



# MORNING MANTRA



Daily Derivatives & Market Report

MAR 29, 2022



Indian equity benchmarks ended near their intraday high points on Tuesday. After a positive start, markets remained higher during the trading session, as Union Commerce and Industry Minister Piyush Goyal said that India has emerged as the world's third-largest startup ecosystem and the target is to acquire the number one position. Adding some relief among traders, Crisil Ratings in its latest report has said that Reserve Bank of India's (RBI) new rules for microfinance institutions (MFIs), who have been deeply impacted in the Covid 19 pandemic because of loan losses, will help widen profits by giving such entities greater flexibility in operations.

Markets added more gains in the last hour of the trade, on the back of positive cues from the global markets. The street overlooked the latest public debt management report showing that the government's total liabilities rose to Rs 128.41 lakh crore in December quarter from Rs 125.71 lakh crore in the three months ended September 2021. Meanwhile, Sumant Sinha, the newly elected president of Assocham, said that India needs a strong contract-enforcement agency, a simple GST regime and simplified taxation process along with a stable policy environment to significantly improve ease of doing business

On the global front, European markets were trading higher as Turkish President Recep Tayyip Erdogan opened the latest round of peace talks between Ukraine and Russia in Istanbul with a speech. Asian markets ended mostly higher, after the jobless rate in Japan came in at a seasonally adjusted 2.7 percent in March, the Ministry of Communications and Internal Affairs said on Tuesday. That was beneath expectations for 2.8 percent, which would have been unchanged from the January reading. Back home, sector wise, airline industry remained in focused, as airports across India will see 33.81 crore passengers in 2022-23, 69.35 per cent more than the current financial year.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57943.65	350.16	0.61
NIFTY	17325.30	103.30	0.60
MIDCAP	23852.86	156.94	0.66
SMLCAP	27827.35	174.12	0.63
BSEFMC	13111.80	-0.79	-0.01
AUTO	23738.98	-44.76	-0.19
POWER	4024.29	10.57	0.26
REALTY	3618.05	36.80	1.03
BSE IT	36108.43	124.24	0.35
BANKEX	41135.80	173.78	0.42
OIL GAS	18839.76	-55.81	-0.30
METAL	23133.30	42.99	0.19
INDIA VIX	21.30	-1.31	-5.79

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	874	1215	50
BSE	1396	2031	91

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5383	4870	11
NSE CASH	62521	59101	6
NSE F&O	6488653	5860904	11

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.27	4.37	1.18
SENSEX	25.56	3.55	0.96

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5861	4147	1713
FII	7361	7325	35

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	6933.62	6253.57	680
Index Options	446665.70	443132.24	3533
Stock Futures	47150.33	48656.39	(1506)
Stock Options	26475.70	25918.40	557

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.08	0.94
BANK NIFTY	0.80	0.81

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	98.79	99.09	-0.30

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.824	6.836	-0.18
USA	2.503	2.477	1.05

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1909.09	-14.83	-0.76
Silver	24.52	-0.41	-1.66
Crude-Oil	107.42	1.46	1.38
Brent-Crude	114.19	1.71	1.52

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 APR -22 USD-INR	76.32	-0.14	-0.18
27 APR -22 EUR-INR	84.36	0.19	0.22
27 APR -22 GBP-INR	99.93	-0.62	-0.62
27 APR -22 JPY- INR	61.91	0.02	0.03

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17325	17194	17259	17302	17367	17410
SENSEX	57944	57499	57721	57862	58084	58224
NIFTY FUTURES	17389	17229	17309	17349	17429	17470
BANK NIFTY	35847	35306	35577	35777	36048	36248
CNX IT	36147	35855	36001	36129	36274	36402
CNX MIDCAP	29342	29060	29201	29341	29483	29623
CNX SMALLCAP	10265	10180	10222	10270	10313	10360
INDIA VIX	21.30	20.16	20.73	21.67	22.24	23.18

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 30-03-2022

IDEA, PVR, SUNTV



# TECHNICAL VIEWS



## NIFTY

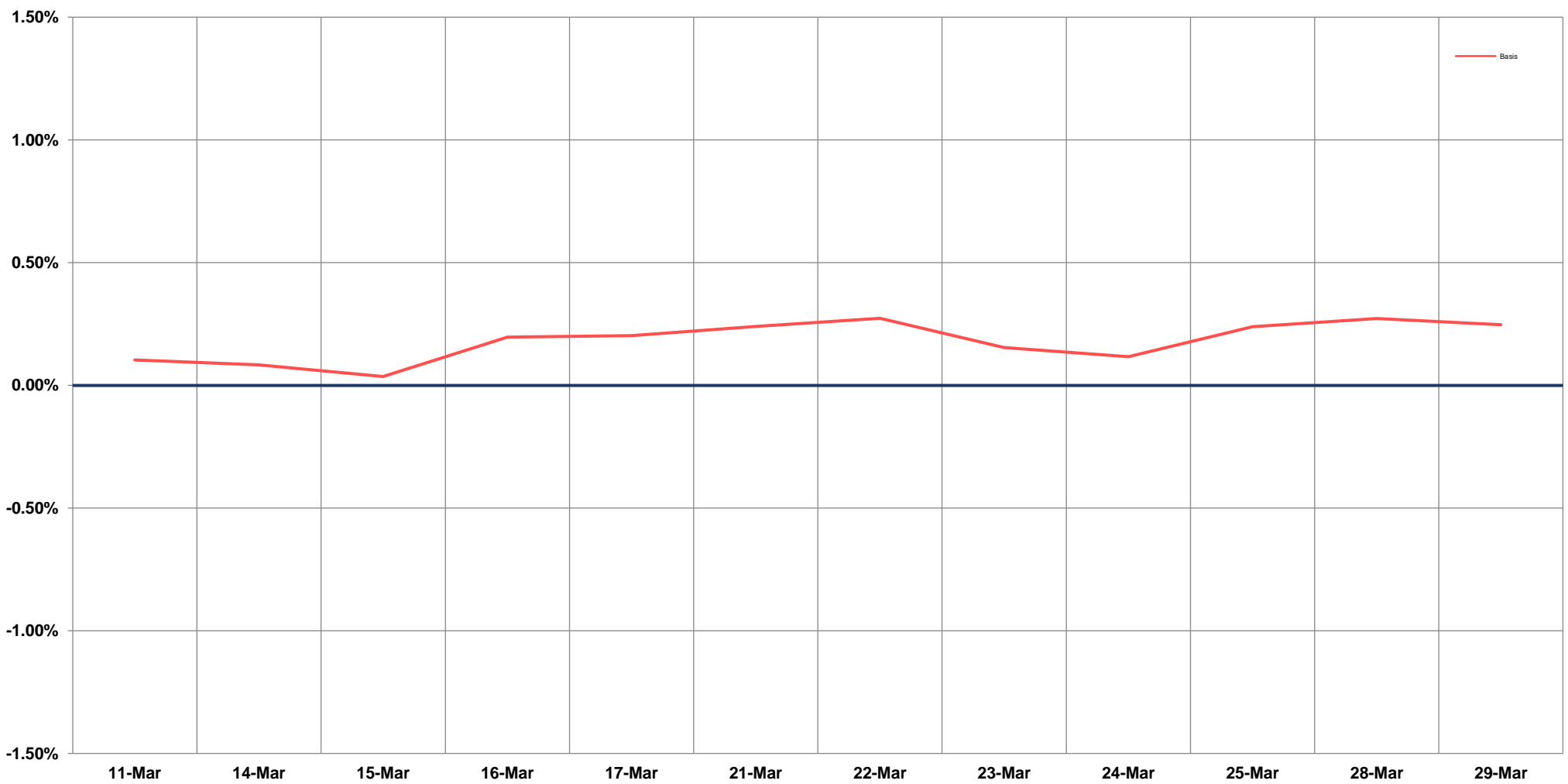
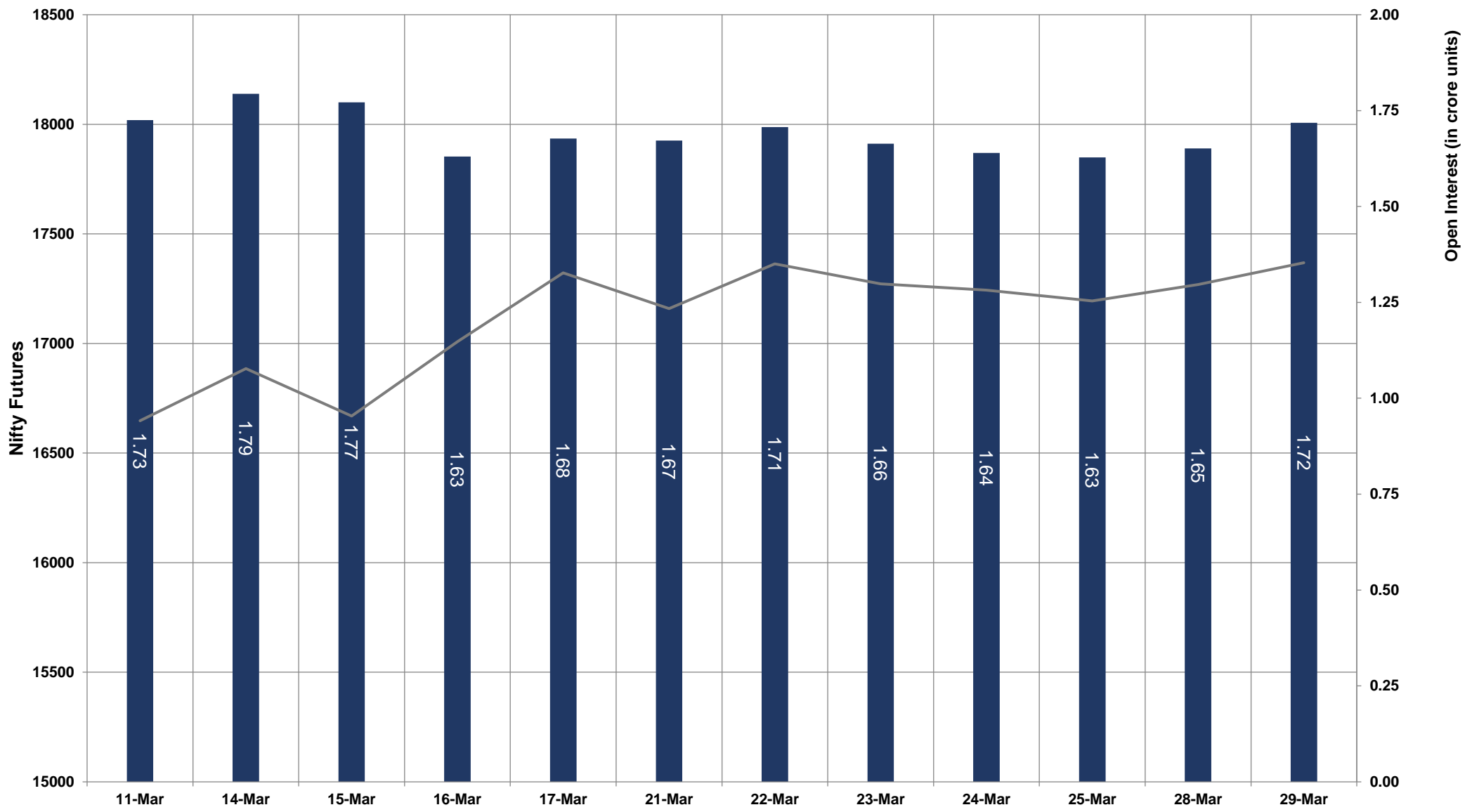


- Nifty Cash = **17325.30 (0.60%)**
- Resistance levels = **17430** and **17550**
- Support levels = **17200** and **17120**

# TECHNICAL VIEWS



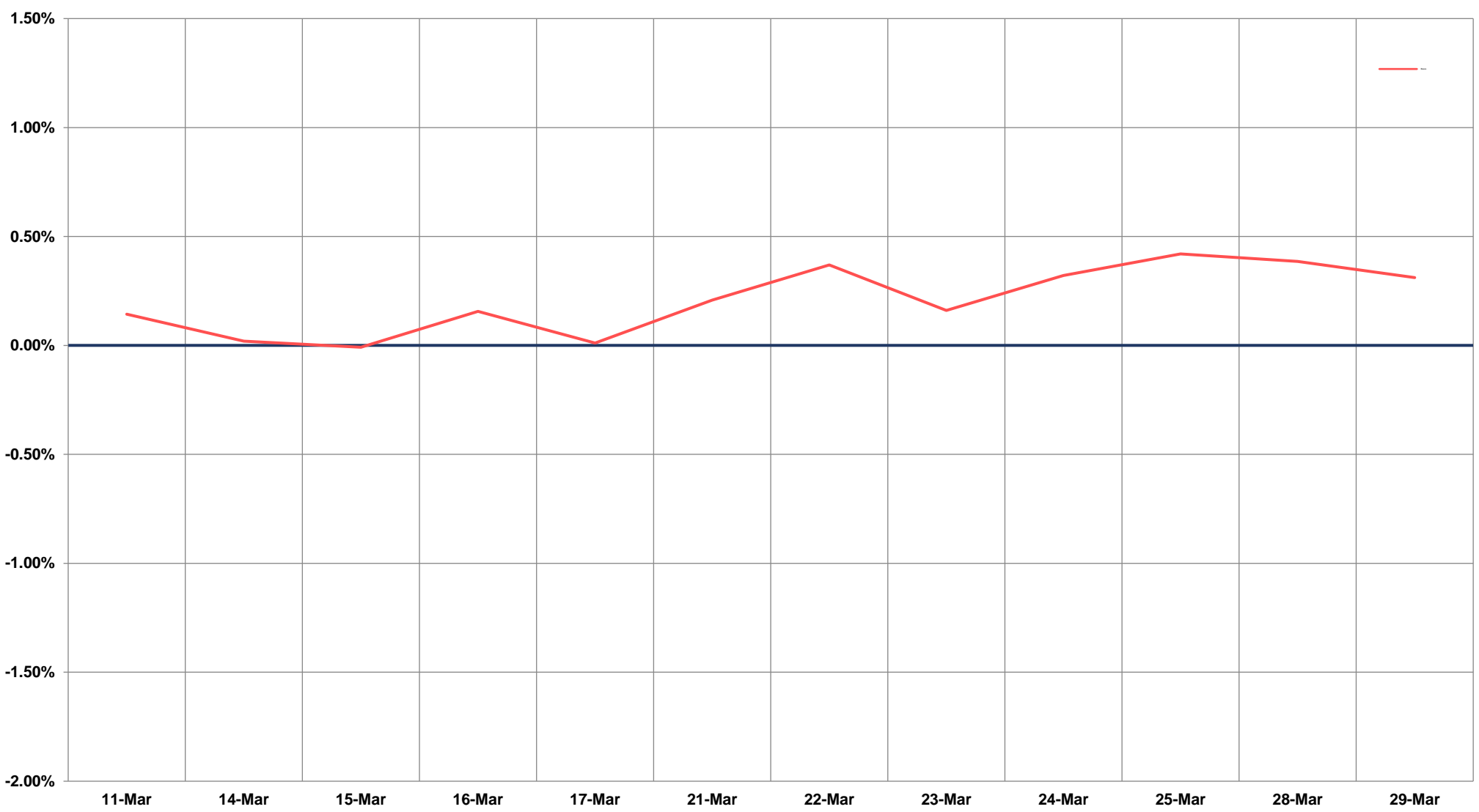
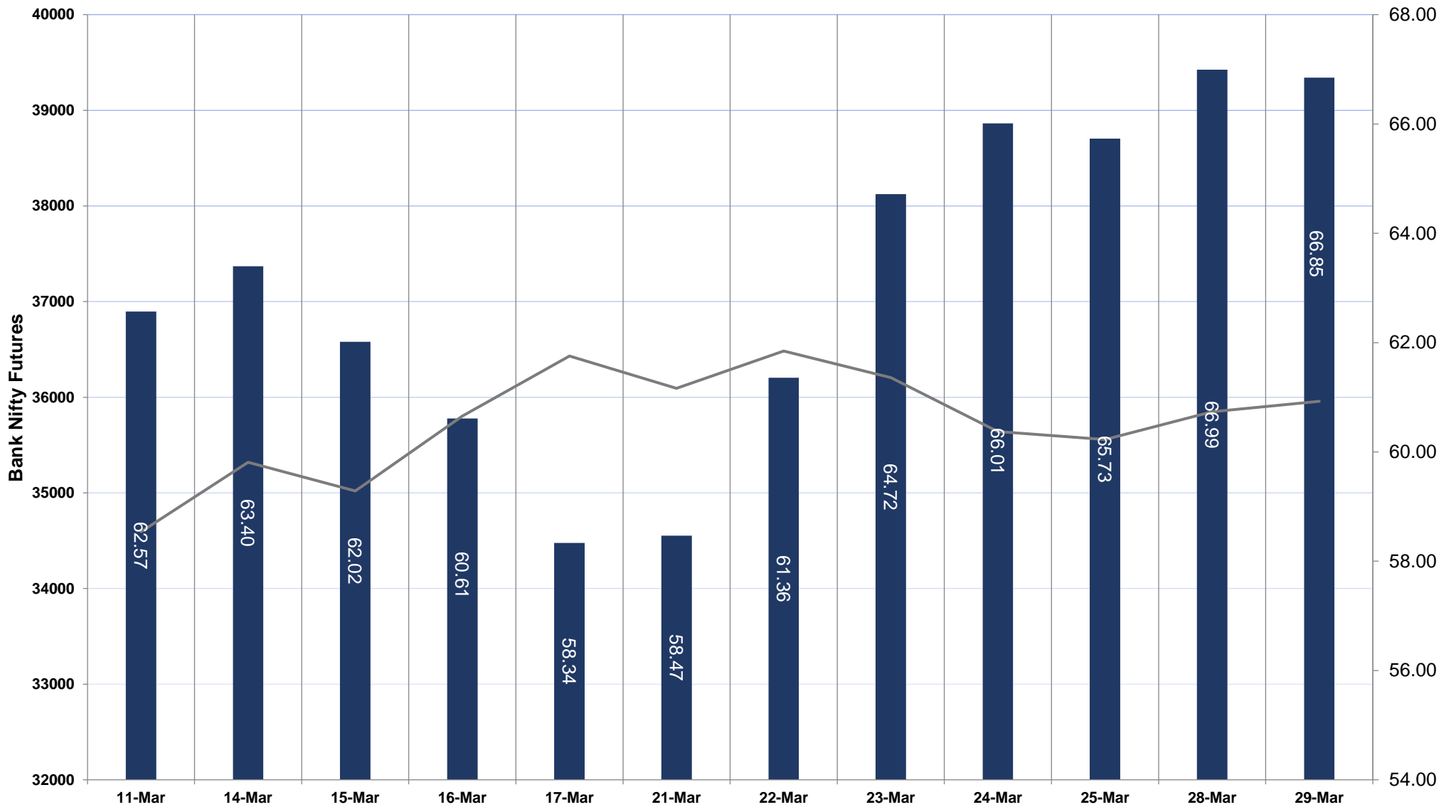
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

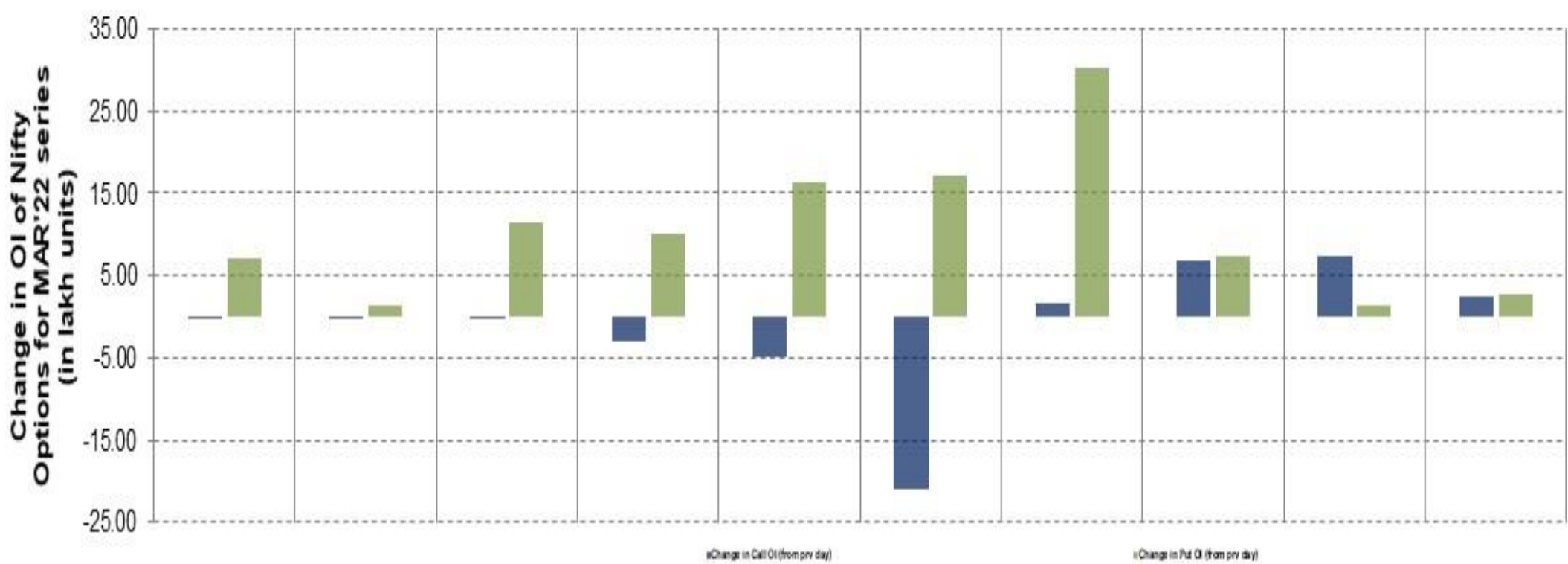
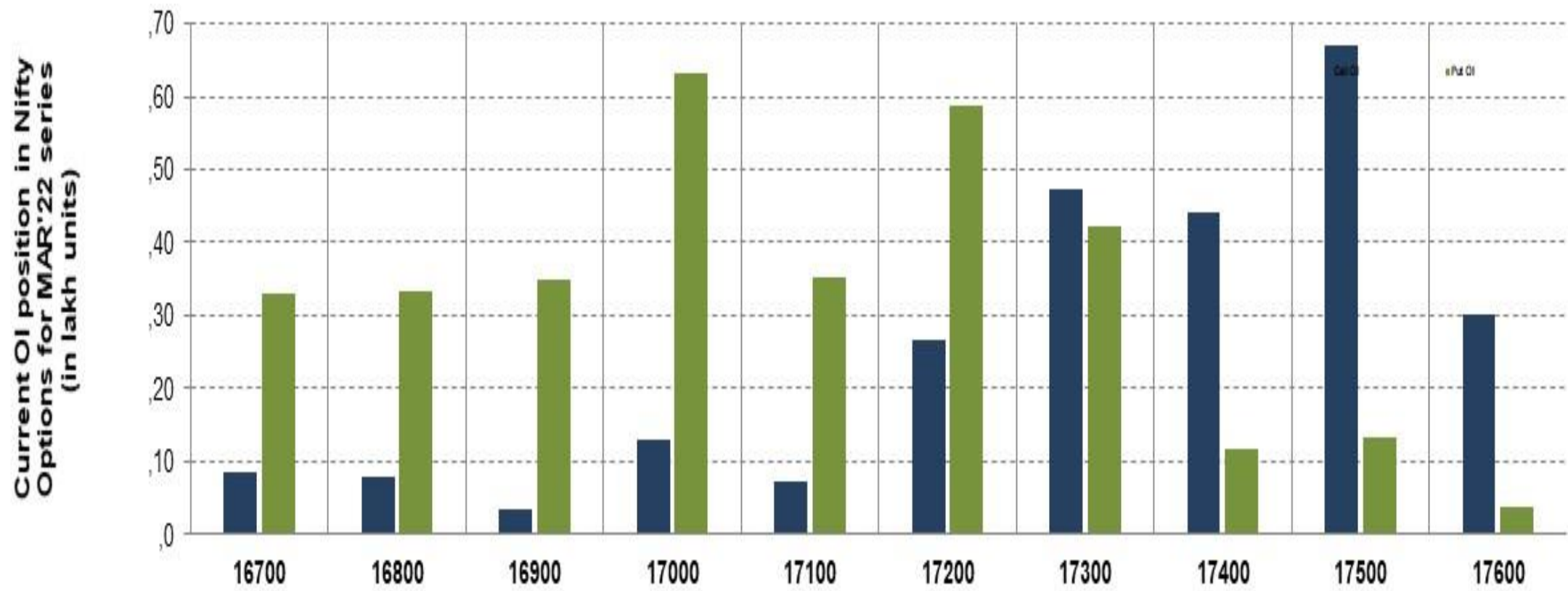




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **2.09 million** in Open Interests is **Strike Price of 17200**
- **Most Active Nifty Put** with an addition of **3.01 millions** in Open Interests is **Strike Price of 17300**
- **Maximum Open Interest** an outstanding was **6.71 millions** for Calls at **Strike Price of 17500**
- **Maximum Open Interest** an outstanding was **6.33 millions** for Puts at **Strike Price of 17000**

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