



MORNING MANTRA



Daily Derivatives & Market Report

FEB 15, 2022



Markets bounced back on Tuesday after yesterday's drubbing as oil prices eased after Russian foreign minister Sergei Lavrov said there was always a chance for agreement with the West on the Ukraine crisis. Markets made a positive opening as traders opted to buy beaten down but fundamentally strong stocks. Traders took support with report that in an effort to tame food inflation, the government has reduced import duty on lentils to nil for Australia and Canada origins and cut it to 22%, from 30%, for those originating in the US. Adding optimism, a report stated that India and the UAE are likely to sign a free trade agreement (FTA) on February 18, under which both the countries could give duty-free access to a number of products from different sectors. Traders shrugged off report that retail inflation soared to a seven-month high of 6.01 per cent in January, breaching the upper tolerance level of the Reserve Bank, driven by rising prices certain food items. The inflation in the food basket was 5.43 per cent in January 2022 as against 4.05 per cent in the preceding month.

Buying which emerged in second half of the trade mainly helped markets to wipe out yesterday's losses as traders went for bargain hunting following a report that some Russian troops were returning to their bases in areas near Ukraine. Some troops in Russia's military districts adjacent to Ukraine are returning to bases after completing drills, Russia's defense ministry was quoted as saying on Tuesday, a move that could de-escalate frictions between Moscow and the West. Sentiments also got some support with report that India's merchandise exports rose 25.28 per cent to \$34.50 billion in January 2022 as compared to \$27.54 Billion in January 2021, on account of healthy performance by sectors such as engineering, petroleum and gems and jewellery.

Firm opening in European counters too aided sentiments on hopes that Ukraine and Russia will avoid a full-blown conflict. Asian markets ended mixed as a cautious undertone prevailed against the backdrop of a hawkish Fed, rising oil prices and Russia-Ukraine tensions. Back home, making a strong case for banning cryptocurrencies, Reserve Bank of India's (RBI's) Deputy Governor T Rabi Sankar has said they are even worse than Ponzi schemes and threaten the financial sovereignty of a country. Observing that crypto-technology is underpinned by a philosophy to evade government controls, he said they have been specifically developed to bypass the regulated financial system. Meanwhile, coal industry stocks were in focus as the government said India's coal output registered an increase of 6.13 per cent to 79.60 million tonnes in January. India's coal output stood at 75 million tonnes (MT) in January 2020.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58142.05	1736.21	3.08
NIFTY	17352.45	509.65	3.03
MIDCAP	24025.39	626.87	2.68
SMLCAP	28043.69	542.39	1.97
BSEFMC	13384.59	276.90	2.11
AUTO	26160.24	975.87	3.87
POWER	3821.77	63.93	1.70
REALTY	3579.80	105.68	3.04
BSE IT	34678.47	1025.51	3.05
BANKEX	43674.91	1459.08	3.46
OIL GAS	18026.34	241.27	1.36
METAL	20398.16	392.84	1.96
INDIA VIX	20.61	-2.37	-10.30

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1475	666	46
BSE	2048	1330	86

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6954	5231	33
NSE CASH	61446	62574	(2)
NSE F&O	10222835	6851942	49

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.36	4.37	1.25
SENSEX	25.65	3.56	0.96

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8739.16	4327.56	4411.60
FII	6353.59	8652.35	-2298.76

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	7787.18	6038.29	1749
Index Options	894715.27	886516.34	8199
Stock Futures	20662.02	18381.23	2281
Stock Options	19691.19	19474.02	217

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.99	0.76
BANK NIFTY	0.98	0.63

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.04	96.37	-0.35

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.679	6.667	0.18
USA	2.036	1.996	1.98

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1855.16	-15.8	-0.84
Silver	23.36	-0.50	-2.13
Crude-Oil	92.51	-2.95	-3.09
Brent-Crude	93.80	-2.60	-2.76

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
24 FEB -22 USD-INR	75.34	-0.33	-0.44
24 FEB -22 EUR-INR	85.52	-0.04	-0.04
24 FEB -22 GBP-INR	102.08	-0.15	-0.15
24 FEB -22 JPY- INR	65.17	-0.52	-0.79

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17352	16653	17003	17189	17539	17725
SENSEX	58142	55824	56983	57597	58756	57527
NIFTY FUTURES	17365	16649	17007	17195	17553	17741
BANK NIFTY	38170	36105	37137	37685	38717	39264
CNX IT	34913	33734	34324	34670	35260	35607
CNX MIDCAP	29375	27878	28627	29019	29768	30160
CNX SMALLCAP	10475	9951	10213	10350	10613	10750
INDIA VIX	20.61	18.70	19.65	21.40	22.35	24.10

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 16-02-2022

BHEL, ESCORTS, IBULHSGFIN,SAIL

TECHNICAL VIEWS



NIFTY

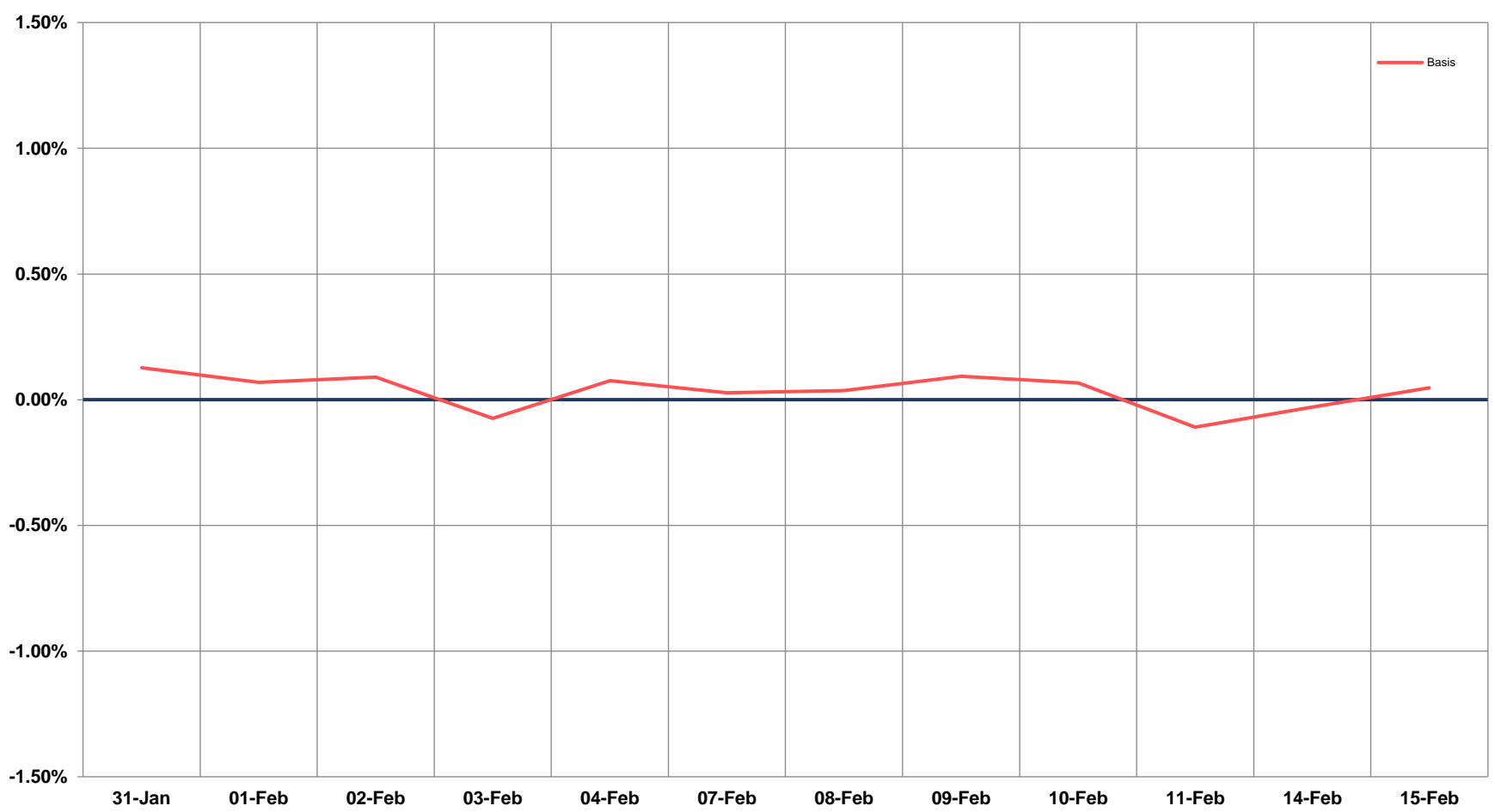
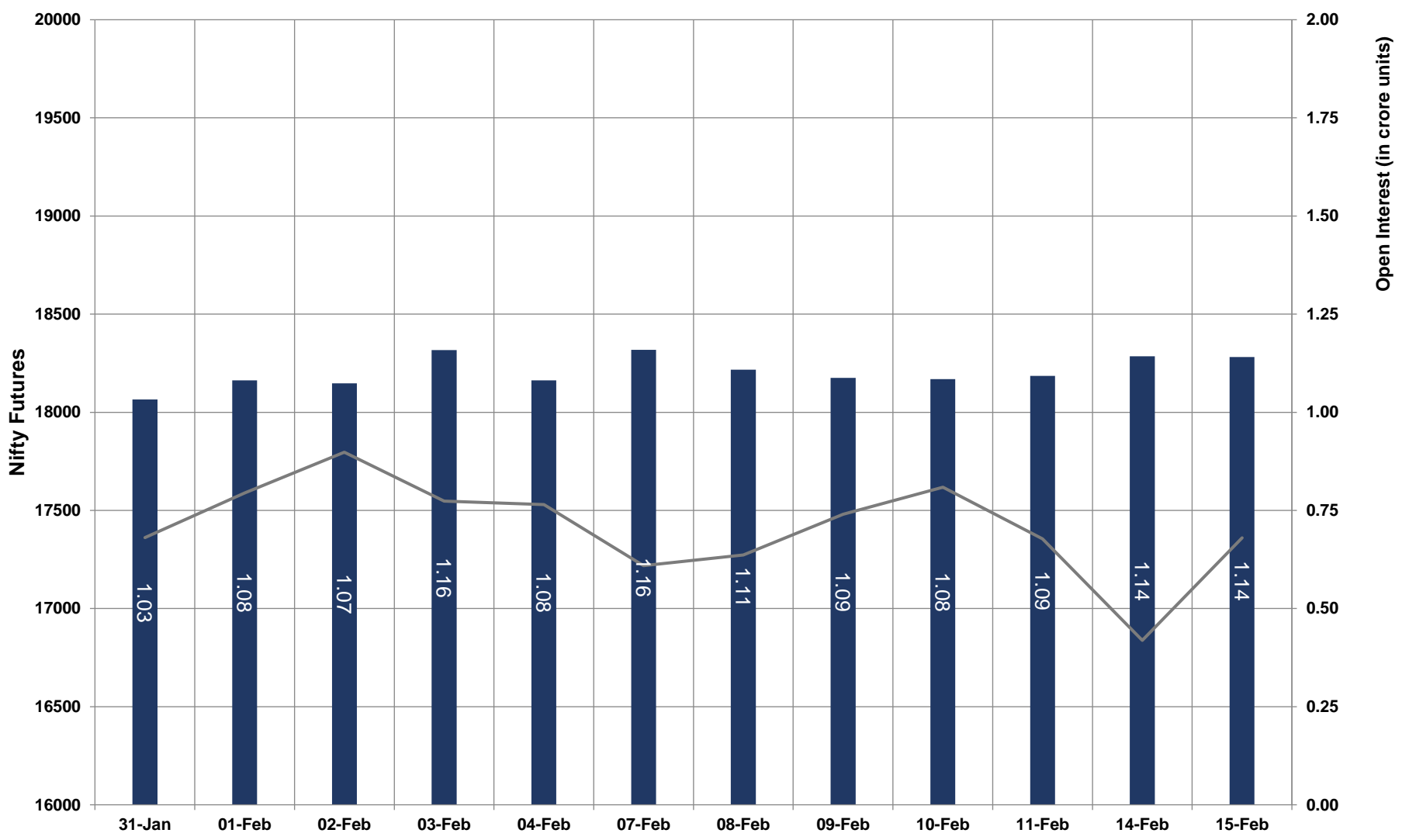


- Nifty Cash = 17352.45 (3.03%)
- Resistance levels = 17450 and 17570
- Support levels = 17240 and 16975

TECHNICAL VIEWS



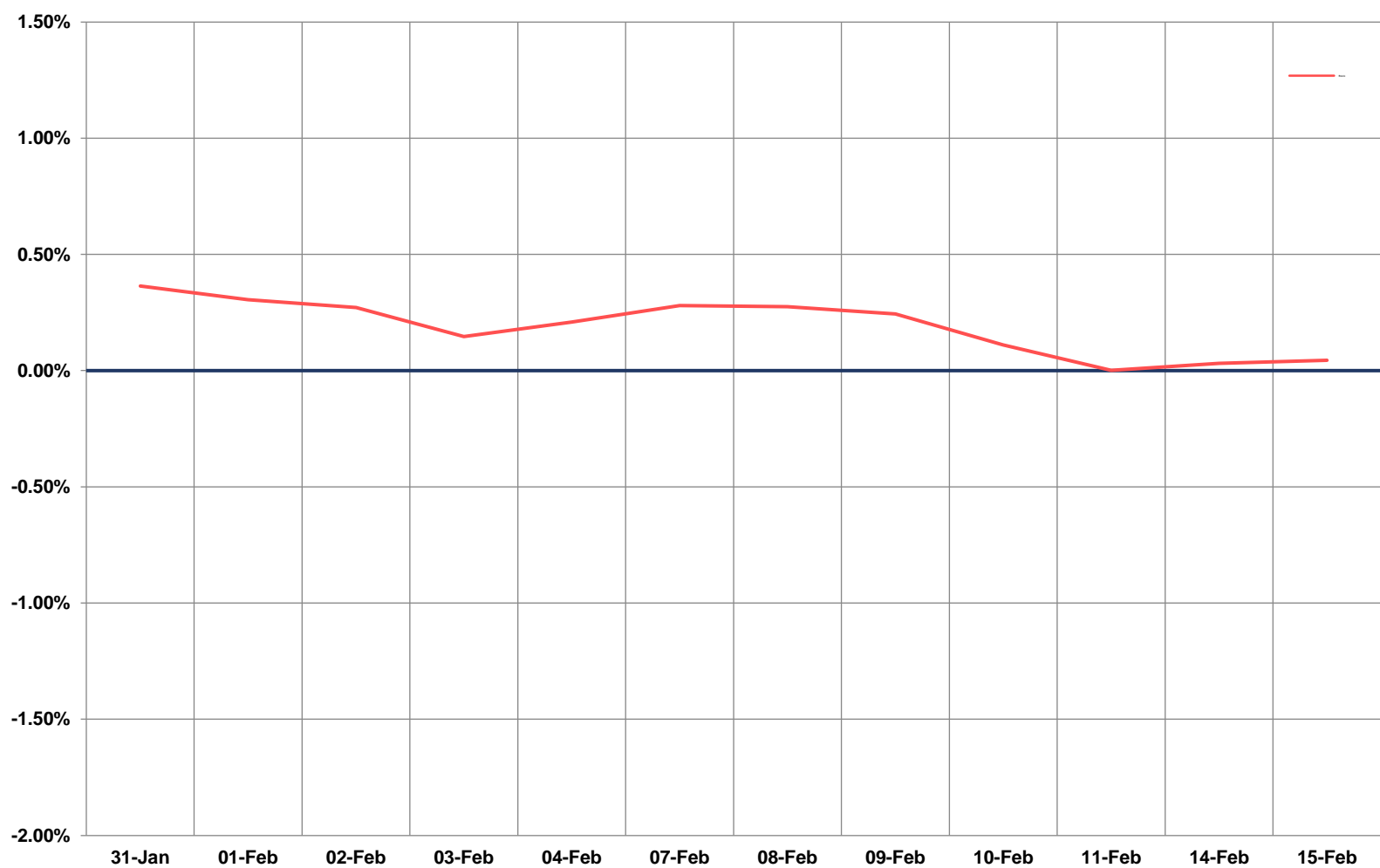
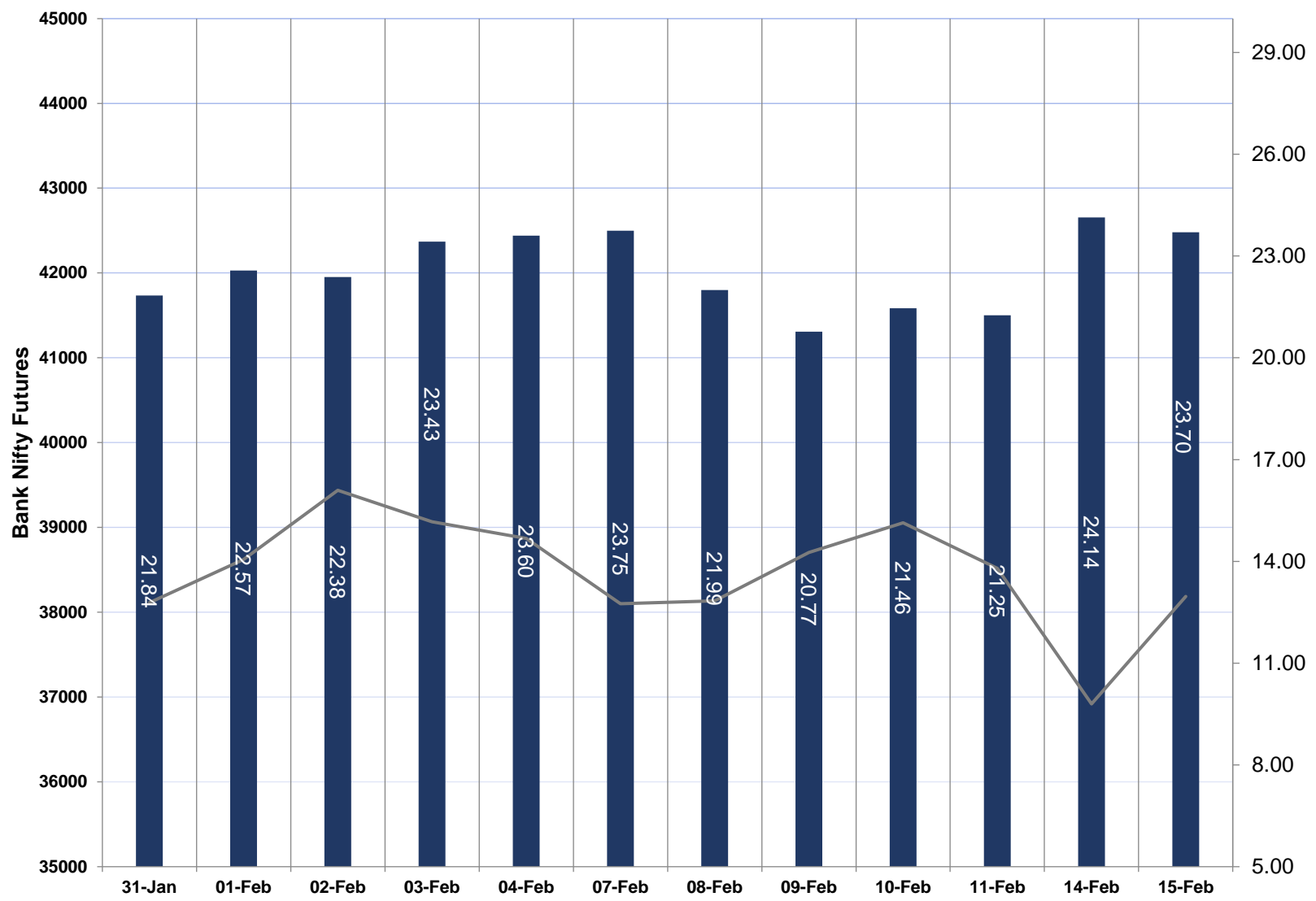
NIFTY FUTURES



TECHNICAL VIEWS



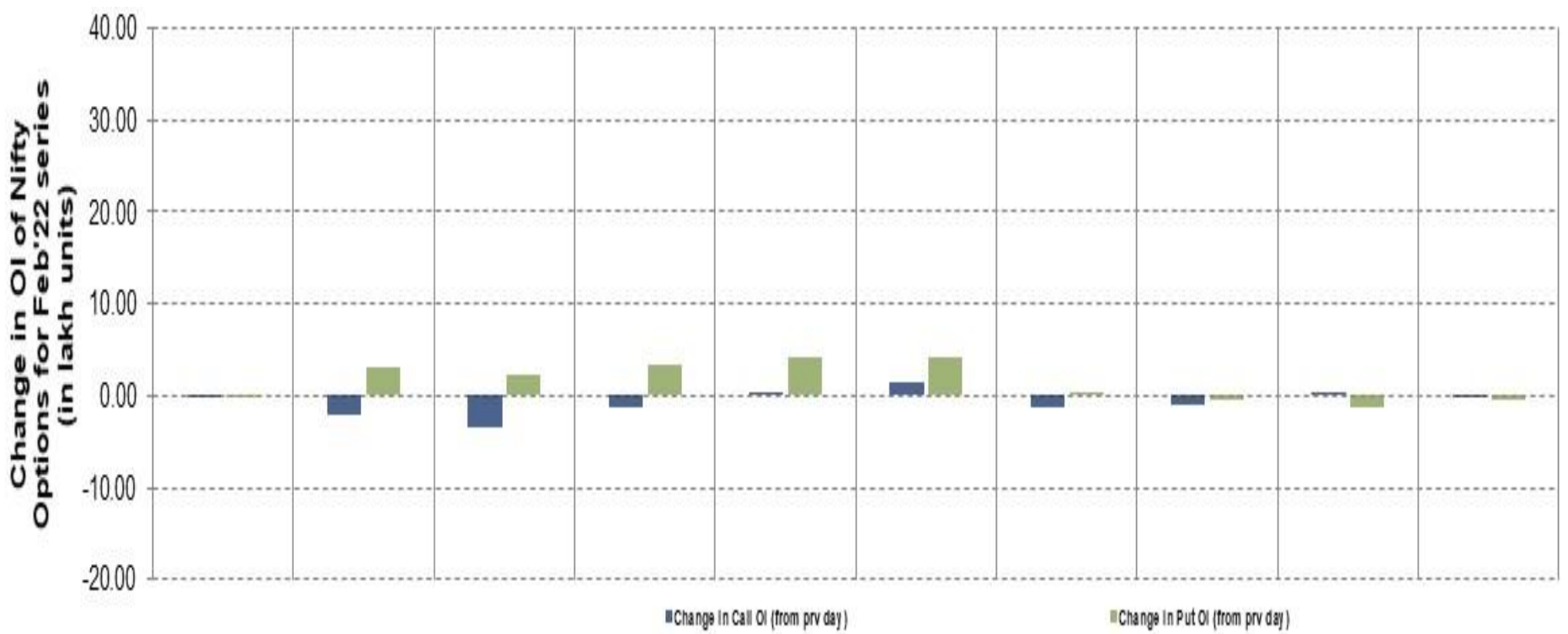
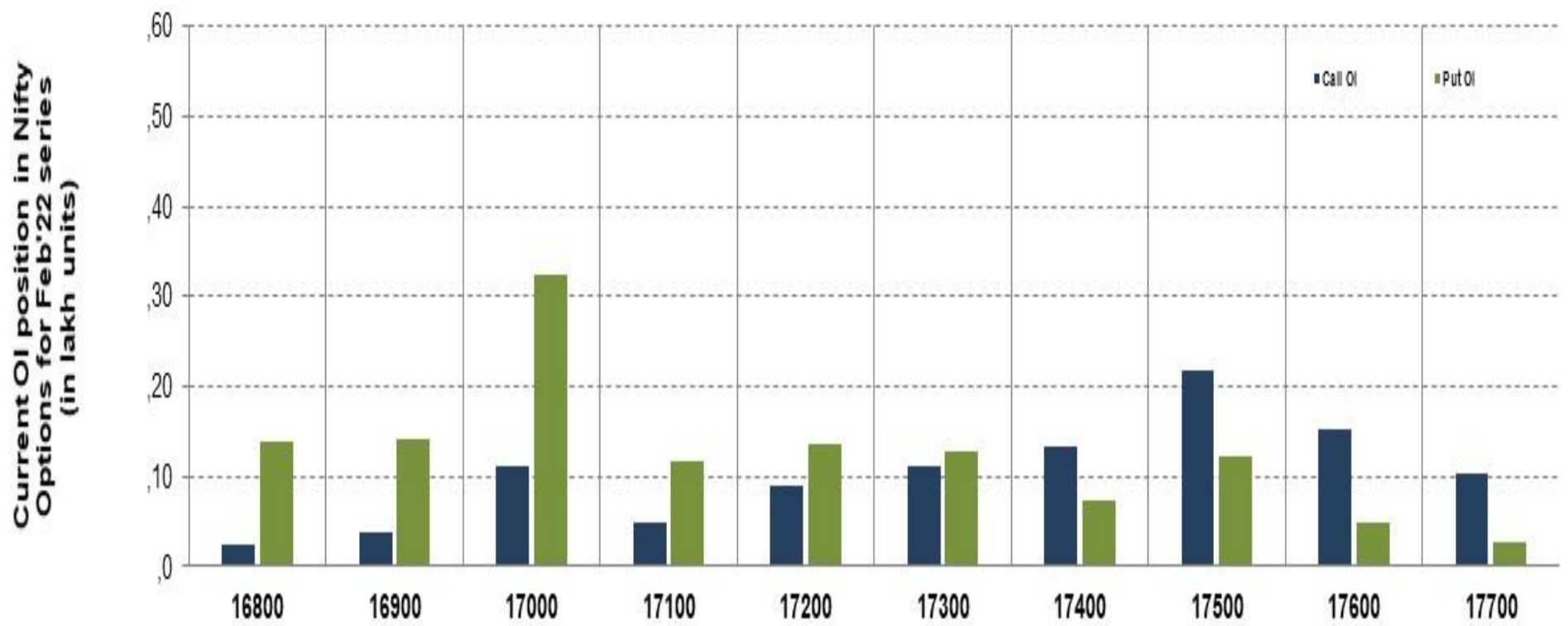
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.34 million** in Open Interests is **Strike Price of 17000**
- **Most Active Nifty Put** with an addition of **0.41 millions** in Open Interests is **Strike Price of 17200**
- **Maximum Open Interest** an outstanding was **2.18 millions** for Calls at **Strike Price of 17500**
- **Maximum Open Interest** an outstanding was **3.23 millions** for Puts at **Strike Price of 17000**

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