



# MORNING MANTRA



Daily Derivatives & Market Report

MAR 15, 2022



Indian equity benchmarks ended with losses of over 1% on Tuesday. After a cautious start of the day, markets remained volatile in the first half of the trading session, as the data released by the Ministry of Statistics and Programme Implementation showed that India's retail inflation in February rate rose to an eight-month high of 6.07 percent from 6.01 percent in the previous month, remaining above the upper limit of the central bank's comfort level of 6 per cent for the second consecutive month.

Traders remained concerned as SBI forecast more pain for the rupee if the ongoing Ukraine war lingers, plumbing to a new low of 77.5 to a dollar by June and marginally improving to 77 by end-December. It also said the current account deficit (CAD) will be at 3.5 per cent if crude oil trades at \$130 a barrel, pulling down growth to 7.1 per cent. Besides, foreign institutional investors (FIIs) continue selling in India as they have net sold shares worth Rs 176.52 crore on March 14, the lowest offloading in a single day in the last one month.

In the second half of the trading session, key indices added more losses to end the trading session on a lower note, impacted with increasing COVID-19 cases in China hurt the confidence of investors already nervous about the Russia-Ukraine war. Some worries also came as a parliamentary standing committee has rapped the tribal affairs ministry for under-utilisation of funds and asked it to make sincere efforts to improve its spending so that people get benefits of schemes.

On the global front, European markets were trading lower as new data revealed that UK workers have suffered their biggest pay squeeze in eight years. Asian markets ended mostly lower, after export prices in South Korea were up 20.3 percent on year in February, the Bank of Korea said - slowing from 22.0 percent in January. Export prices for agricultural, forestry and marine products were up an annual 19.2 percent, the bank said, while export prices for manufacturing products rose 20.3 percent.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	55776.85	-709.17	-1.26
NIFTY	16663.00	-208.30	-1.23
MIDCAP	23154.92	-159.36	-0.68
SMLCAP	26987.85	-238.49	-0.88
BSEFMC	13123.52	-8.11	-0.06
AUTO	23099.08	128.40	0.56
POWER	3839.45	-60.26	-1.55
REALTY	3348.32	-9.34	-0.28
BSE IT	34996.87	-830.03	-2.32
BANKEX	40125.54	-380.54	-0.94
OIL GAS	17487.29	-463.25	-2.58
METAL	20808.90	-944.64	-4.34
INDIA VIX	26.73	1.05	4.10

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	608	1462	39
BSE	1342	2045	101

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4142	4110	1
NSE CASH	68537	60850	13
NSE F&O	7431729	5070806	47

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.42	4.20	1.24
SENSEX	24.55	3.41	1.00

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6957	6859	98
FII	10225	11475	(1250)

Note: FPI & DII Figures are provisional

## FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5052.28	6281.32	(1229)
Index Options	496008.73	496784.79	(776)
Stock Futures	14379.27	15443.22	(1064)
Stock Options	27911.23	28087.24	(176)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.90	1.13
BANK NIFTY	0.79	0.97

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	98.83	98.99	-0.17

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.821	6.854	-0.48
USA	2.133	2.140	-0.32

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1926.11	-25.97	-1.33
Silver	24.65	-0.41	-1.67
Crude-Oil	94.41	-8.6	-8.35
Brent-Crude	98.35	-8.55	-8.00

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 MAR -22 USD-INR	76.62	-0.04	-0.06
29 MAR-22 EUR-INR	84.25	0.12	0.14
29 MAR-22 GBP-INR	100.05	0.06	0.06
29 MAR-22 JPY- INR	64.98	-0.06	-0.09

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16663	16343	16503	16715	16876	17088
SENSEX	55777	54670	55224	55972	56525	57274
NIFTY FUTURES	16645	16338	16492	16710	16864	17082
BANK NIFTY	35023	34186	34605	35124	35542	36062
CNX IT	35098	34274	34686	35409	35821	36544
CNX MIDCAP	28021	27522	27772	28129	28378	28735
CNX SMALLCAP	10037	9825	9931	10101	10206	10376
INDIA VIX	26.73	22.10	24.41	25.98	28.29	29.86

## 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	Buy	Buy	Buy

## SECURITIES BAN IN F&O TRADES FOR 16-03-2022

BALRAMCHIN



# TECHNICAL VIEWS



## NIFTY

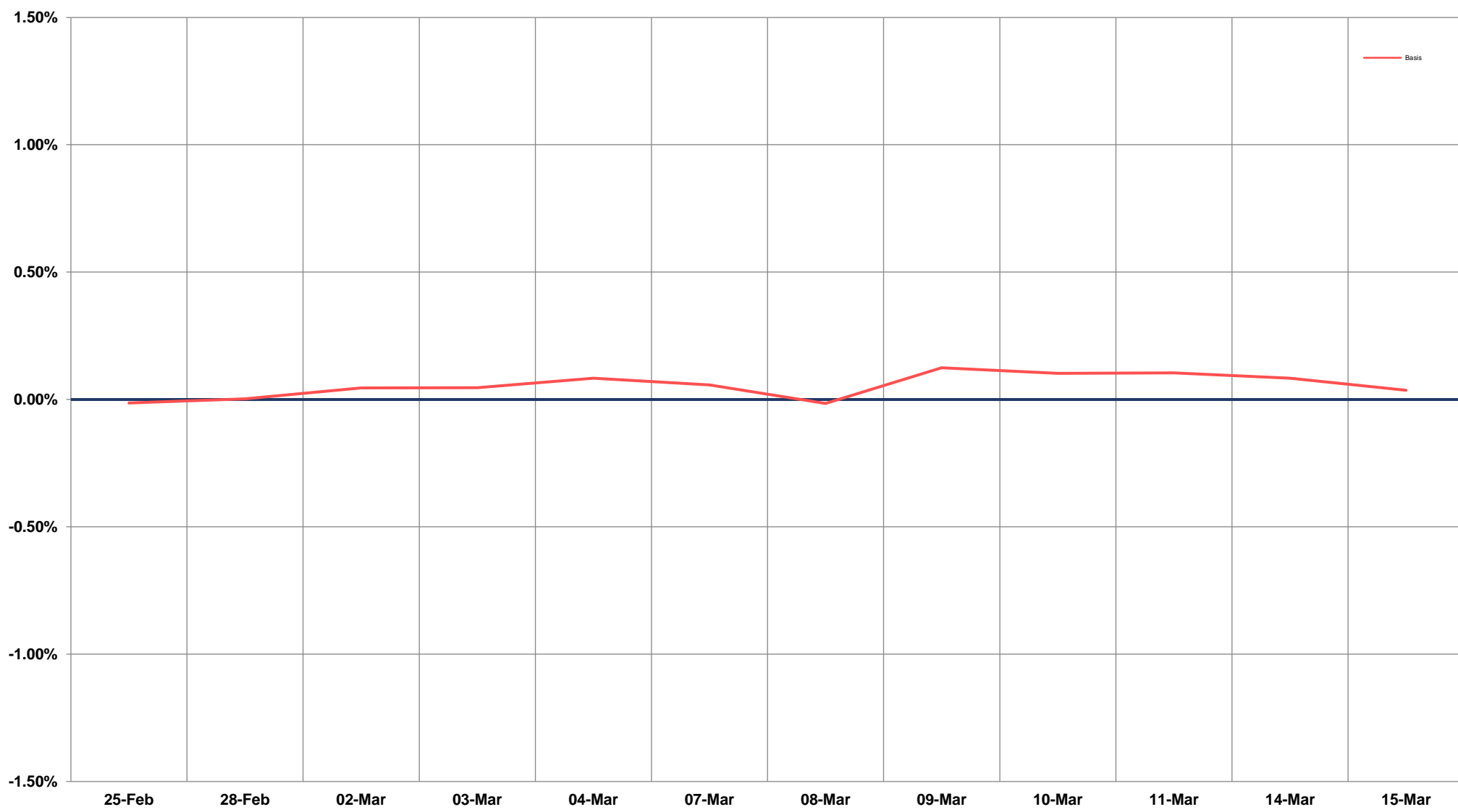
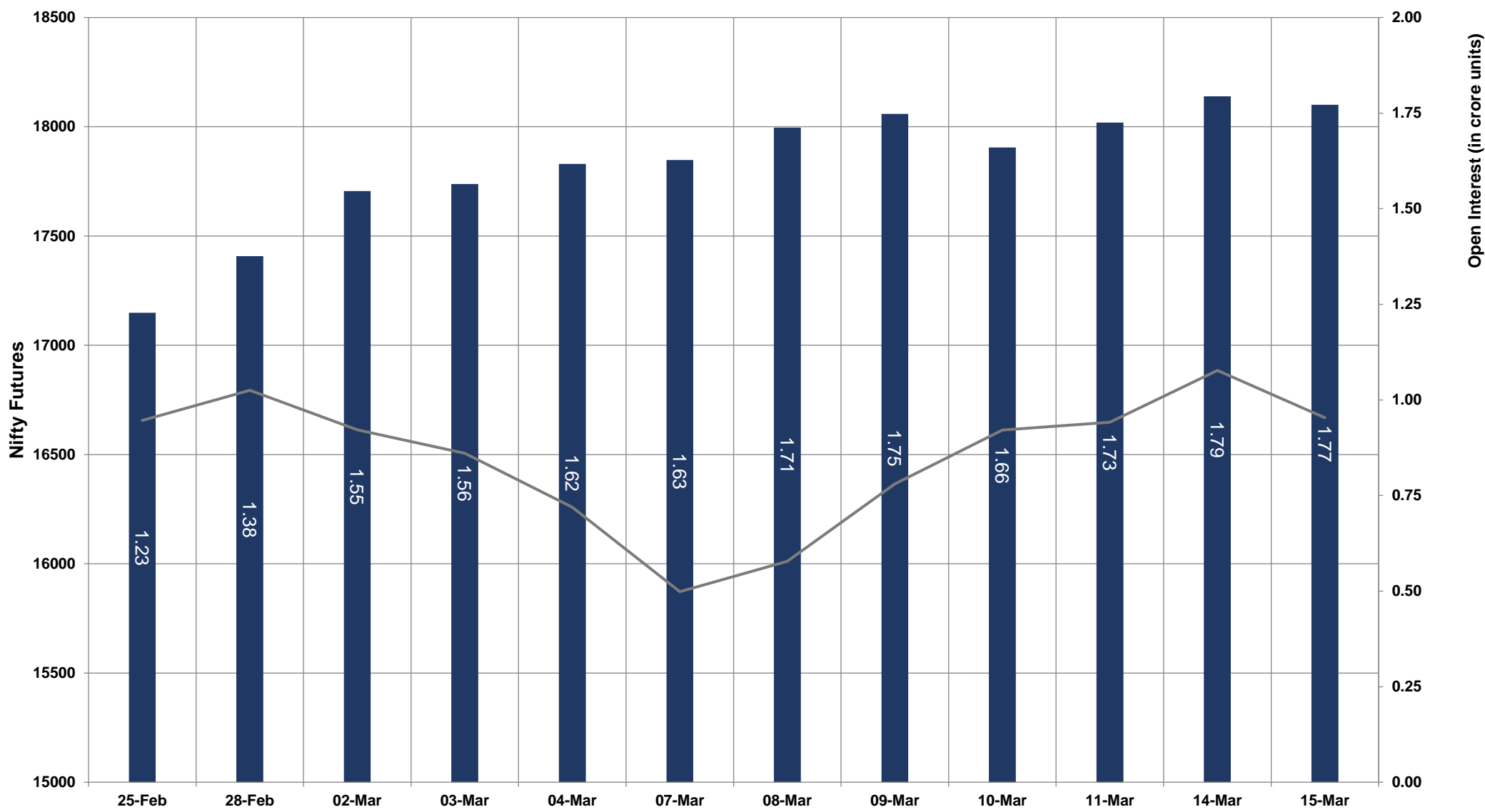


- Nifty Cash = **16663.00 (-1.23%)**
- Resistance levels = **16830** and **16970**
- Support levels = **16560** and **16420**

# TECHNICAL VIEWS



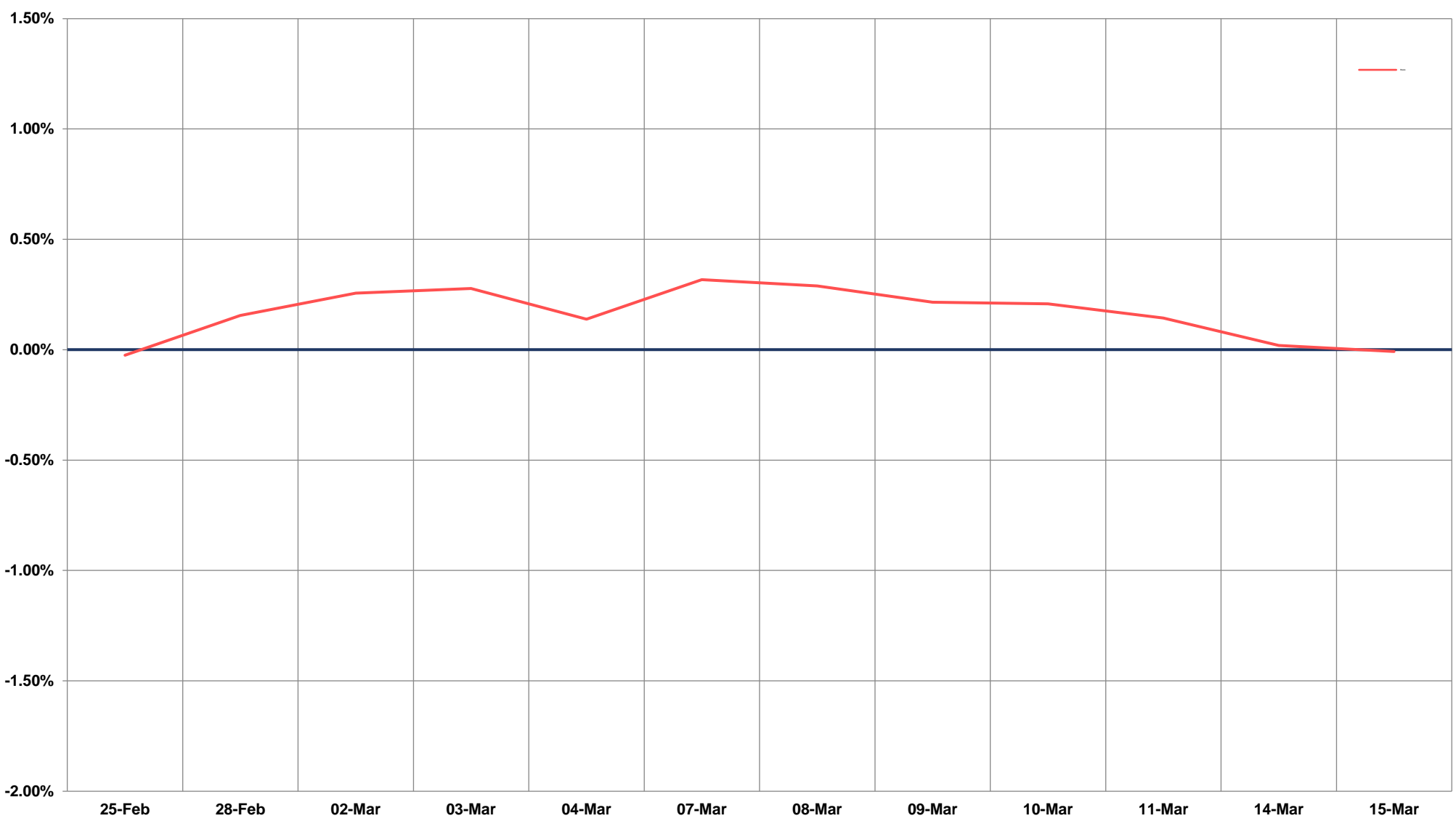
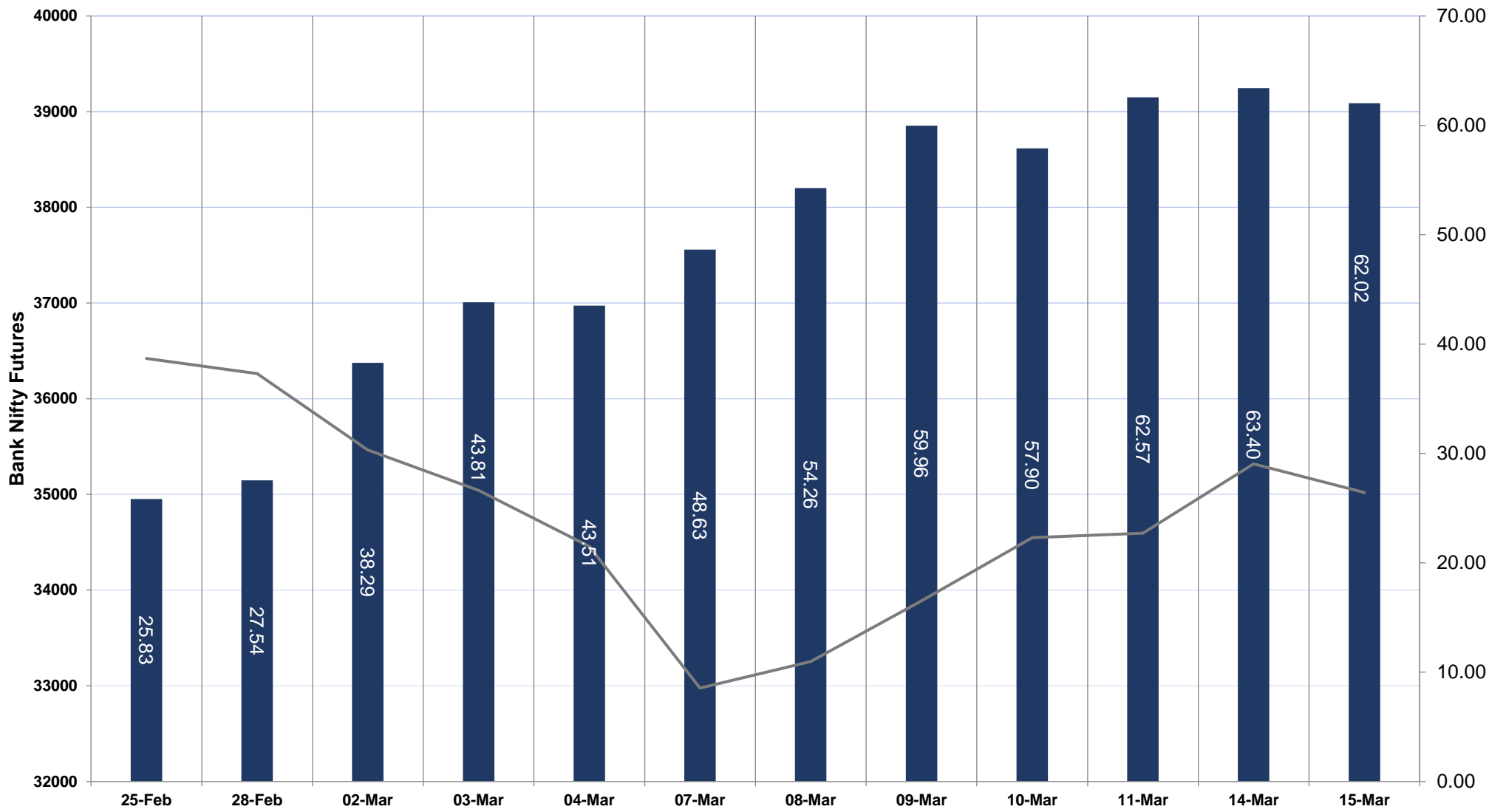
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

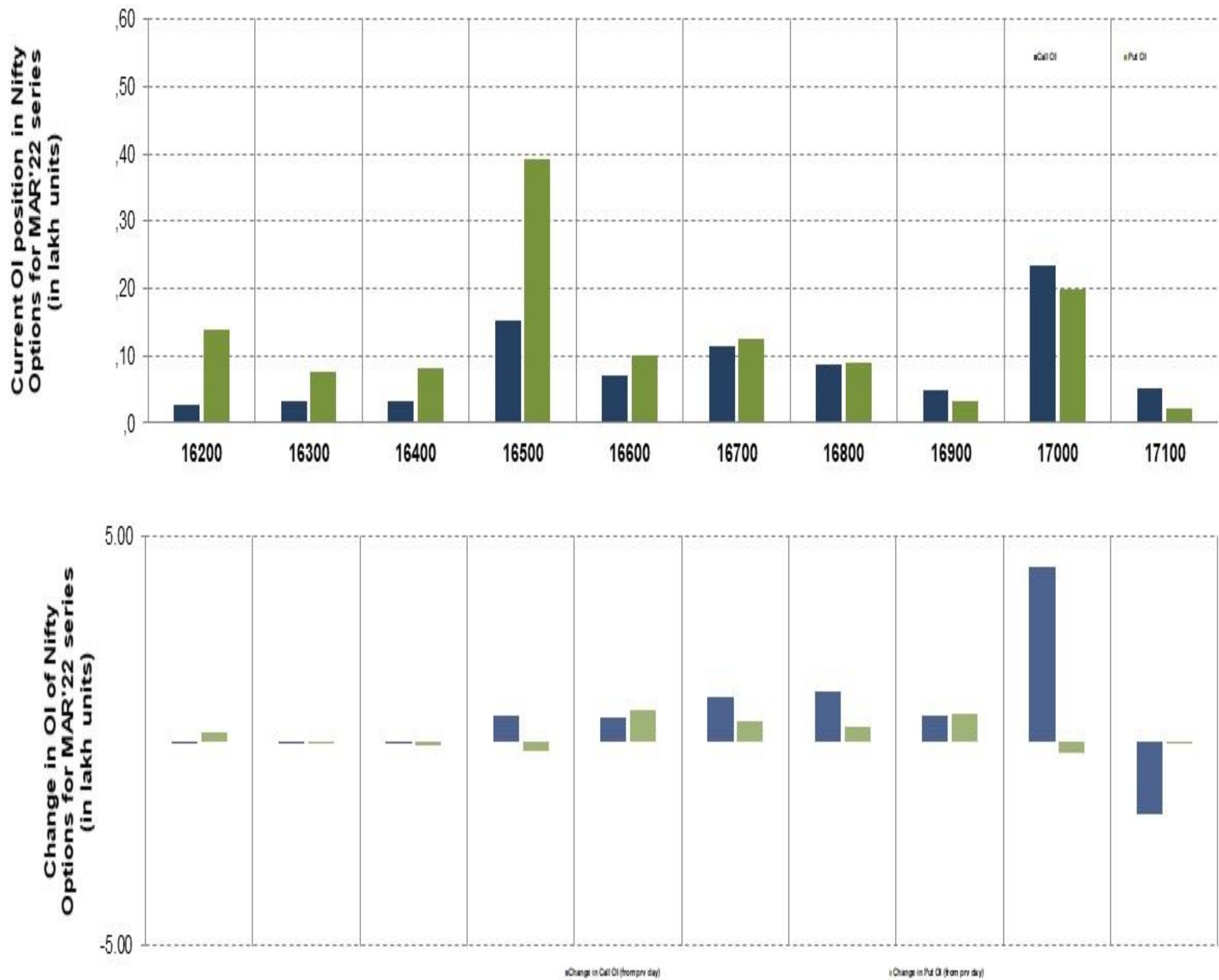




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.42 million** in Open Interests is **Strike Price of 17000**
- **Most Active Nifty Put** with an addition of **0.07 millions** in Open Interests is **Strike Price of 16600**
- **Maximum Open Interest** an outstanding was **2.34 millions** for Calls at **Strike Price of 17000**
- **Maximum Open Interest** an outstanding was **3.92 millions** for Puts at **Strike Price of 16500**

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