



MORNING MANTRA



Daily Derivatives & Market Report

MAR 04, 2022



Indian equity benchmarks ended last trading day of the week on a weak note. After a negative start, markets remained lower during the trading session, amid nervousness among investors globally tracking news flow on the Russia-Ukraine war. The talks between Ukraine and Russia have not seemed to make any headway and thus high volatility amid rising commodity and oil prices continue. Some cautiousness came in with a private report that India's trade and current account deficits are likely to widen, putting pressure on the rupee, as global oil prices surge and the domestic economy reopens from a third wave of the pandemic.

However, in afternoon deals, key indices staged recovery, after India's service sector activity improved in the month of February, as COVID-19 cases declined and restrictions were lifted. As per the survey report, the seasonally adjusted Nikkei Services Business Activity Index surged to 51.8 in February from 51.5 in January. Further, the Nikkei India Composite PMI Output Index -- which measures both manufacturing and services -- also improved to 53.5 in February from 53.0 in January.

But, markets failed to sustain recovery and again added losses, as traders also took a note of private report stated that the value of foreign portfolio investors' (FPI) holdings in domestic equities reached \$654 billion in three months ended December 2021, a drop of nearly 2 per cent from the preceding quarter. Traders were cautious, as the CBIC cautioned the public against sharing Aadhaar and PAN details without a valid reason or for monetary gains, saying that the information could be misused by fraudsters for GST evasion.

On the global front, European markets were trading lower. Asian markets ended mostly lower on Friday, after the unemployment rate in Japan came in at a seasonally adjusted 2.8 percent in January. The Ministry of Internal Affairs and Communications said that exceeded expectations for 2.7 percent, which would have been unchanged from the December reading. The jobs-to-applicant ratio was 1.20, beating forecasts for 1.16, which would have been steady from the previous month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	54333.81	-768.87	-1.40
NIFTY	16245.35	-252.70	-1.53
MIDCAP	22618.58	-547.65	-2.36
SMLCAP	26286.66	-437.43	-1.64
BSEFMC	12736.31	-123.48	-0.96
AUTO	22577.92	-795.12	-3.40
POWER	3916.25	-77.37	-1.94
REALTY	3302.18	-104.37	-3.06
BSE IT	33690.92	-5.91	-0.02
BANKEX	39542.86	-633.88	-1.58
OIL GAS	17718.67	-142.23	-0.80
METAL	21286.21	-737.36	-3.35
INDIA VIX	27.96	-0.20	-0.69

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	553	1512	53
BSE	1228	2126	103

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4452	4481	(1)
NSE CASH	69447	65742	6
NSE F&O	5251724	19544221	(73)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.89	4.09	1.30
SENSEX	23.71	3.29	1.03

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	11668.66	6929.67	4738.99
FII	5996.25	13627.27	-7631.02

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	6020.25	6570.68	(550)
Index Options	410833.80	412177.66	(1344)
Stock Futures	17447.37	17561.27	(114)
Stock Options	13411.27	13500.72	(89)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.85	0.82
BANK NIFTY	0.57	0.66

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	98.24	97.78	0.47

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.826	6.815	-0.16
USA	1.784	1.844	-3.27

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1946.31	11.41	0.59
Silver	25.28	0.18	0.69
Crude-Oil	109.99	2.32	2.15
Brent-Crude	112.56	2.10	1.90

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 MAR -22 USD-INR	76.35	0.20	0.26
29 MAR-22 EUR-INR	83.97	-0.52	-0.61
29 MAR-22 GBP-INR	101.54	-0.27	-0.27
29 MAR-22 JPY- INR	66.15	0.36	0.54

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16245	15956	16101	16278	16423	16601
SENSEX	54334	53286	53810	54412	54935	55537
NIFTY FUTURES	16267	15972	16119	16299	16447	16627
BANK NIFTY	34408	33530	33969	34533	34972	35537
CNX IT	34178	33006	33592	34048	34634	35091
CNX MIDCAP	27517	27162	27340	27653	27831	28144
CNX SMALLCAP	9752	9636	9694	9791	9849	9946
INDIA VIX	27.96	25.66	26.81	28.37	29.52	31.08

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 07-03-2022

NIL

TECHNICAL VIEWS



NIFTY

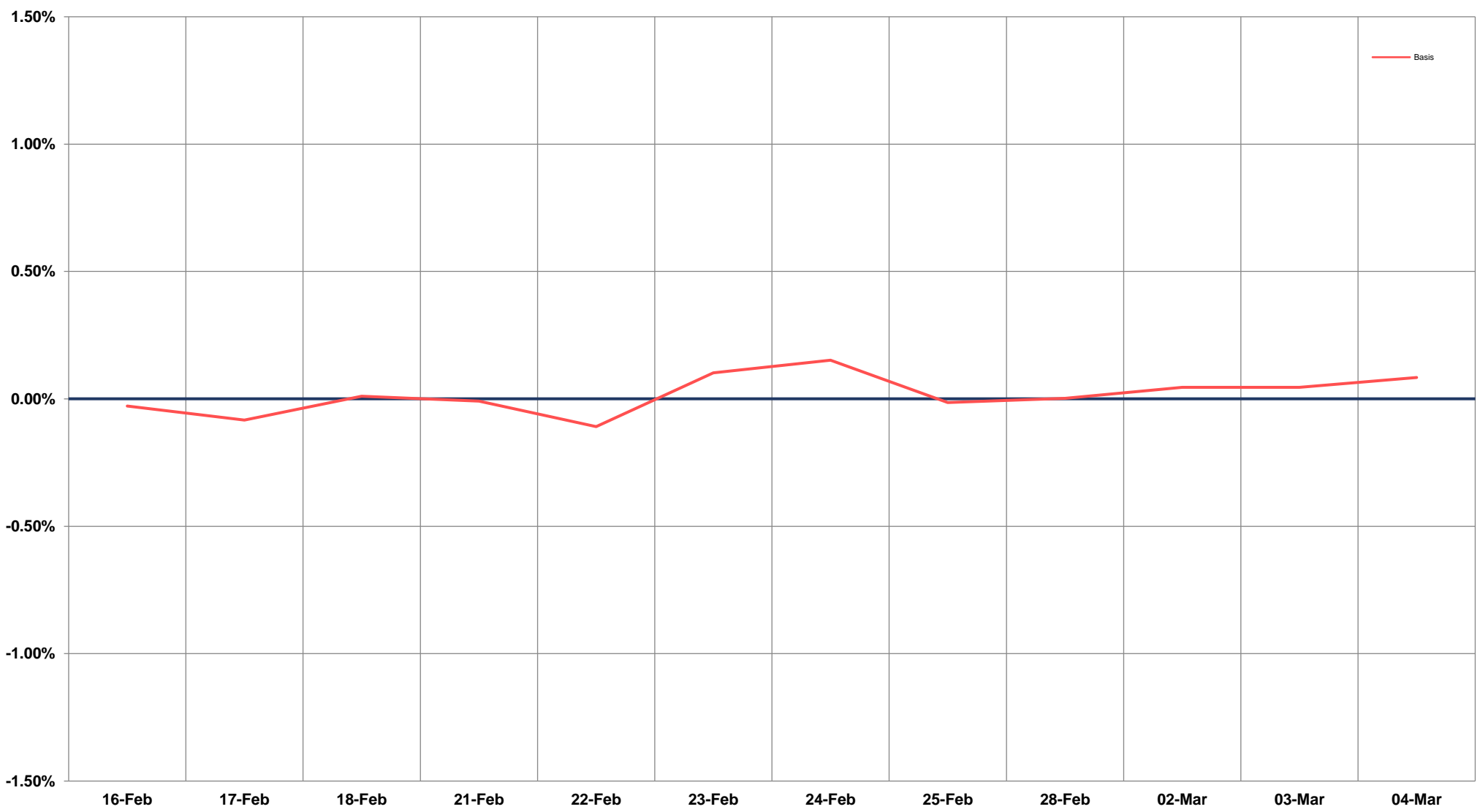
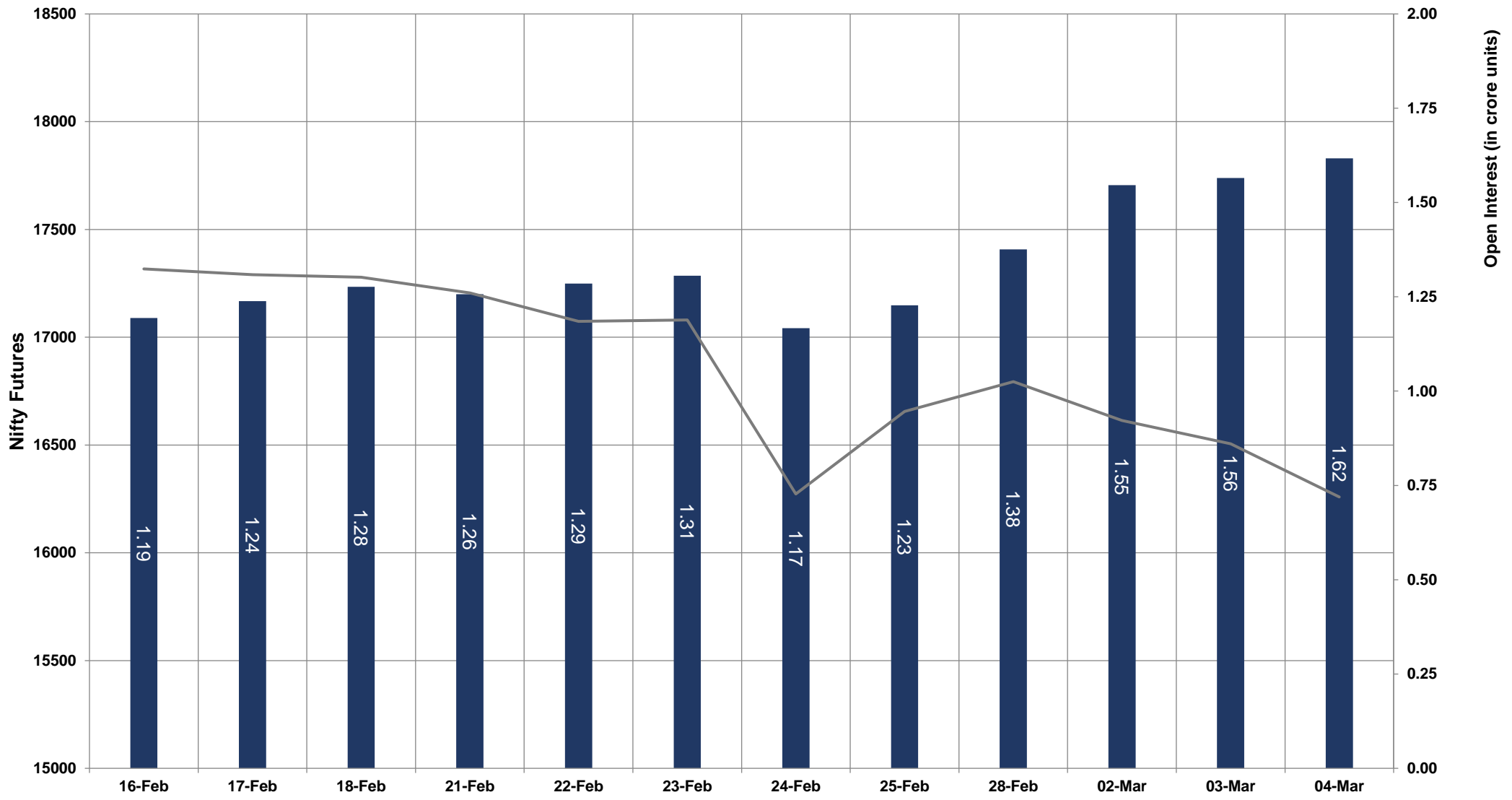


- Nifty Cash = **16245.35 (-1.53%)**
- Resistance levels = **16490** and **16622**
- Support levels = **16150** and **16030**

TECHNICAL VIEWS



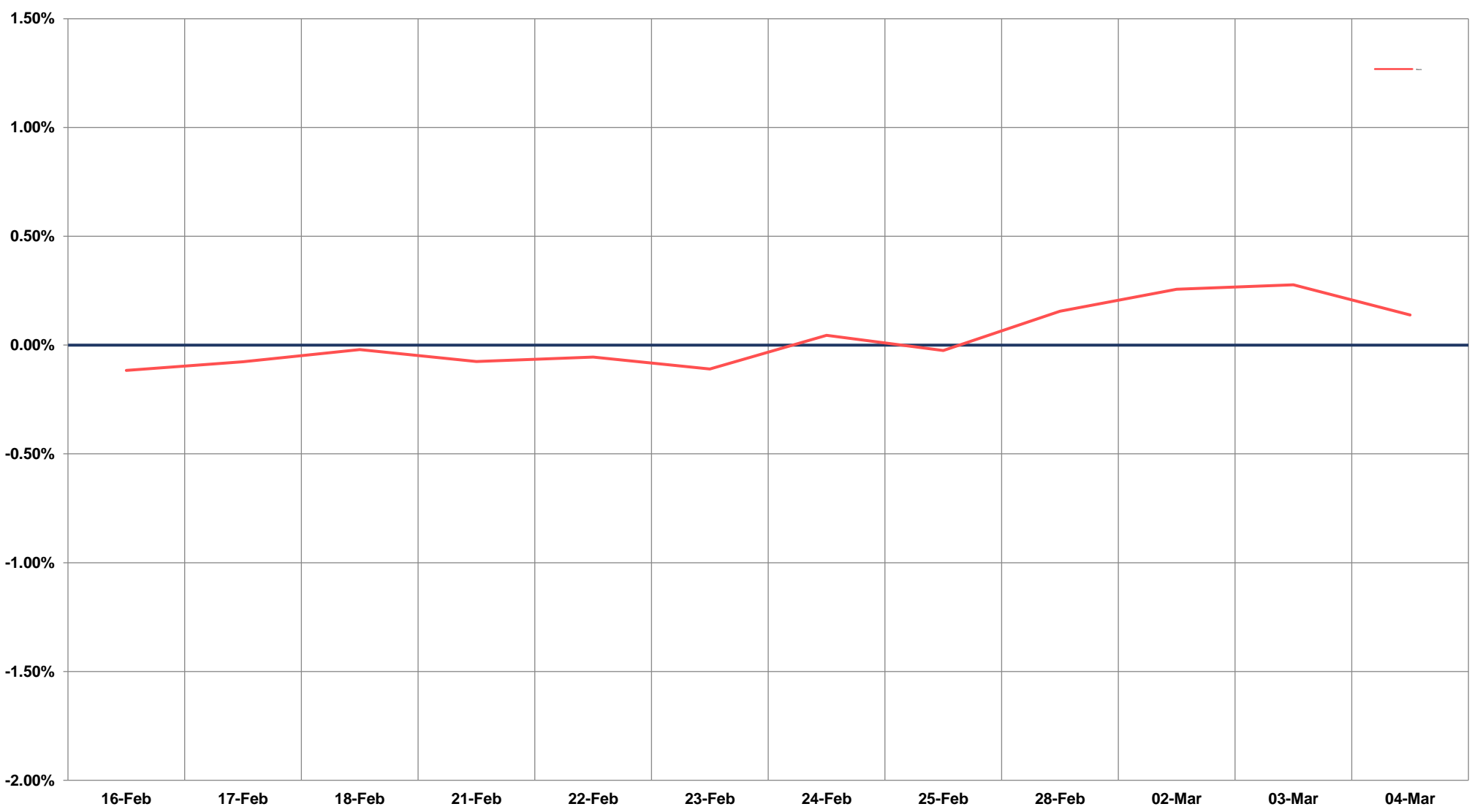
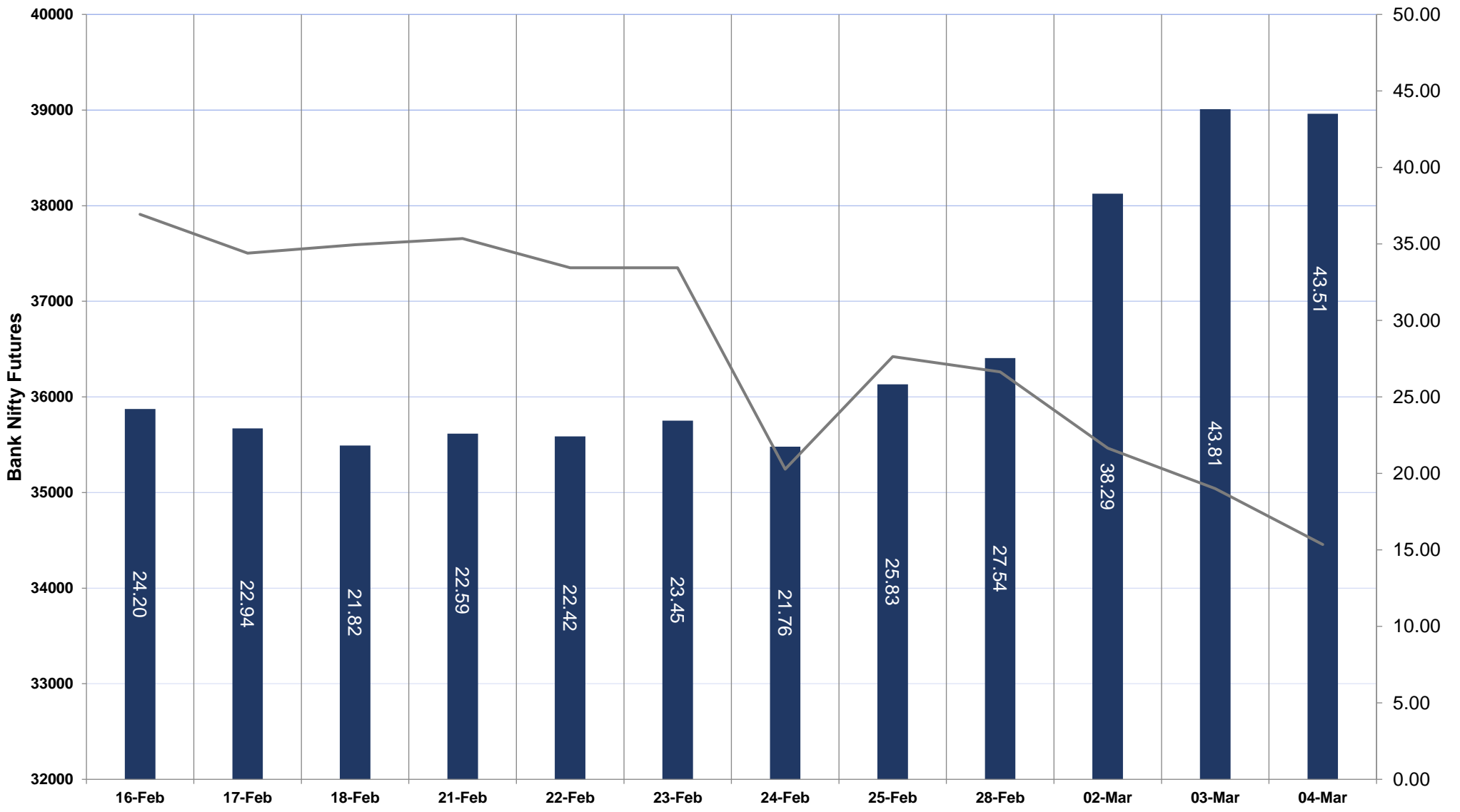
NIFTY FUTURES



TECHNICAL VIEWS



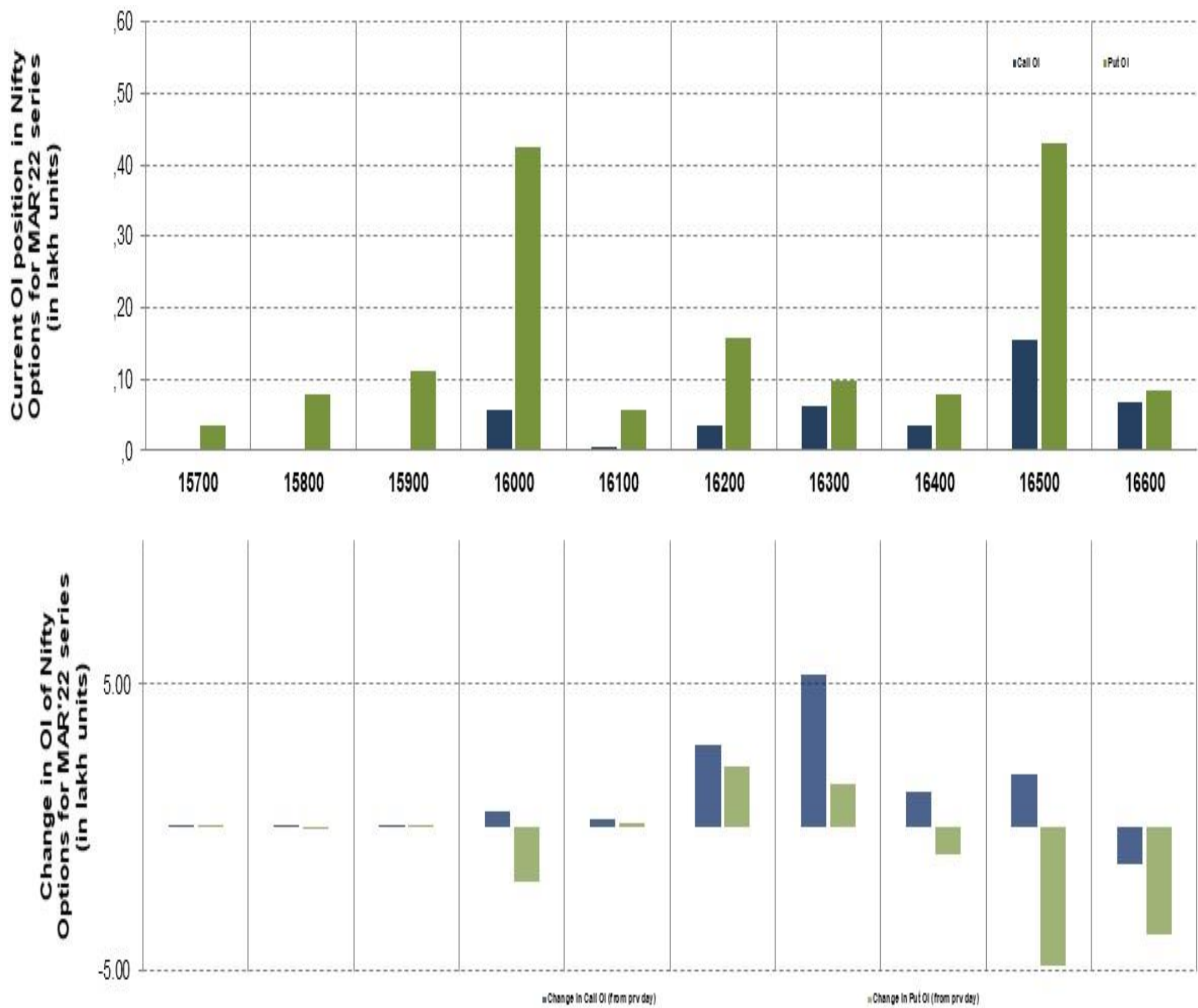
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.53 million** in Open Interests is **Strike Price of 16300**
- **Most Active Nifty Put** with a reduction of **0.48 millions** in Open Interests is **Strike Price of 16500**
- **Maximum Open Interest** an outstanding was **1.55 millions** for Calls at **Strike Price of 16500**
- **Maximum Open Interest** an outstanding was **4.29 millions** for Puts at **Strike Price of 16500**

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