



MORNING MANTRA



Daily Derivatives & Market Report

FEB 10, 2022



Bulls have made comeback and strengthened their grip on Dalal Street as key gauges extended rally for third straight session. Markets made a cautious start but gained traction after Reserve Bank of India (RBI) kept the benchmark interest rate unchanged at 4 per cent and decided to continue with its accommodative stance as long as necessary to support growth and keep inflation within the target. Besides, RBI retained its growth projection at 9.2 per cent and inflation at 5.3 per cent for the current financial year. Traders also took support with Minister of State for Commerce and Industry Anupriya Patel's statement that India is in discussion with the 10-nation bloc ASEAN for initiating the review of the free-trade agreement in goods between the two regions to seek more market access for domestic products. Meanwhile, Revenue Secretary Tarun Bajaj said the government is open to some tinkering in the varied rates and holding period for computation of capital gains tax on shares, debt and immovable property, in a bid to make it simple.

Sentiment remained upbeat for most part of the day as market participants took support with Union Minister of State for Commerce and Industry Som Parkash's statement that India has received Foreign Direct Investment (FDI) inflows worth \$339.55 billion in the last five years. Traders took note of Finance Minister Nirmala Sitharaman's statement that the projected fiscal deficit of 6.9 per cent for the current financial year is a responsible target as the government has tried to ensure a balance between keeping up expenditure and being fiscally prudent. Traders continue to take support with leading domestic credit rating agency Crisil's statement that the capital expenditure is 'not as high as it sounds'.

Positive opening in European markets too aided sentiments as traders jostled for position ahead of the release of US inflation data later in the day that could have a huge bearing on the Federal Reserve's rate hike plans. Asian markets ended mostly in green following the broadly positive cues overnight from Wall Street, as technology stocks mirrored their peers on tech-heavy Nasdaq and traders reacted to some upbeat corporate earnings news. Back home, infrastructure industry stocks were in focus as Union minister Nitin Gadkari said the Road Transport and Highways Ministry has sanctioned highway projects of about Rs 3,36,661 crore during the three years to 2020-21.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58926.03	460.06	0.79
NIFTY	17605.85	142.05	0.81
MIDCAP	24704.65	73.94	0.30
SMLCAP	29246.05	12.74	0.04
BSEFMC	13624.36	30.23	0.22
AUTO	26372.91	3.46	0.01
POWER	3933.70	54.38	1.40
REALTY	3740.04	32.63	0.88
BSE IT	35167.08	353.54	1.02
BANKEX	44683.73	474.12	1.07
OIL GAS	18264.47	100.17	0.55
METAL	21138.58	278.87	1.34
INDIA VIX	17.71	-0.84	-4.55

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1001	1027	52
BSE	1529	1819	100

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5213	3979	31
NSE CASH	58494	52803	11
NSE F&O	18390035	8657847	112

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.98	4.44	1.20
SENSEX	26.32	3.59	0.95

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7853.15	5125.92	2727.23
FII	8660.61	10393.19	-1732.58

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	6684.14	4408.04	2276
Index Options	1762060.03	1756992.17	5068
Stock Futures	13412.01	12871.62	540
Stock Options	12836.86	12916.10	(79)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.23	1.00
BANK NIFTY	1.08	0.89

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.30	95.49	-0.2

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.731	6.798	-0.99
USA	2.031	1.927	5.40

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1835.84	3.32	0.19
Silver	23.53	0.24	1.04
Crude-Oil	90.73	1.07	1.19
Brent-Crude	92.21	0.64	0.71

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
24 FEB -22 USD-INR	75.06	0.12	0.16
24 FEB -22 EUR-INR	85.84	0.15	0.17
24 FEB -22 GBP-INR	101.80	0.11	0.11
24 FEB -22 JPY- INR	64.88	-0.06	-0.09

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17606	17345	17476	17557	17688	17770
SENSEX	58926	58045	58485	58773	59213	59501
NIFTY FUTURES	17598	17353	17475	17563	17685	17772
BANK NIFTY	39011	38232	38622	38909	39299	39587
CNX IT	35342	34854	35098	35239	35483	35624
CNX MIDCAP	30343	30018	30181	30294	30457	30571
CNX SMALLCAP	10953	10789	10871	10918	11000	11046
INDIA VIX	17.71	15.68	16.70	17.81	18.83	19.94

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 11-02-2022

BHEL,PNB,SAIL

TECHNICAL VIEWS



NIFTY

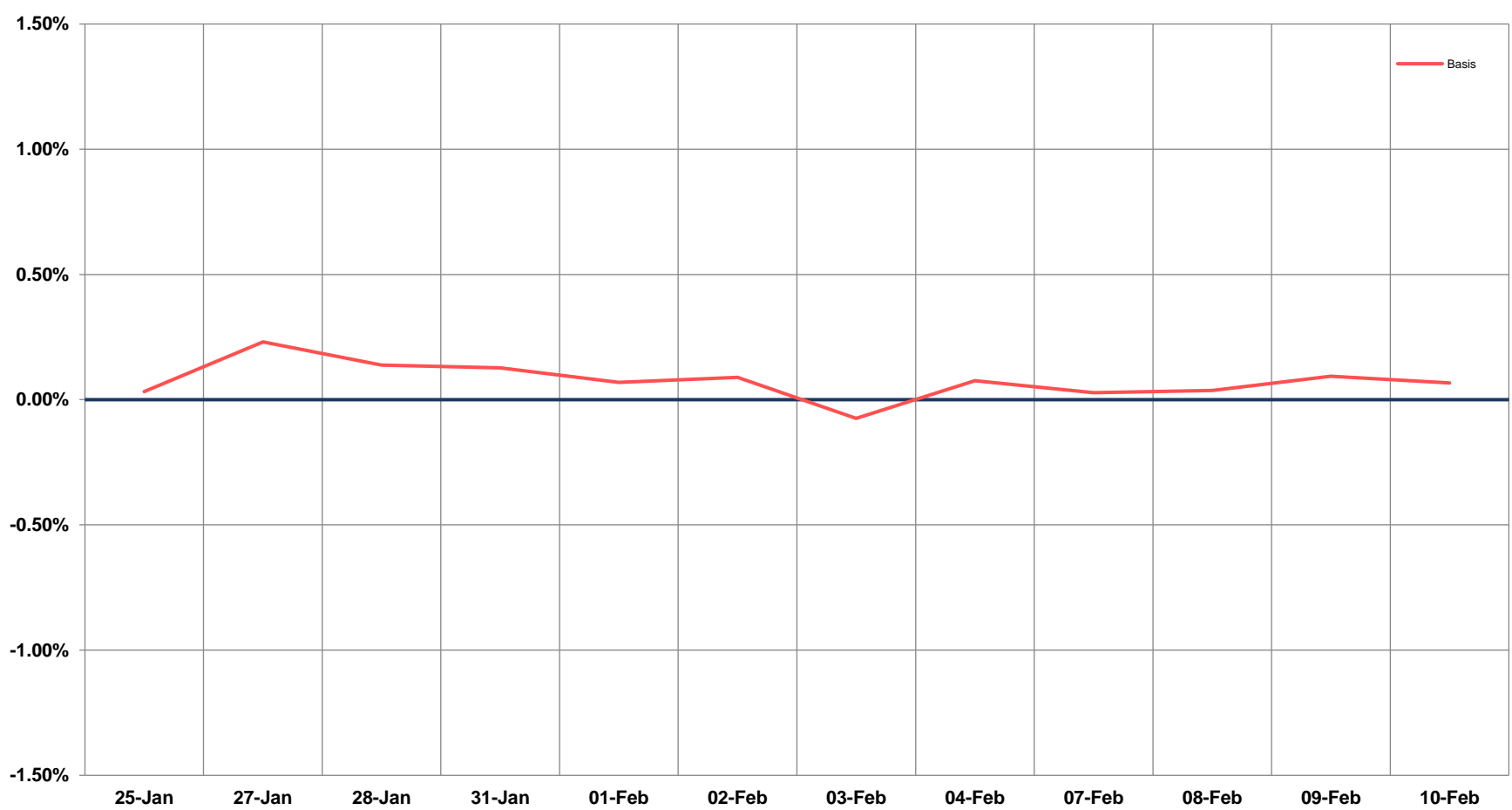
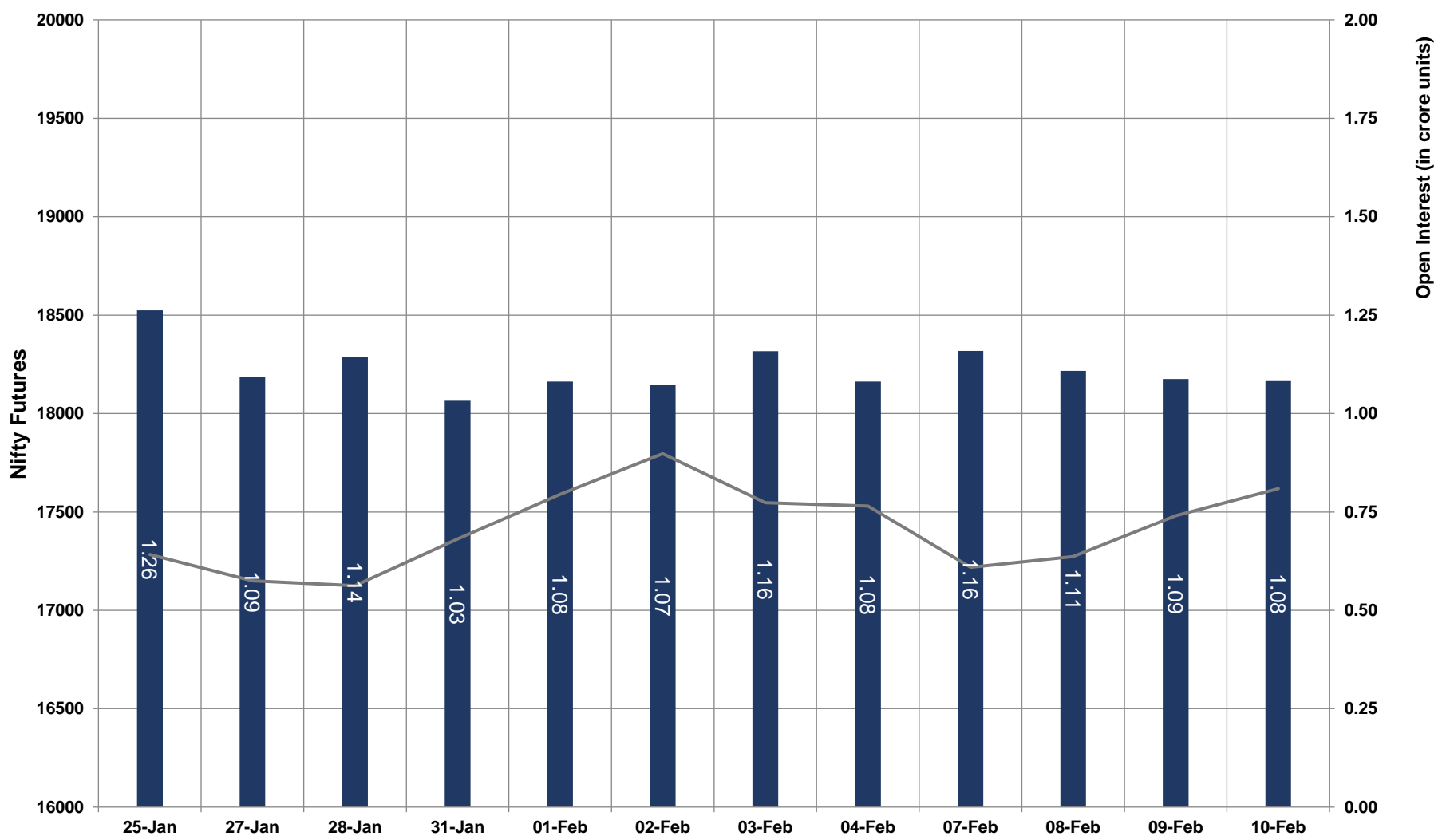


- Nifty Cash = 17605.85 (0.81%)
- Resistance levels = 17770 and 17900
- Support levels = 17460 and 17350

TECHNICAL VIEWS



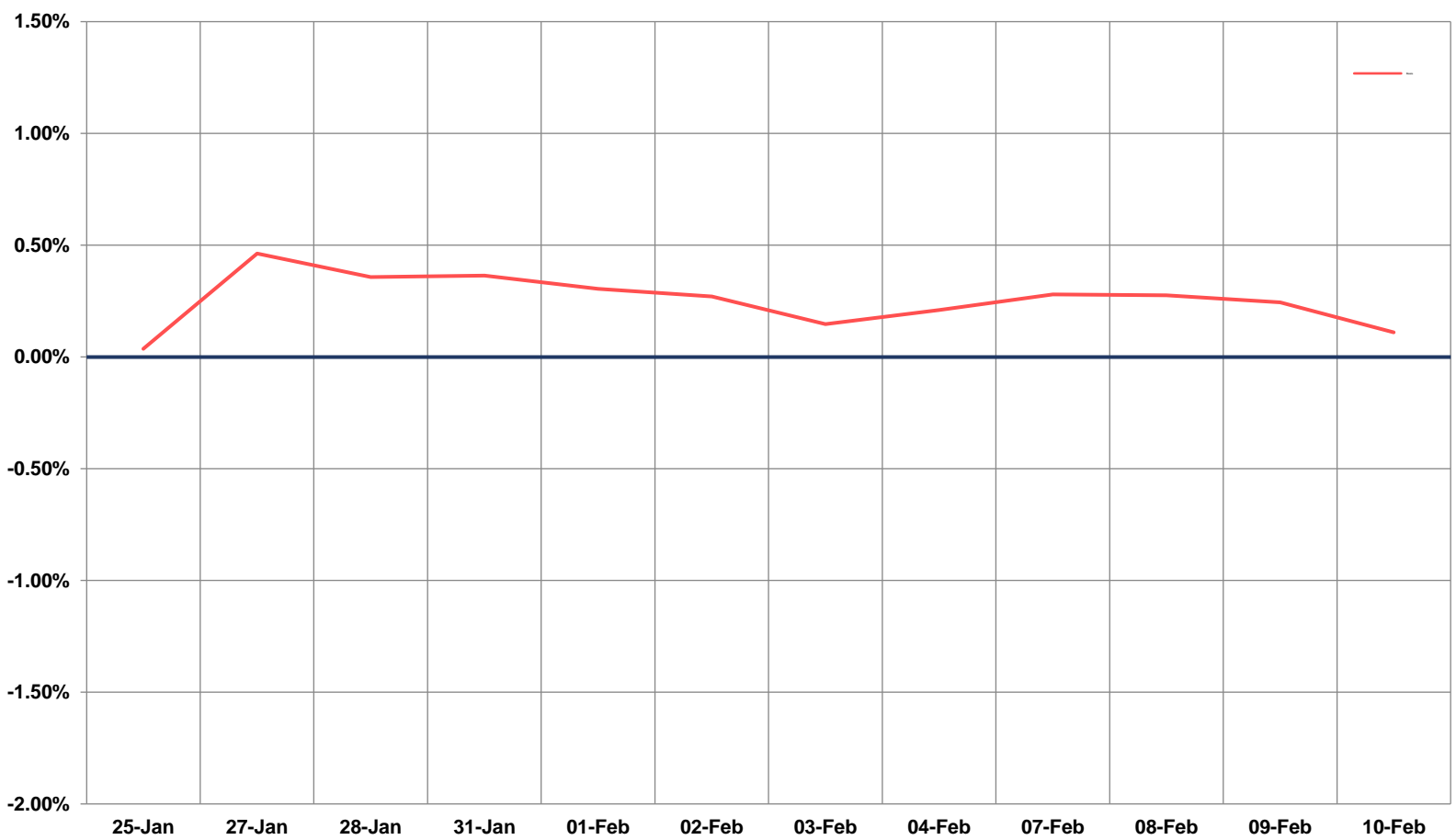
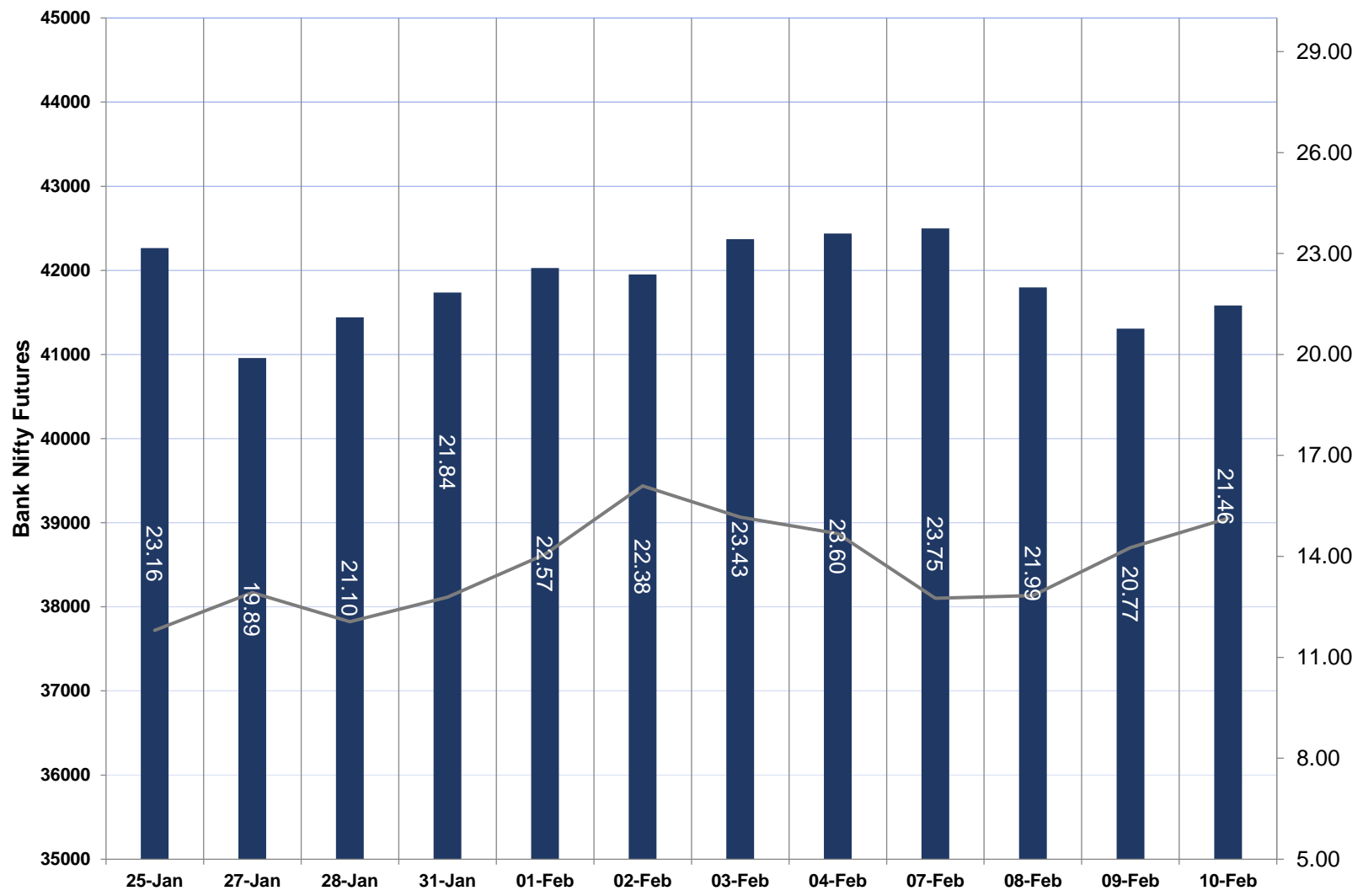
NIFTY FUTURES



TECHNICAL VIEWS



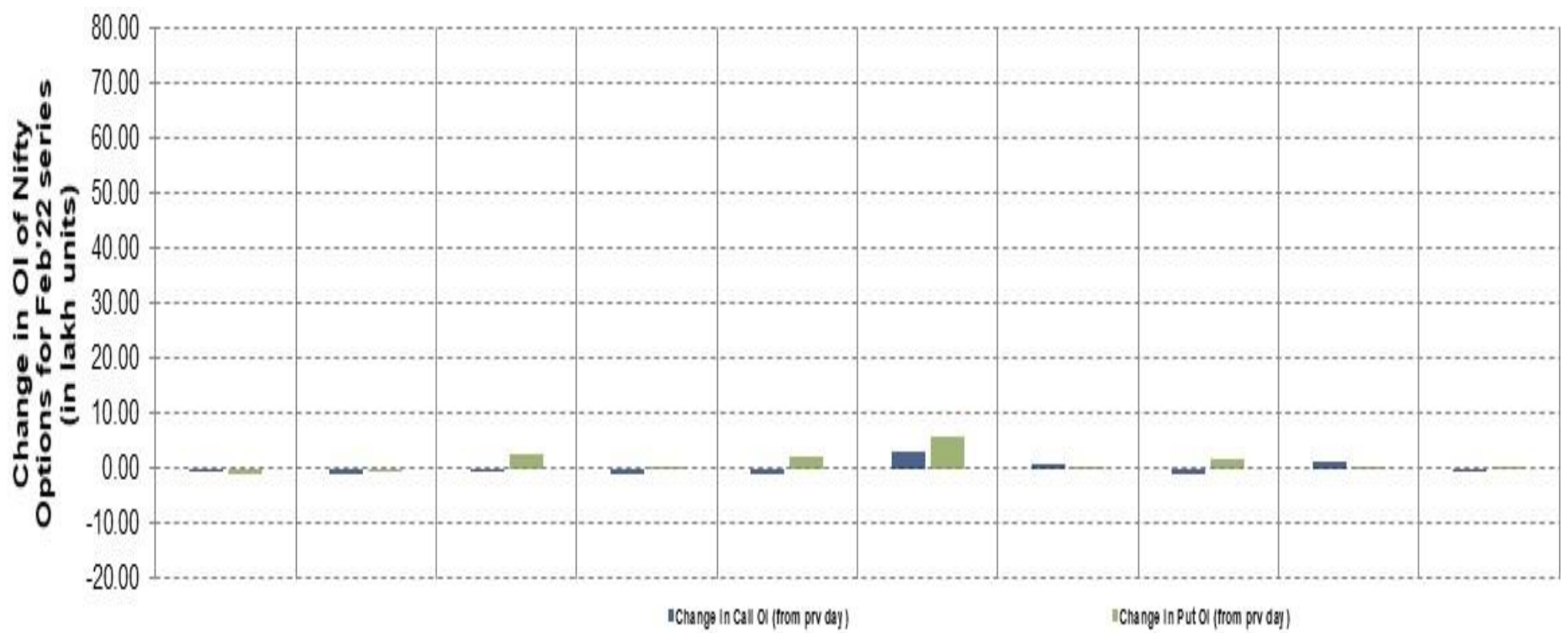
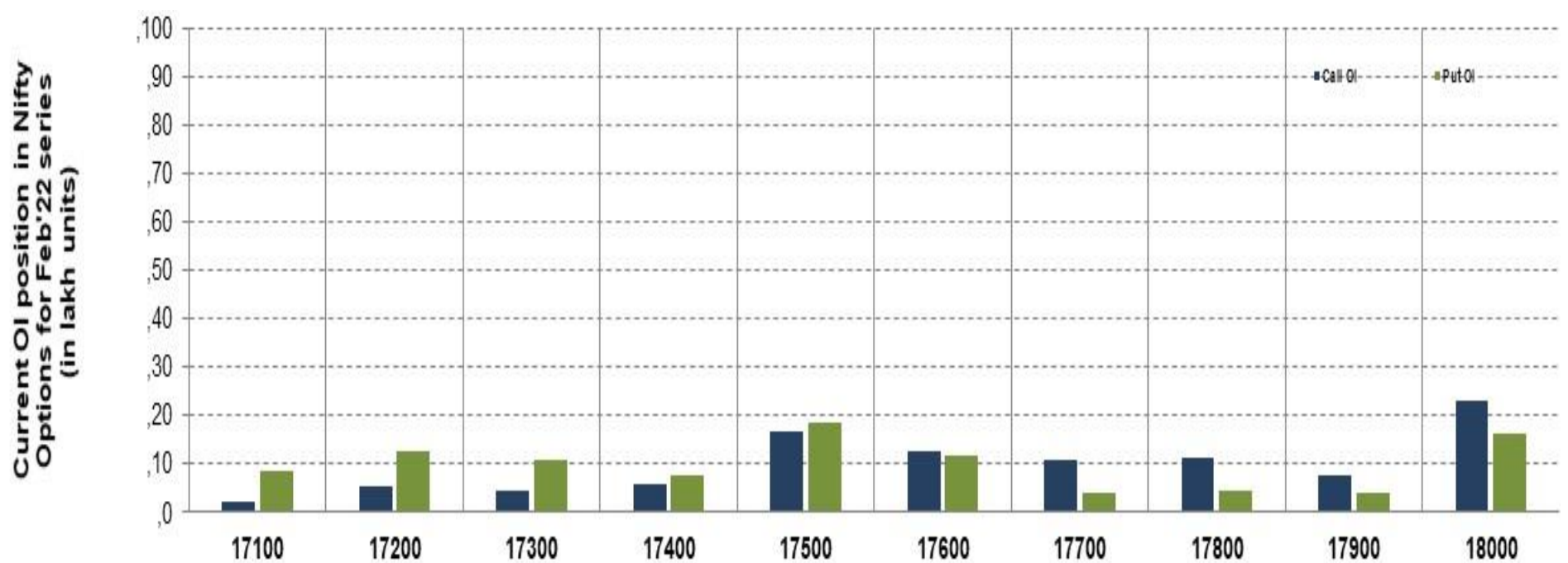
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.31 million** in Open Interests is **Strike Price of 17600**
- **Most Active Nifty Put** with an addition of **0.57 millions** in Open Interests is **Strike Price of 17600**
- **Maximum Open Interest an outstanding** was **2.32 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **1.85 millions** for Puts at **Strike Price of 17500**

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