



MORNING MANTRA



Daily Derivatives & Market Report

FEB 14, 2022



Monday turned to be a horrendous day of trade for Indian equity benchmarks with frontline gauges tumbling three percentage points, ending below their crucial 56,400 (Sensex) and 16,850 (Nifty) levels. Sentiments remained dampened since beginning as investors globally fretted over escalating tensions between Russia and the West over Ukraine. Warnings that Russia could invade Ukraine at any time drove oil prices to seven-year peaks, belted the euro and sent investors scuttling back to the safe-haven government bonds they have been dumping all year. On the domestic front, traders remain concerned as India's industrial production growth slowed down for a fourth straight month in December to 0.4 per cent mainly due to a poor performance by the manufacturing sector. According to the data released by the National Statistical Office (NSO), the manufacturing sector, which constitutes 77.63 per cent of the Index of Industrial Production (IIP), contracted by 0.1 per cent in December.

Markets extended selloff in later part of the day as wholesale inflation across the country rose to 12.96 per cent in January, which was higher than expectation. The wholesale price index (WPI) grew 13.56 per cent during the month of December 2021, while the WPI for November last year was revised to 14.87 per cent from 14.23 per cent. The WPI in January 2021 was at 2.51 per cent. Meanwhile Governor Shaktikanta Das said Reserve Bank of India is committed to its inflation mandate and the likely uptick in January inflation towards the upper end of its target band should not create any panic. He stated 'Today's inflation print is expected to be around 6%. So that should not surprise or create any alarm, because we have taken that into consideration'. Further, he added there's a sort of major delicate balance between inflation and growth and the Reserve Bank is fully aware of its commitment to inflation.

Weak opening in European counters too dampened sentiments with Russia-Ukraine tensions and the prospect of rapidly rising interest rates keeping investors nervous. Asian markets also witnessed bloodbath on geopolitical tensions between Russia and Ukraine. Worries about the fast spreading coronavirus Omicron variant's impact on global economic growth also continues to impact market sentiment. Back home, Life Insurance Corporation of India (LIC) has filed draft red herring prospectus (DRHP) with Securities and Exchange Board of India (SEBI) for an initial public offer (IPO). The IPO, which is likely to hit the capital market in March, is entirely an Offer for Sale (OFS) through which the government would dilute 5 per cent of its stake by selling 31.63 crore shares. Meanwhile, edible oil stocks remained in focus as India cut its tax on crude palm oil (CPO) imports to 5% from 7.5%, as the world's biggest edible oil importer tries to rein in local prices of the commodity and help domestic refiners and consumers.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	56405.84	-1747.08	-3.00
NIFTY	16842.80	-531.95	-3.06
MIDCAP	23398.52	-852.40	-3.51
SMLCAP	27501.30	-1190.52	-4.15
BSEFMC	13107.69	-398.66	-2.95
AUTO	25184.37	-933.20	-3.57
POWER	3757.84	-140.52	-3.60
REALTY	3474.12	-190.84	-5.21
BSE IT	33652.96	-618.29	-1.80
BANKEX	42215.83	-1872.42	-4.25
OIL GAS	17785.07	-444.99	-2.44
METAL	20005.32	-1064.48	-5.05
INDIA VIX	22.98	4.30	23.02

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	245	1858	31
BSE	552	3007	111

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5231	4893	7
NSE CASH	62574	59953	4
NSE F&O	6851942	5438143	26

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.85	4.24	1.30
SENSEX	24.82	3.44	0.99

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7698.04	5527.75	2170.29
FII	5457.75	9711.45	-4253.70

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5770.34	6023.11	(253)
Index Options	572784.81	572529.95	255
Stock Futures	17901.65	17345.14	557
Stock Options	18248.69	18787.00	(538)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.76	1.09
BANK NIFTY	0.63	0.83

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.29	95.95	0.35

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.669	6.698	-0.43
USA	1.922	1.951	-1.51

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1856.93	-0.95	-0.05
Silver	23.67	0.19	0.84
Crude-Oil	92.86	-0.24	-0.26
Brent-Crude	94.12	-0.32	-0.34

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
24 FEB -22 USD-INR	75.69	0.28	0.37
24 FEB -22 EUR-INR	85.57	-0.35	-0.41
24 FEB -22 GBP-INR	102.25	0.02	0.01
24 FEB -22 JPY- INR	65.70	0.68	1.04

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16843	16627	16735	16917	17025	17207
SENSEX	56406	55735	56070	56631	56967	57527
NIFTY FUTURES	16809	16585	16697	16913	17025	17241
BANK NIFTY	36909	36209	36559	37178	37527	38146
CNX IT	33881	33204	33542	34005	34343	34805
CNX MIDCAP	28559	28033	28296	28743	29005	29452
CNX SMALLCAP	10219	10002	10110	10297	10405	10592
INDIA VIX	22.98	16.87	19.93	21.73	24.79	26.59

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 15-02-2022

BHEL, IBULHSGFIN,PNB,SAIL,TATAPOWER

TECHNICAL VIEWS



NIFTY

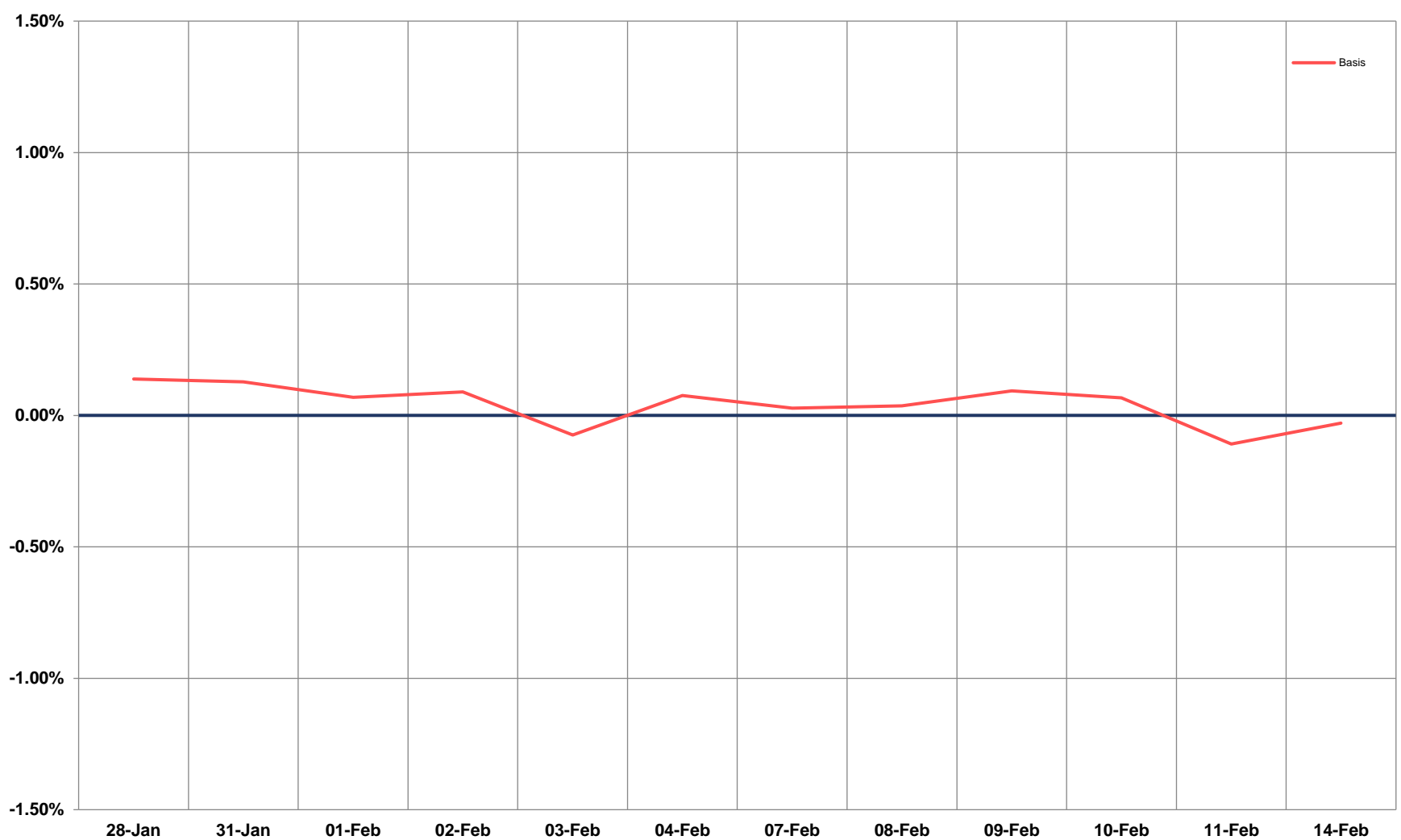
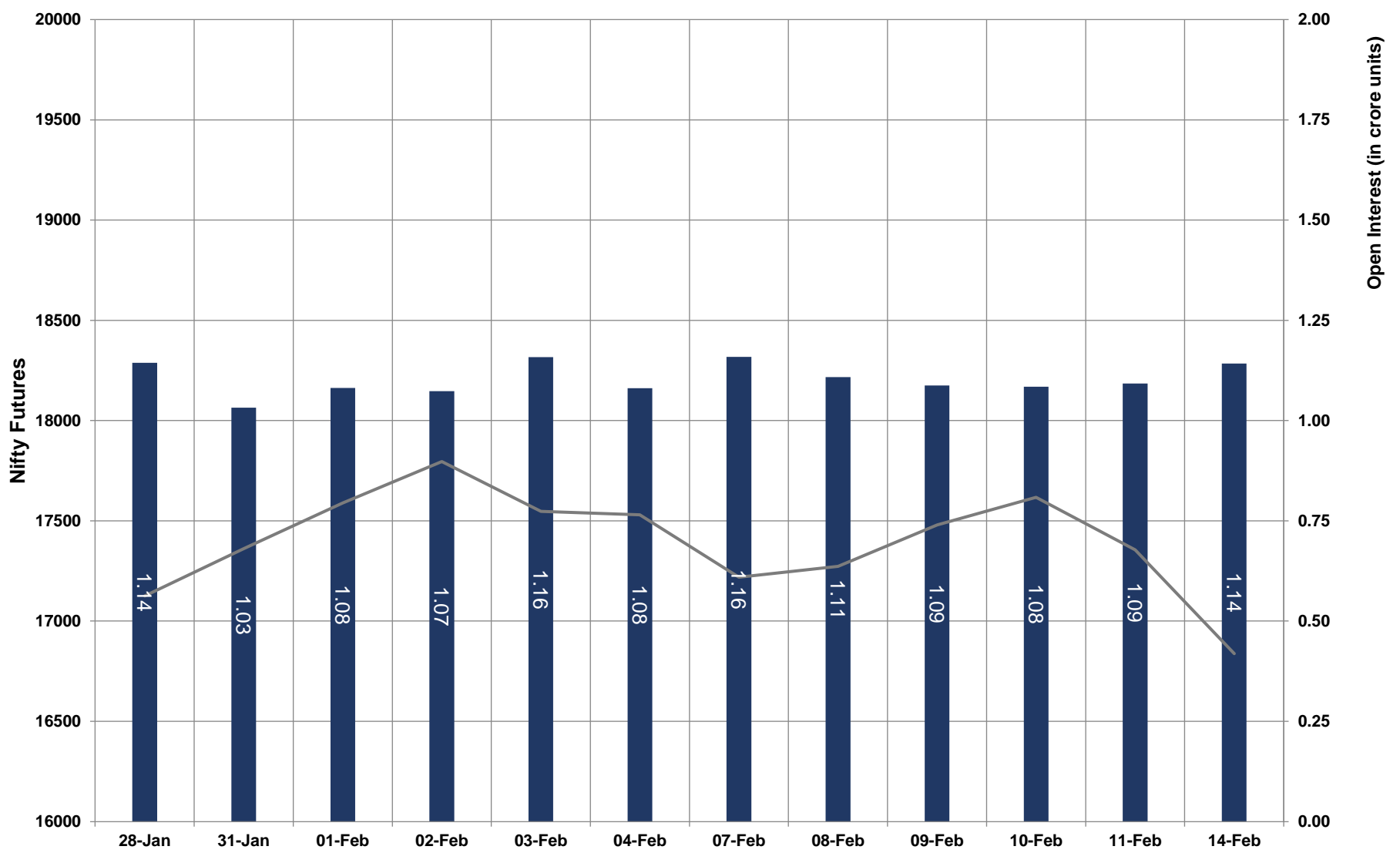


- Nifty Cash = **16842.80 (-3.06%)**
- Resistance levels = **17090** and **17280**
- Support levels = **16730** and **16492**

TECHNICAL VIEWS



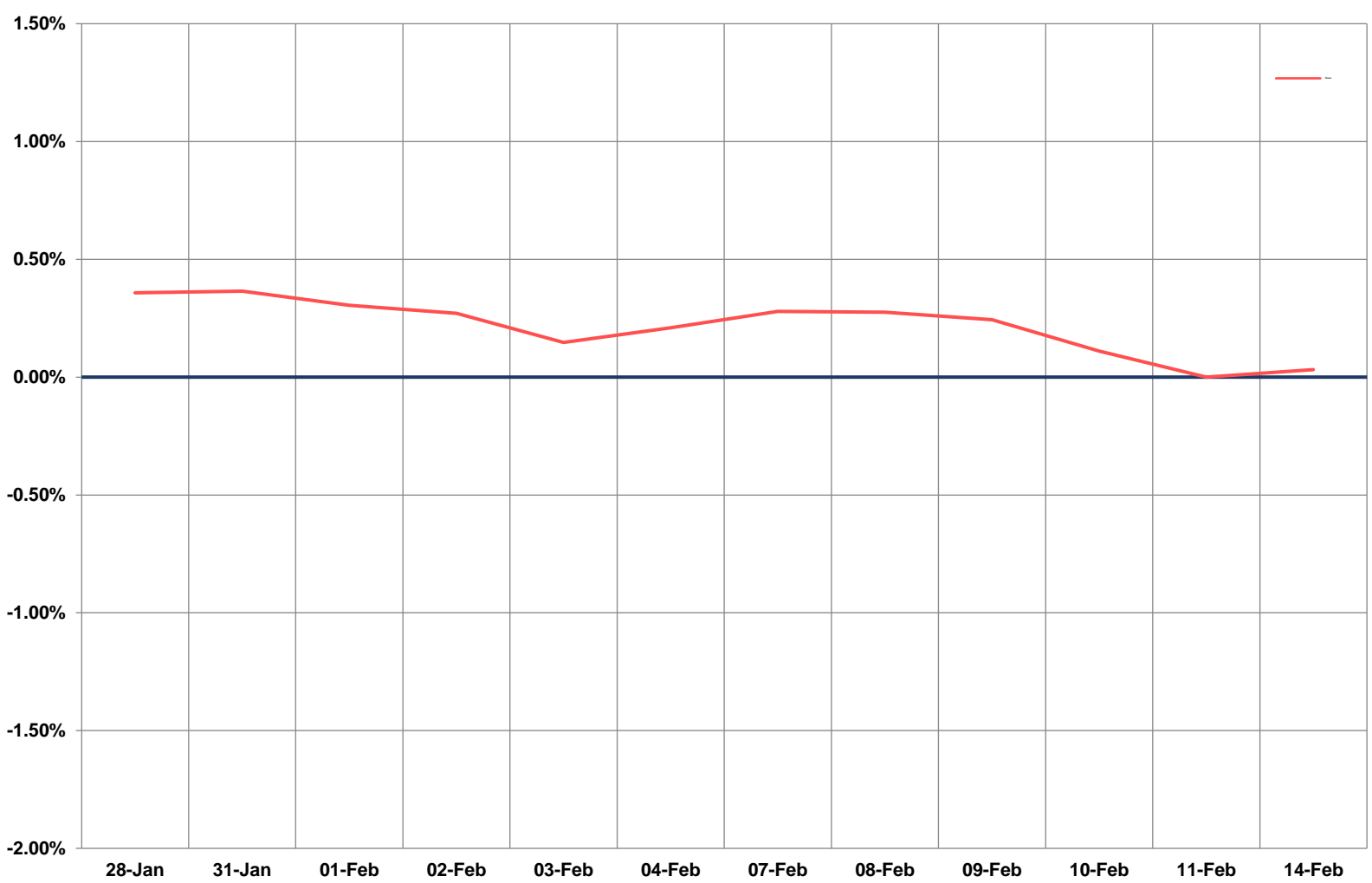
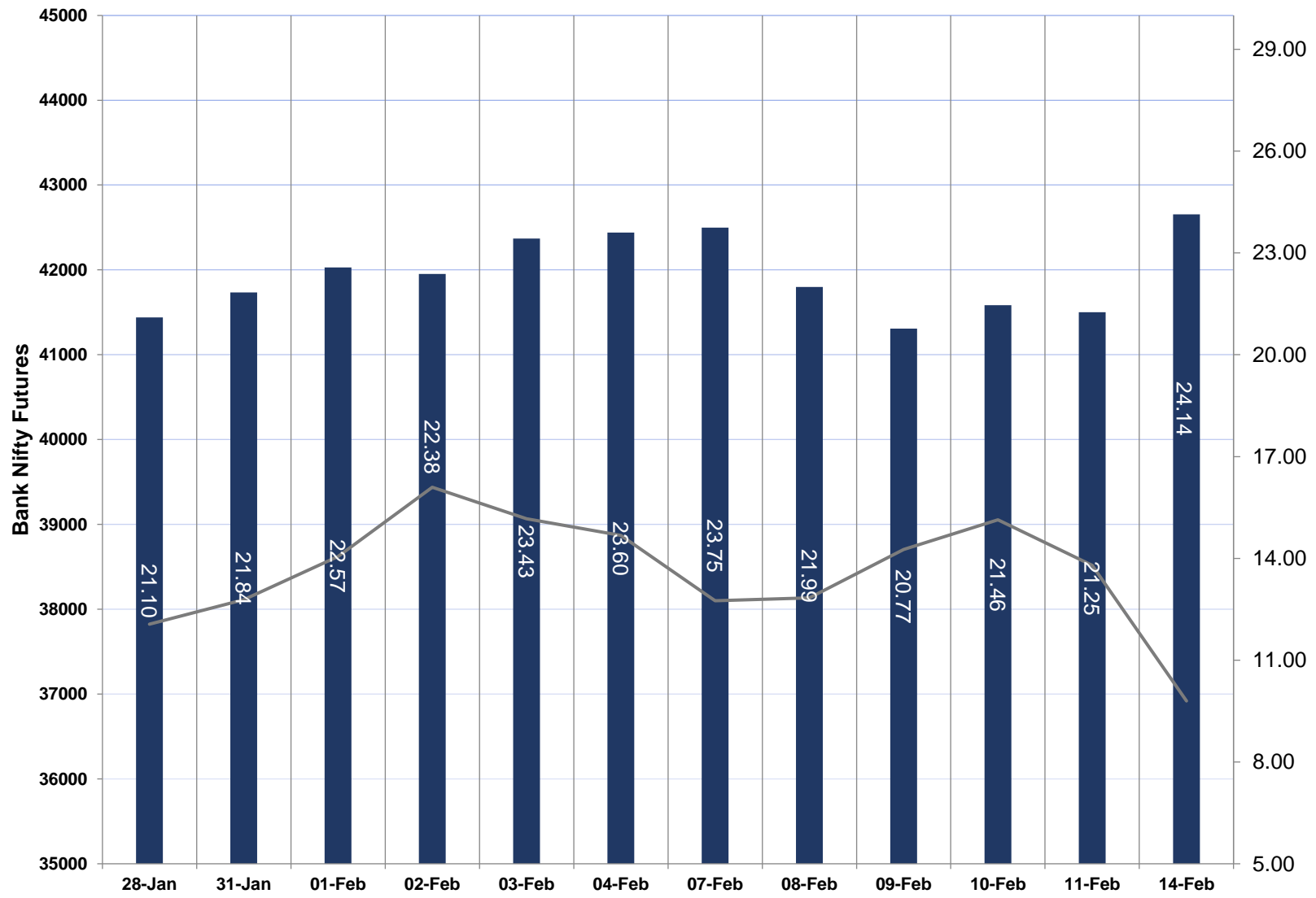
NIFTY FUTURES



TECHNICAL VIEWS



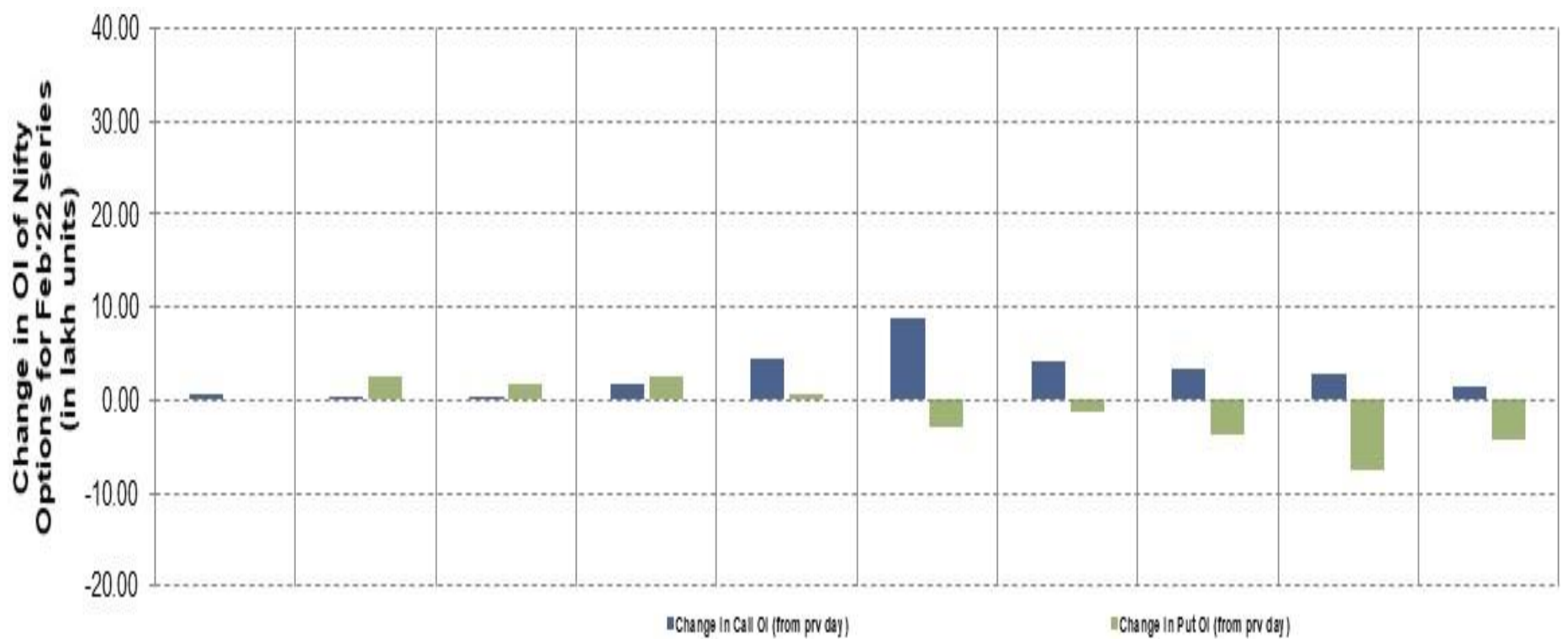
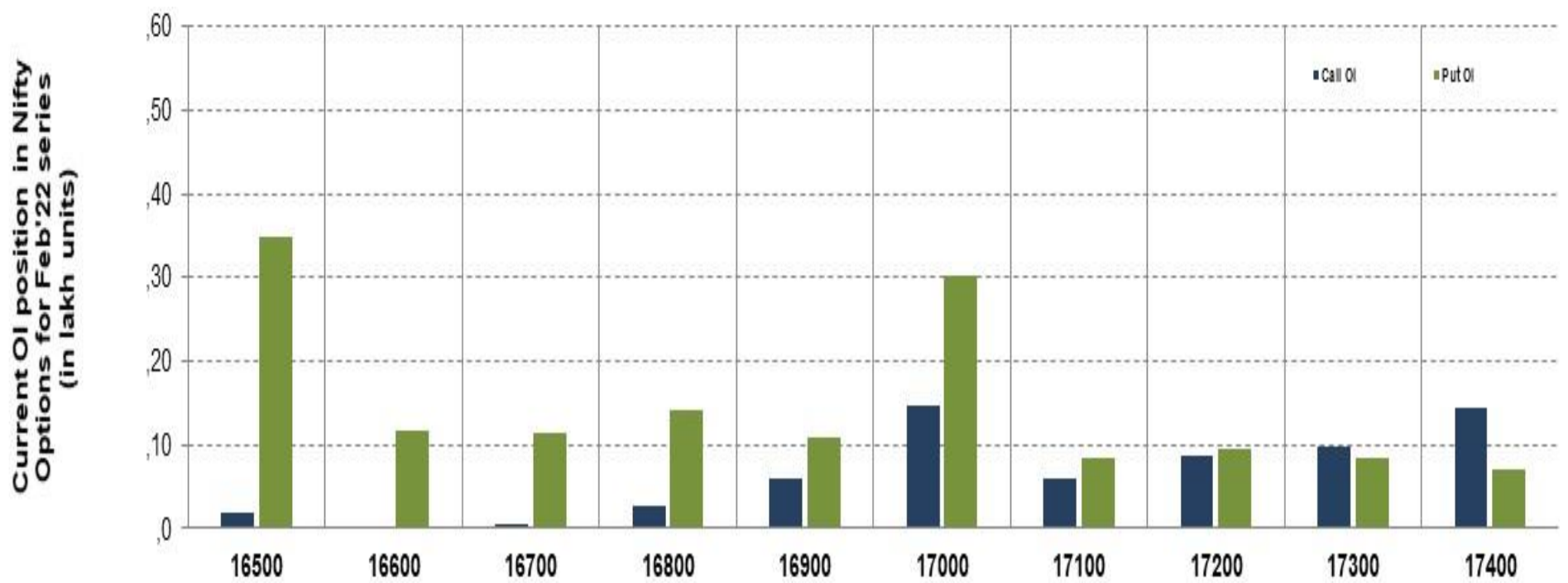
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.88 million** in Open Interests is **Strike Price of 17000**
- **Most Active Nifty Put** with an addition of **0.26 millions** in Open Interests is **Strike Price of 16600**
- **Maximum Open Interest** an outstanding was **1.46 millions** for Calls at **Strike Price of 17000**
- **Maximum Open Interest** an outstanding was **3.47 millions** for Puts at **Strike Price of 16500**

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