



MORNING MANTRA



Daily Derivatives & Market Report

MAR 08, 2022



Indian equity benchmarks staged decent recovery on Tuesday to end higher. Markets made a cautious start as the ongoing concerns on the Russia-Ukraine conflict coupled with soaring crude oil prices continued to weigh market sentiment. Traders were also cautious as a Crisil report warned that the Russian invasion of Ukraine, and the flurry of punitive sanctions imposed on the former by the US and European nations, have the potential to cull India's imports on one hand and also lead to input cost pressure on downstream companies in India Inc.

Some concern also came as rating agency ICRA in its latest report has said that the ongoing conflict between Ukraine and Russia will burden domestic steelmakers with high input costs. Traders also got worried, after Union Revenue Secretary Tarun Bajaj urged the Customs department to be cautious following an increase in drug hauls effected in ports and airports across the country. Noting that the Customs has also been working relentlessly on intelligence, Bajaj said things like gold, drugs, red sanders, and wildlife have been coming to the borders as reflected in a large number of seizures in the past year.

However, in the last hours of the trade, markets cut all of their losses to turn positive, with private report stating that hiring activity witnessed a 31 per cent increase in February as multiple sectors recorded strong growth compared to the previous year. Besides, credit rating agency, India Ratings and Research (Ind-Ra) in its latest report has said that the direct impact of the Russia-Ukraine war on Indian credits appears to be limited. Ind-Ra's initial assessment indicates that the impact would be largely restricted to small entities and those at the lower end of the credit spectrum.

Some support came with Commerce and Industry Minister Piyush Goyal's statement that goods exports will exceed the ambitious target set for the current fiscal and touch \$410 billion, despite the supply-side disruptions caused by the Russia-Ukraine conflict. On the global front, European markets were trading higher as banking stocks found some reprieve after hefty losses in the past sessions. Asian markets ended lower, after the value of overall bank lending in Japan was up 0.4 percent on year in February, the Bank of Japan said on Tuesday - coming in at 580.048 billion yen. That follows the downwardly revised 0.5 percent increase in January (originally 0.6 percent).

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	53424.09	581.34	1.10
NIFTY	16013.45	150.30	0.95
MIDCAP	22431.02	322.08	1.46
SMLCAP	26021.90	340.78	1.33
BSEFMC	12531.58	129.12	1.04
AUTO	21801.70	132.32	0.61
POWER	3842.38	28.41	0.74
REALTY	3226.58	99.88	3.19
BSE IT	34496.57	821.75	2.44
BANKEX	38051.11	324.25	0.86
OIL GAS	17686.27	-175.25	-0.98
METAL	21432.38	-423.59	-1.94
INDIA VIX	28.59	-0.74	-2.52

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1467	602	53
BSE	2243	1085	99

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5171	7002	(26)
NSE CASH	73266	71170	3
NSE F&O	6933091	5189678	34

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.59	4.03	1.31
SENSEX	23.36	3.24	1.05

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	12923.51	6433.92	6489.59
FII	8283.13	16425.73	-8142.60

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	6713.28	7721.62	(1008)
Index Options	311720.01	306204.97	5515
Stock Futures	18078.17	19065.10	(987)
Stock Options	11945.79	11944.21	2

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.76	0.70
BANK NIFTY	0.56	0.30

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	99.06	99.29	-0.24

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.888	6.896	0.12
USA	1.849	1.749	5.72

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	2008.07	9.19	0.46
Silver	26.19	0.50	1.96
Crude-Oil	122.67	3.27	2.74
Brent-Crude	127.03	3.79	3.08

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 MAR -22 USD-INR	77.17	-0.08	-0.10
29 MAR-22 EUR-INR	84.16	0.29	0.35
29 MAR-22 GBP-INR	101.18	-0.48	-0.47
29 MAR-22 JPY- INR	66.64	-0.45	-0.67

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16013	15547	15780	15905	16138	16262
SENSEX	53424	51833	52629	53056	53852	54280
NIFTY FUTURES	16012	15551	15781	15907	16138	16263
BANK NIFTY	33158	31751	32454	32859	33563	33967
CNX IT	35056	33547	34301	34732	35486	35917
CNX MIDCAP	27199	26414	26806	27027	27419	27640
CNX SMALLCAP	9697	9445	9571	9649	9775	9854
INDIA VIX	28.59	25.64	27.11	28.59	30.06	31.54

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 09-03-2022

NIL

TECHNICAL VIEWS



NIFTY

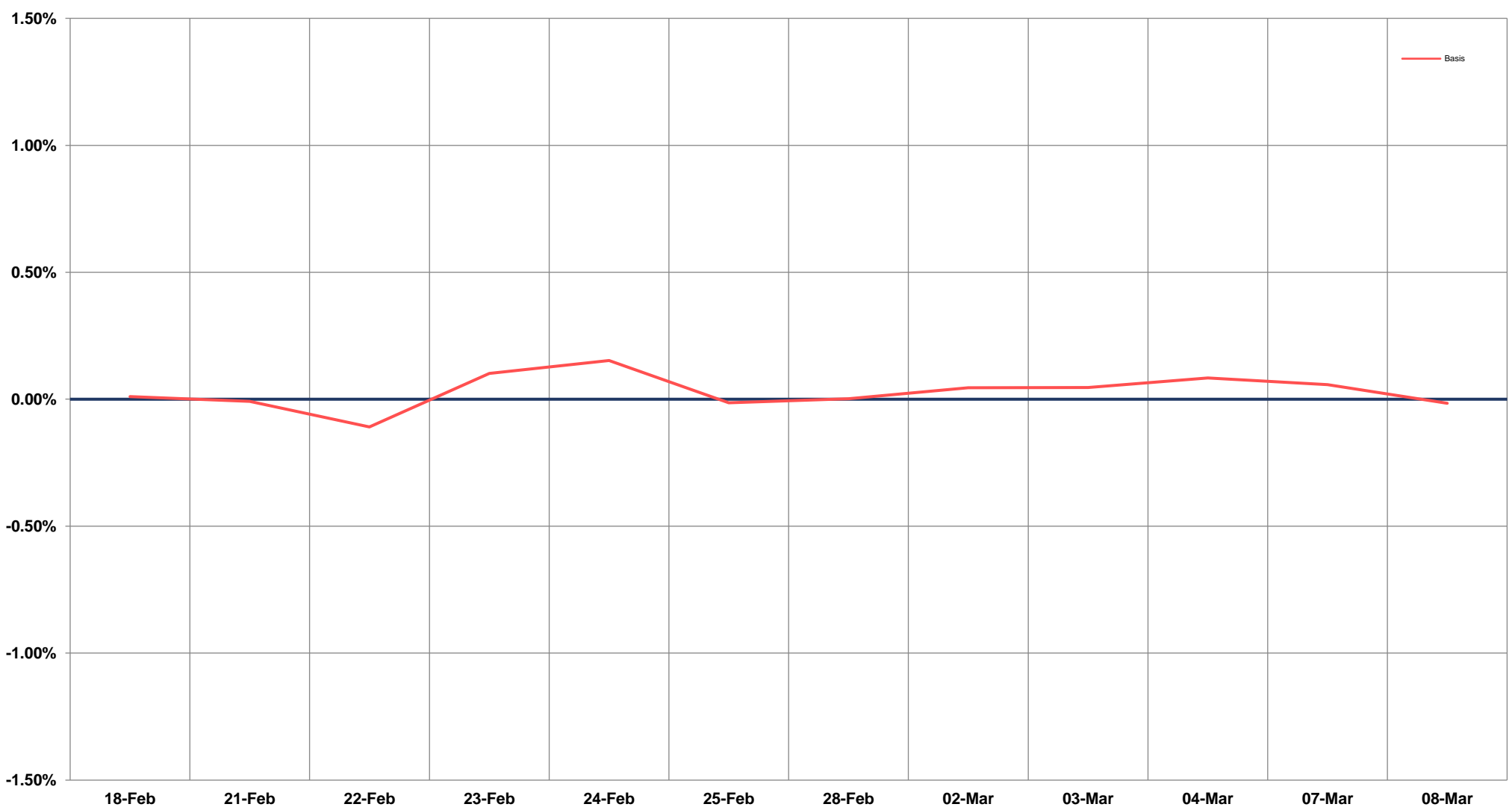
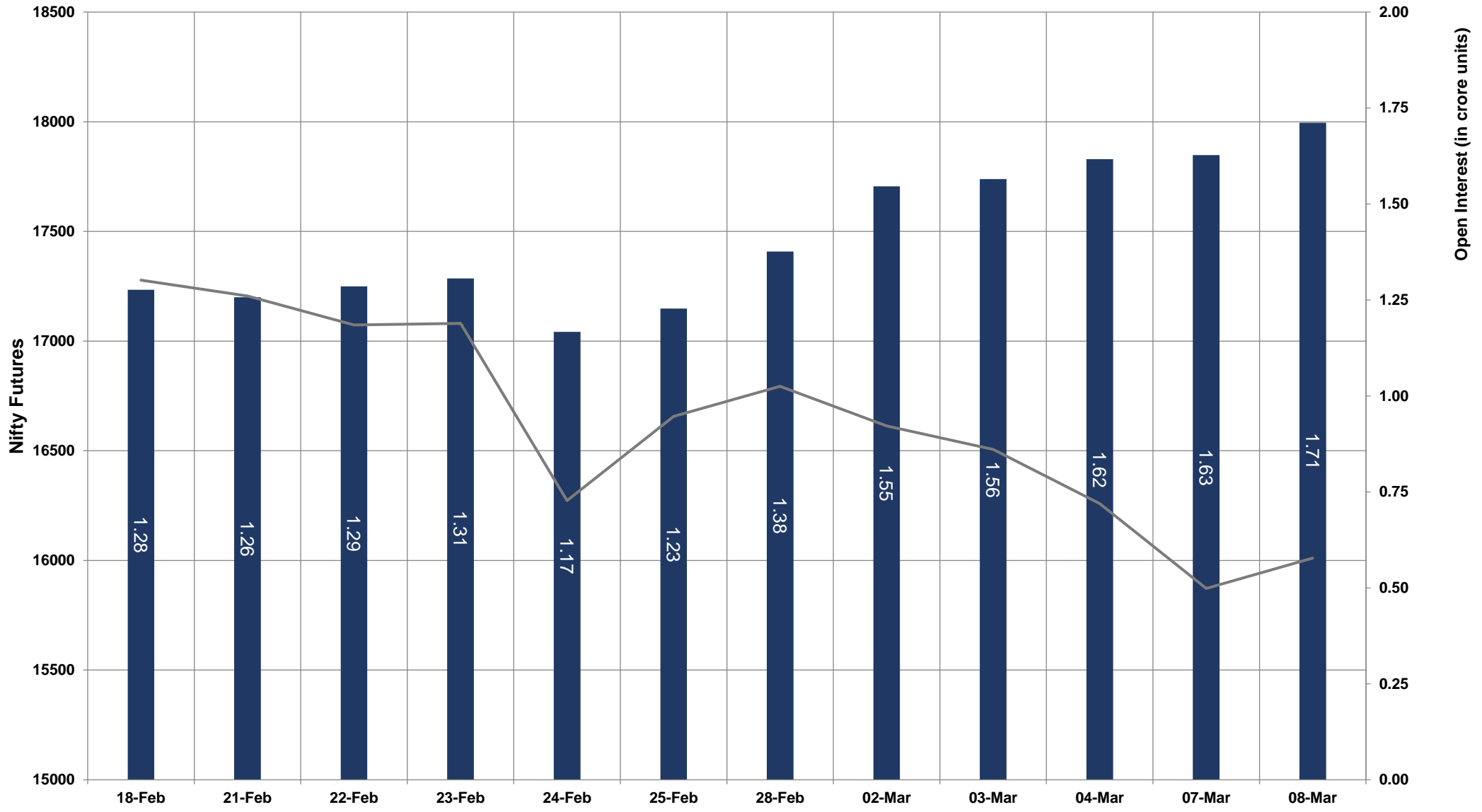


- Nifty Cash = **16013.45 (0.95%)**
- Resistance levels = **16220** and **16335**
- Support levels = **15890** and **15750**

TECHNICAL VIEWS



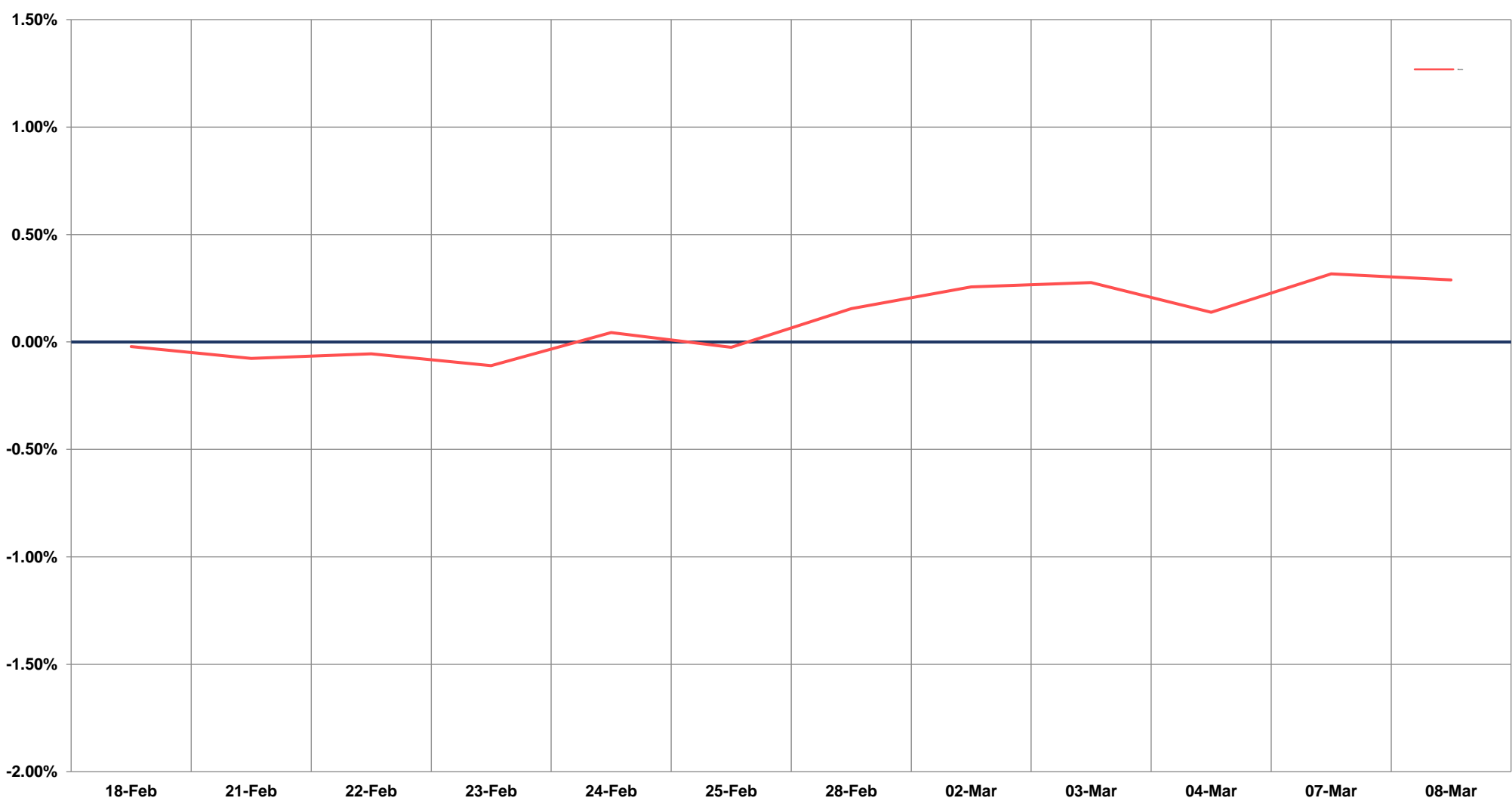
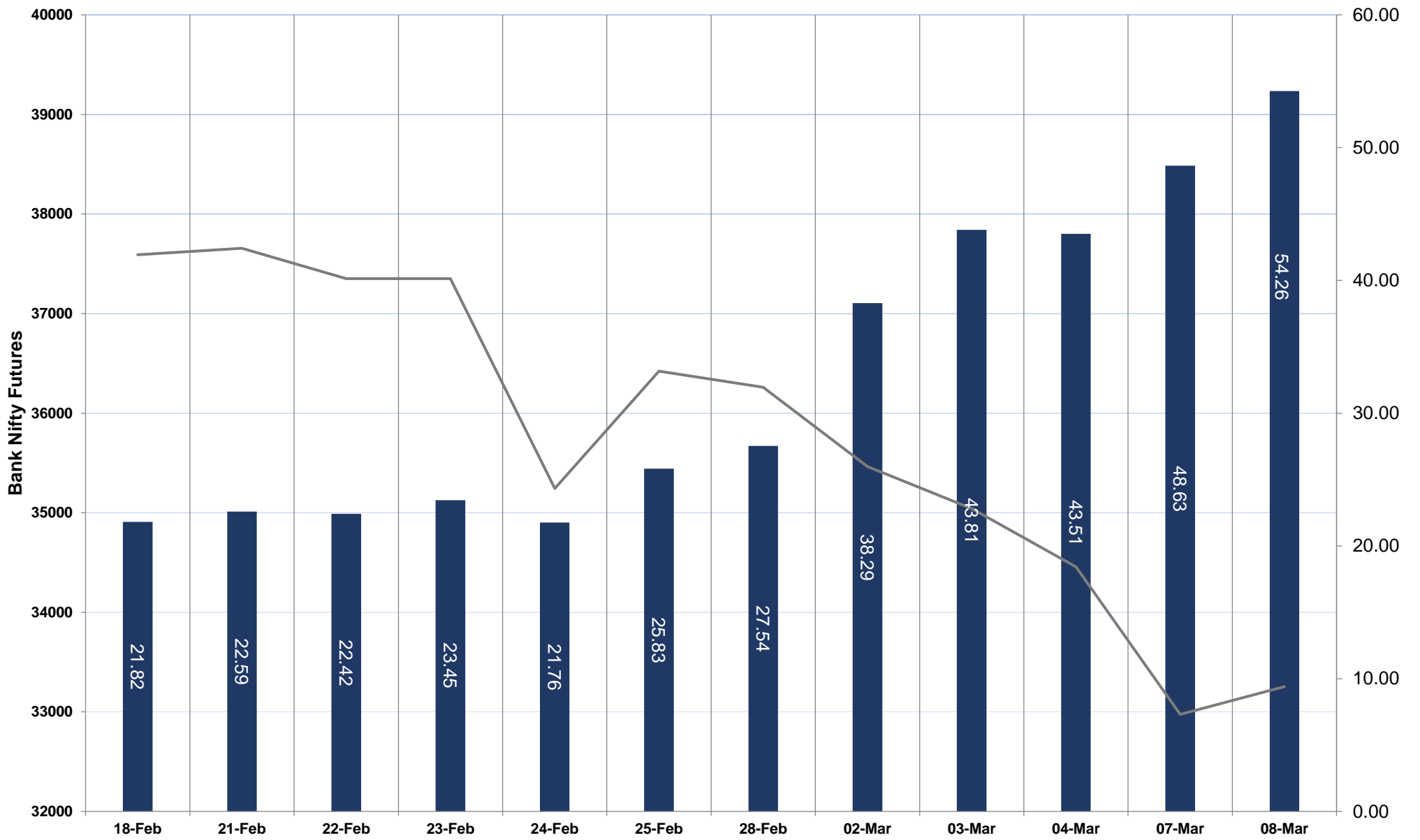
NIFTY FUTURES



TECHNICAL VIEWS



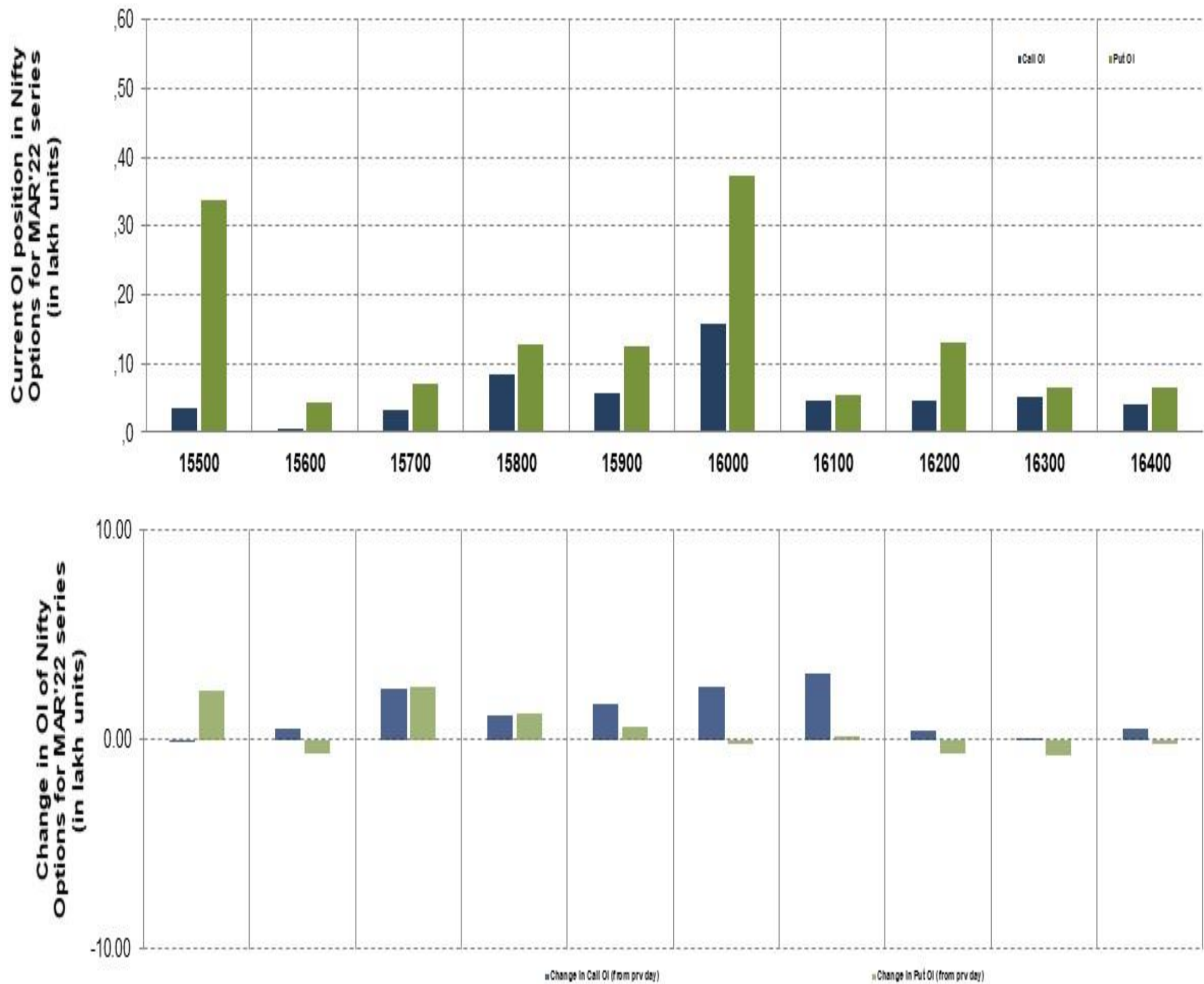
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.31 million** in Open Interests is **Strike Price of 16100**
- **Most Active Nifty Put** with an addition of **0.25 millions** in Open Interests is **Strike Price of 15700**
- **Maximum Open Interest** an outstanding was **1.58 millions** for Calls at **Strike Price of 16000**
- **Maximum Open Interest** an outstanding was **3.72 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.