



MORNING MANTRA



Daily Derivatives & Market Report

MAR 11, 2022



Indian equity benchmarks ended volatile session on a higher note on Friday. Markets made negative start of the day, as sentiments got impacted with the Reserve Bank data showing that India Inc's direct overseas investment declined 67 per cent to \$753.61 million in February this year. Some worries also came, after N S Vishwanathan, Former Deputy Governor, Reserve Bank of India, said India needs a very strong bond market that can fund projects and manage its risks. He mentioned projects with implementation risks should normally be financed by the capital markets and not by banks using public deposits.

Fluctuating between green and red terrain again and again, key indices traded volatile during the trading session, on the back of negative cues from other Asian markets. Traders remained cautious, as IMF Managing Director Kristalina Georgieva said that the war in Ukraine and massive sanctions against Russia have triggered a contraction in global trade, sending food and energy prices sharply higher and forcing the International Monetary Fund to lower its global growth forecast next month.

However, markets managed to end in green, taking support with Rating agency Crisil in its latest report 'India Outlook, Fiscal 2023' has said that Indian economy is likely to grow by 7.8 per cent in 2022-23, mainly driven by the government's drive to push infrastructure spending and likely increase in private capital expenditure. Some support came in as bank credit grew by 7.9 per cent to Rs 116.27 lakh crore and deposits rose by 8.6 per cent to Rs 162.17 lakh crore in the fortnight ended February 25.

On the global front, European markets were trading mostly in green after the previous session's hefty losses and UK economy rebounded in January after the easing of restrictions related to the pandemic. Asian markets ended mostly lower, after Japanese large companies' confidence turned negative in the first quarter. The survey results from the Ministry of Finance showed that the large industries' business survey index fell to -7.5 in January to March period from +9.6 in the preceding period.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	55550.30	85.91	0.15
NIFTY	16630.45	35.55	0.21
MIDCAP	23309.95	103.77	0.45
SMLCAP	27141.43	243.14	0.90
BSEFMC	13107.20	54.59	0.42
AUTO	22765.68	-79.48	-0.35
POWER	3923.29	8.30	0.21
REALTY	3416.72	16.44	0.48
BSE IT	35070.43	-26.99	-0.08
BANKEX	39592.95	104.82	0.27
OIL GAS	18105.12	172.79	0.96
METAL	21841.24	123.86	0.57
INDIA VIX	25.34	-0.24	-0.95

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1269	782	55
BSE	2076	1263	119

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4298	7481	(43)
NSE CASH	58641	73968	(21)
NSE F&O	4640764	22471343	(79)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.38	4.19	1.26
SENSEX	24.32	3.37	1.01

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6786	5099	1687
FII	6251	8515	(2264)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4013.74	3585.92	428
Index Options	314938.30	315046.84	(109)
Stock Futures	12027.62	11179.64	848
Stock Options	15018.37	14929.77	89

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.03	0.88
BANK NIFTY	0.68	0.69

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	98.38	-0.12	-0.13

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.809	6.864	0.81
USA	2.011	2.009	0.10

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1980	-15.53	-0.79
Silver	25.67	-0.21	-0.83
Crude-Oil	107.61	1.69	1.61
Brent-Crude	111.40	2.05	1.88

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 MAR -22 USD-INR	76.56	-0.01	-0.01
29 MAR-22 EUR-INR	84.41	-0.21	-0.25
29 MAR-22 GBP-INR	100.42	-0.40	-0.39
29 MAR-22 JPY- INR	65.51	-0.49	-0.74

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16630	16375	16503	16599	16726	16822
SENSEX	55550	54694	55122	55478	55906	56262
NIFTY FUTURES	16657	16380	16519	16613	16751	16846
BANK NIFTY	34546	33721	34134	34507	34919	35293
CNX IT	35349	34995	35172	35325	35502	35655
CNX MIDCAP	28210	27712	27961	28104	28353	28496
CNX SMALLCAP	10158	9945	10052	10125	10232	10305
INDIA VIX	25.34	23.97	24.66	25.26	25.95	26.55

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 14-03-2022

NIL

TECHNICAL VIEWS



NIFTY

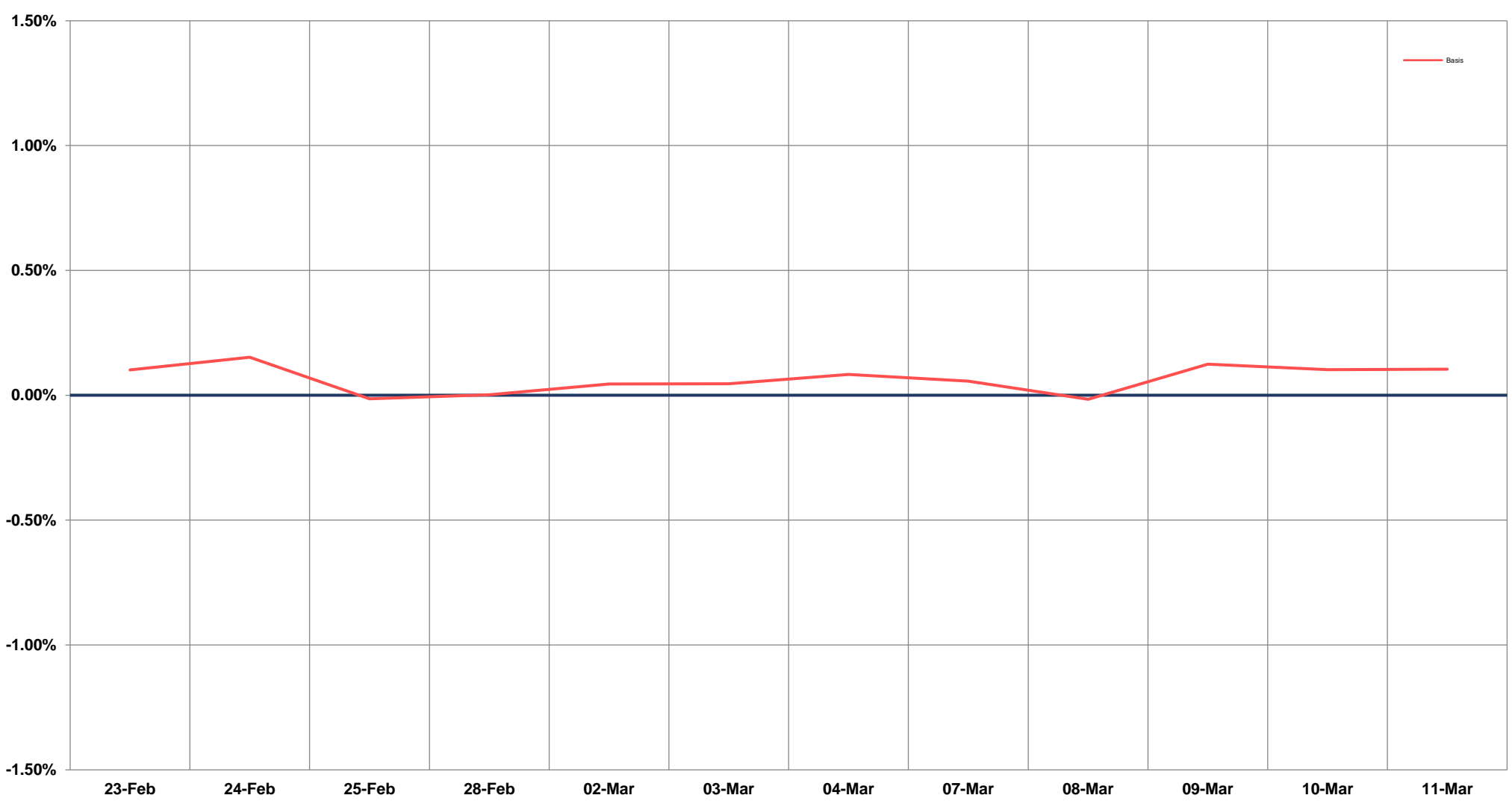
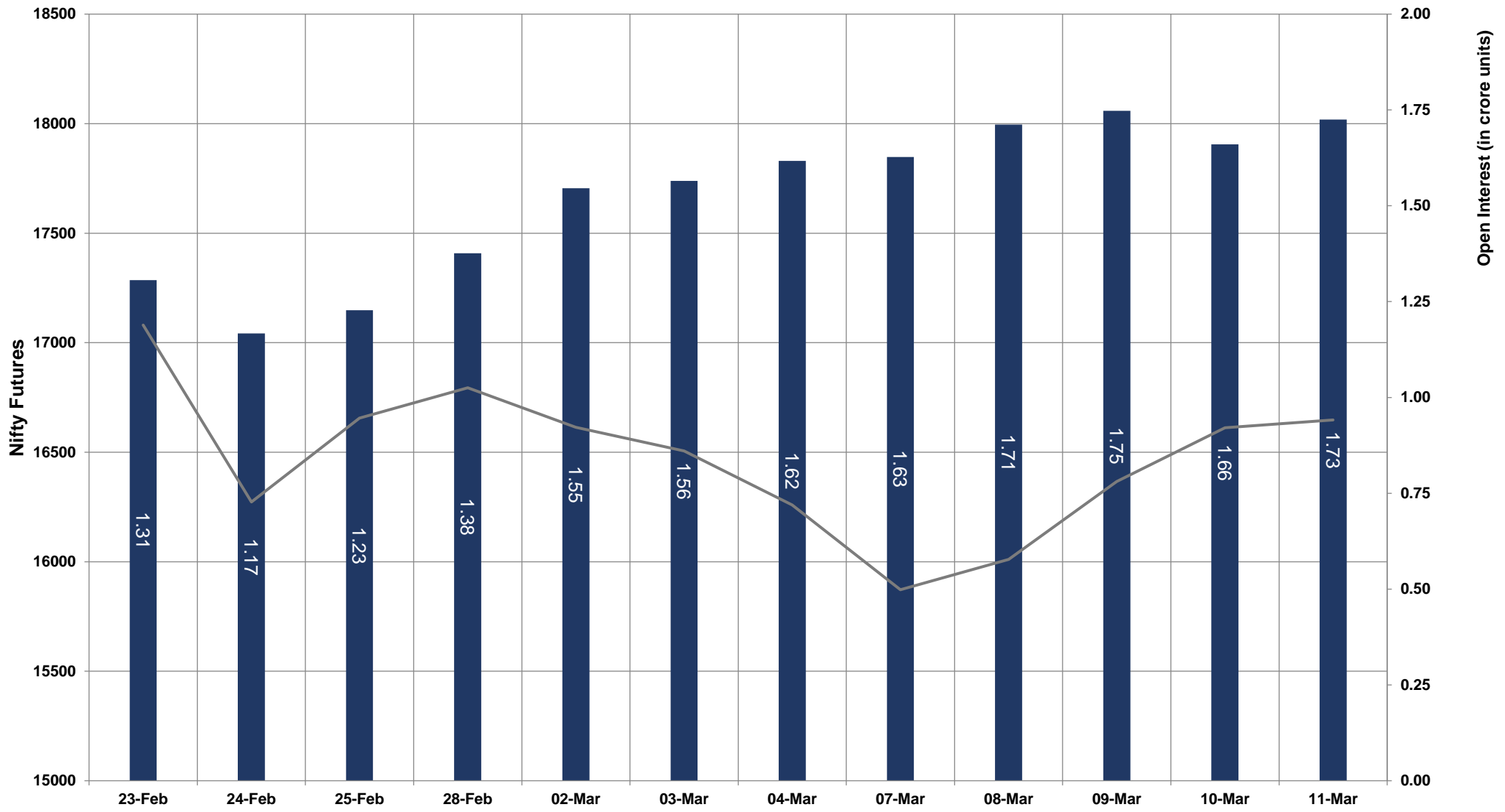


- Nifty Cash = **16630.45 (0.21%)**
- Resistance levels = **16780** and **16870**
- Support levels = **16450** and **16310**

TECHNICAL VIEWS



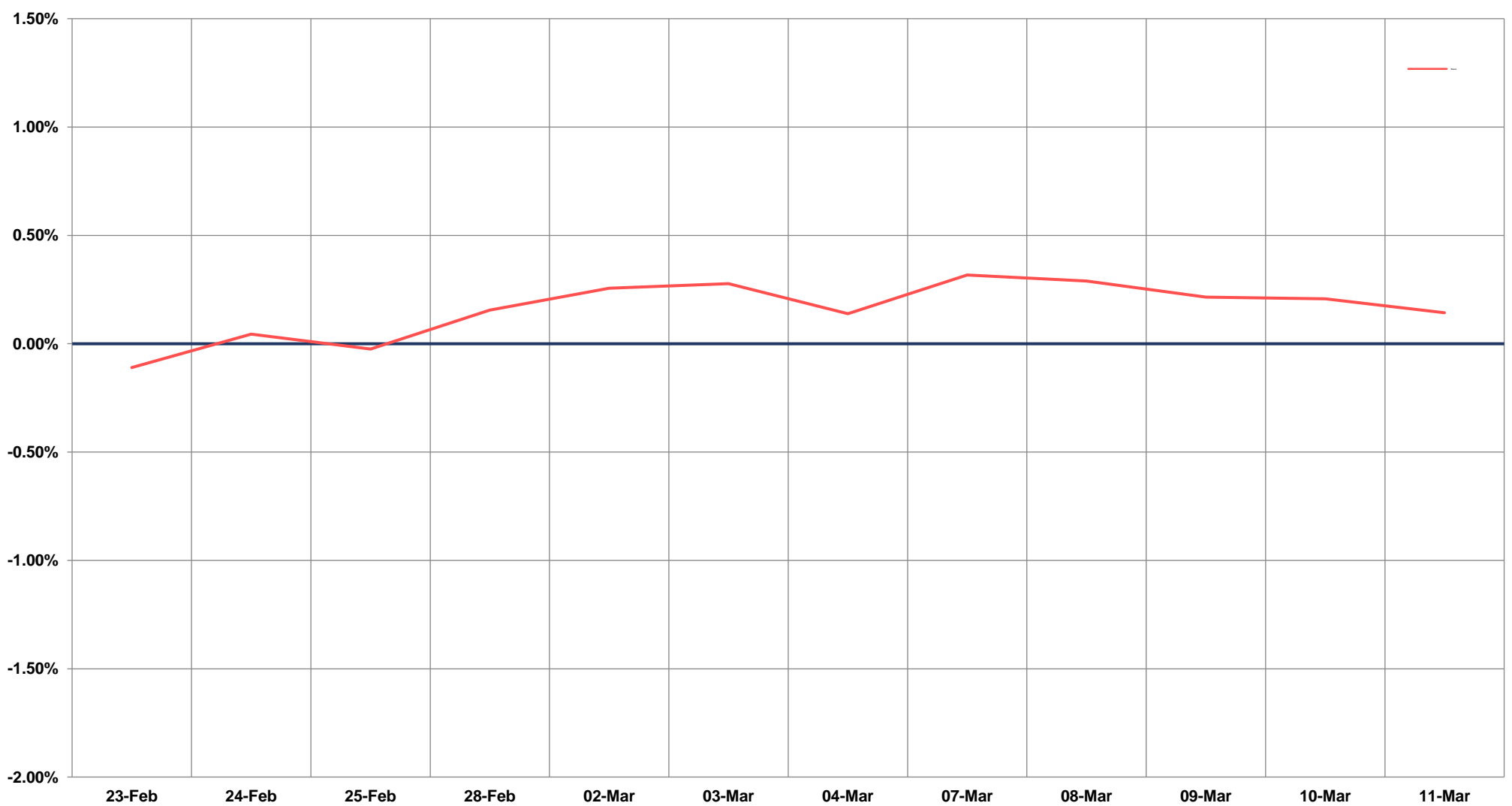
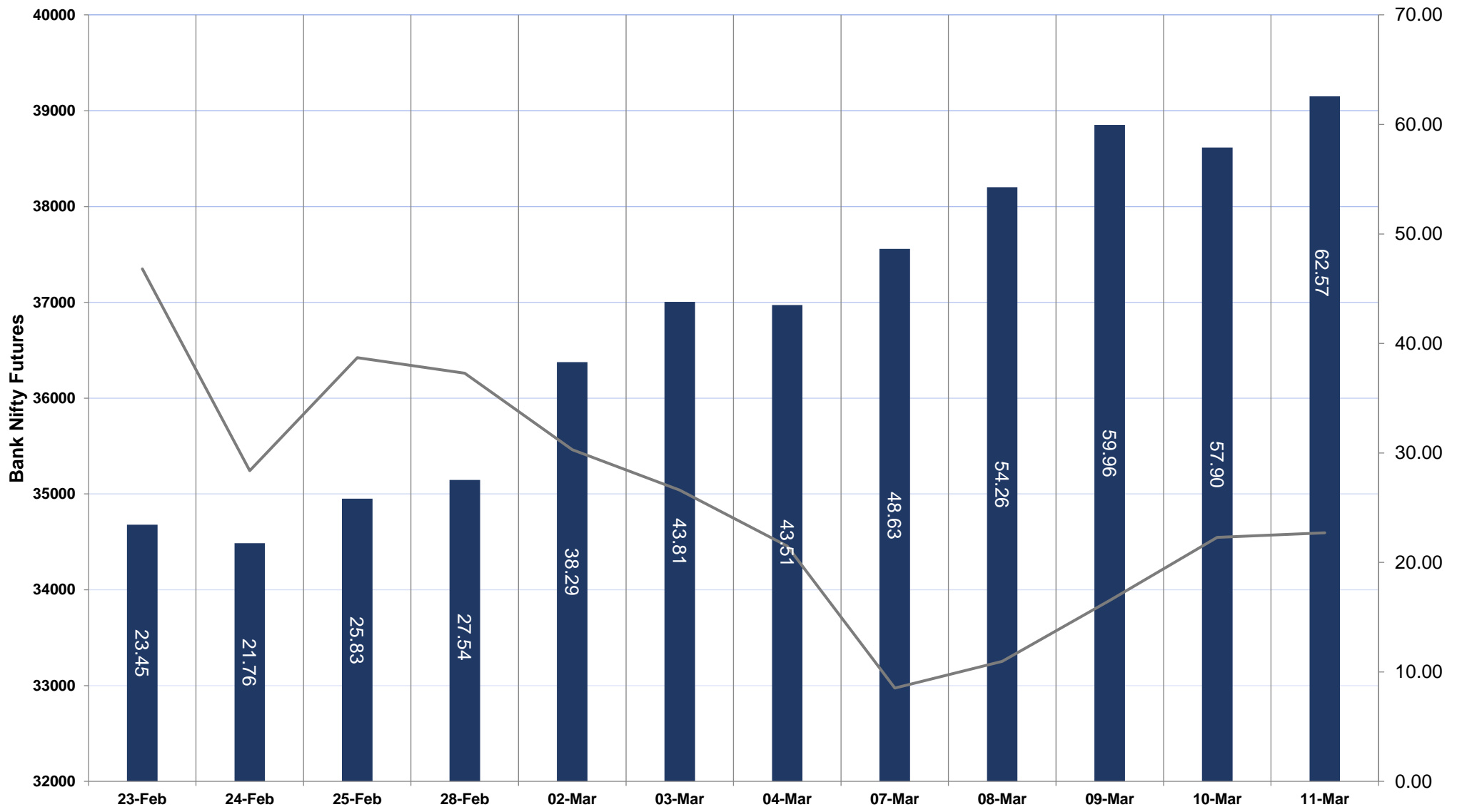
NIFTY FUTURES



TECHNICAL VIEWS



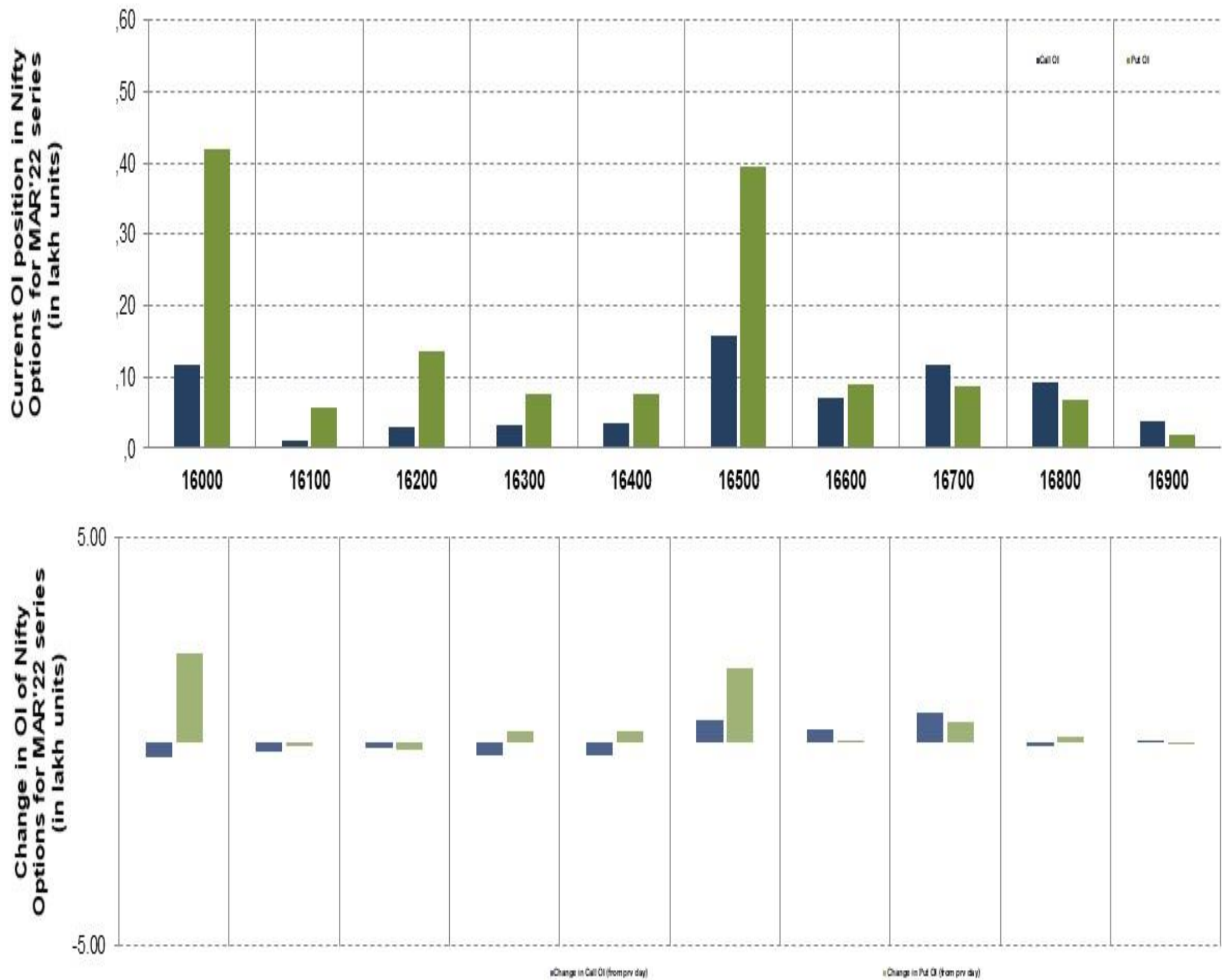
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.07 million** in Open Interests is **Strike Price of 16700**
- **Most Active Nifty Put** with an addition of **0.18 millions** in Open Interests is **Strike Price of 16500**
- **Maximum Open Interest an outstanding** was **1.57 millions** for Calls at **Strike Price of 16500**
- **Maximum Open Interest an outstanding** was **4.19 millions** for Puts at **Strike Price of 16000**

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