



# MORNING MANTRA



Daily Derivatives & Market Report

MAR 16, 2022



Indian equity benchmarks witnessed a bull run on Wednesday, with both Sensex and Nifty ending near their intraday high points. The start of the day was on a strong note, as traders took encouragement with the Ministry of Finance's statement that the Indian economy is well prepared to handle any capital outflows caused by external shocks. In its Monthly Economic Review report released the finance ministry's Department of Economic Affairs said India has adequate foreign exchange reserves to absorb the risks posed by the uncertain geopolitical environment.

Traders took some support with Minister of State for Finance Bhagwat Karad stating that banks have effected an aggregate recovery of Rs 7.34 lakh crore, in non-performing assets and written-off loan accounts, including those reported as fraud during the past six financial years and the first six months of the current financial year (FY22). Meanwhile, Finance Minister Nirmala Sitharaman said that Rs 96,756 crore had been disbursed to states as goods and service tax (GST) compensation, but Rs 53,611 crore was still pending.

Firm trade continued over the Dalal Street, as Food and Consumer Affairs Minister Piyush Goyal said the government intends to decriminalise the Legal Metrology Act and asked his department as well as states to take a decision on this issue at the earliest in order to stop harassment of small shopkeepers. Traders took note of report that the government said it is keeping a close watch on evolving geopolitical developments and would make calibrated interventions to keep fuel prices under control to safeguard the interest of the common man.

On the global front, European markets were trading higher amid investors awaited the U.S. Federal Reserve's interest rate decision. Asian markets ended higher on Wednesday, after South Korea's unemployment rate declined in February. The data from Statistics Korea showed that the jobless rate fell to a seasonally adjusted 2.7 percent in February from 3.6 percent in January. In the same month last year, the unemployment rate was 3.9 percent.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	56816.65	1039.80	1.86
NIFTY	16975.35	312.35	1.87
MIDCAP	23572.74	417.82	1.80
SMLCAP	27383.82	395.97	1.47
BSEFMC	13339.91	216.39	1.65
AUTO	23580.88	481.80	2.09
POWER	3903.46	64.01	1.67
REALTY	3470.81	122.49	3.66
BSE IT	35718.00	721.13	2.06
BANKEX	40944.39	818.85	2.04
OIL GAS	17868.89	381.60	2.18
METAL	21341.00	532.10	2.56
INDIA VIX	24.12	-2.61	-9.76

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1502	546	58
BSE	2306	1128	100

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3670	4142	(11)
NSE CASH	54893	68537	(20)
NSE F&O	7579643	7431729	2

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.82	4.28	1.22
SENSEX	25.05	3.48	0.98

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5207	4434	773
FII	9098	8786	312

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	5151.16	3328.32	1823
Index Options	447578.17	443542.76	4035
Stock Futures	11741.72	10426.96	1315
Stock Options	21456.58	21350.74	106

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.06	0.90
BANK NIFTY	0.95	0.79

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	98.56	99.09	-0.54

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.791	6.821	-0.44
USA	2.171	2.160	0.49

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1924.76	6.90	0.36
Silver	24.87	-0.07	-0.28
Crude-Oil	95.95	-0.49	-0.51
Brent-Crude	99.40	-0.51	-0.51

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 MAR -22 USD-INR	76.26	-0.37	-0.49
29 MAR-22 EUR-INR	84.03	-0.27	-0.32
29 MAR-22 GBP-INR	99.83	-0.22	-0.21
29 MAR-22 JPY- INR	64.61	-0.38	-0.58

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16975	16784	16880	16934	17030	17084
SENSEX	56817	56217	56517	56689	56989	57161
NIFTY FUTURES	17007	16791	16899	16964	17071	17136
BANK NIFTY	35748	35327	35538	35672	35883	36017
CNX IT	35730	35211	35470	35629	35889	36047
CNX MIDCAP	28585	28206	28395	28500	28689	28794
CNX SMALLCAP	10154	10065	10110	10155	10200	10246
INDIA VIX	24.12	22.23	23.18	24.95	25.90	27.67

## 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	Buy	Buy	Neutral
CNX MIDCAP	Neutral	Sell	Neutral
CNX SMALLCAP	Neutral	Sell	Neutral
INDIA VIX	Neutral	Buy	Buy

## SECURITIES BAN IN F&O TRADES FOR 17-03-2022

BALRAMCHIN

# TECHNICAL VIEWS



## NIFTY

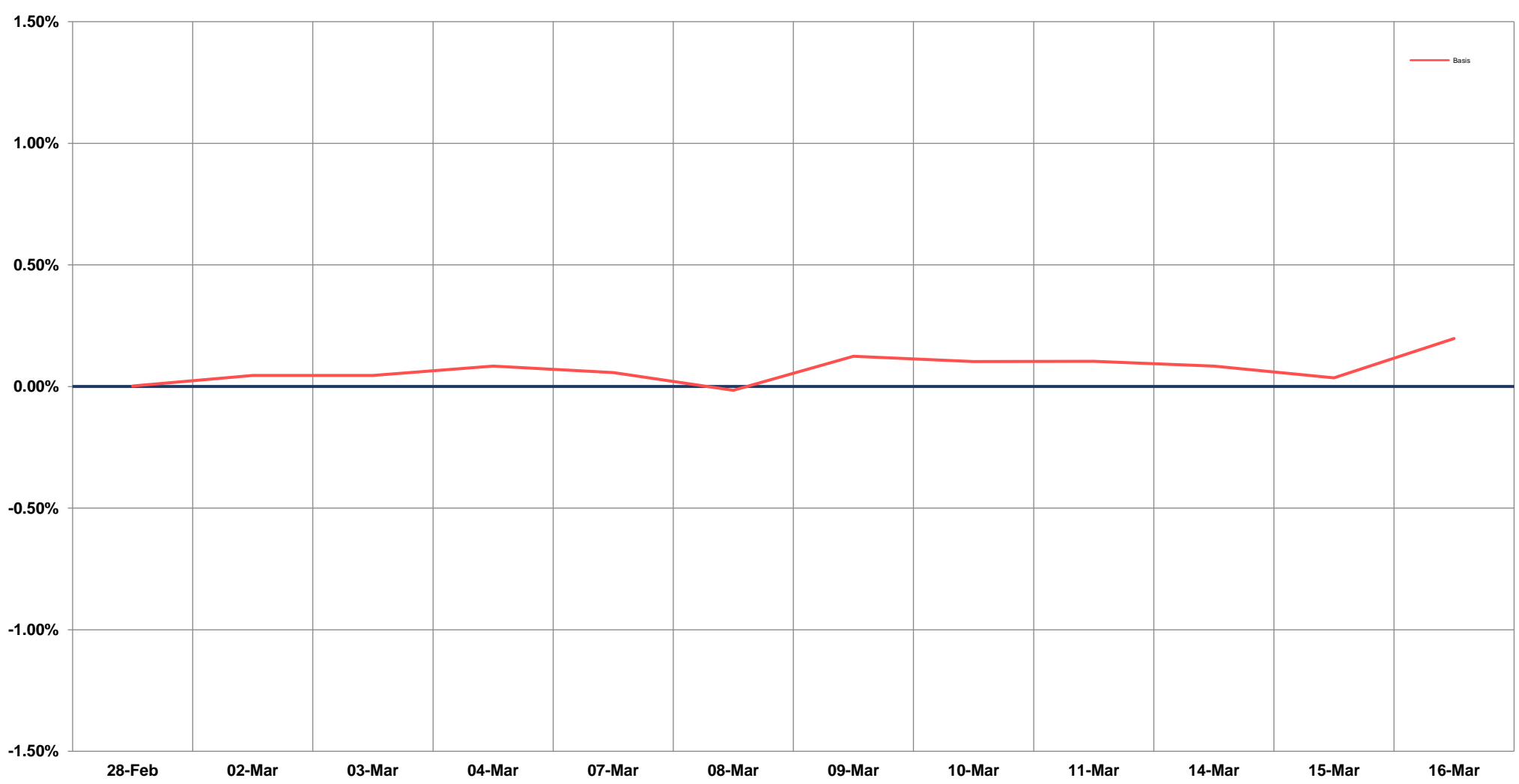
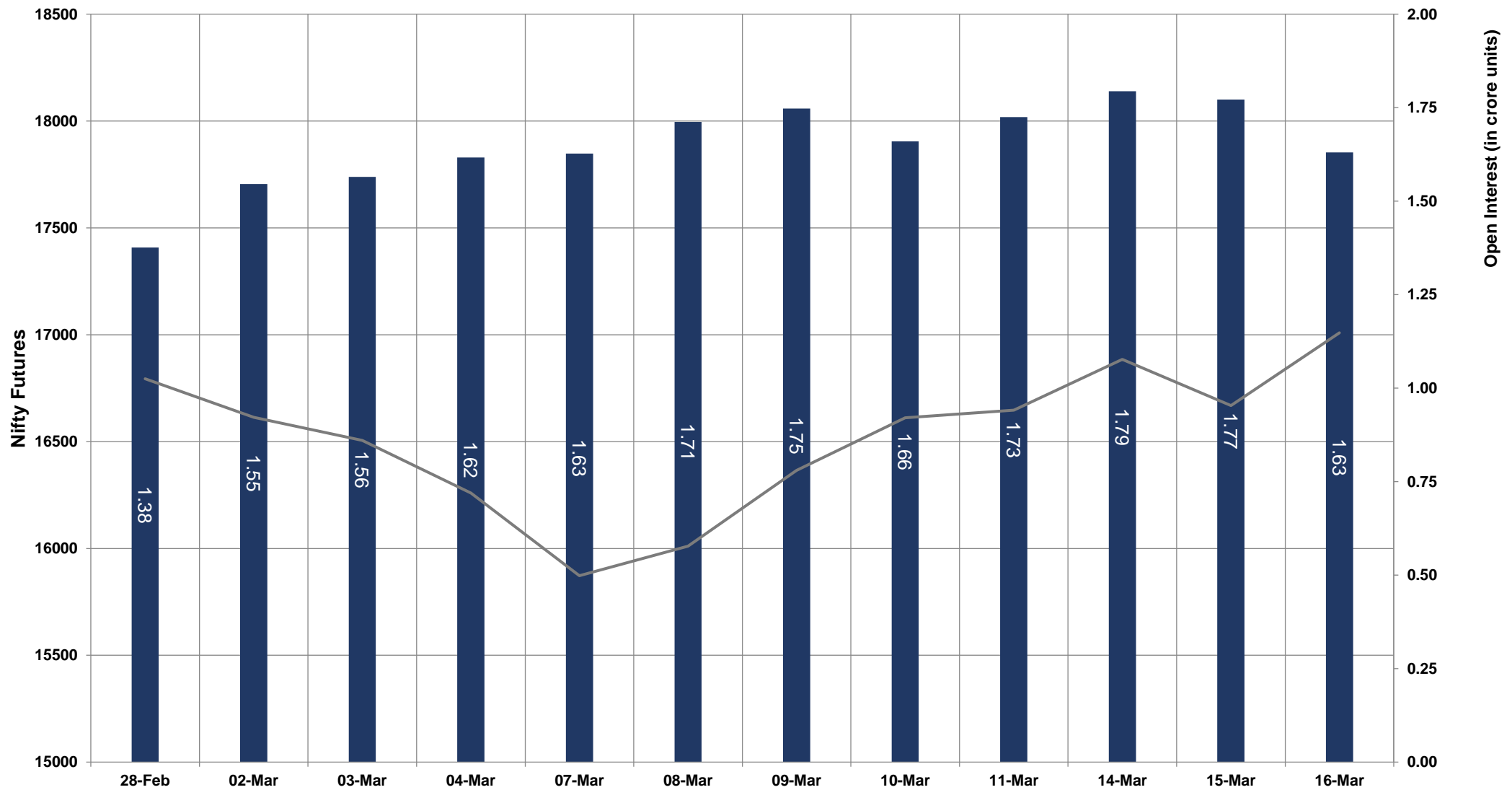


- Nifty Cash = **16975.35 (1.87%)**
- Resistance levels = **17050** and **17200**
- Support levels = **16770** and **16630**

# TECHNICAL VIEWS



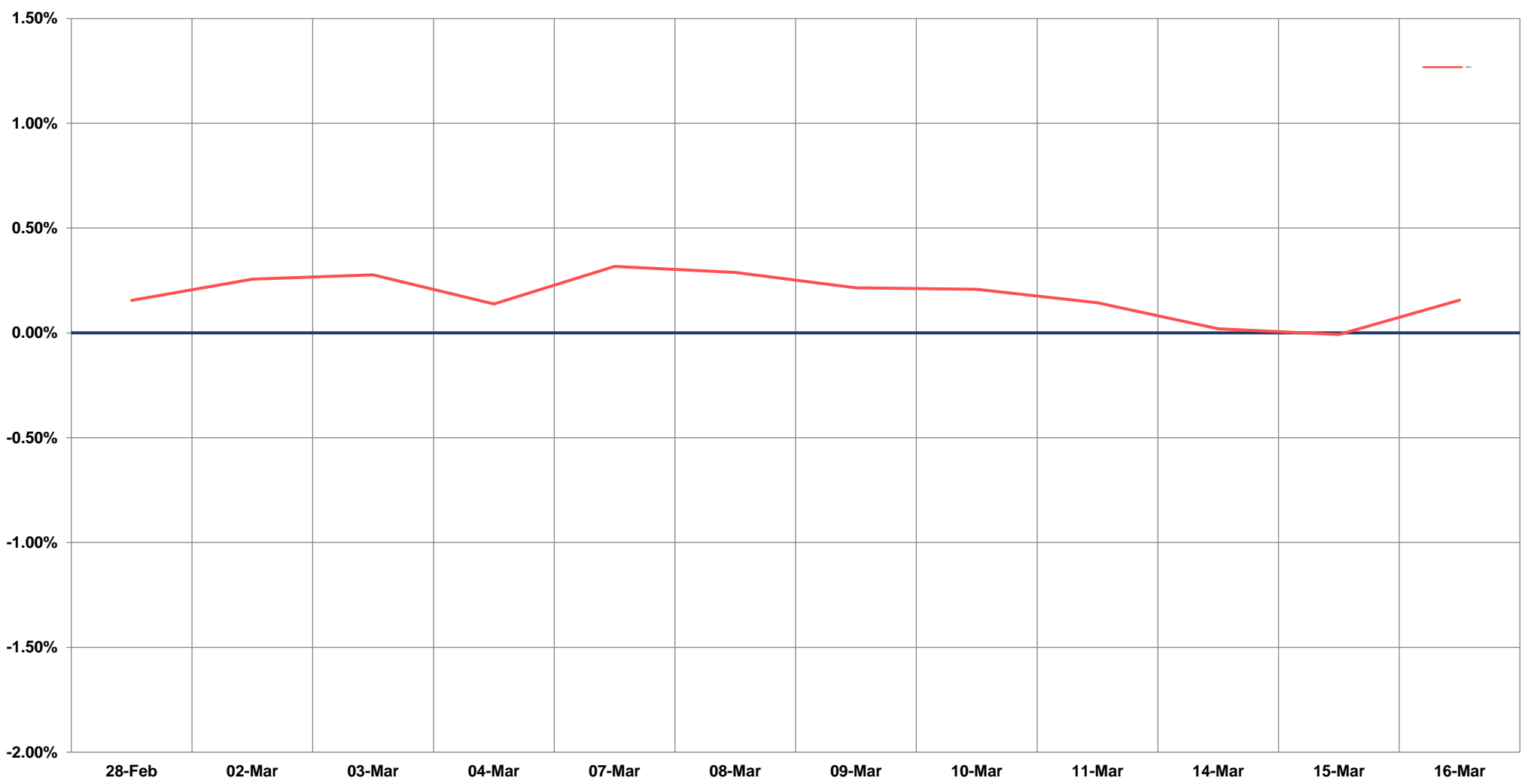
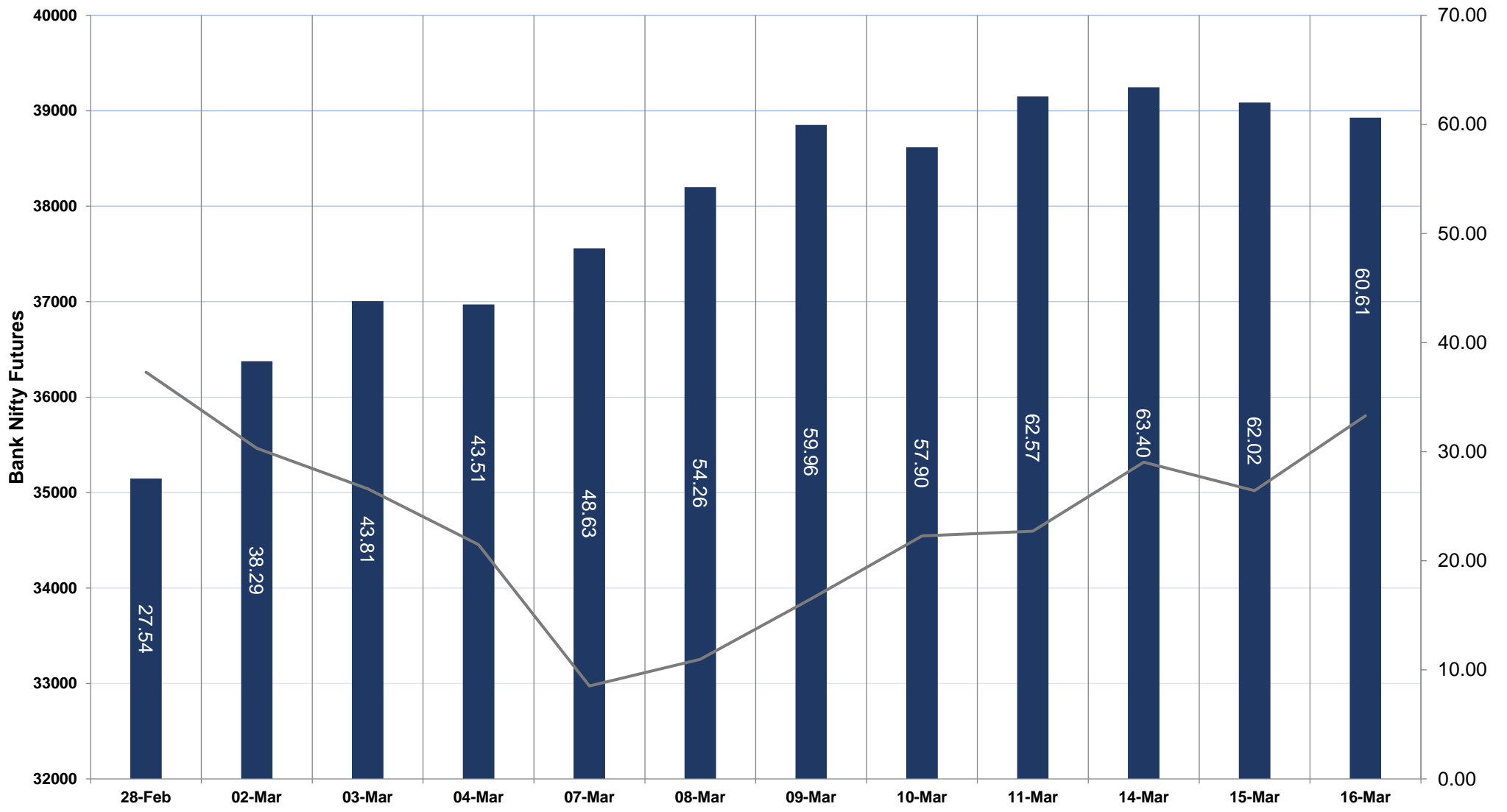
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

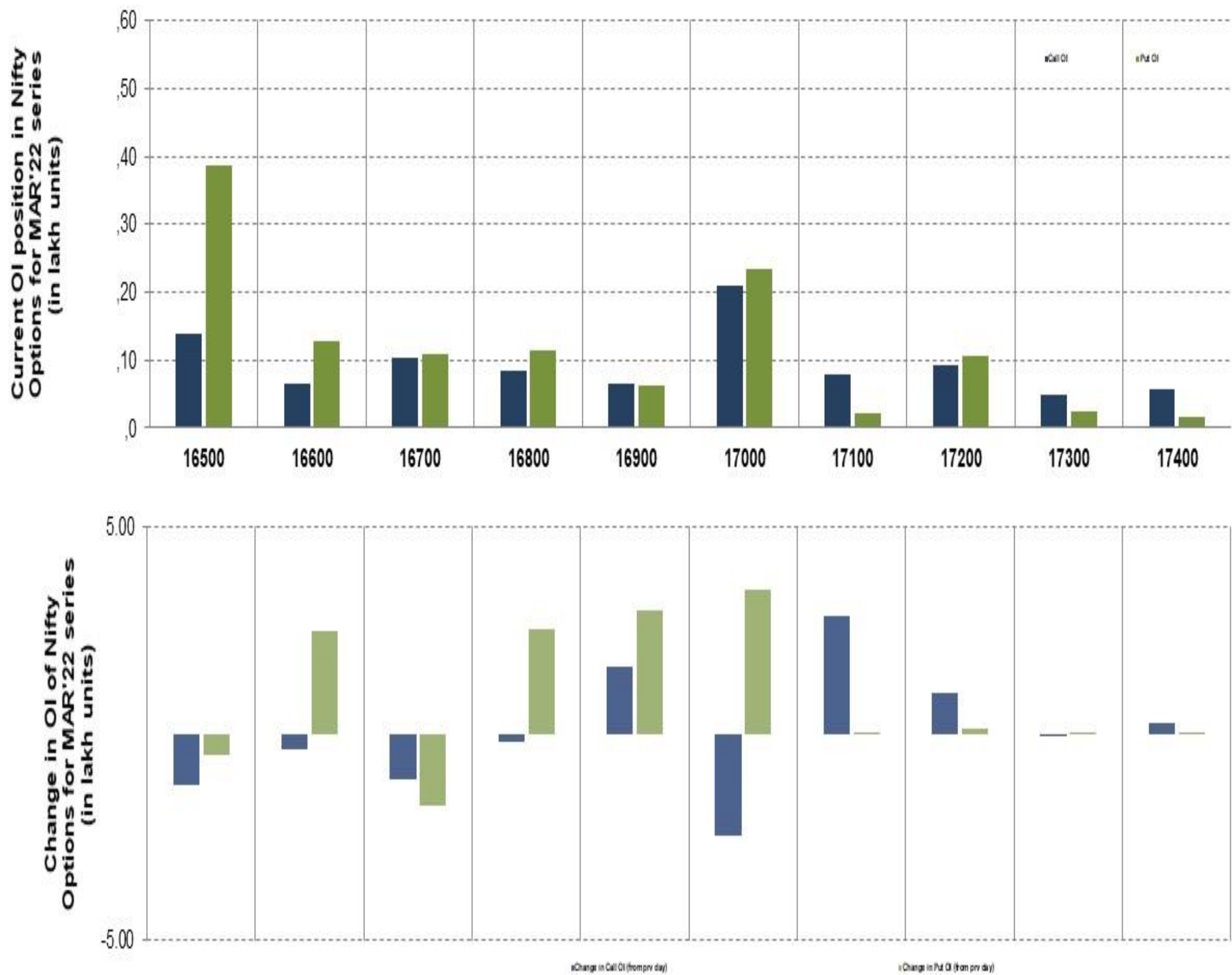




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.28 million** in Open Interests is **Strike Price of 17100**
- **Most Active Nifty Put** with an addition of **0.34 millions** in Open Interests is **Strike Price of 17000**
- **Maximum Open Interest** an outstanding was **2.10 millions** for Calls at **Strike Price of 17000**
- **Maximum Open Interest** an outstanding was **3.87 millions** for Puts at **Strike Price of 16500**

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