



MORNING MANTRA



Daily Derivatives & Market Report

FEB 11, 2022



Friday turned out to be a disappointing day of trade for Indian equity benchmarks with frontline gauges settling below their crucial 17,400 (Nifty) and 58,200 (Sensex) levels. Sentiments remained dampened since beginning of the trade as US inflation soared over the past year at its highest rate in four decades, hammering America's consumers, wiping out pay raises and reinforcing the Federal Reserve's decision to begin raising borrowing rates across the economy. Traders also remain worried with Former Reserve Bank of India Governor D Subbarao's statement that concern today was that the low interest rates and the enormous liquidity available in the system could potentially disrupt financial stability. He added that the challenge for central banks and for the Reserve Bank of India was to juggle between maintain price stability, supporting growth and employment, preserving financial stability and all this in a globalised world.

Selling was both brutal and wide based as none of sectoral indices on BSE were spared. Counters, which featured in the list of worst performers, include IT, technology and consumer durables. Broader markets too clobbered out of shape and ended with cut of around two percent each. Market participants continued selling risky assets after Finance Minister Nirmala Sitharaman has said that the Indian economy suffered the biggest contraction due to the COVID-19 pandemic, but the government has been able to contain retail inflation at 6.2 percent. She said the Budget for the 2022-23 fiscal year, stands for continuity, brings stability to the economy along with predictability of taxation. She also said that the Indian economy suffered Rs 9.57 lakh crore loss due to the pandemic, compared to a loss of Rs 2.12 lakh crore during the global meltdown in 2008-09.

Weak opening in European counters too dampened sentiments with major European markets trading sharply lower amid bets for more aggressive interest rate hikes by the Federal Reserve. Asian markets too ended mostly in red with Chinese markets ending with a cut of over half a percent lower as Zhenro Properties shares fell heavily on redemption worries. Back home, Sector wise, Textile industry remain in focused, as India Ratings and Research (Ind-Ra) has said that reduction in impact of Covid-19's third wave, as well as accelerated re-opening activities, will boost textile demand in next financial year (FY23). It cited that reduction in logistics issues for export demand will aid in keeping healthy demand.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58152.92	-773.11	-1.31
NIFTY	17374.75	-231.10	-1.31
MIDCAP	24250.92	-453.73	-1.84
SMLCAP	28691.82	-554.23	-1.90
BSEFMC	13506.35	-118.01	-0.87
AUTO	26117.57	-255.34	-0.97
POWER	3898.36	-35.34	-0.90
REALTY	3664.96	-75.08	-2.01
BSE IT	34271.25	-895.83	-2.55
BANKEX	44088.25	-595.48	-1.33
OIL GAS	18230.06	-34.41	-0.19
METAL	21069.80	-68.78	-0.33
INDIA VIX	18.68	0.97	5.48

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	459	1591	35
BSE	876	2438	94

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4893	5213	(6)
NSE CASH	59953	58494	2
NSE F&O	5438143	18390035	(70)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.68	4.38	1.20
SENSEX	25.44	3.53	0.96

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5537.23	6234.13	-696.90
FII	9754.86	9646.33	108.53

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4327.46	5380.24	(1053)
Index Options	458666.62	456787.18	1879
Stock Futures	14113.65	15127.48	(1014)
Stock Options	13808.67	14053.39	(245)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.09	1.23
BANK NIFTY	0.83	1.08

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.83	95.55	0.30

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.701	6.725	-0.36
USA	2.001	2.029	-1.36

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1827.08	0.35	0.02
Silver	22.96	-0.22	-0.95
Crude-Oil	90.85	0.97	1.08
Brent-Crude	92.22	0.81	0.89

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
24 FEB -22 USD-INR	75.39	0.32	0.43
24 FEB -22 EUR-INR	85.89	0.03	0.04
24 FEB -22 GBP-INR	102.21	0.40	0.39
24 FEB -22 JPY- INR	65.02	0.17	0.26

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17375	17226	17300	17378	17452	17529
SENSEX	58153	57638	57896	58171	58429	58704
NIFTY FUTURES	17331	17171	17251	17362	17442	17553
BANK NIFTY	38517	38174	38346	38568	38740	38962
CNX IT	34379	33932	34156	34537	34760	35141
CNX MIDCAP	29729	29342	29536	29850	30044	30358
CNX SMALLCAP	10693	10525	10609	10757	10841	10989
INDIA VIX	18.68	15.69	17.18	18.36	19.85	21.03

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Sell	Neutral	Buy
SENSEX	Sell	Neutral	Buy
NIFTY FUTURES	Sell	Neutral	Buy
BANK NIFTY	Neutral	Buy	Buy
CNX IT	Sell	Neutral	Neutral
CNX MIDCAP	Sell	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,TATAPOWER

TECHNICAL VIEWS



NIFTY

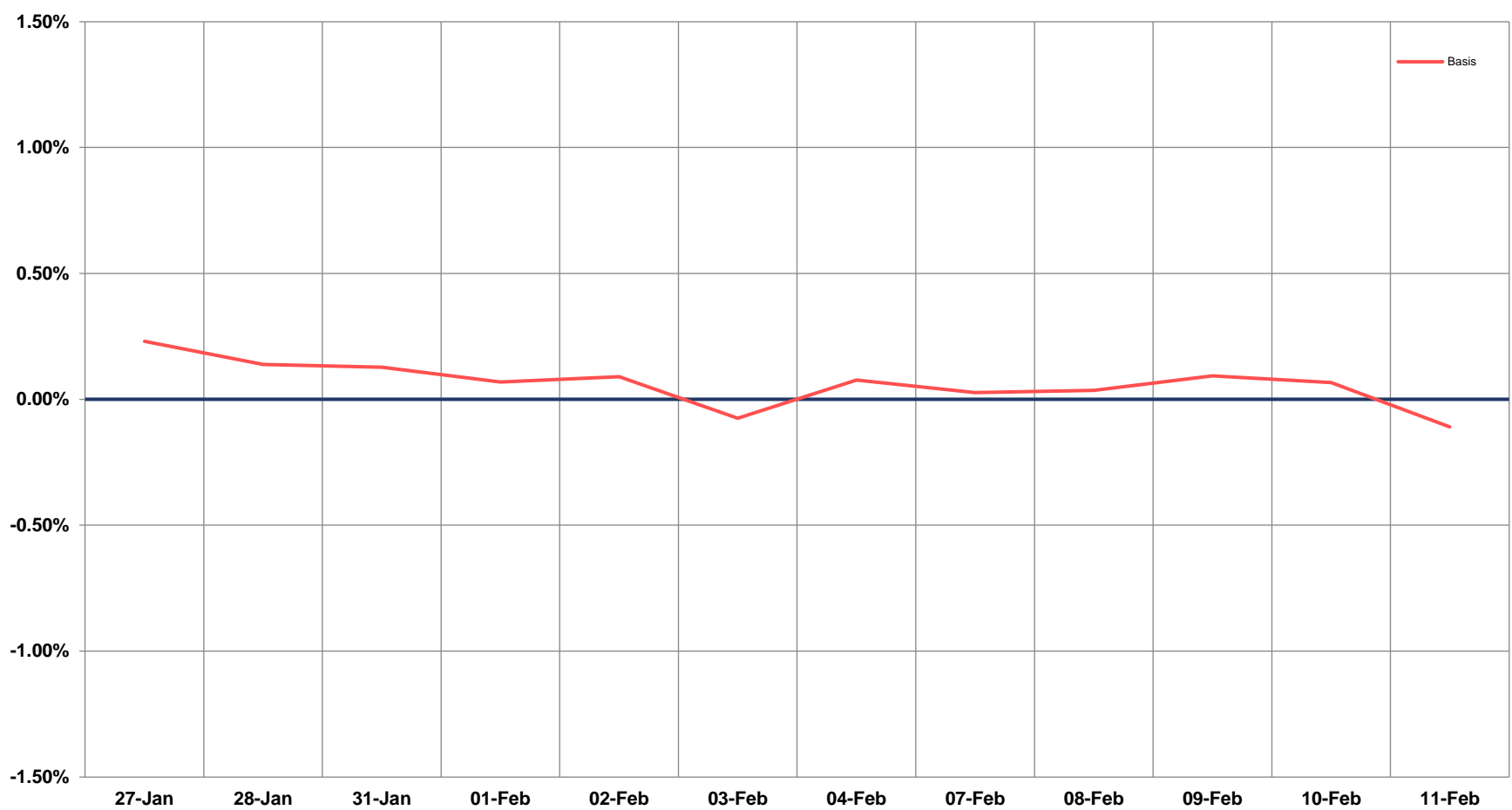
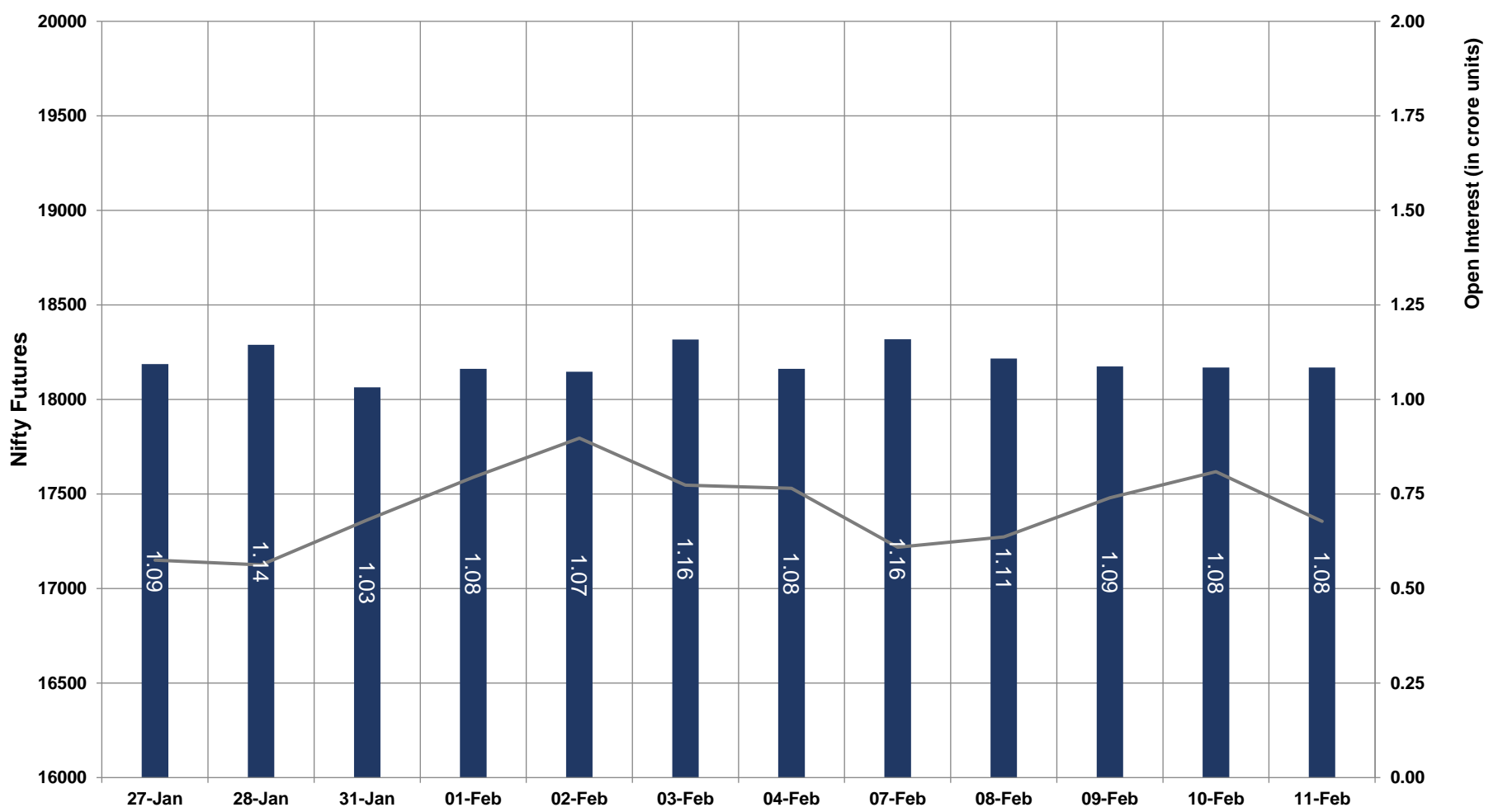


- Nifty Cash = 17374.75 (-1.31%)
- Resistance levels = 17580 and 17670
- Support levels = 17210 and 17120

TECHNICAL VIEWS



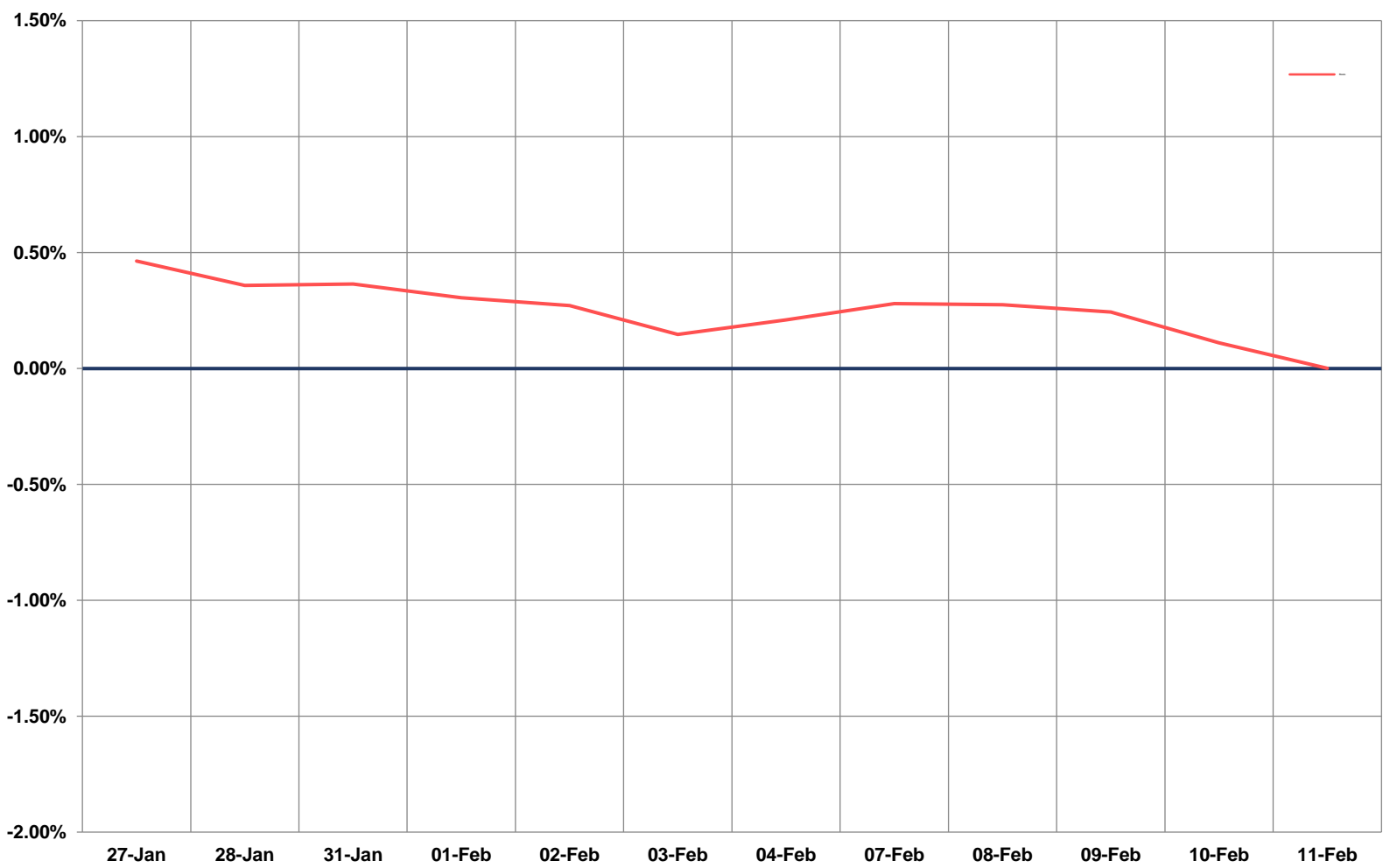
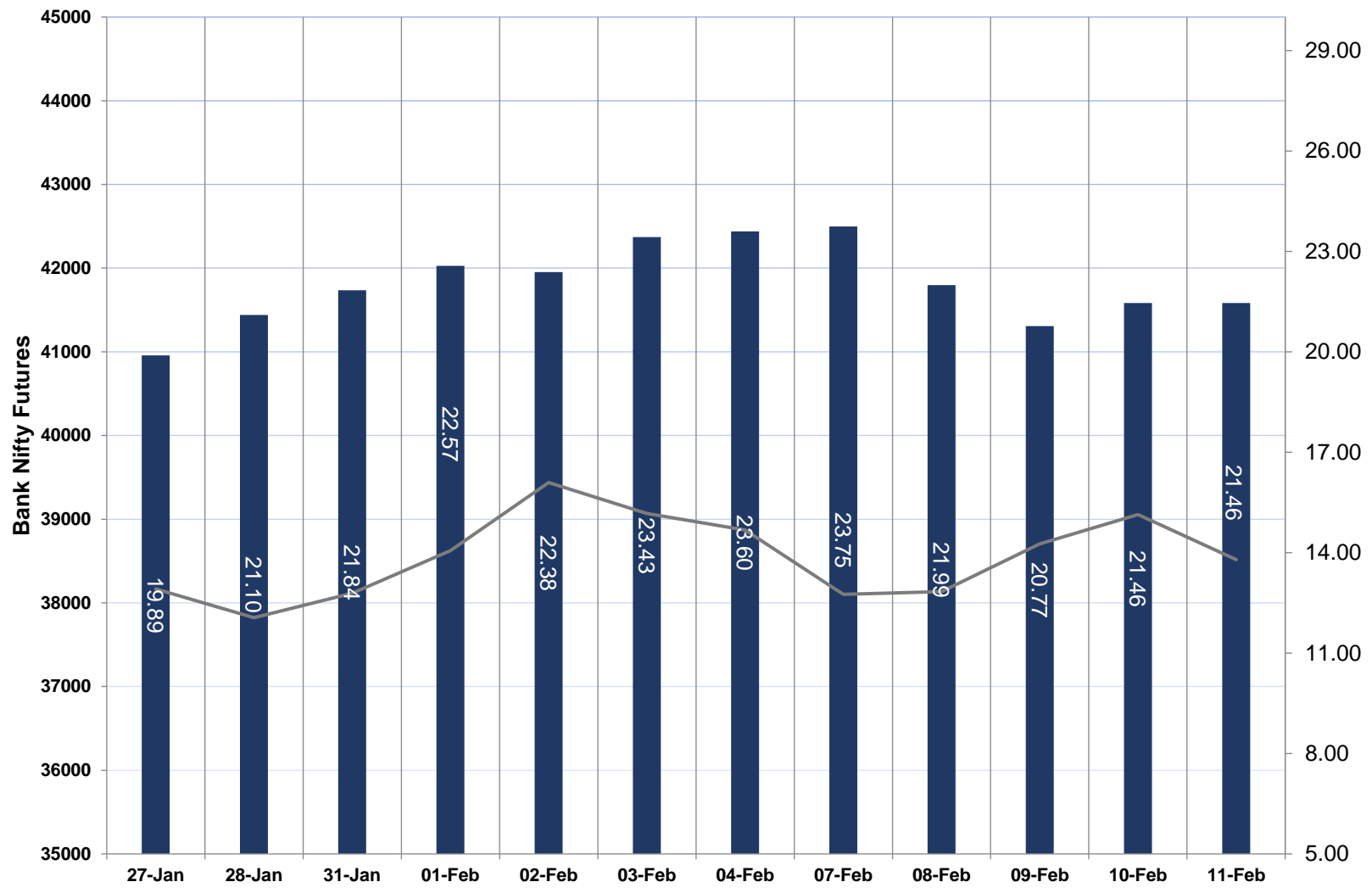
NIFTY FUTURES



TECHNICAL VIEWS



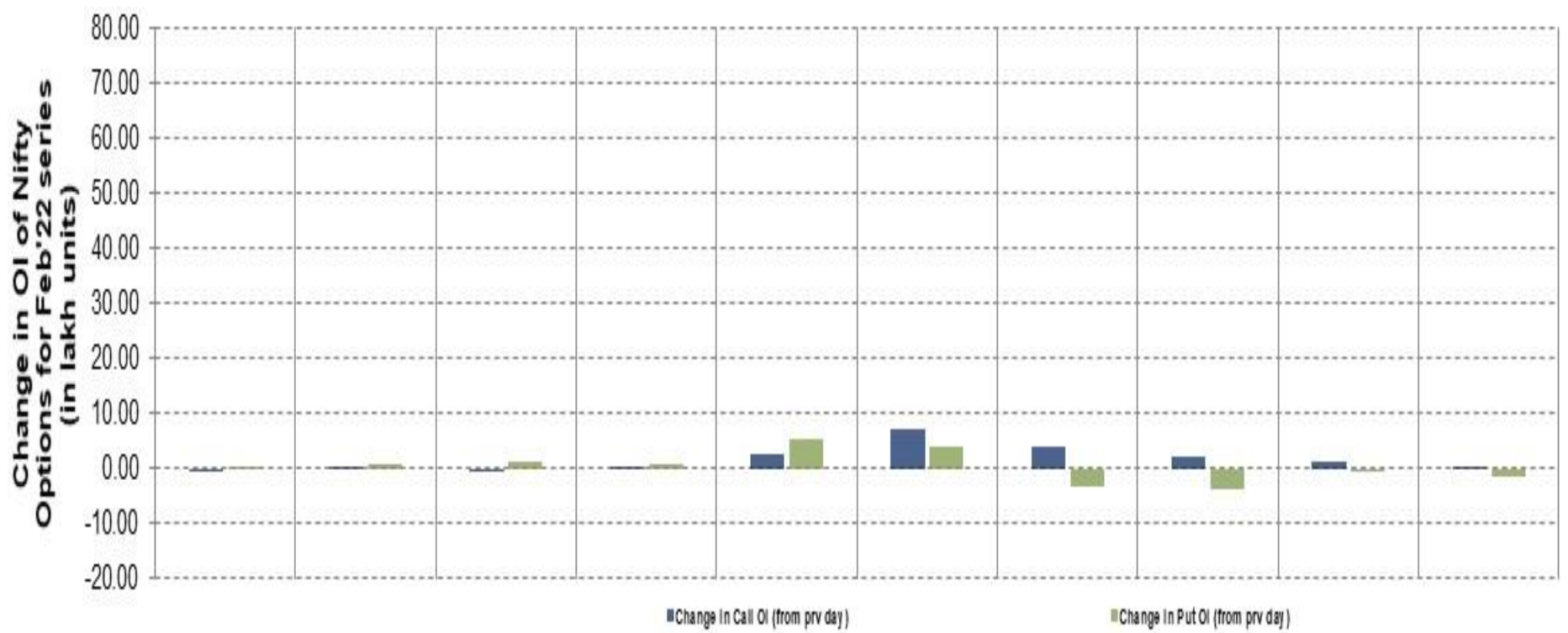
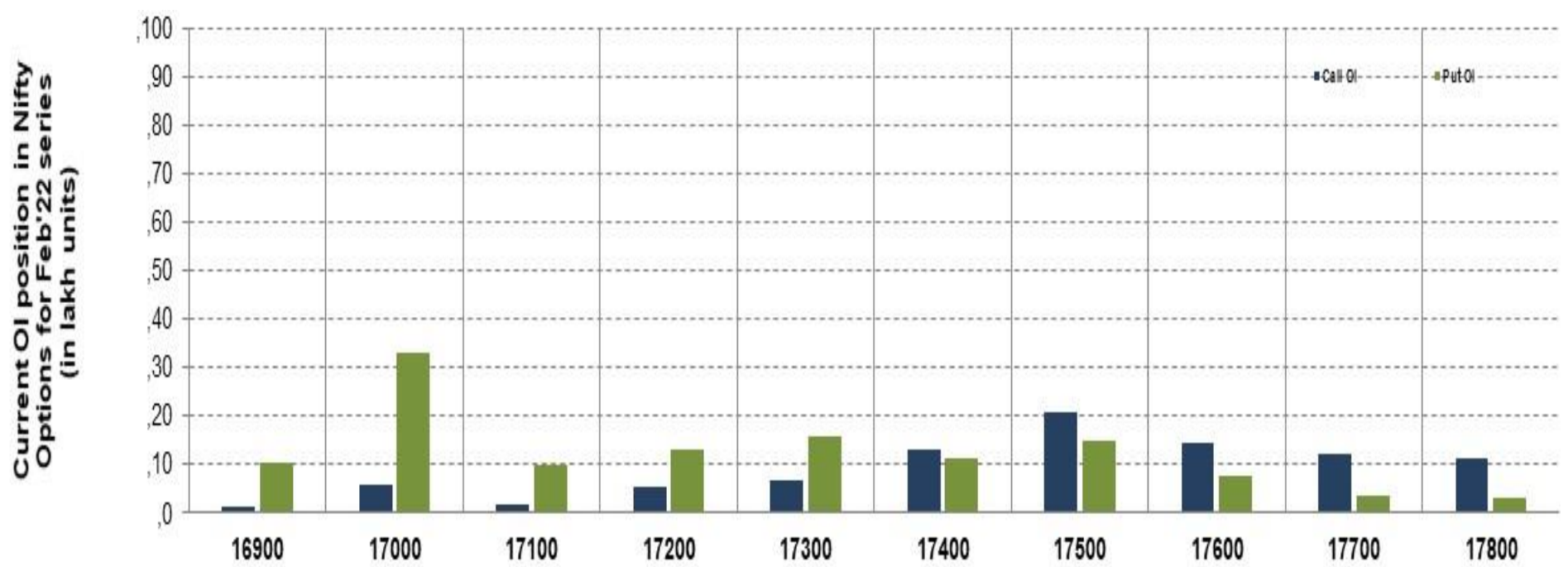
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.69 million** in Open Interests is **Strike Price of 17400**
- **Most Active Nifty Put** with an addition of **0.51 millions** in Open Interests is **Strike Price of 17300**
- **Maximum Open Interest an outstanding** was **2.06 millions** for Calls at **Strike Price of 17500**
- **Maximum Open Interest an outstanding** was **3.28 millions** for Puts at **Strike Price of 17000**

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