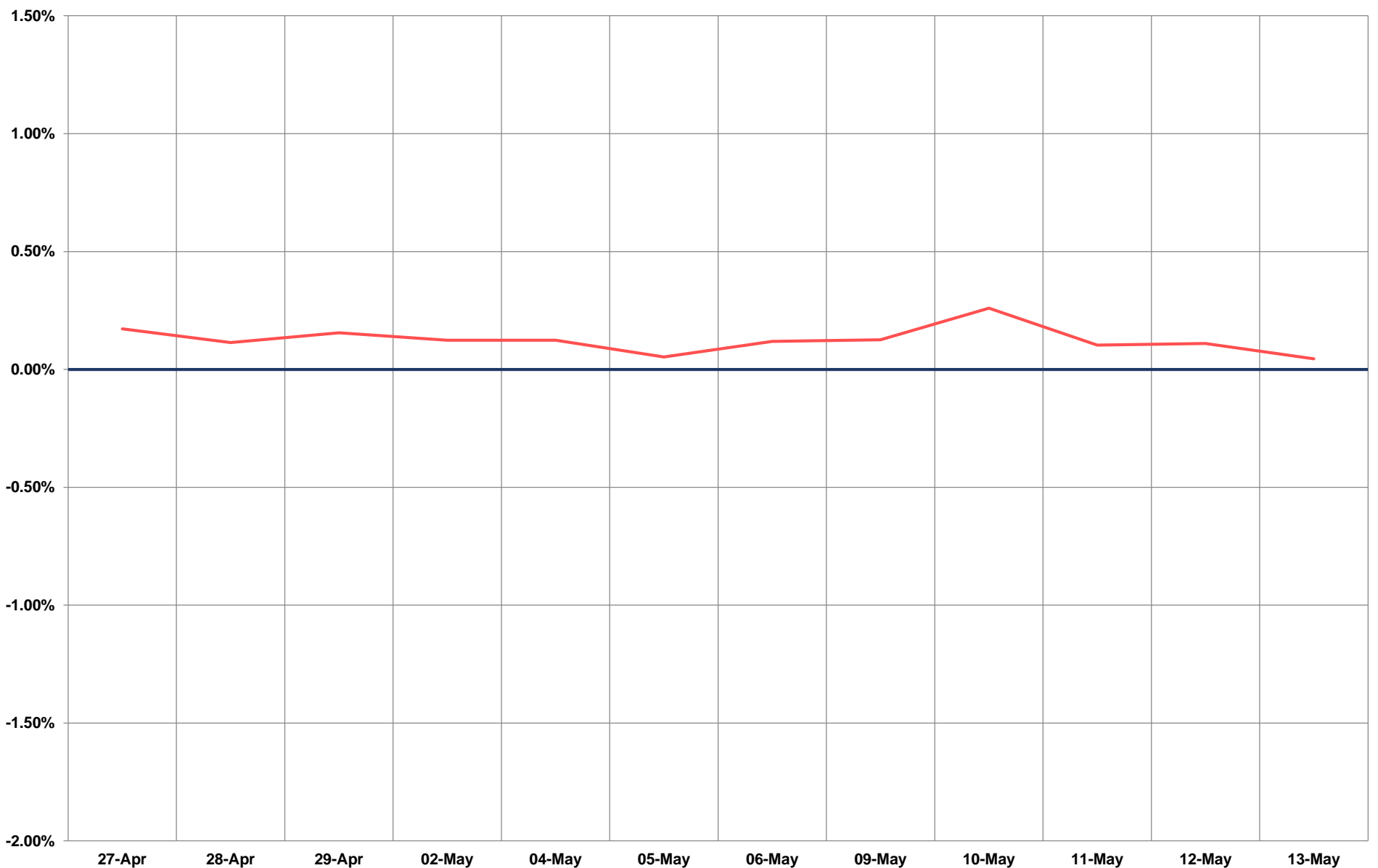
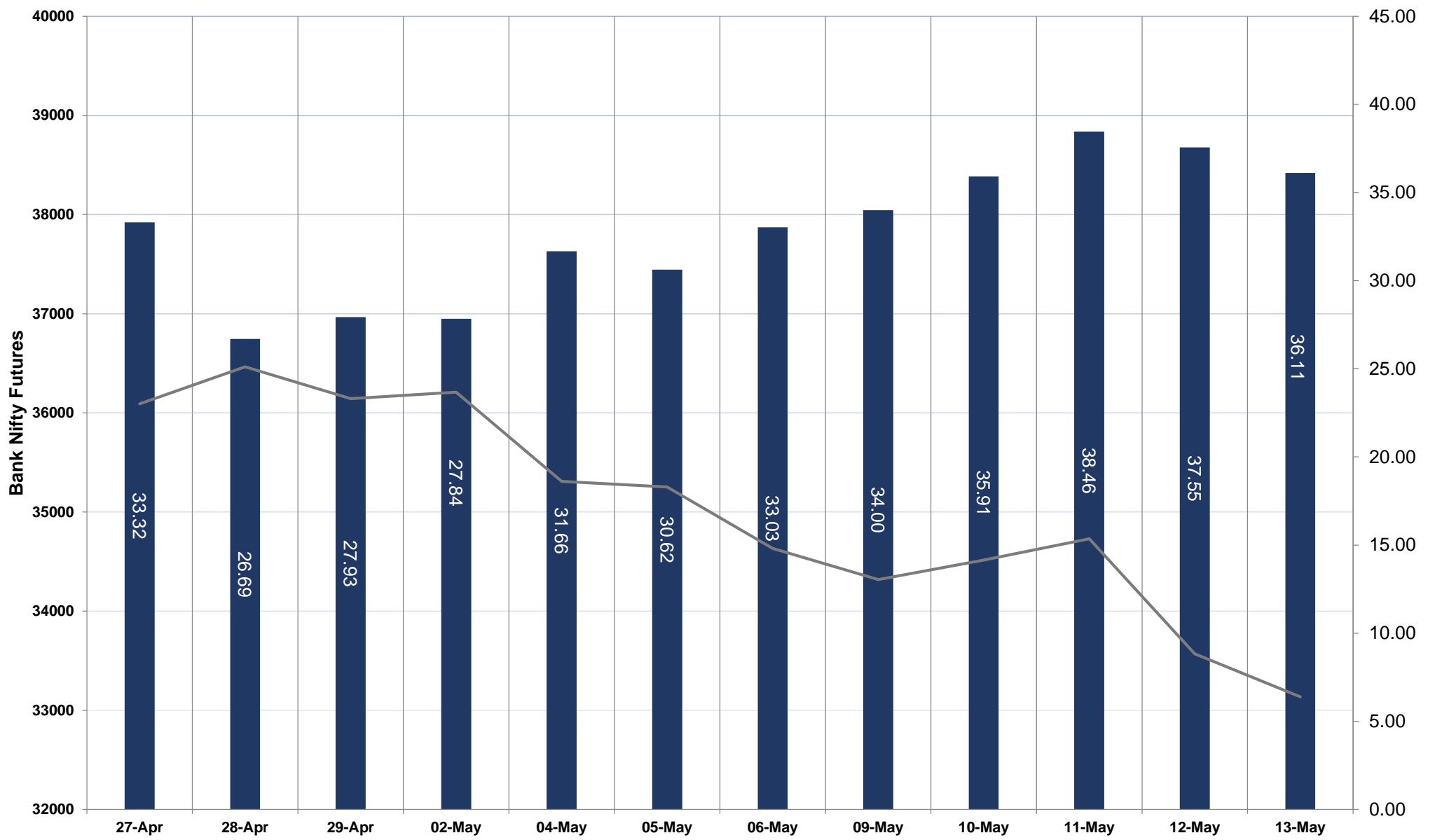
NIFTY FUTURES



TECHNICAL VIEWS



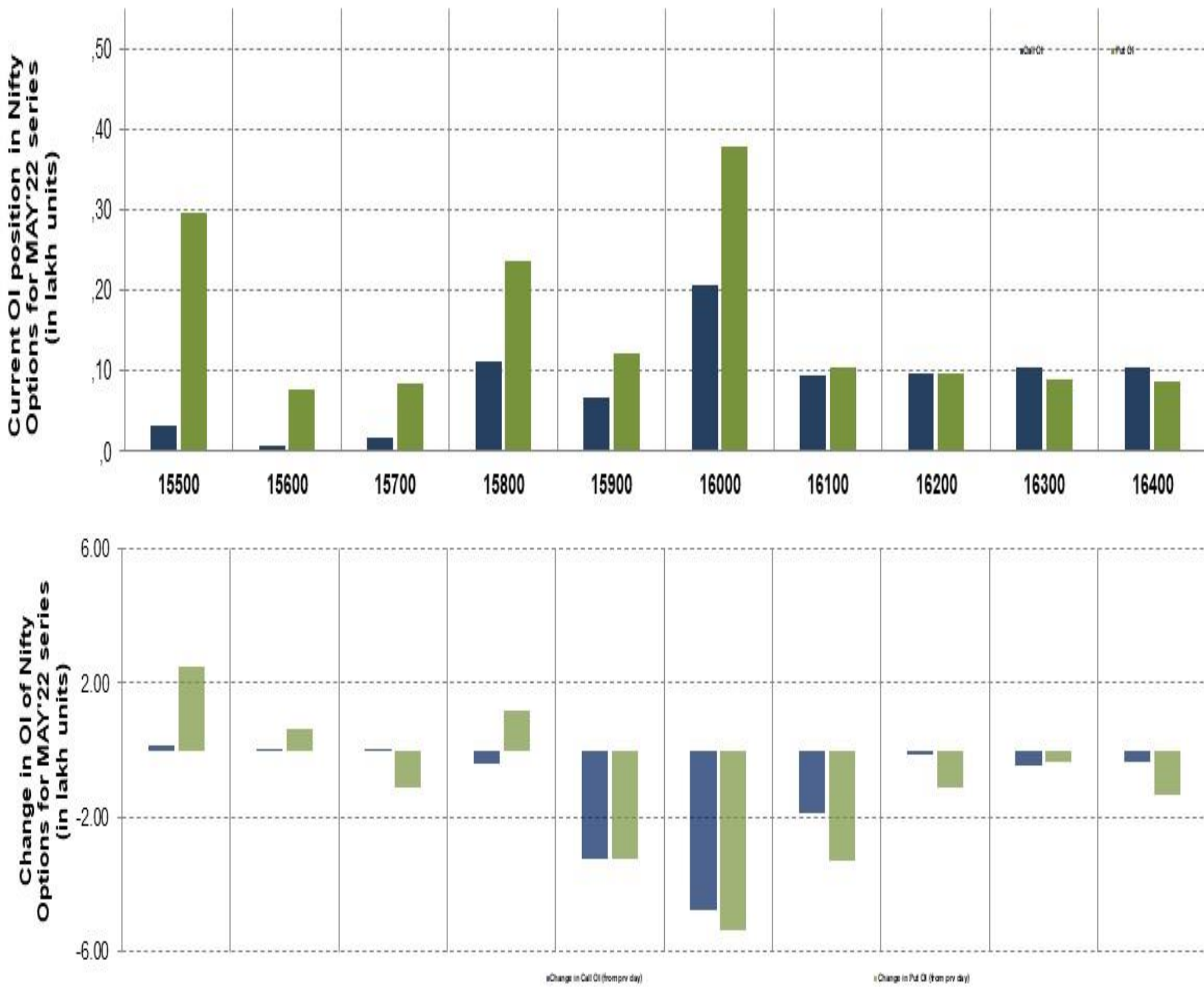
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of 0.47 million in Open Interests is **Strike Price of 16000**
- **Most Active Nifty Put** with a reduction of 0.53 millions in Open Interests is **Strike Price of 16000**
- **Maximum Open Interest** an outstanding was 2.08 millions for Calls at **Strike Price of 16000**
- **Maximum Open Interest** an outstanding was 3.79 millions for puts at **Strike Price of 16000**

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.