



MORNING MANTRA



Daily Derivatives & Market Report

MAR 07, 2022



Bears continued to hold their tight grip over the Dalal Street on Monday, with both Sensex and Nifty ending in deep red. The start of the day was in red terrain, as Brent Crude surged to hit the \$130 per barrel-mark in early trade, highest since 2008, amid the risk of a US and European ban on Russian oil. Sentiments got hit as Jayanth R Varma, who is a member of the Monetary Policy Committee (MPC) of the Reserve Bank of India (RBI), has said the Russia-Ukraine conflict is likely to have adverse effects on both economic growth as well as inflation and policy makers must remain alert and ready to respond rapidly to the emerging situation.

Key indices remained lower during the trading session, on the back of negative cues from the global markets. Traders remain concerned as a private report lowered India's economy growth forecast to 7.8 per cent for 2022 due to the nation's exports being impacted by the Russia-Ukraine war and spiking oil prices causing ripple effects. It said rupee is likely to further depreciate against US dollar while soaring commodity prices will push inflation up. Some cautiousness came in as overseas investors withdrew as much as Rs 17,537 crore from the Indian markets in just three trading sessions of March as investors' sentiment was dented by the uncertainty caused by the Russia-Ukraine war and rising crude oil prices.

Besides, the Goods and Services Tax (GST) Council in its next meeting may look at raising the lowest tax slab to 8 per cent, from 5 per cent, and prune the exemption list in the GST regime as it looks to increase revenues and do away with states' dependence on Centre for compensation. On the global front, European markets were trading lower. Asian markets ended in red, even after China's exports grew more than expected in January to February period. The figures from the General Administration of Customs revealed that exports increased 16.3 percent on a yearly basis, bigger than the expected growth of 15.0 percent. At the same time, imports advanced 15.5 percent, but slower than forecast of 16.5 percent.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	52842.75	-1491.06	-2.74
NIFTY	15863.15	-382.20	-2.35
MIDCAP	22108.94	-509.64	-2.25
SMLCAP	25681.12	-605.54	-2.30
BSEFMC	12402.46	-333.85	-2.62
AUTO	21669.38	-908.54	-4.02
POWER	3813.97	-102.28	-2.61
REALTY	3126.70	-175.48	-5.31
BSE IT	33674.82	-16.10	-0.05
BANKEX	37726.86	-1816.00	-4.59
OIL GAS	17861.52	142.85	0.81
METAL	21855.97	569.76	2.68
INDIA VIX	29.33	1.37	4.91

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	450	1673	56
BSE	849	2608	138

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	7002	4452	57
NSE CASH	71170	69447	2
NSE F&O	5189678	5251724	(1)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.39	4.00	1.33
SENSEX	23.08	3.20	1.07

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	13168.04	7837.01	5331.03
FII	7443.11	14925.19	-7482.08

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	8060.09	9822.24	(1762)
Index Options	291021.81	288224.71	2797
Stock Futures	17640.95	18361.06	(720)
Stock Options	14571.35	14693.80	(122)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.70	0.85
BANK NIFTY	0.30	0.57

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	99.23	98.85	0.39

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.891	6.813	1.14
USA	1.734	1.722	0.70

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1991.41	22.00	1.12
Silver	25.84	0.19	0.76
Crude-Oil	122.72	7.04	6.09
Brent-Crude	124.90	6.78	5.67

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 MAR -22 USD-INR	77.23	0.87	1.13
29 MAR-22 EUR-INR	83.84	-0.21	-0.25
29 MAR-22 GBP-INR	101.67	0.09	0.09
29 MAR-22 JPY- INR	67.04	0.85	1.29

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	15863	15439	15651	15924	16136	16408
SENSEX	52843	51968	52405	52805	53242	53641
NIFTY FUTURES	15893	15607	15750	15854	15997	16101
BANK NIFTY	32871	31187	32029	33219	34061	35250
CNX IT	34136	33084	33610	34023	34549	34962
CNX MIDCAP	26866	26324	26595	26804	27075	27283
CNX SMALLCAP	9553	9367	9460	9529	9622	9691
INDIA VIX	29.33	26.87	28.10	29.19	30.42	31.51

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	Buy	Buy	Buy

SECURITIES BAN IN F&O TRADES FOR 08-03-2022

NIL

TECHNICAL VIEWS



NIFTY

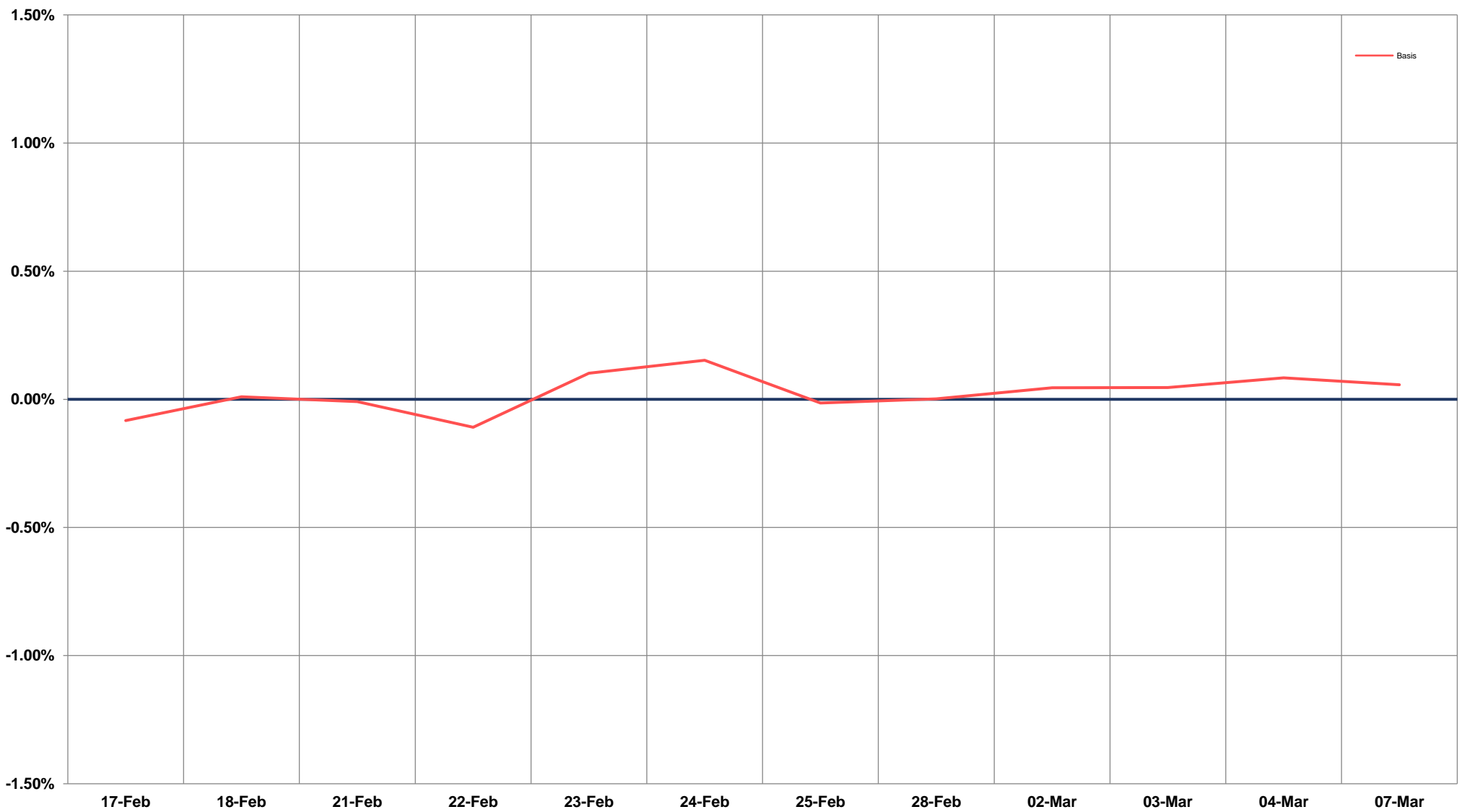
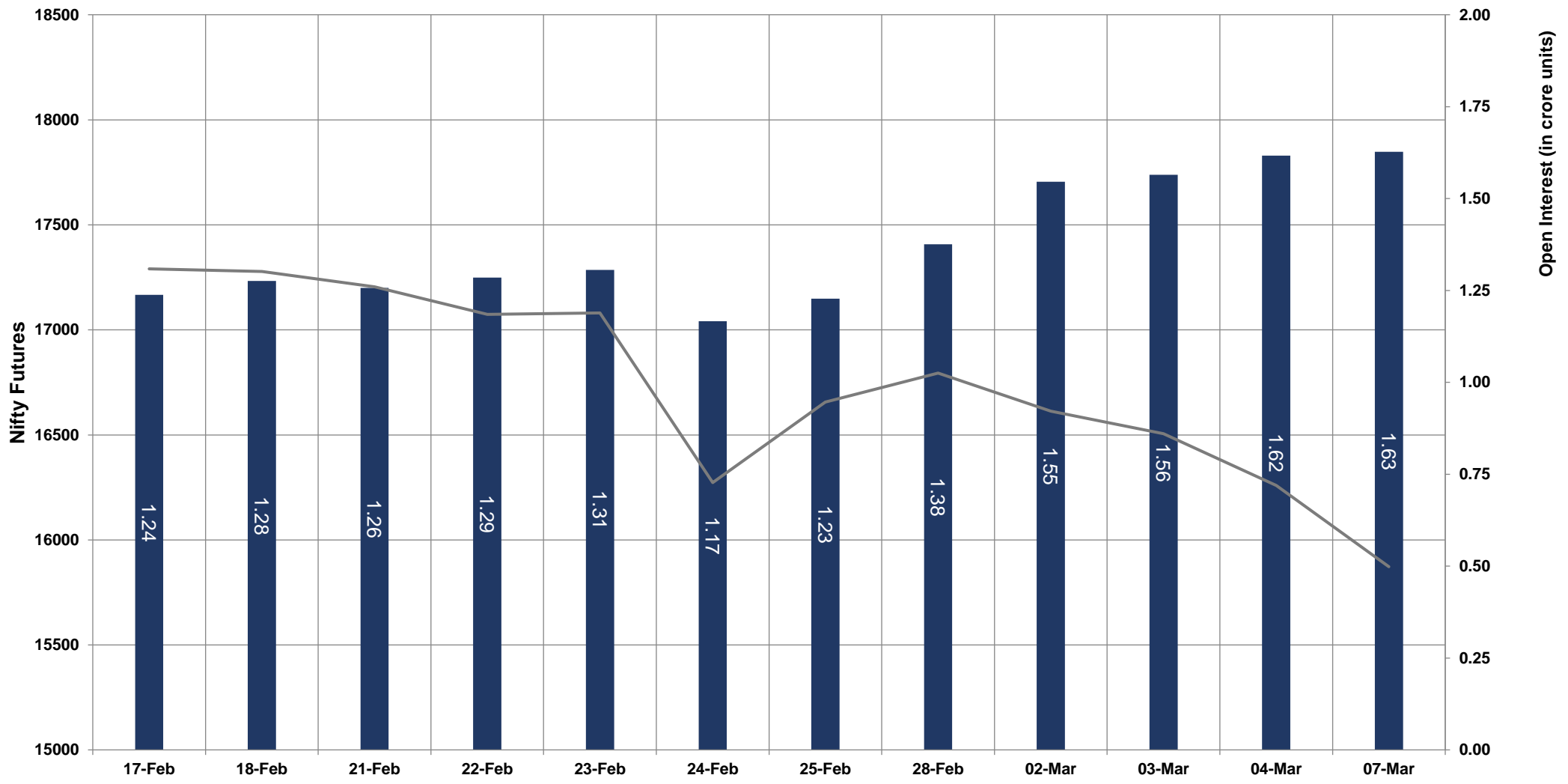


- Nifty Cash = **15863.15 (-2.35%)**
- Resistance levels = **16220** and **16335**
- Support levels = **15660** and **15470**

TECHNICAL VIEWS



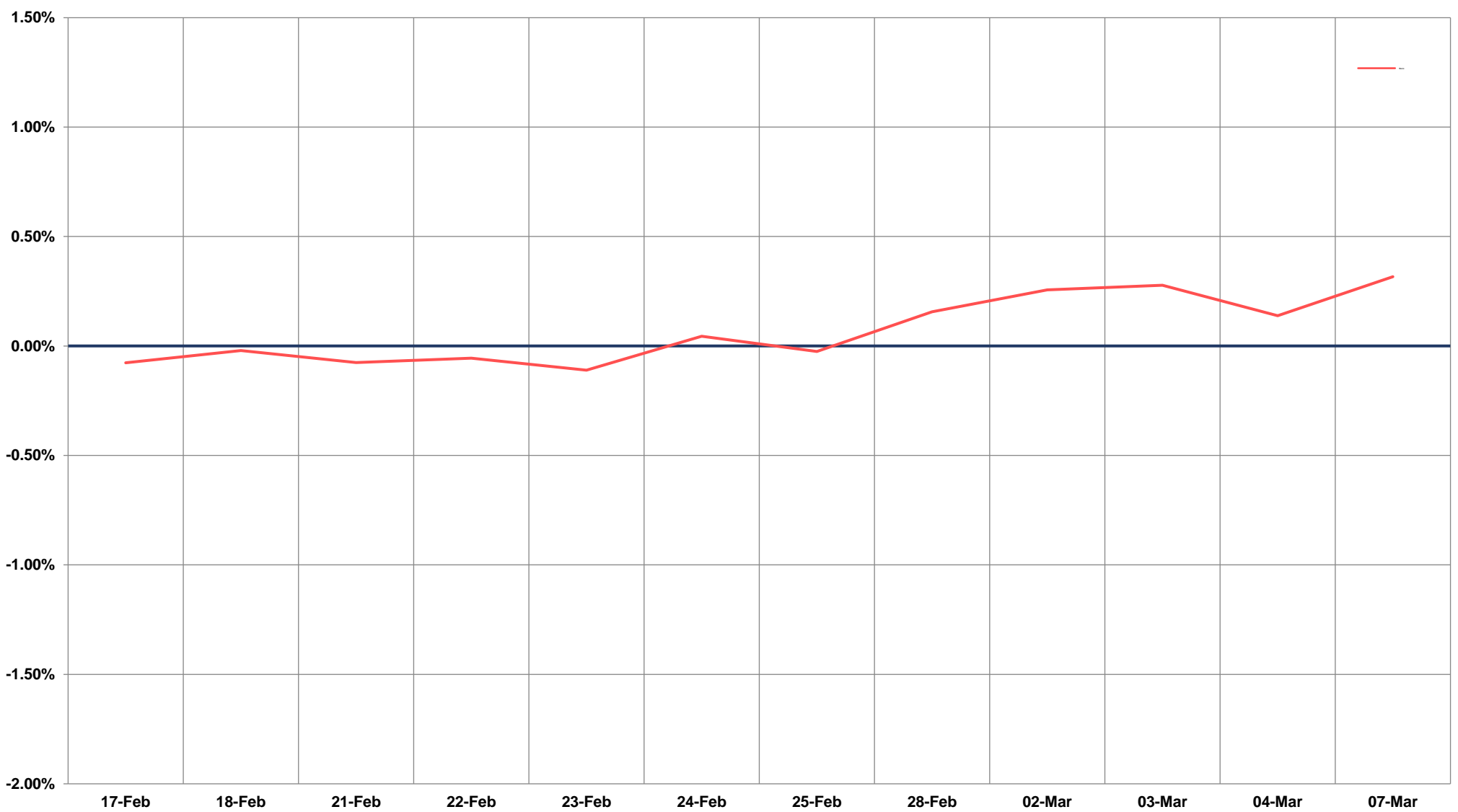
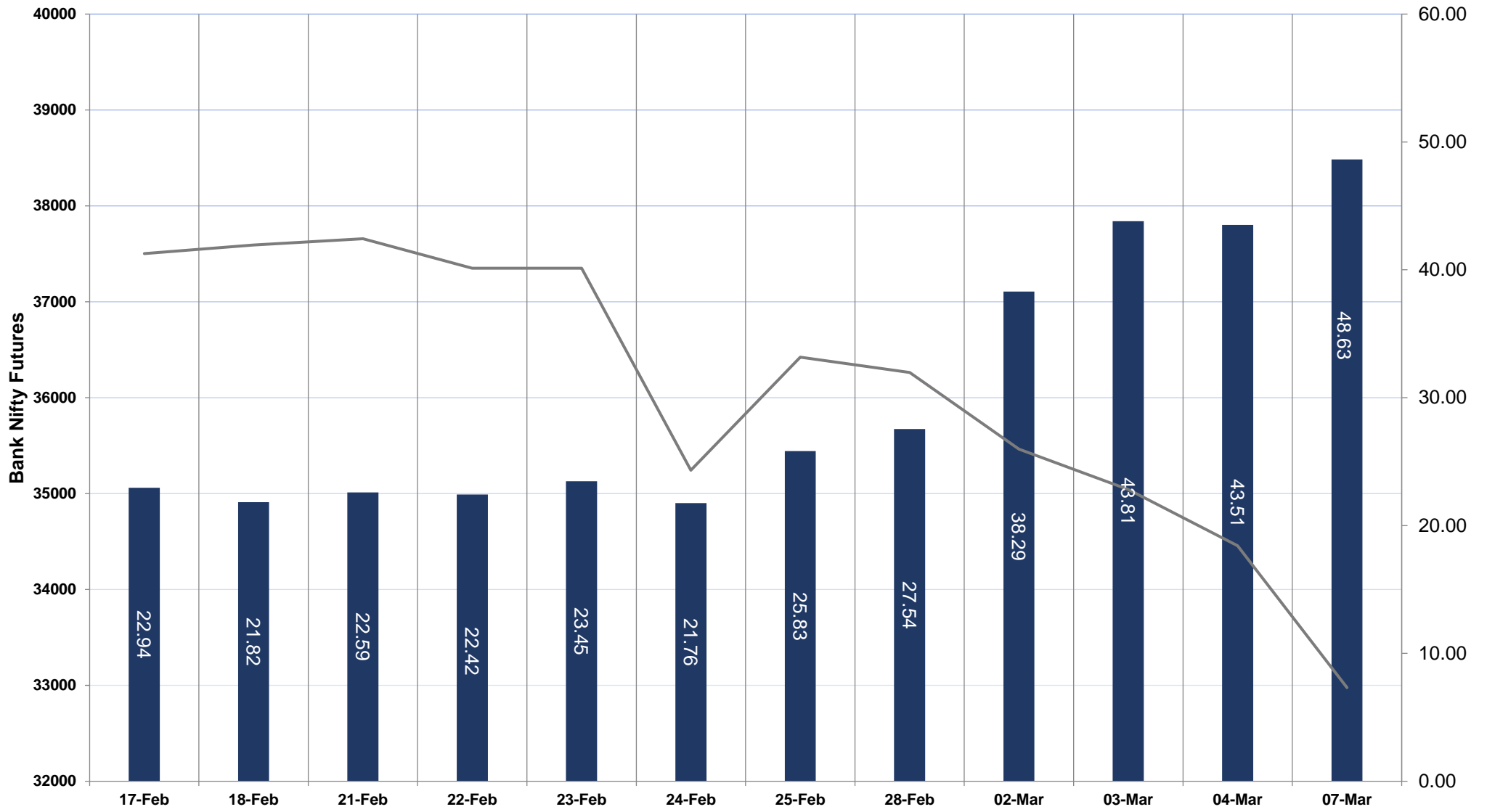
NIFTY FUTURES



TECHNICAL VIEWS



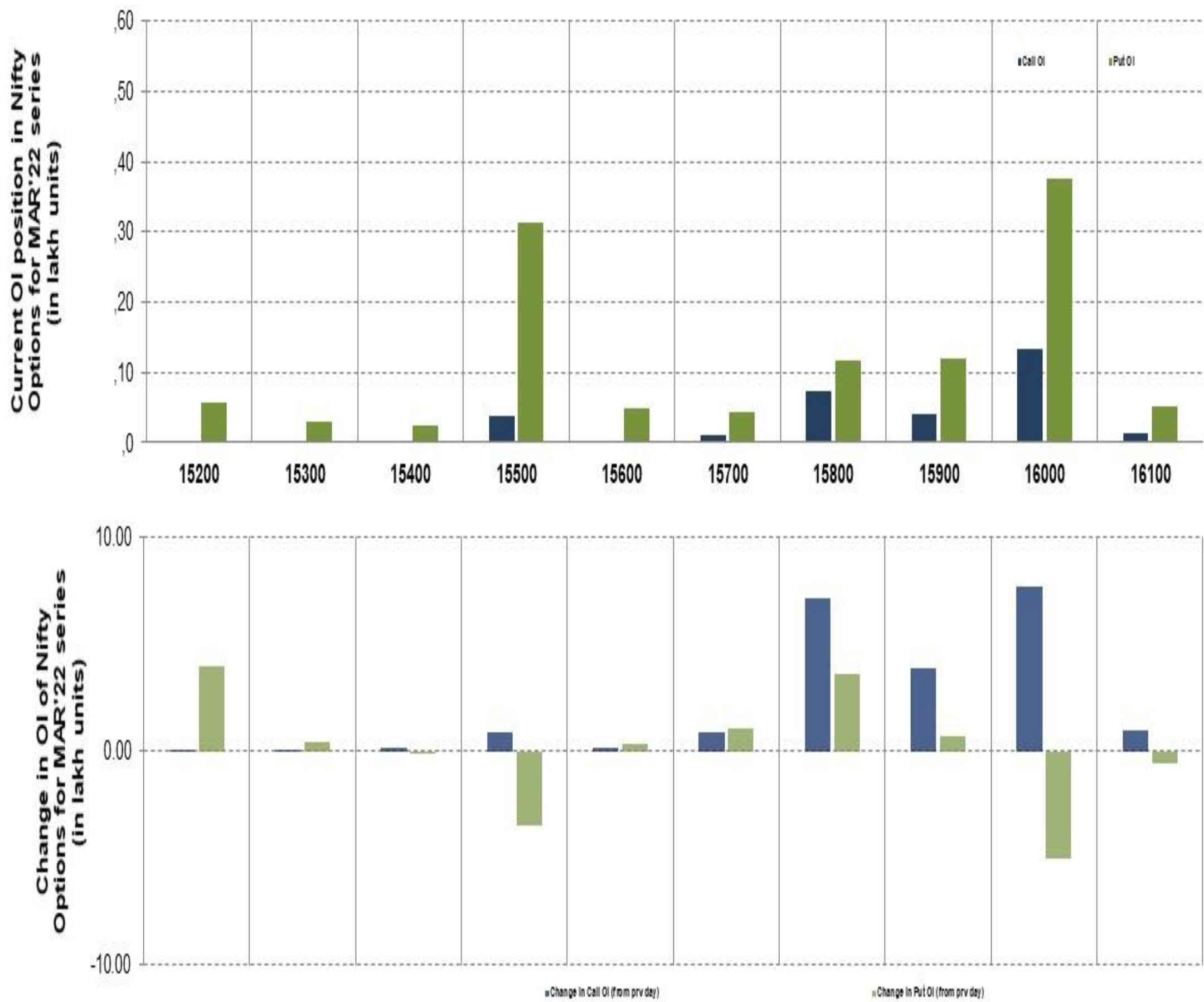
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.76 million** in Open Interests is **Strike Price of 16000**
- **Most Active Nifty Put** with a reduction of **0.50 millions** in Open Interests is **Strike Price of 16000**
- **Maximum Open Interest an outstanding** was **1.33 millions** for Calls at **Strike Price of 16000**
- **Maximum Open Interest an outstanding** was **3.74 millions** for Puts at **Strike Price of 16000**

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