



# MORNING MANTRA



Daily Derivatives & Market Report

FEB 09, 2022



Extending previous session rally, Indian equity benchmarks ended Wednesday's trade in green terrain support by firm cues around the globe. Sentiments remained upbeat since morning as the preliminary data of the commerce ministry showed that India's exports grew by 28.51 per cent to \$8.67 billion during February 1-7 on account of healthy growth in sectors such as petroleum, engineering and gems and jewellery. The exports during the first week of this month rose by about 31 per cent. According to the data, \$8.67 billion per week is almost 20 per cent more than the weekly run rate of \$ 7 billion clocked this year. Traders also took encouragement with NITI Aayog Vice Chairman Rajiv Kumar's statement that the rise in international fuel and commodity prices may not continue going forward.

Markets extended gains in second half of the trade ahead of the Reserve Bank of India's monetary panel committee (MPC) meeting outcome on Thursday morning. The RBI's policy announcement will be the key focus tomorrow as domestic inflation and policy tightening by global central banks would pressurize the central bank to adopt a similar stance. Traders also took some support with Crisil Research report where it said Union Budget capex not as high as it sounds. It, however, was quick to add that considering that governments usually tend to cut capex during a crisis, the government has maintained its focus on growth-spurring initiatives amid the pandemic.

Firm opening in European counters too aided sentiments with all the key markets in Europe trading in green buoyed by a slew of strong fourth-quarter trading updates. Asian markets ended in green as traders prepared for the release of highly anticipated US inflation data, while sentiment was also buoyed by signs of easing Russia-Ukraine tensions. Back home, fertiliser sector remained in focus with stating that there is a 'comfortable' supply of DAP fertiliser for the ongoing rabi season, Fertiliser Minister Mansukh Mandaviya has said that the Centre however has asked companies to manufacture additional quantity of DAP at no-profit-no-loss basis to meet the requirement. DAP (Di ammonium Phosphate) is the most widely consumed fertiliser after urea in the country. Insurance industry stocks also were in focus as data from Irdai showed that the new business premium income of all the life insurance companies grew 2.65 per cent to Rs 21,957 crore in January 2022. The 24 life insurance companies had collected Rs 21,389.70 crore as the first year or the new business premium in January 2021.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58465.97	657.39	1.14
NIFTY	17463.80	197.05	1.14
MIDCAP	24630.71	298.86	1.23
SMLCAP	29233.31	165.28	0.57
BSEFMC	13594.13	31.39	0.23
AUTO	26369.45	563.26	2.18
POWER	3879.32	9.74	0.25
REALTY	3707.41	24.56	0.67
BSE IT	34813.54	396.54	1.15
BANKEX	44209.61	578.01	1.32
OIL GAS	18164.30	-67.39	-0.37
METAL	20859.71	324.08	1.58
INDIA VIX	18.56	-1.13	-5.71

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1187	950	45
BSE	1661	1685	99

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3979	4991	(20)
NSE CASH	52803	62907	(16)
NSE F&O	8657847	9943136	(13)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.09	4.40	1.20
SENSEX	26.29	3.58	0.95

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7021.37	5228.02	1793.35
FII	6152.38	7045.02	-892.64

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	4497.67	3040.24	1457
Index Options	786805.83	784171.69	2634
Stock Futures	13964.40	12823.62	1141
Stock Options	12102.55	12129.16	(27)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.00	0.78
BANK NIFTY	0.89	0.63

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.47	95.64	-0.18

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.809	6.810	-0.01
USA	1.927	1.956	-1.48

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1826.59	0.62	0.03
Silver	23.22	0.03	0.13
Crude-Oil	88.75	-0.61	-0.68
Brent-Crude	90.32	-0.47	-0.52

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
24 FEB -22 USD-INR	74.94	0.06	0.09
24 FEB -22 EUR-INR	85.67	0.11	0.13
24 FEB -22 GBP-INR	101.66	0.21	0.21
24 FEB -22 JPY- INR	64.93	-0.03	-0.05

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17464	17289	17376	17427	17514	17565
SENSEX	58466	57957	58212	58360	58614	58762
NIFTY FUTURES	17487	17276	17382	17436	17541	17595
BANK NIFTY	38610	38027	38319	38483	38775	38940
CNX IT	34983	34570	34776	34915	35121	35260
CNX MIDCAP	30257	29943	30100	30194	30351	30445
CNX SMALLCAP	10902	10794	10848	10911	10965	11028
INDIA VIX	18.56	16.92	17.74	18.71	19.53	20.50

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 10-02-2022

BHEL,PNB

# TECHNICAL VIEWS



## NIFTY

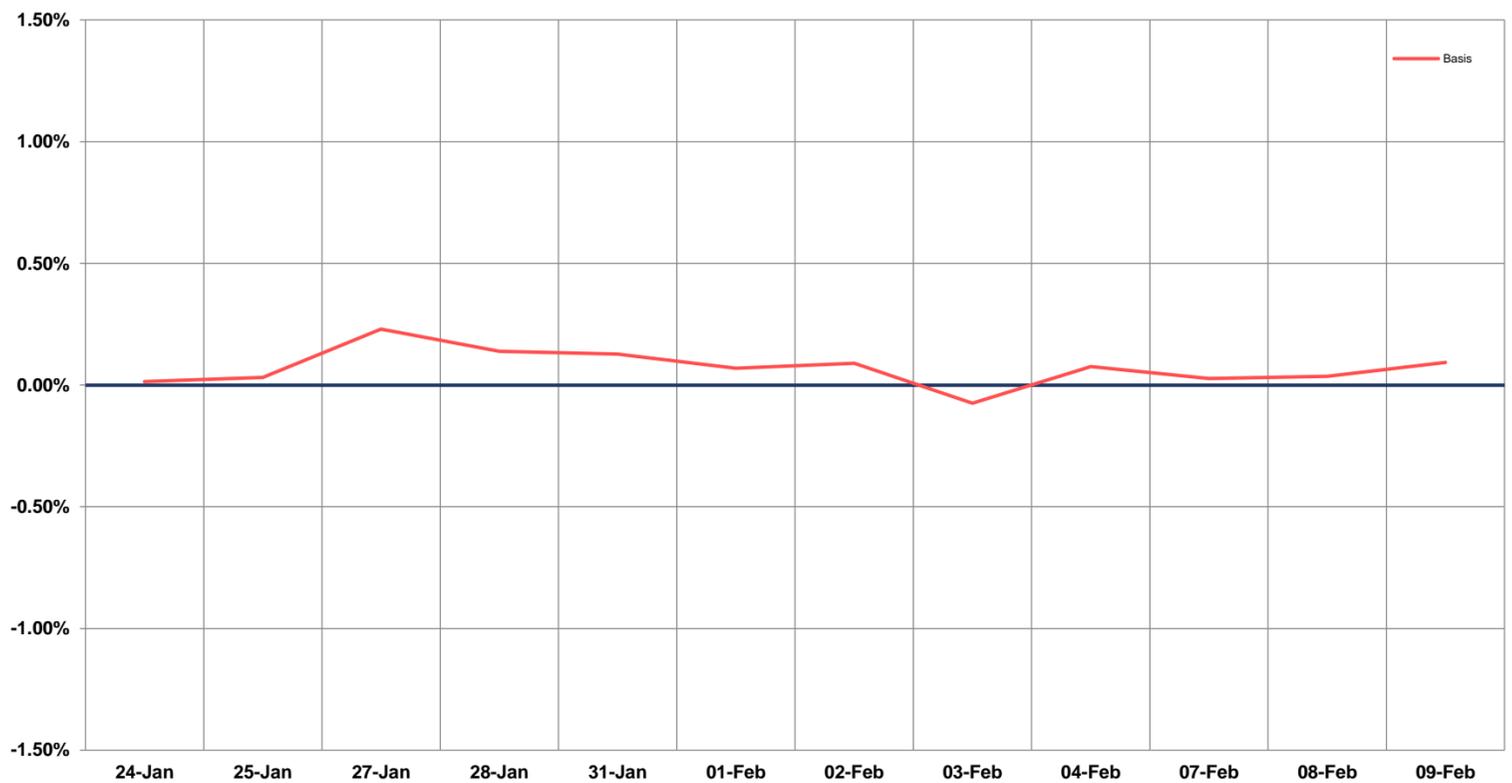
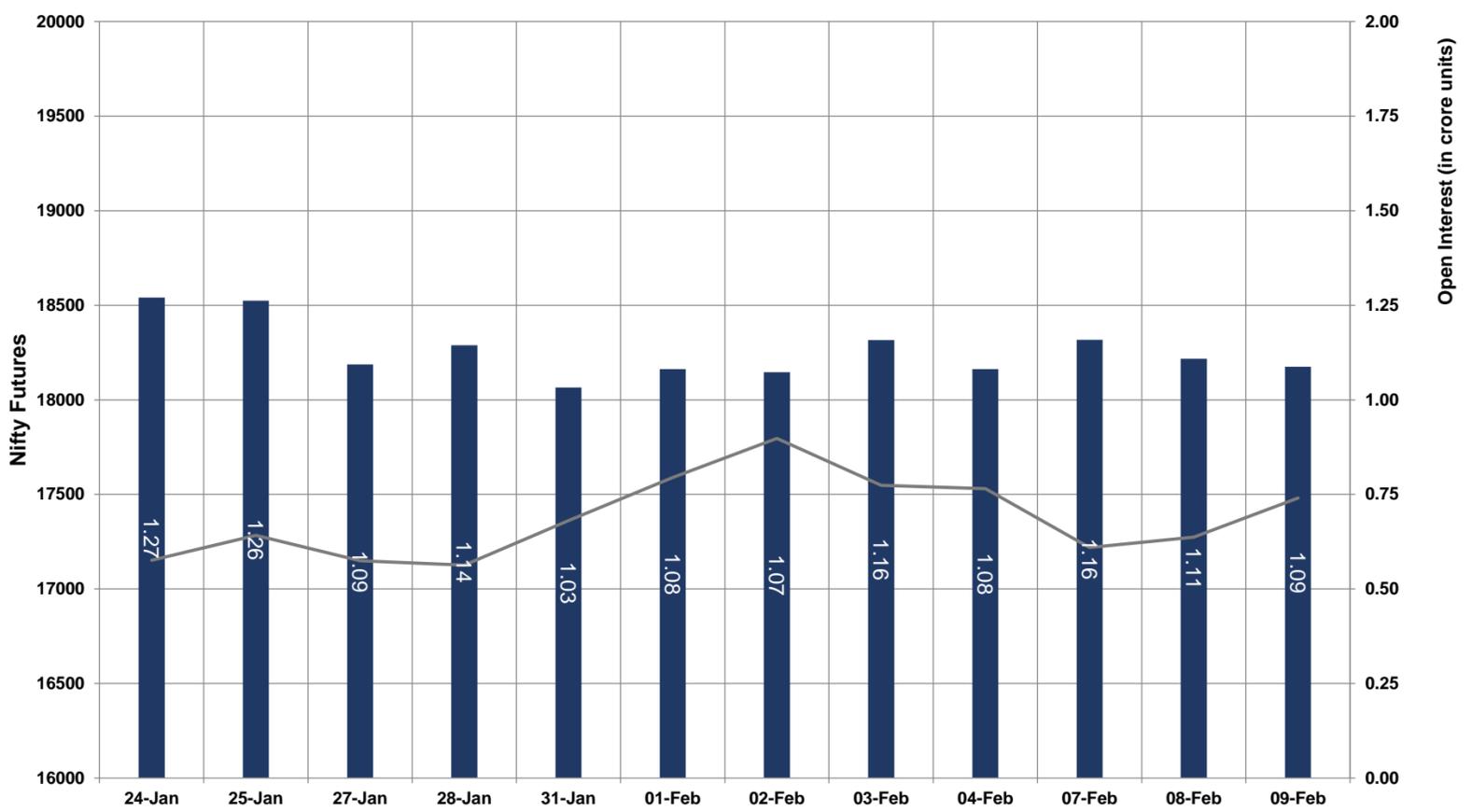


- Nifty Cash = 17463.80 (1.14%)
- Resistance levels = 17570 and 17645
- Support levels = 17280 and 17050

# TECHNICAL VIEWS



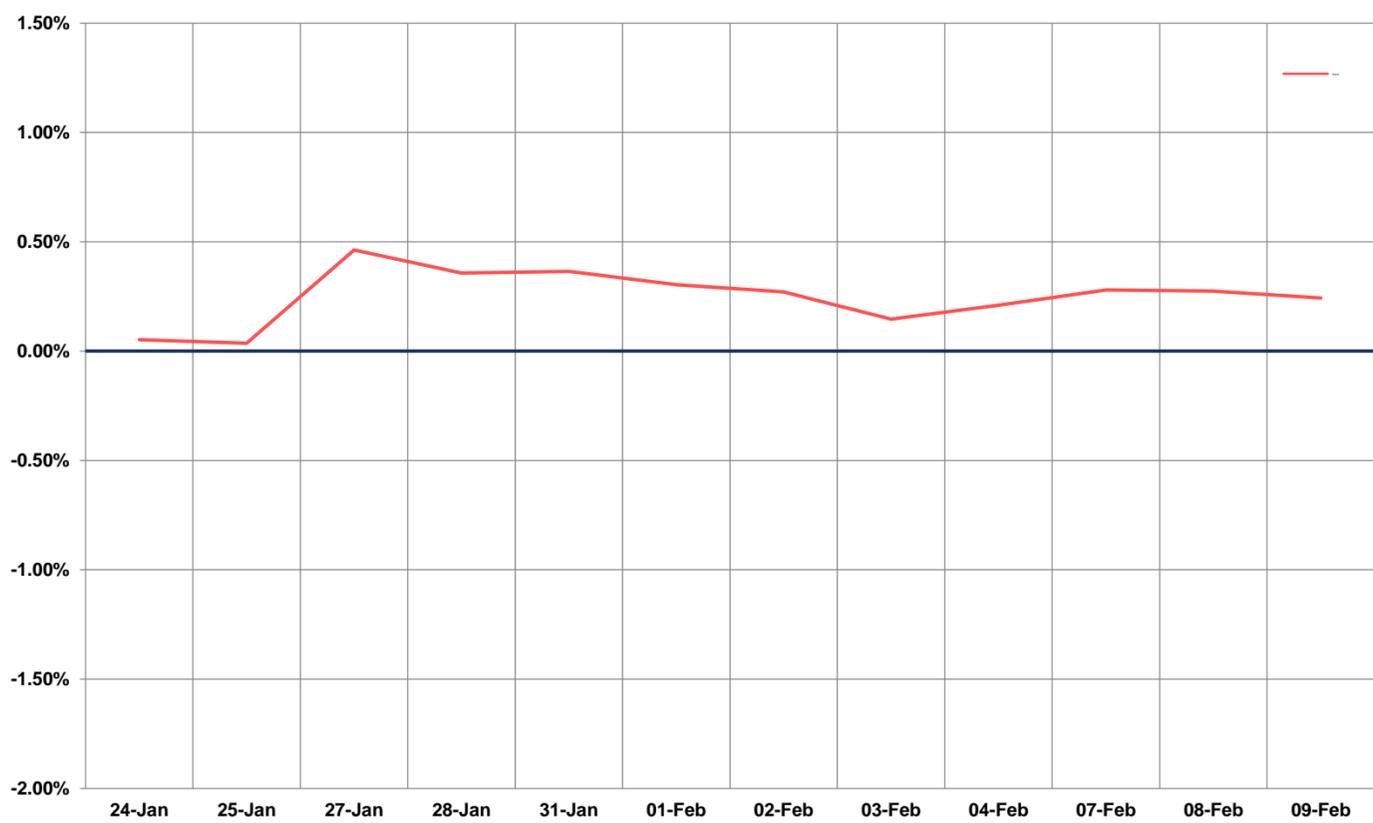
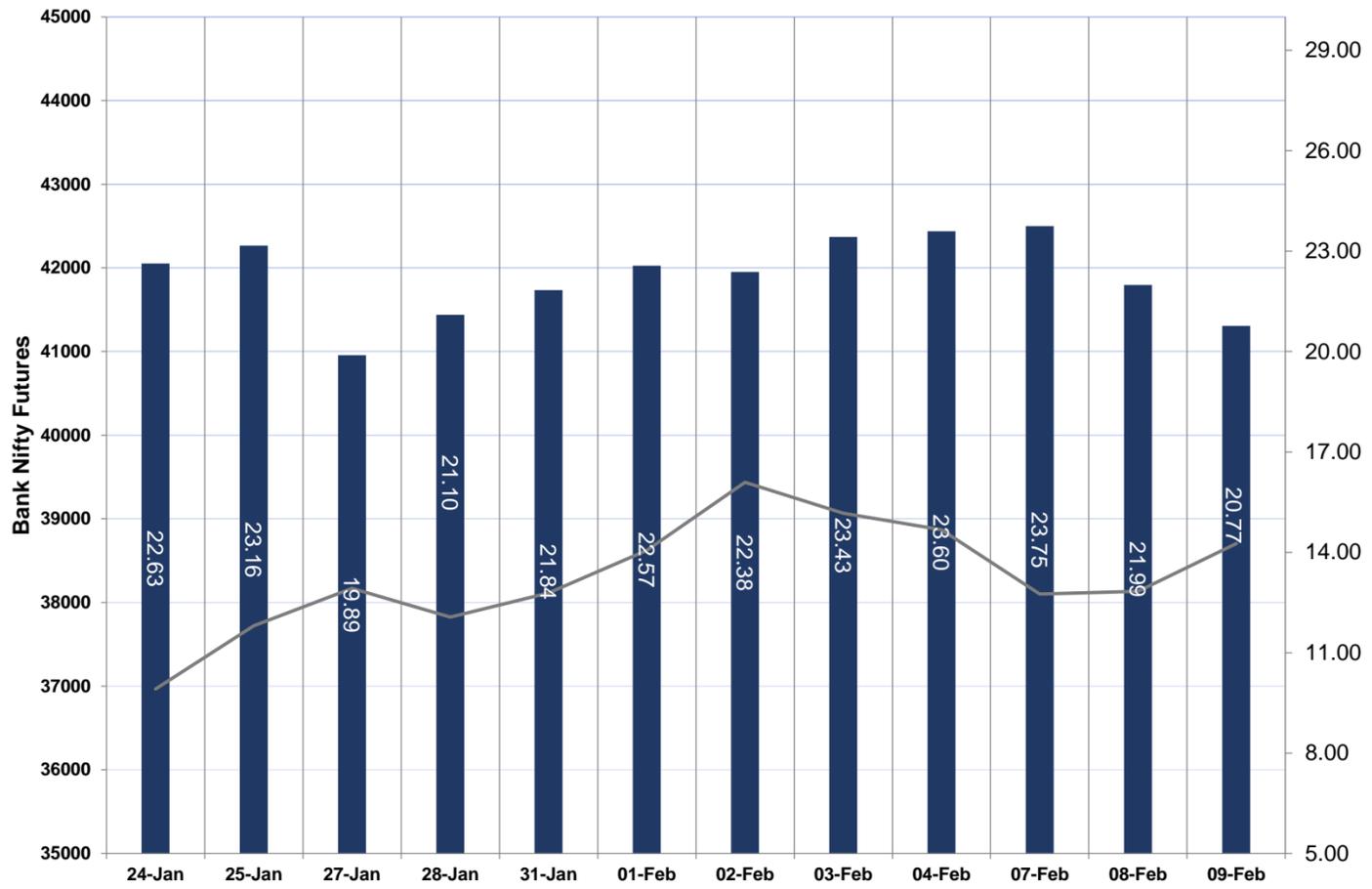
## NIFTY FUTURES



# TECHNICAL VIEWS



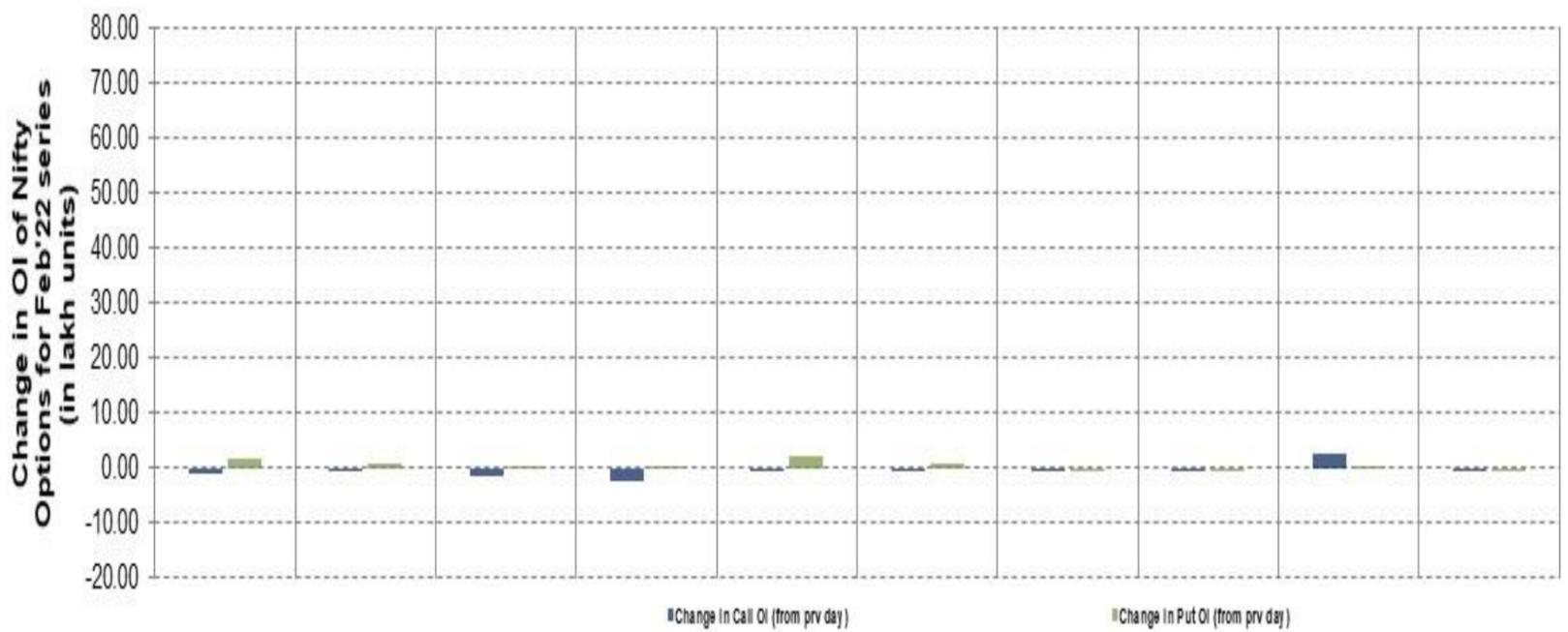
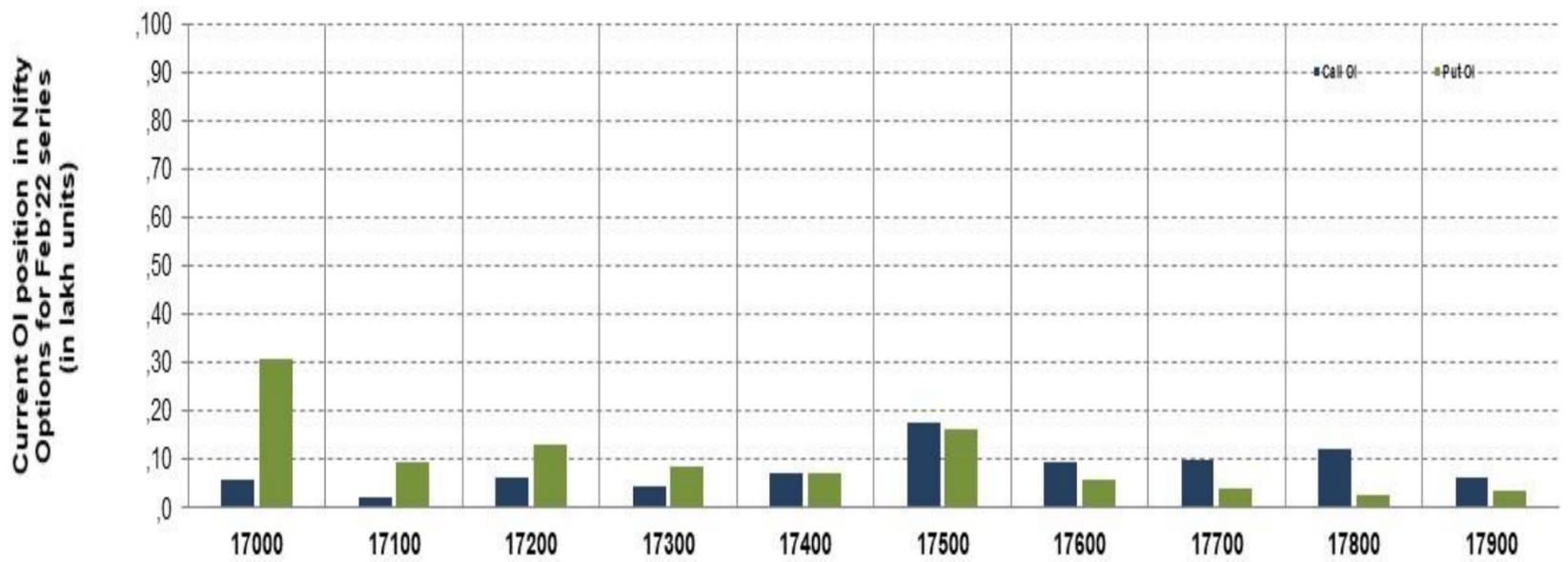
## BANK NIFTY FUTURES



# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.24 million** in Open Interests is **Strike Price of 17800**
- **Most Active Nifty Put** with an addition of **0.19 millions** in Open Interests is **Strike Price of 17400**
- **Maximum Open Interest an outstanding** was **1.76 millions** for Calls at **Strike Price of 17500**
- **Maximum Open Interest an outstanding** was **3.06 millions** for Puts at **Strike Price of 17000**

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