



# MORNING MANTRA



Daily Derivatives & Market Report

MAR 17, 2022



Holi brought cheer for the Dalal Street on Thursday, with both Sensex and Nifty ending on a strong note, tracking global rallies linked to a US Fed rate hike and another pullback in oil prices. After a wonderful start, markets remained under the grip of bulls, as the income tax department said income tax refunds worth over Rs 1.92 lakh crore have been issued to more than 2.24 crore taxpayers so far this fiscal. Besides, a private report stated that a significant percentage of employers are keen to increase their apprentice appointment in the first six months of this year, mainly on account of awareness and reforms in the apprenticeship system.

Domestic sentiments remained positive during the trading session, supported with a private report stating that private equity and venture capital investments for the month of February 2022 were about \$5.8 billion, 2.3 times the value recorded in February 2021 (\$2.5 billion) and 24 per cent higher than investments in January 2022 (\$4.6 billion). Traders were also upbeat with Minister of State for Commerce and Industry Anupriya Patel's statement that the bilateral trade in goods is projected to increase from the current \$60 billion to \$100 billion annually within five years of the implementation of the India-UAE free trade agreement.

On the global front, European markets were trading higher with investors widely expecting the Bank of England to announce a third straight interest rate rise to combat decades-high UK inflation. Asian markets ended mostly higher, after the value of core machine orders in Japan was up 5.1 percent on year in January, the Cabinet Office said - coming in at 899.6 billion yen. That was shy of expectations for an increase of 8.1 percent but was unchanged from December's annual reading. On a seasonally adjusted monthly basis, core machine orders were down 2.0 percent - beating forecasts for a decline of 2.2 percent after slipping 3.6 percent in December.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57878.25	1061.60	1.87
NIFTY	17287.05	311.70	1.84
MIDCAP	23823.37	250.63	1.06
SMLCAP	27704.10	320.28	1.17
BSEFMC	13499.16	159.25	1.19
AUTO	24082.68	501.80	2.13
POWER	3969.53	66.07	1.69
REALTY	3583.37	112.56	3.24
BSE IT	35650.42	-67.58	-0.19
BANKEX	41720.07	775.68	1.89
OIL GAS	18211.44	342.55	1.92
METAL	21707.38	366.38	1.72
INDIA VIX	22.61	-1.51	-6.25

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1366	706	55
BSE	2102	1306	121

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4160	3670	13
NSE CASH	86148	54893	57
NSE F&O	16776456	7579643	121

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.43	4.36	1.20
SENSEX	25.60	3.55	0.96

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7756	8434	(678)
FII	25393	22593	2800

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	8792.64	4488.93	4304
Index Options	1062303.63	1056262.49	6041
Stock Futures	15641.30	14818.15	823
Stock Options	27359.99	27268.11	92

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.24	1.06
BANK NIFTY	1.09	0.95

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	98.23	98.61	-0.39

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.778	6.788	-0.15
USA	2.115	2.187	-3.27

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1943.74	16.85	0.86
Silver	25.37	0.22	0.91
Crude-Oil	99.75	4.71	4.96
Brent-Crude	103.09	5.07	5.19

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 MAR -22 USD-INR	75.86	-0.41	-0.54
29 MAR-22 EUR-INR	83.93	-0.09	-0.11
29 MAR-22 GBP-INR	100.13	0.34	0.34
29 MAR-22 JPY- INR	64.07	-0.54	-0.83

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17287	17100	17194	17269	17363	17438
SENSEX	57864	57248	57556	57826	58134	58404
NIFTY FUTURES	17325	17102	17214	17300	17411	17497
BANK NIFTY	36429	36084	36256	36434	36606	36784
CNX IT	35644	35005	35324	35785	36105	36566
CNX MIDCAP	28978	28853	28915	28968	29031	29083
CNX SMALLCAP	10279	10215	10247	10275	10307	10336
INDIA VIX	22.61	19.15	20.88	22.50	24.23	25.85

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 21-03-2022

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# TECHNICAL VIEWS



## NIFTY

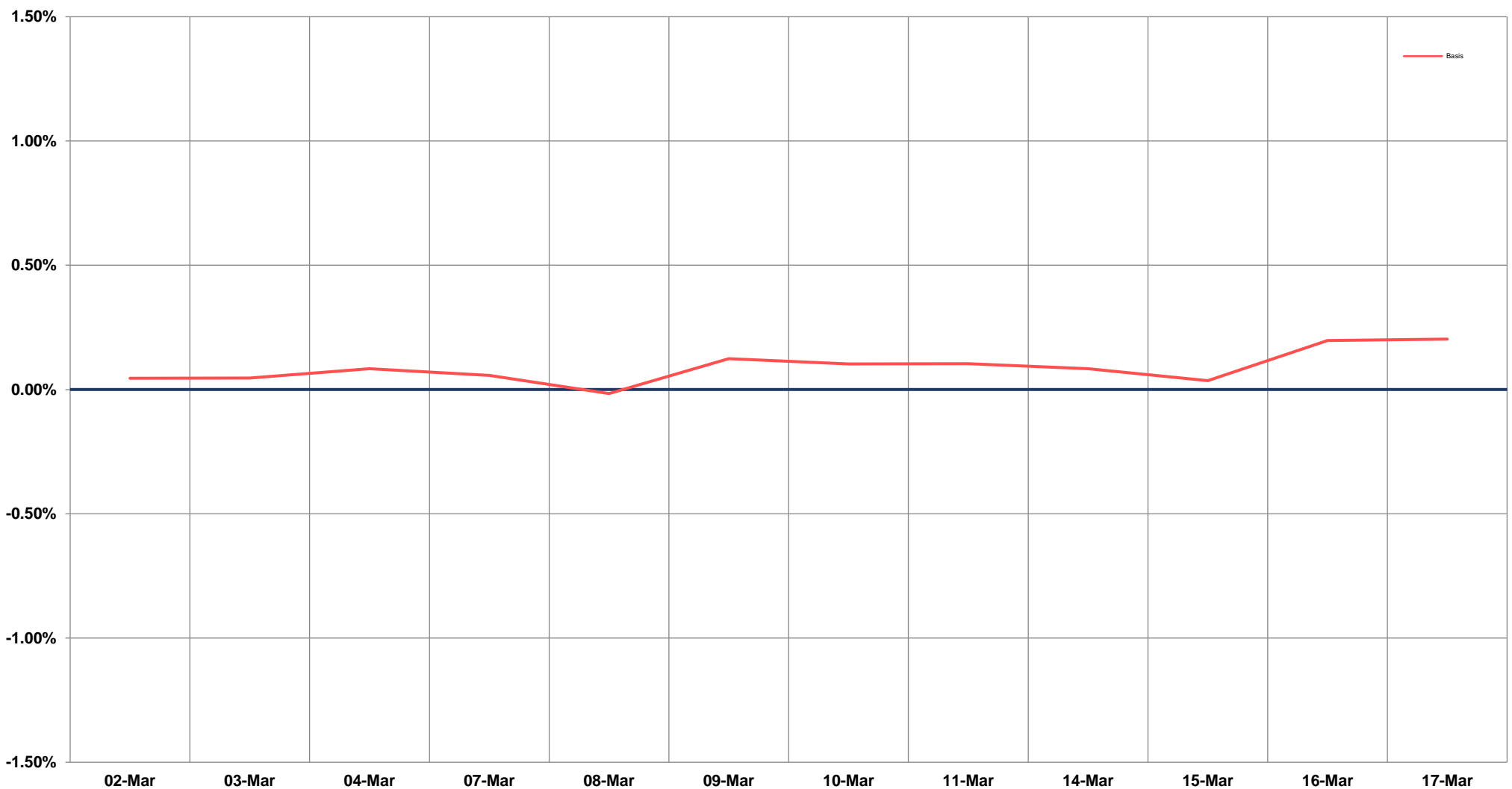
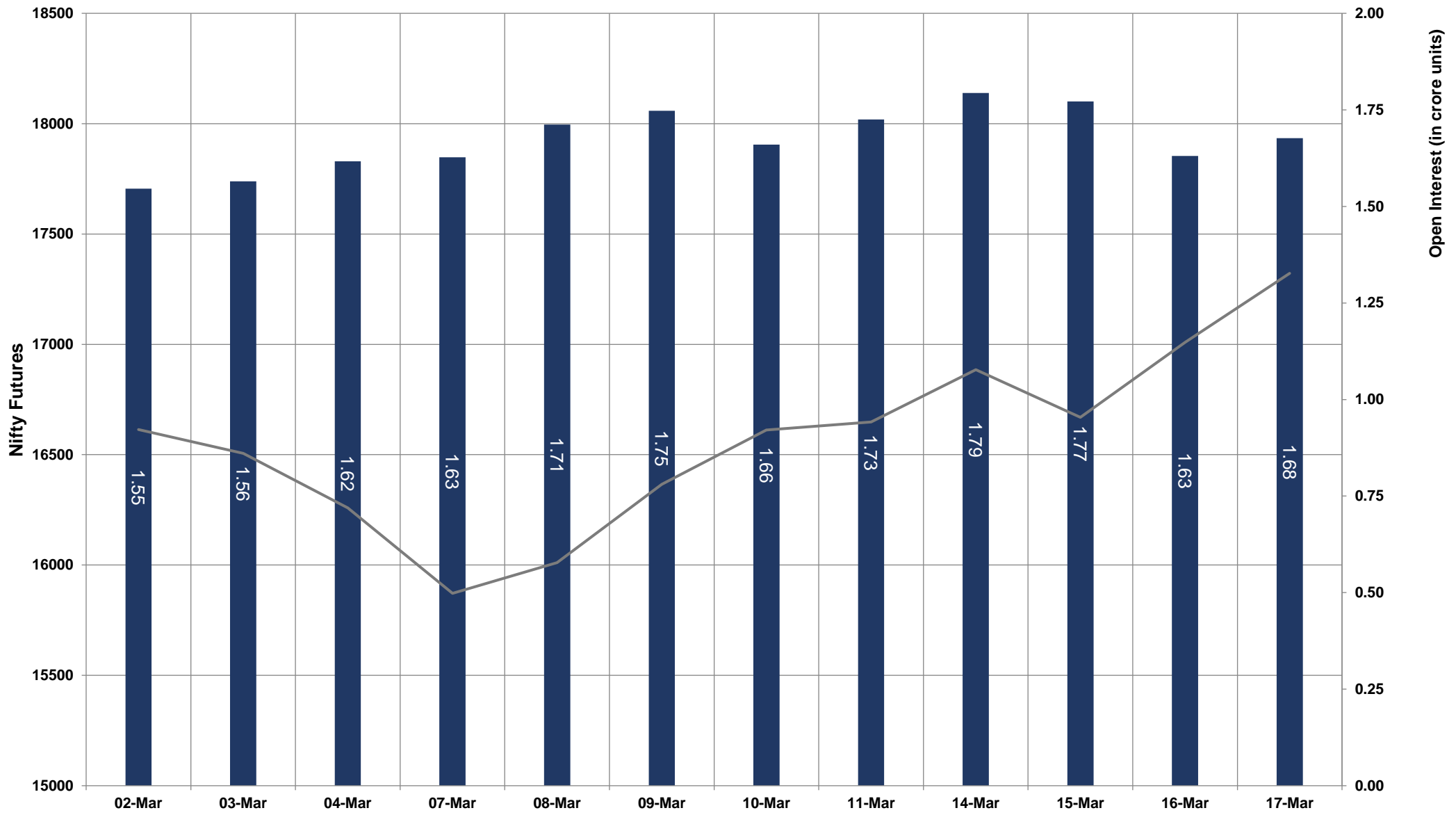


- Nifty Cash = 17287.05 (1.84%)
- Resistance levels = 17470 and 17590
- Support levels = 17060 and 16950

# TECHNICAL VIEWS



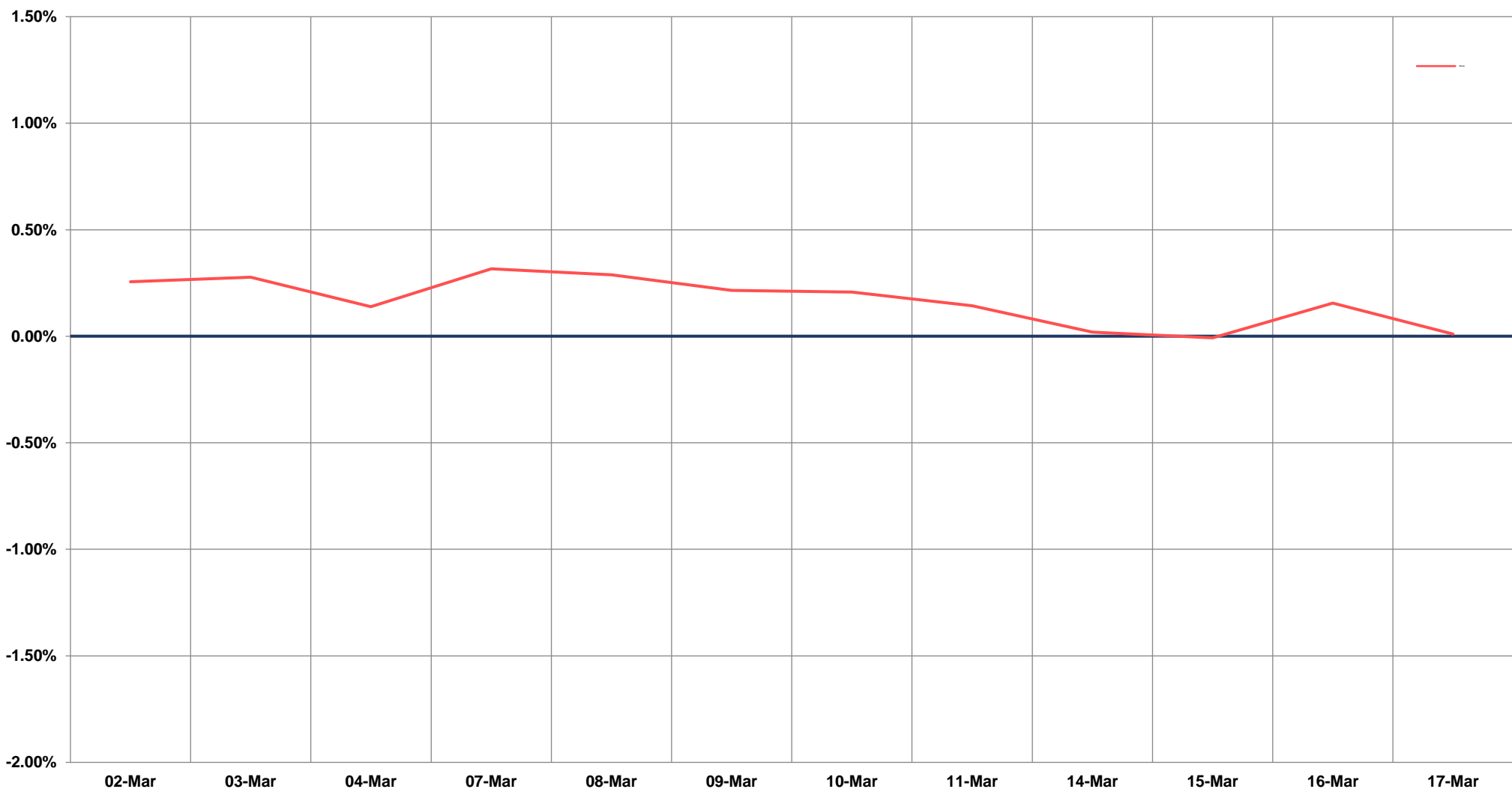
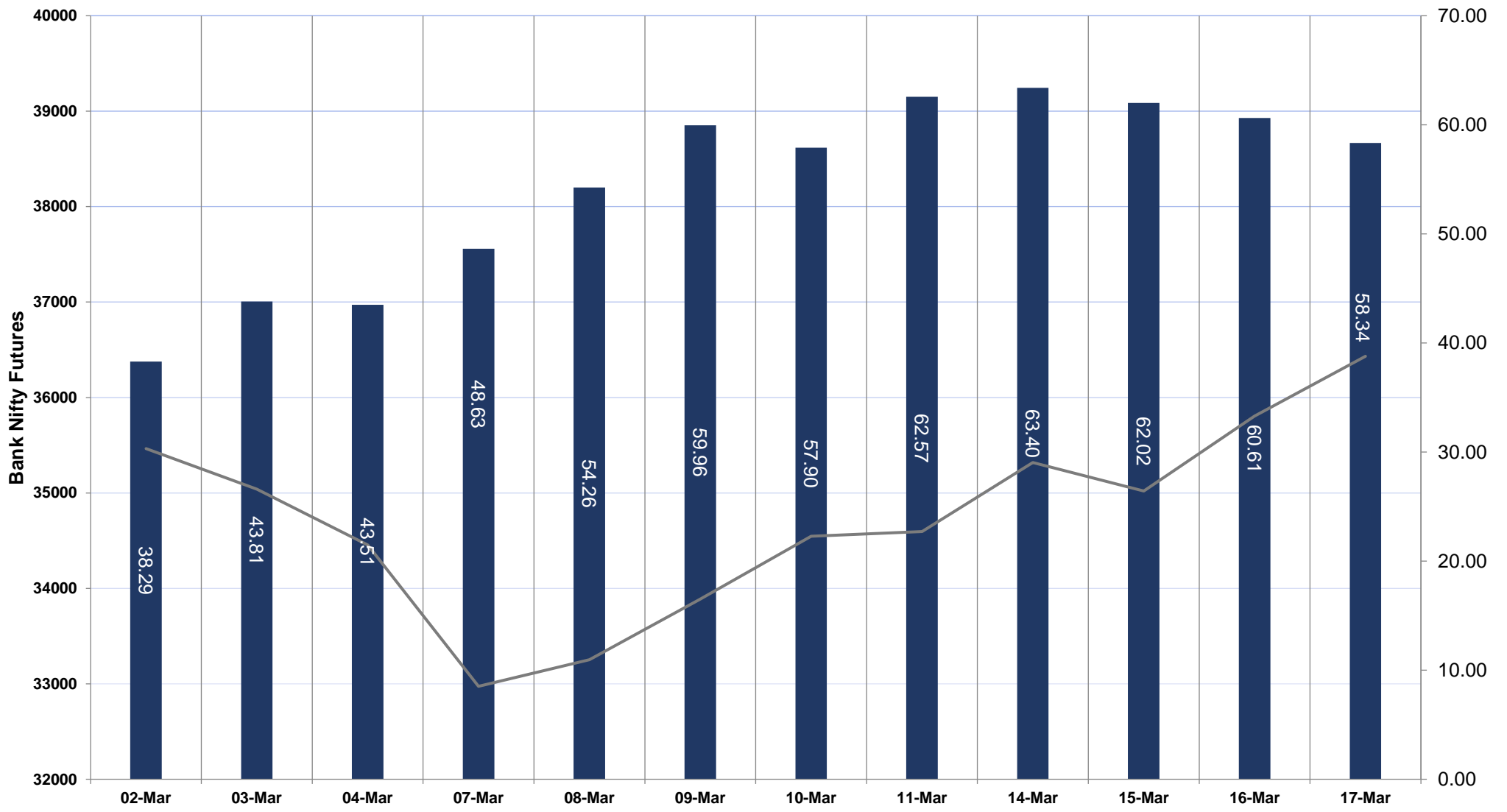
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

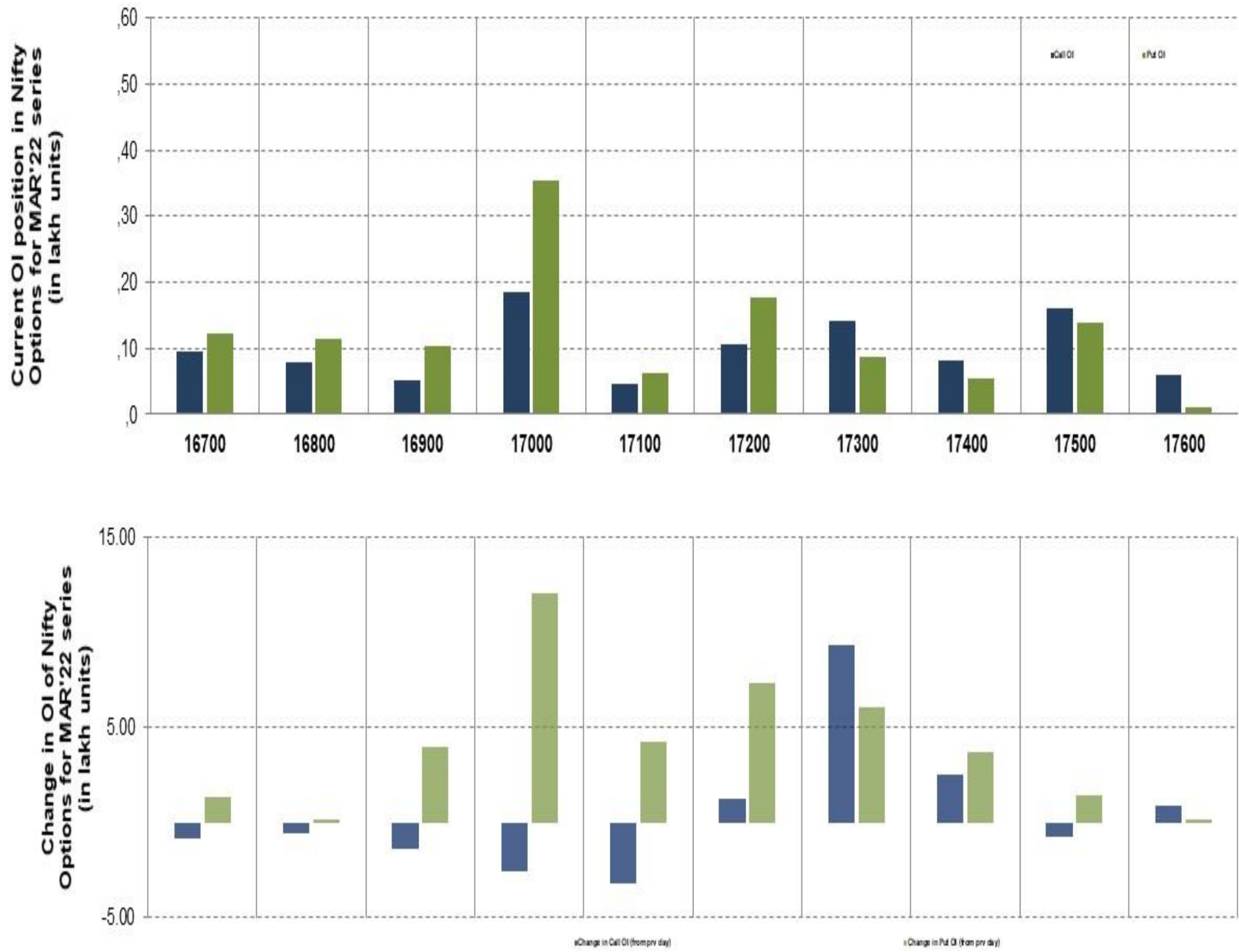




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.93 million** in Open Interests is **Strike Price of 17300**
- **Most Active Nifty Put** with an addition of **1.20 millions** in Open Interests is **Strike Price of 17000**
- **Maximum Open Interest an outstanding** was **1.84 millions** for Calls at **Strike Price of 17000**
- **Maximum Open Interest an outstanding** was **3.54 millions** for Puts at **Strike Price of 17000**

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