



MORNING MANTRA



Daily Derivatives & Market Report

MAR 23, 2022



Indian equity benchmarks ended with losses on Wednesday's trading session. The start of the day was on a strong note, as a periodic labour force survey by the National Statistical Office (NSO) showed that unemployment rate for persons of age 15 years and above in urban areas dipped to 9.8 per cent in July-September 2021 from 13.2 per cent in the same quarter of the previous year. Besides, the Organization for Economic Cooperation and Development (OECD) retained the outlook for India's real gross domestic product (GDP) at 5.5% in FY24.

Despite some volatility in the first half of the trading session, markets managed to remain higher for the most part, as traders got some support, after Prime Minister Narendra Modi said that history has been scripted, as India achieved its highest ever goods export target of USD 400 billion nine days ahead of schedule. Some support came with reports stating that foreign institutional investors (FIIs) were net buyers as they bought shares worth Rs 384.48 crore on Tuesday.

But, key indices turned negative in the second half of the trading session, investors remained focused on news updates about the Russia-Ukraine war and rising coronavirus infections in China. Adding some worries among traders, as IMF Managing Director Kristalina Georgieva said that new International Monetary Fund forecasts due in April will show that the war in Ukraine will slow global economic growth, but will not cause a global recession.

On the global front, European markets were trading higher despite news that UK inflation hit the fastest rate for about 30 years. Asian markets settled mostly higher, after producer prices in South Korea were up 8.4 percent on year in February, the Bank of Korea said on Wednesday - slowing from 8.9 percent in January. Individually, prices for agricultural, forestry and marine products fell 6.6 percent on year, while manufacturing products jumped 14.0 percent, utilities climbed 12.0 percent and services rose 2.5 percent.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57684.82	-304.48	-0.53
NIFTY	17245.65	-69.85	-0.40
MIDCAP	23793.70	92.32	0.39
SMLCAP	27847.11	-5.53	-0.02
BSEFMC	13166.31	-39.54	-0.30
AUTO	23925.08	-173.57	-0.72
POWER	3966.88	51.05	1.30
REALTY	3505.80	-11.81	-0.34
BSE IT	36008.22	-33.49	-0.09
BANKEX	41330.89	-337.84	-0.81
OIL GAS	18463.17	64.83	0.35
METAL	22587.38	340.05	1.53
INDIA VIX	24.75	0.68	2.83

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	823	1210	69
BSE	1461	1937	127

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4539	4016	13
NSE CASH	61633	61927	(0)
NSE F&O	10401481	7623122	36

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.17	4.35	1.19
SENSEX	25.41	3.53	0.97

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	4653	4947	(294)
FII	10224	9743	481

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4614.52	5760.93	(1146)
Index Options	729840.09	730627.70	(788)
Stock Futures	16230.10	16810.60	(580)
Stock Options	28963.88	29335.11	(371)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.85	1.02
BANK NIFTY	0.60	0.85

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	98.72	98.49	0.23

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.832	6.831	0.01
USA	2.379	2.377	0.08

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1930.26	10.71	0.56
Silver	25.01	0.24	0.99
Crude-Oil	111.62	2.35	2.15
Brent-Crude	118.30	2.81	2.43

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 MAR -22 USD-INR	76.42	0.18	0.24
29 MAR-22 EUR-INR	84.00	0.04	0.04
29 MAR-22 GBP-INR	100.90	0.17	0.17
29 MAR-22 JPY- INR	63.23	0.07	0.11

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17246	17053	17149	17296	17392	17539
SENSEX	57685	57042	57363	57890	58211	58738
NIFTY FUTURES	17256	17069	17162	17313	17407	17558
BANK NIFTY	36147	35584	35866	36347	36628	37109
CNX IT	36082	35630	35856	36109	36336	36589
CNX MIDCAP	29137	28937	29037	29148	29248	29359
CNX SMALLCAP	10311	10205	10258	10345	10398	10484
INDIA VIX	24.75	18.86	21.81	23.39	26.34	27.92

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Buy	Buy	Neutral
SENSEX	Buy	Buy	Neutral
NIFTY FUTURES	Buy	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 24-03-2022

BALRAMCHIN, DELTACORP, GNFC, IBULHSGFIN, SAIL, SUNTV

TECHNICAL VIEWS



NIFTY

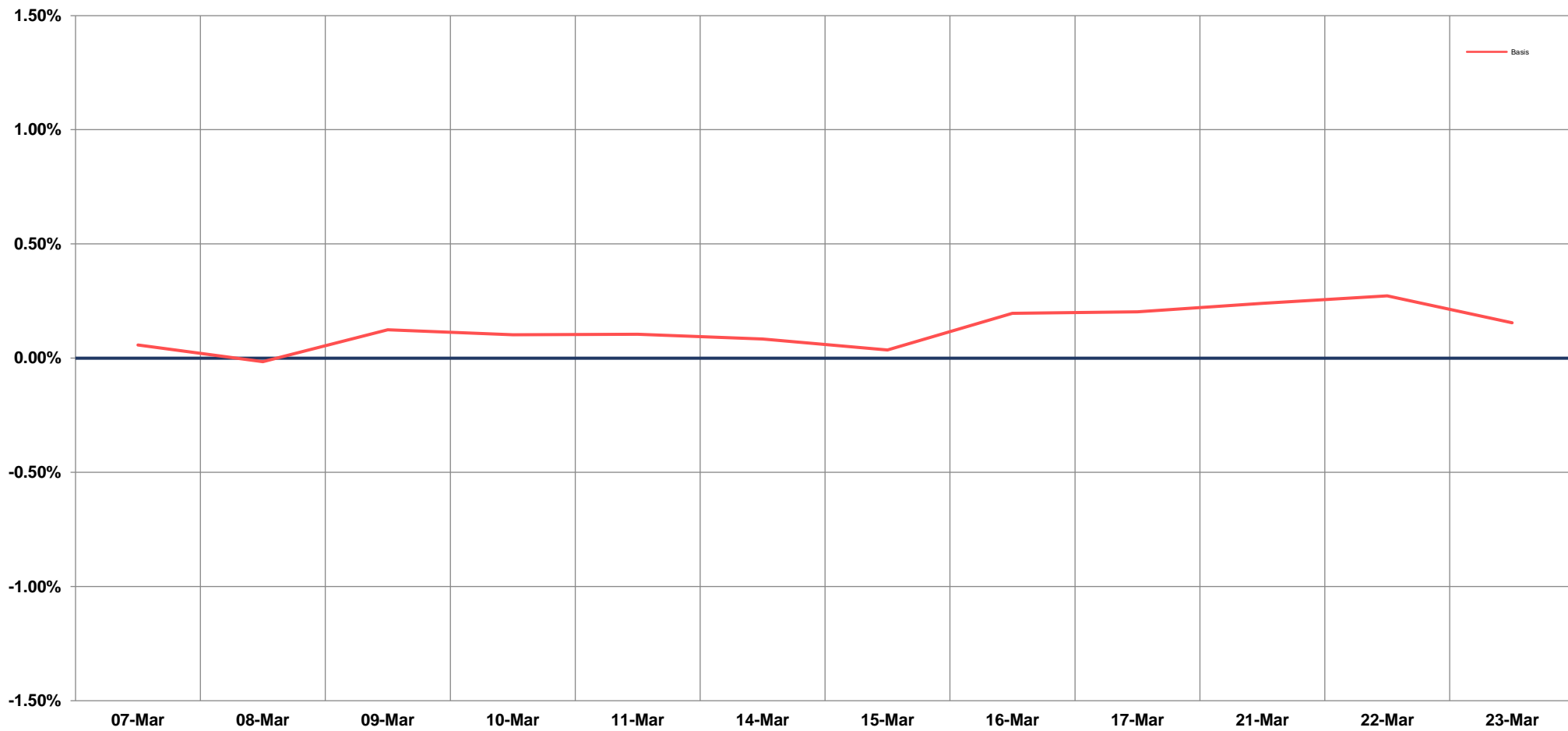
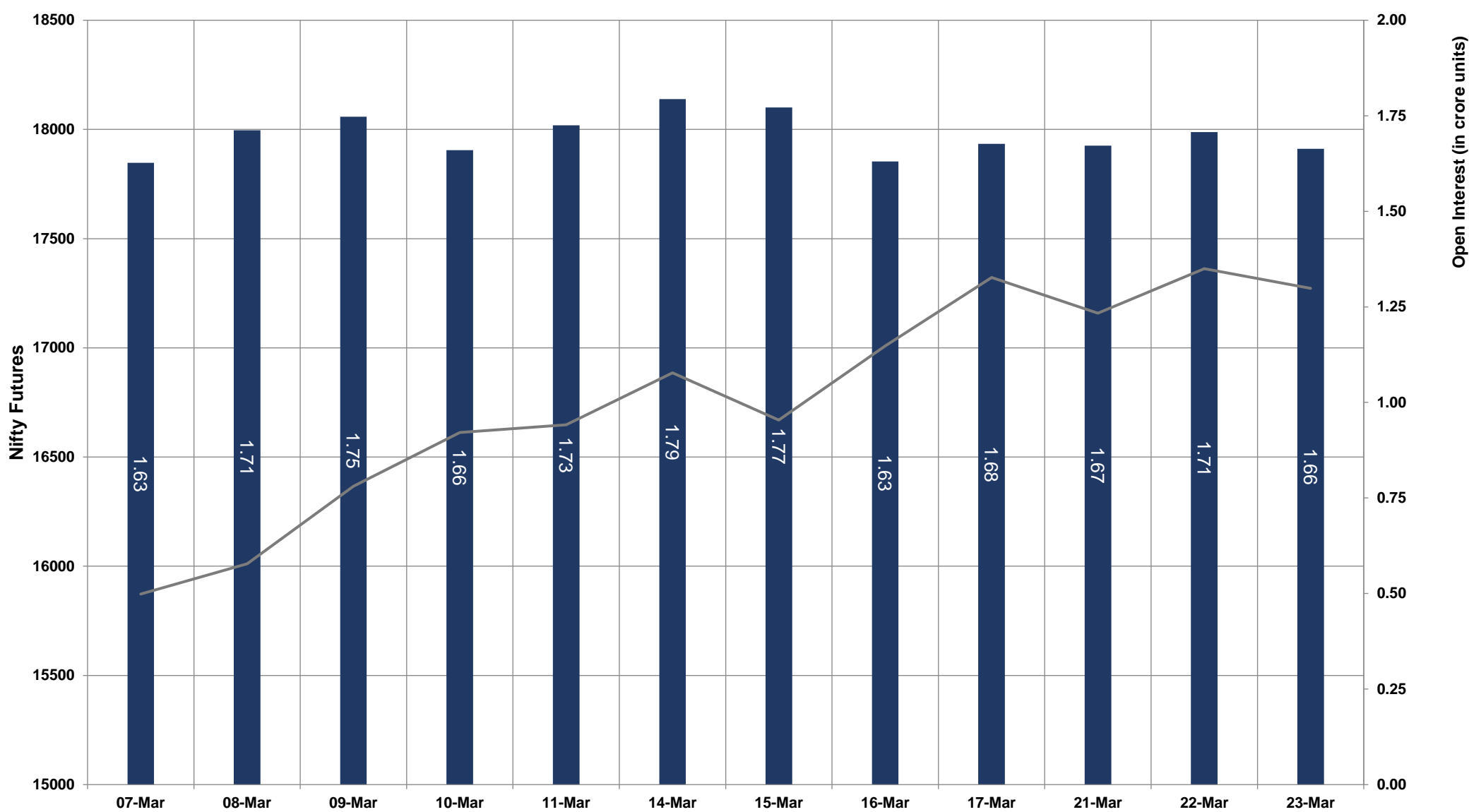


- Nifty Cash = 17245.65 (-0.40%)
- Resistance levels = 17440 and 17520
- Support levels = 17150 and 17010

TECHNICAL VIEWS



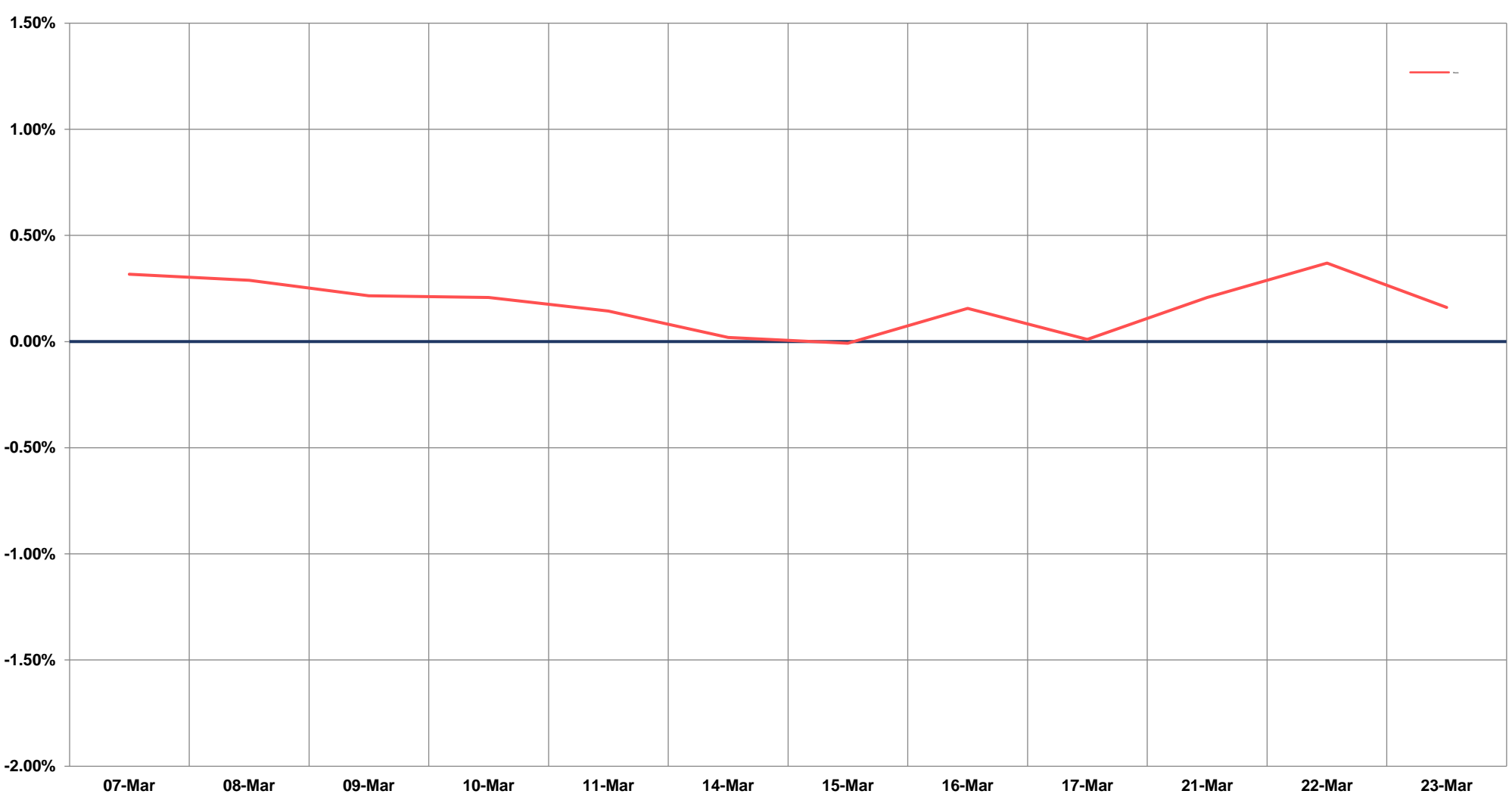
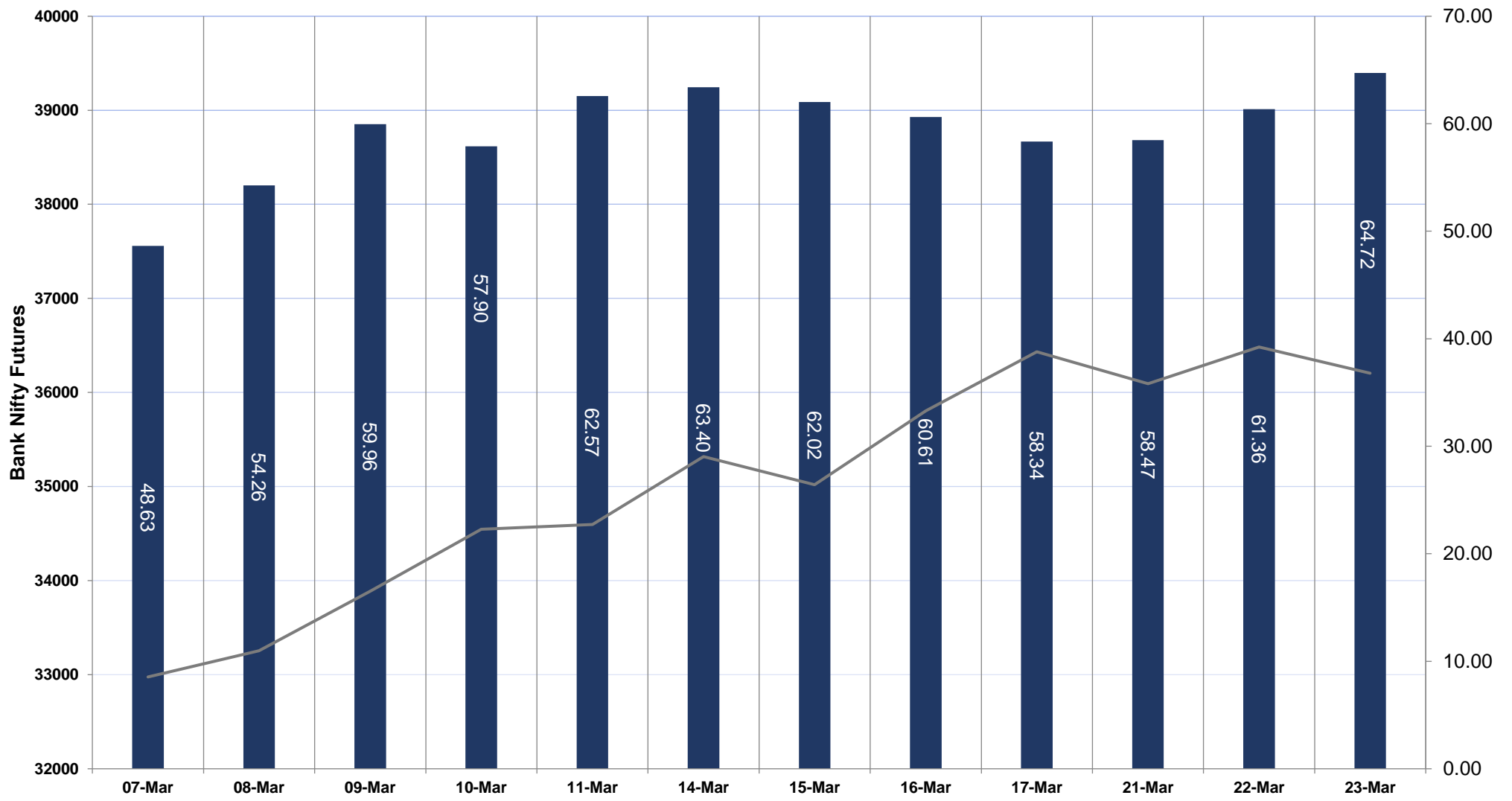
NIFTY FUTURES



TECHNICAL VIEWS



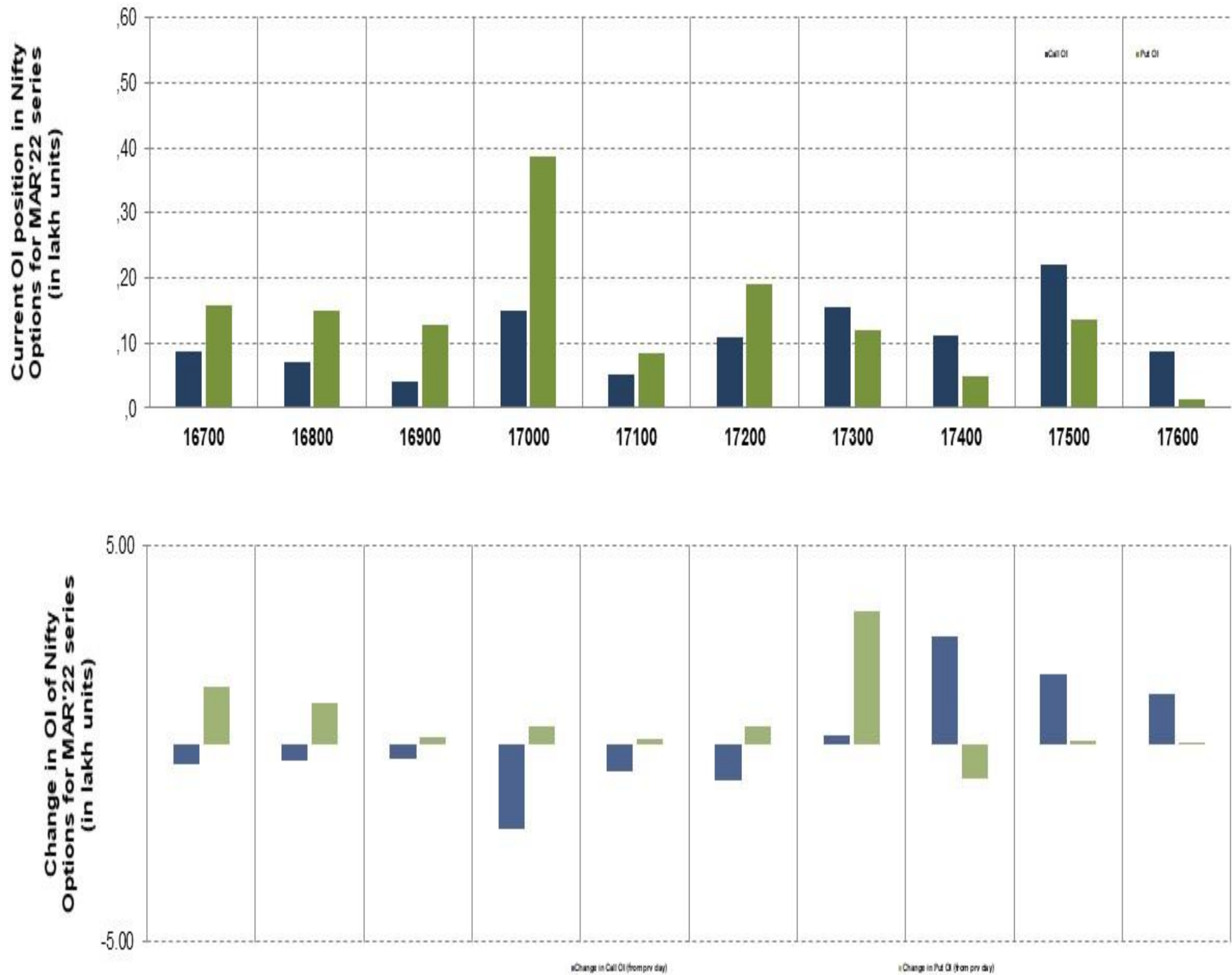
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.27 million** in Open Interests is **Strike Price of 17400**
- **Most Active Nifty Put** with a reduction of **0.33 millions** in Open Interests is **Strike Price of 17300**
- **Maximum Open Interest** an outstanding was **2.20 millions** for Calls at **Strike Price of 17500**
- **Maximum Open Interest** an outstanding was **3.87 millions** for Puts at **Strike Price of 17000**

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