



MORNING MANTRA



Daily Derivatives & Market Report

MAR 30, 2022



Bulls held a grip over the Dalal Street on Wednesday, with both Sensex and Nifty ending on a strong note. Markets made a positive start, taking support with Finance Minister Nirmala Sitharaman's statement that India's sharp economic recovery post COVID-19 and Budget initiatives will help in sustaining growth momentum in the years to come. She stated the government's road map for imparting momentum to the economy focusses on growth at the macro level and complementing it with all-inclusive welfare at the micro level, promoting digital economy and fintech, technology-enabled development, energy transition and climate action and relying on a virtuous cycle of investment and growth.

Traders remained positive with Union minister Narayan Rane's statement that the government is setting up a global market intelligence network to boost India's exports from the micro, small and medium enterprises sector. He said the Global Market Intelligence Network will act as a knowledge repository of export-related data on foreign markets and facilitate easier market access for MSME exporters. Some support also came as Finance Minister Nirmala Sitharaman stated that gross NPAs of Scheduled Commercial Banks (SCBs) have reduced to Rs 7.73 lakh crore as of December 31, 2021, against Rs 10.36 lakh crore as of March 31, 2018, due to transparent recognition of stressed assets.

Indices remained under a grip of bulls during the trading session, as domestic sentiments remained positive, after Sanjiv Mehta, President of the Federation of Indian Chambers of Commerce and Industry (FICCI) said that the Comprehensive Economic Partnership Agreement (CEPA), India's Free Trade Agreement with UAE, is good for all types of businesses and industries be it small scale or large scale and holds benefit for both goods and services sector. Besides, Underlining that India dealt with the pandemic with ingenious methods, Union Commerce Minister Piyush Goyal said the country converted a crisis into an opportunity.

On the global front, European markets were trading lower as bond markets suggested pain ahead for the U.S. economy, tempering hopes of a negotiated end to the Ukraine conflict that had earlier buoyed equities. Asian markets settled mostly higher, even after the total value of retail sales in Japan was down 0.8 percent on year in February, the Ministry of Economy, Trade and Industry said on Wednesday - coming in at 11.537 trillion yen. That missed expectations for a loss of 0.3 percent following the downwardly revised 1.1 percent increase in January (originally 1.6 percent).

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58683.99	740.34	1.28
NIFTY	17472.25	146.95	0.85
MIDCAP	24037.80	184.94	0.78
SMLCAP	28129.47	302.12	1.09
BSEFMC	13187.39	75.59	0.58
AUTO	24024.44	285.46	1.20
POWER	4008.20	-16.09	-0.40
REALTY	3672.02	53.97	1.49
BSE IT	36523.80	415.37	1.15
BANKEX	41695.46	559.66	1.36
OIL GAS	18677.37	-162.39	-0.86
METAL	22464.09	-669.21	-2.89
INDIA VIX	20.61	-0.69	-3.24

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1323	747	50
BSE	2119	1282	108

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4623	5383	(14)
NSE CASH	74763	62521	20
NSE F&O	7859830	6488653	21

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.50	4.41	1.17
SENSEX	25.91	3.60	0.95

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	12848	11632	1216
FII	10271	8914	1357

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	9461.11	8378.58	1083
Index Options	485576.84	484276.63	1300
Stock Futures	42135.08	40477.79	1657
Stock Options	22520.21	22526.41	(6)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.16	1.08
BANK NIFTY	1.04	0.80

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	97.98	98.40	-0.42

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.784	6.821	-0.54
USA	2.411	2.400	0.46

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1920.18	4.02	0.21
Silver	24.78	0.04	0.17
Crude-Oil	106.22	1.98	1.90
Brent-Crude	111.82	1.59	1.44

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 APR -22 USD-INR	76.17	-0.15	-0.19
27 APR -22 EUR-INR	84.86	0.46	0.55
27 APR -22 GBP-INR	100.19	0.23	0.23
27 APR -22 JPY- INR	62.65	0.72	1.16

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17498	17334	17416	17469	17551	17605
SENSEX	58684	57977	58331	58529	58883	59081
NIFTY FUTURES	17493	17371	17432	17486	17547	17601
BANK NIFTY	36334	35925	36130	36275	36480	36626
CNX IT	36464	36134	36299	36409	36574	36685
CNX MIDCAP	29591	29369	29480	29570	29681	29772
CNX SMALLCAP	10364	10306	10335	10370	10399	10435
INDIA VIX	20.61	18.98	19.79	20.55	21.36	22.12

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 31-03-2022

IDEA

TECHNICAL VIEWS



NIFTY

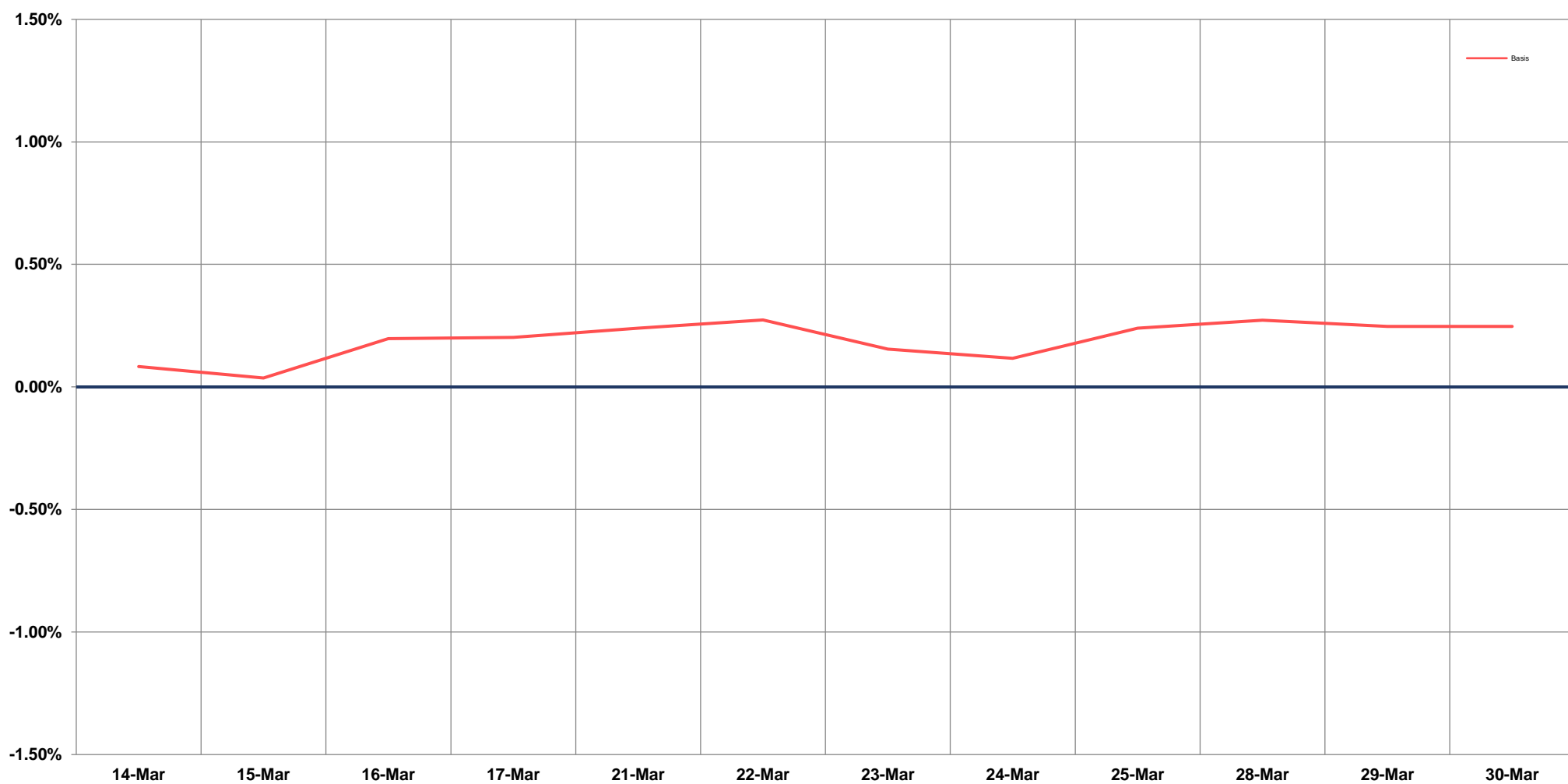
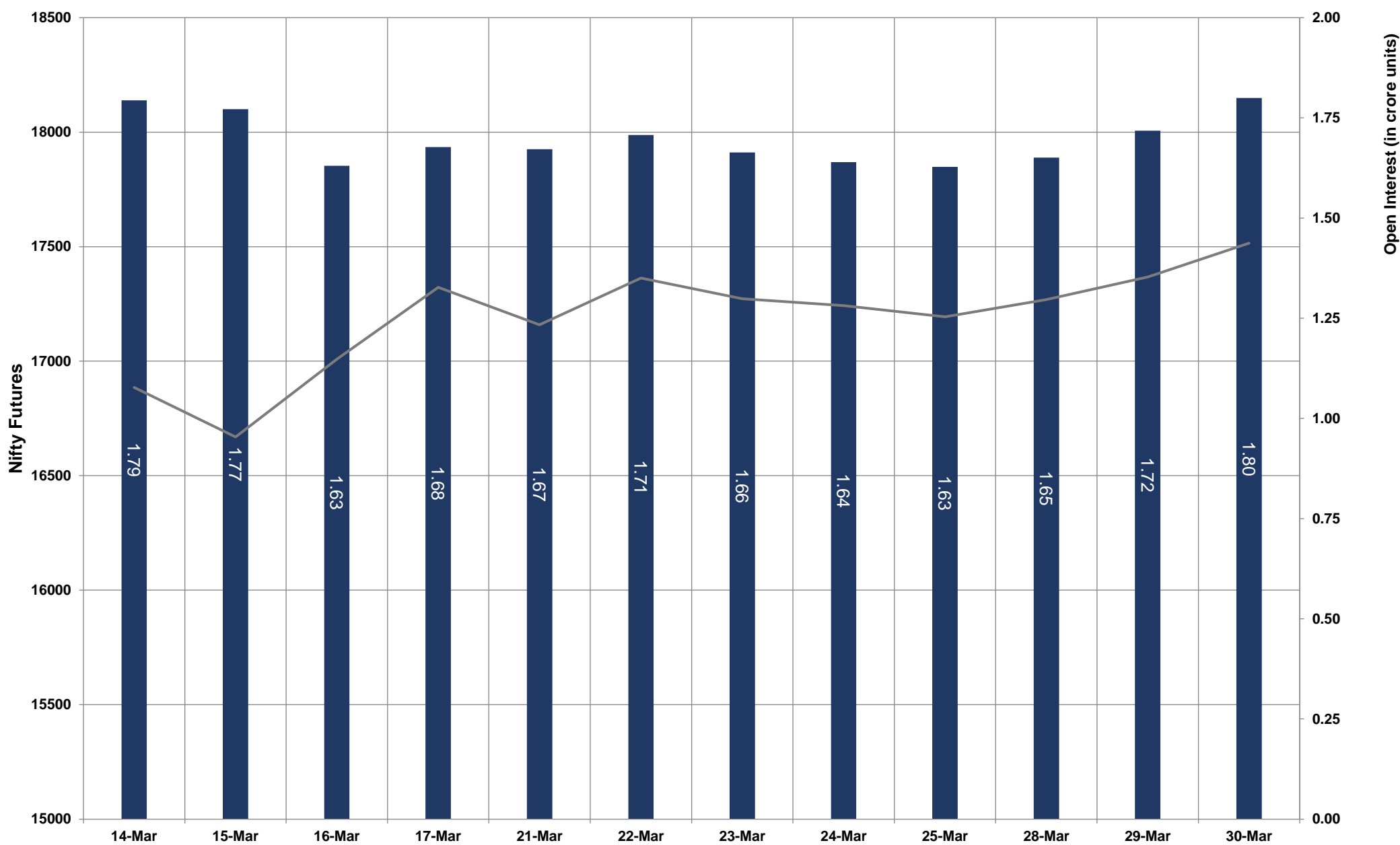


- Nifty Cash = 17472.25 (0.85%)
- Resistance levels = 17550 and 17640
- Support levels = 17340 and 17260

TECHNICAL VIEWS



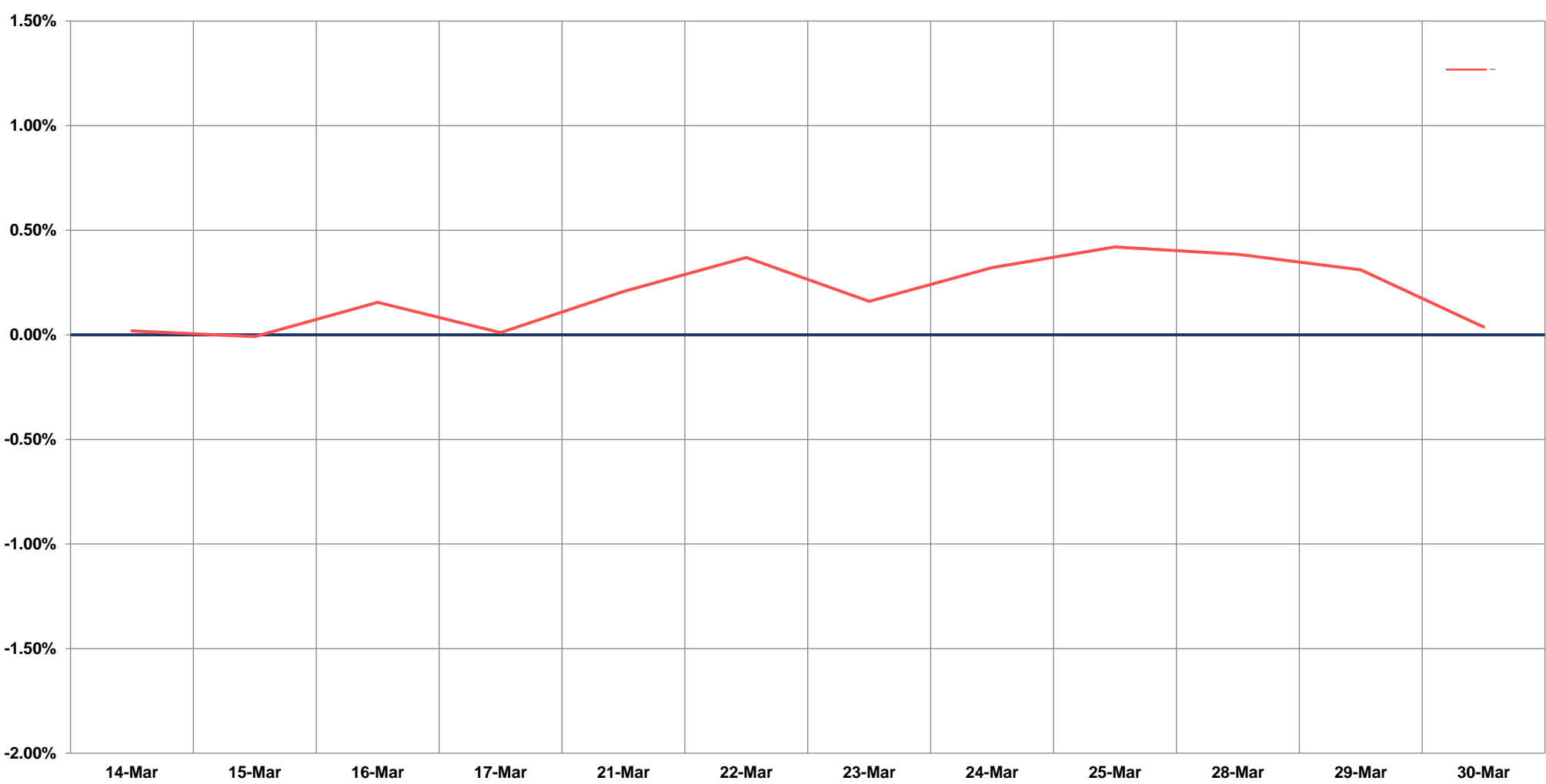
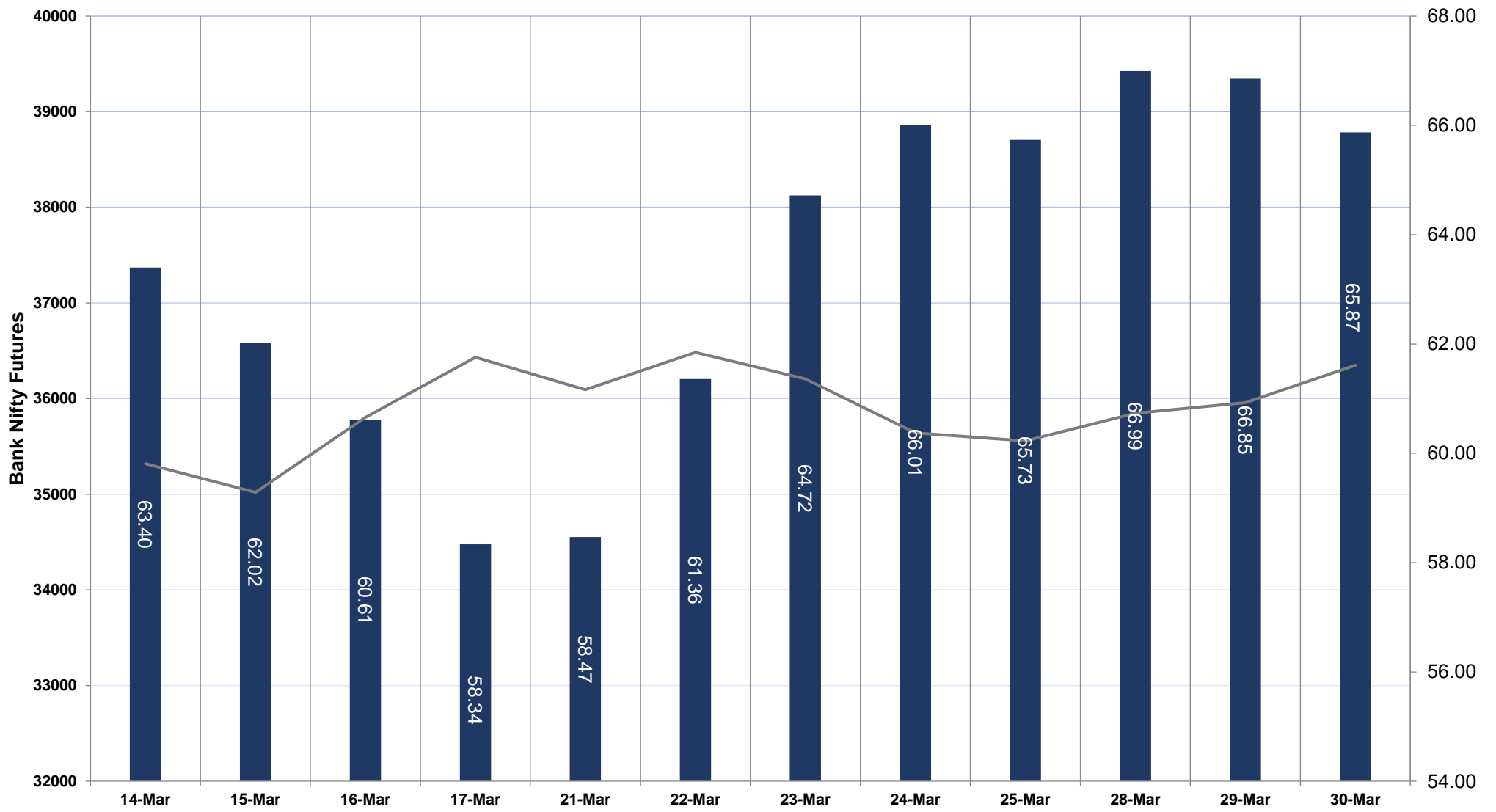
NIFTY FUTURES



TECHNICAL VIEWS



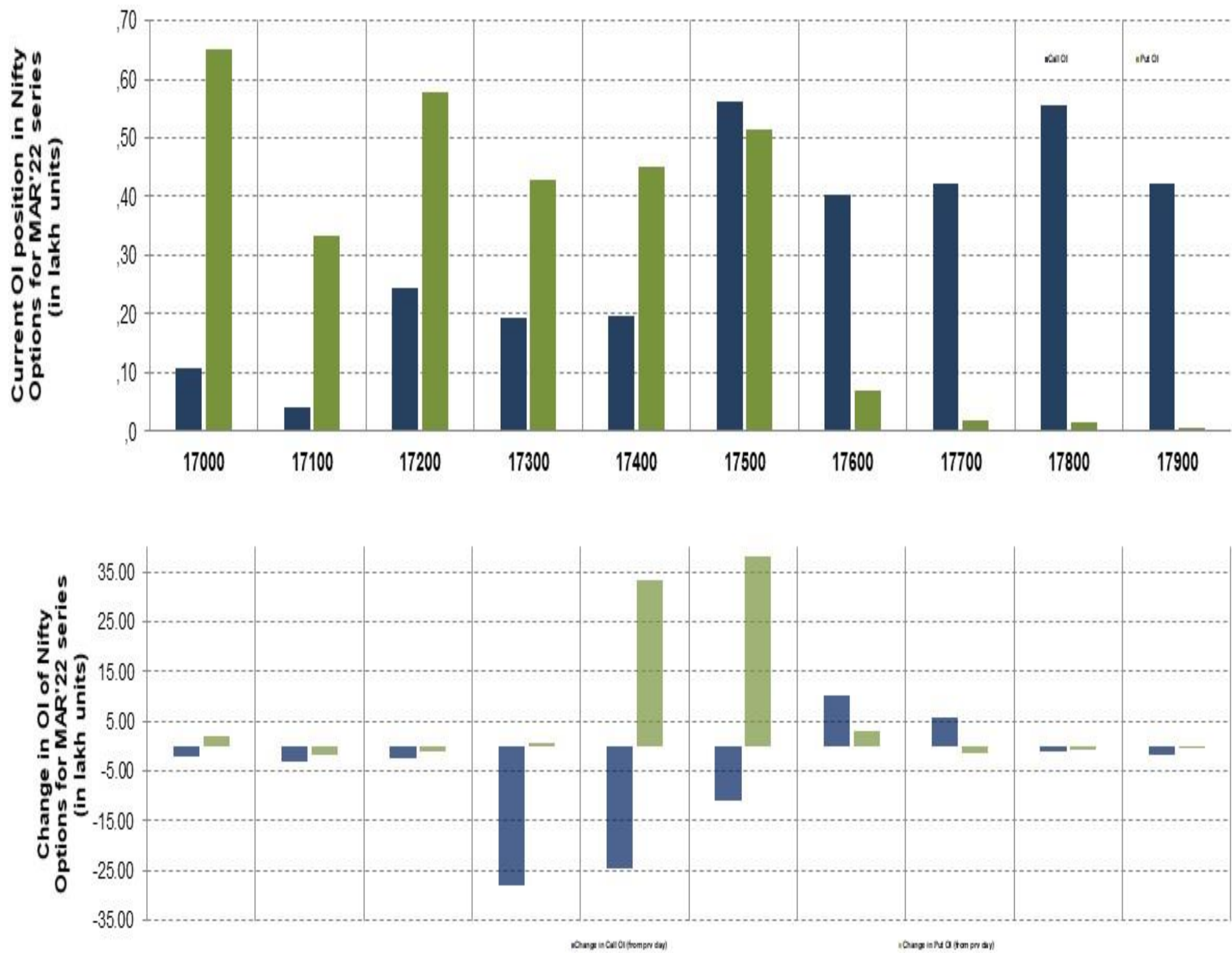
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **2.80 million** in Open Interests is **Strike Price of 17300**
- **Most Active Nifty Put** with an addition of **3.81 millions** in Open Interests is **Strike Price of 17500**
- **Maximum Open Interest an outstanding** was **5.62 millions** for Calls at **Strike Price of 17500**
- **Maximum Open Interest an outstanding** was **6.52 millions** for Puts at **Strike Price of 17000**

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