



# MORNING MANTRA



Daily Derivatives & Market Report

FEB 16, 2022



Indian equity benchmarks ended the extremely volatile day of trade in red terrain as elevated crude oil prices kept investors on edge, while ease in tensions between Russia and Ukraine helped to cap losses in the end. Markets made a positive opening as traders took some support with report that India's exports in January rose 25.28 per cent to \$34.50 billion on account of healthy performance by sectors such as engineering, petroleum and gems and jewellery. Adding some optimism, an SBI research report stated that India can add \$20 billion to its Gross Domestic Product (GDP) if the country can reduce by 50 per cent the dependence on imports from China by leveraging the production linked incentive schemes. However, markets entered into red terrain as traders turned cautious about the rising crude oil prices and kept booking gains at regular intervals. Some cautiousness also came in with government data showing that exports from special economic zones (SEZs) grew at a slower pace as compared to the growth of overall outbound shipments from the country during the first eight months of the current fiscal year.

Markets witnessed rally in second half of the trade after Russian defence ministry announced the end of Crimea military drills. The Russian defence ministry shared a video of Russian military equipment and forces leaving Crimea. However, profit booking at high point of the day in last leg of trade dragged markets lower for the day. On the global front, all the Asian markets ended in green and European markets were trading mostly higher as fears of a Russian invasion of the Ukraine this week dissipated after Moscow indicated it was returning some troops to base in an apparent de-escalation, delivering investors a measure of relief.

Back home, NBFCs stocks remained in focus as the Reserve Bank of India (RBI) has given finance companies extra time till September 30, 2022 to have systems ready to implement rule wherein bad loans can be upgraded as standard asset only when entire arrears of interest and principal are paid. In November 2021, RBI had given time till March 31, 2022 to implement the rule. IT stocks remained in action as the National Association of Software and Service Companies (Nasscom) has said that Indian information technology (IT) sector is set to grow at 15.5 percent - the fastest in over a decade - to \$227 billion in FY22, as the pandemic pushes up demand for digitization at companies across the world.

# MARKET SELFIE



## MARKET SUMMARY

| Domestic Indices | Close    | Points  | % Change |
|------------------|----------|---------|----------|
| SENSEX           | 57996.68 | -145.37 | -0.25    |
| NIFTY            | 17322.20 | -30.25  | -0.17    |
| MIDCAP           | 24017.28 | -8.11   | -0.03    |
| SMLCAP           | 28161.67 | 117.98  | 0.42     |
| BSEFMC           | 13397.47 | 12.88   | 0.10     |
| AUTO             | 26067.70 | -92.54  | -0.35    |
| POWER            | 3813.37  | -8.40   | -0.22    |
| REALTY           | 3617.31  | 37.51   | 1.05     |
| BSE IT           | 34606.46 | -72.01  | -0.21    |
| BANKEX           | 43443.14 | -231.77 | -0.53    |
| OIL GAS          | 18129.50 | 103.16  | 0.57     |
| METAL            | 20263.74 | -134.42 | -0.66    |
| INDIA VIX        | 20.59    | -0.02   | -0.11    |

## ADVANCE - DECLINE

| Index | Advance | Decline | Unchanged |
|-------|---------|---------|-----------|
| NSE   | 1284    | 834     | 60        |
| BSE   | 1998    | 1359    | 96        |

## MARKET TURNOVER (₹ in Crs)

| Segment  | Current  | Previous | Net % |
|----------|----------|----------|-------|
| BSE CASH | 4072     | 6954     | (41)  |
| NSE CASH | 55476    | 61446    | (10)  |
| NSE F&O  | 12878375 | 10222835 | 26    |

## KEY INDICES RATIOS

| INDEX  | P/E   | P/B  | Dividend Yield |
|--------|-------|------|----------------|
| NIFTY  | 22.27 | 4.36 | 1.28           |
| SENSEX | 25.72 | 3.57 | 0.95           |

# KEY NUMBERS TRACKER



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

| FII-DII* | Buy  | Sell | Net    |
|----------|------|------|--------|
| DII      | 5334 | 4154 | 1180   |
| FII      | 5879 | 7770 | (1891) |

Note: FPI & DII Figures are provisional

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

| FII           | Buy        | Sell       | Net   |
|---------------|------------|------------|-------|
| Index Futures | 7202.93    | 6648.09    | 555   |
| Index Options | 1197031.24 | 1197841.61 | (810) |
| Stock Futures | 15327.41   | 14834.58   | 493   |
| Stock Options | 14650.80   | 14871.09   | (220) |

## PUT-CALL RATIO

| Index      | Current | Previous |
|------------|---------|----------|
| NIFTY      | 0.97    | 0.99     |
| BANK NIFTY | 0.81    | 0.98     |

## DOLLAR INDEX

| Dollar Index | Current | Previous | % Change |
|--------------|---------|----------|----------|
| DXY          | 95.83   | 95.98    | -0.16    |

## 10-YEARS G-SEC YIELD

| Country | Current | Previous | % Change |
|---------|---------|----------|----------|
| INDIA   | 6.668   | 6.673    | 0.22     |
| USA     | 2.038   | 2.045    | -0.33    |

## KEY COMMODITIES TRACKER (in \$)

| Commodity   | Current | Change Points | % Change |
|-------------|---------|---------------|----------|
| Gold        | 1854.67 | 1.82          | 0.10     |
| Silver      | 23.46   | 0.08          | 0.38     |
| Crude-Oil   | 93.14   | 1.07          | 1.16     |
| Brent-Crude | 94.46   | 1.15          | 1.23     |



# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

| Expiry              | Close  | Change Points | % Change |
|---------------------|--------|---------------|----------|
| 24 FEB -22 USD-INR  | 75.16  | -0.20         | -0.26    |
| 24 FEB -22 EUR-INR  | 85.57  | 0.03          | 0.03     |
| 24 FEB -22 GBP-INR  | 101.96 | -0.13         | -0.13    |
| 24 FEB -22 JPY- INR | 65.02  | -0.17         | -0.26    |

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

| Index         | Close | S2    | S1    | Pivot | R1    | R2    |
|---------------|-------|-------|-------|-------|-------|-------|
| NIFTY         | 17322 | 17124 | 17223 | 17357 | 17456 | 17590 |
| SENSEX        | 57997 | 57326 | 57662 | 58115 | 58451 | 58904 |
| NIFTY FUTURES | 17298 | 17090 | 17194 | 17344 | 17449 | 17599 |
| BANK NIFTY    | 37954 | 37361 | 37657 | 38059 | 38356 | 38758 |
| CNX IT        | 34802 | 34411 | 34606 | 34908 | 35104 | 35405 |
| CNX MIDCAP    | 29290 | 28948 | 29119 | 29375 | 29546 | 29801 |
| CNX SMALLCAP  | 10551 | 10449 | 10500 | 10578 | 10630 | 10708 |
| INDIA VIX     | 20.59 | 18.65 | 19.62 | 20.32 | 21.29 | 21.99 |

## 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 17-02-2022

ESCORTS, IBULHSGFIN, SAIL

# TECHNICAL VIEWS



## NIFTY

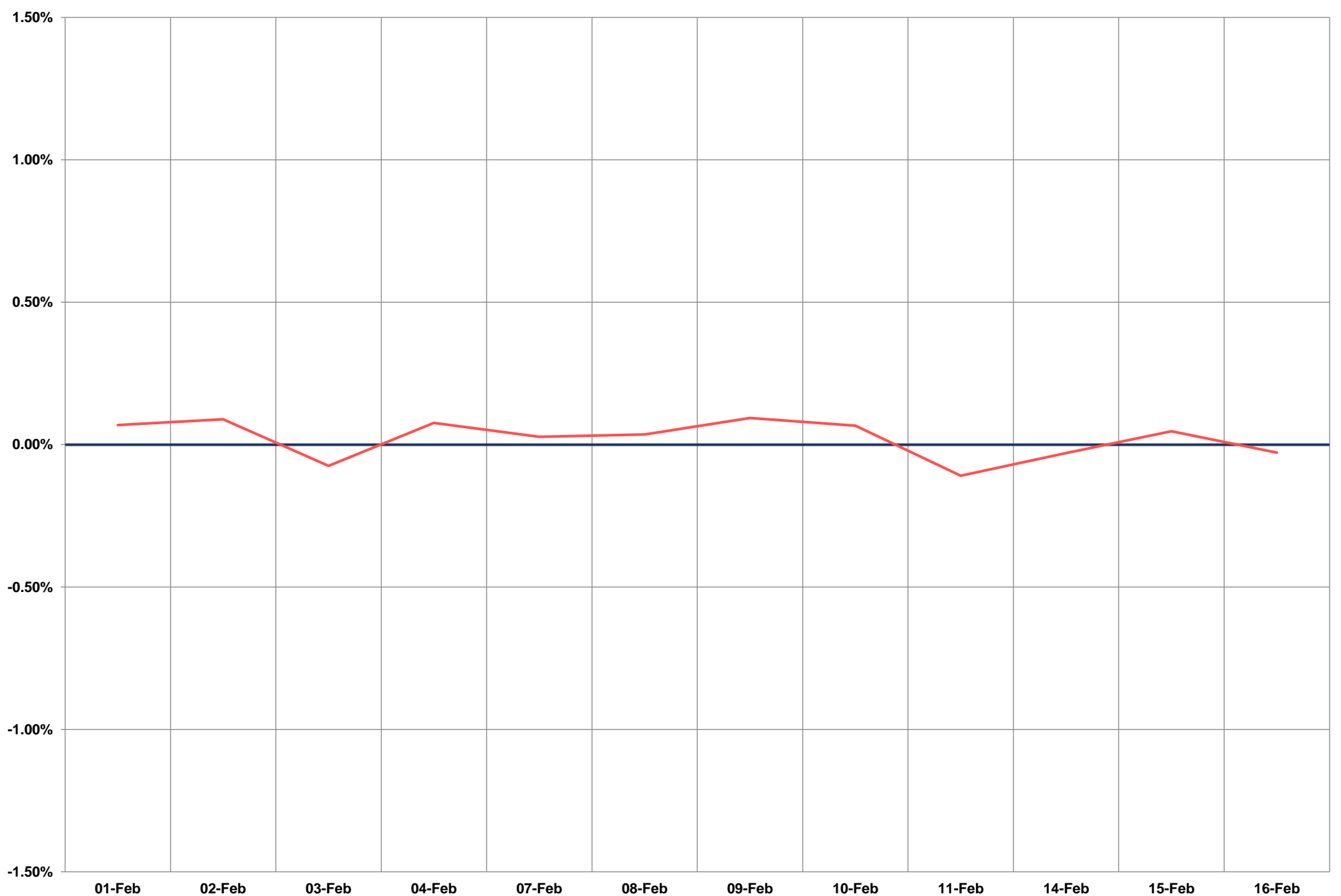
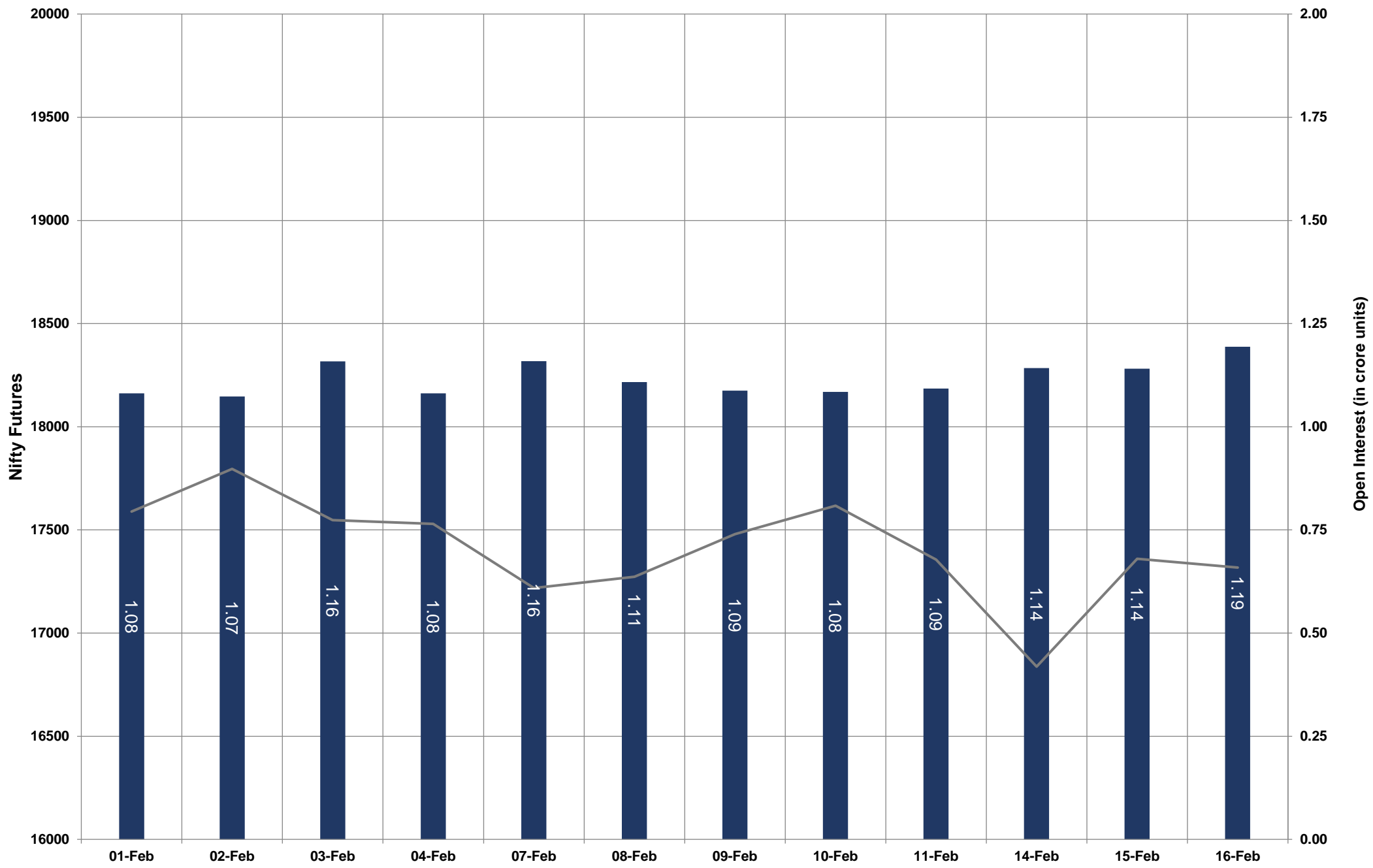


- Nifty Cash = 17322.20 (-0.17%)
- Resistance levels = 17470 and 17590
- Support levels = 17240 and 17160

# TECHNICAL VIEWS



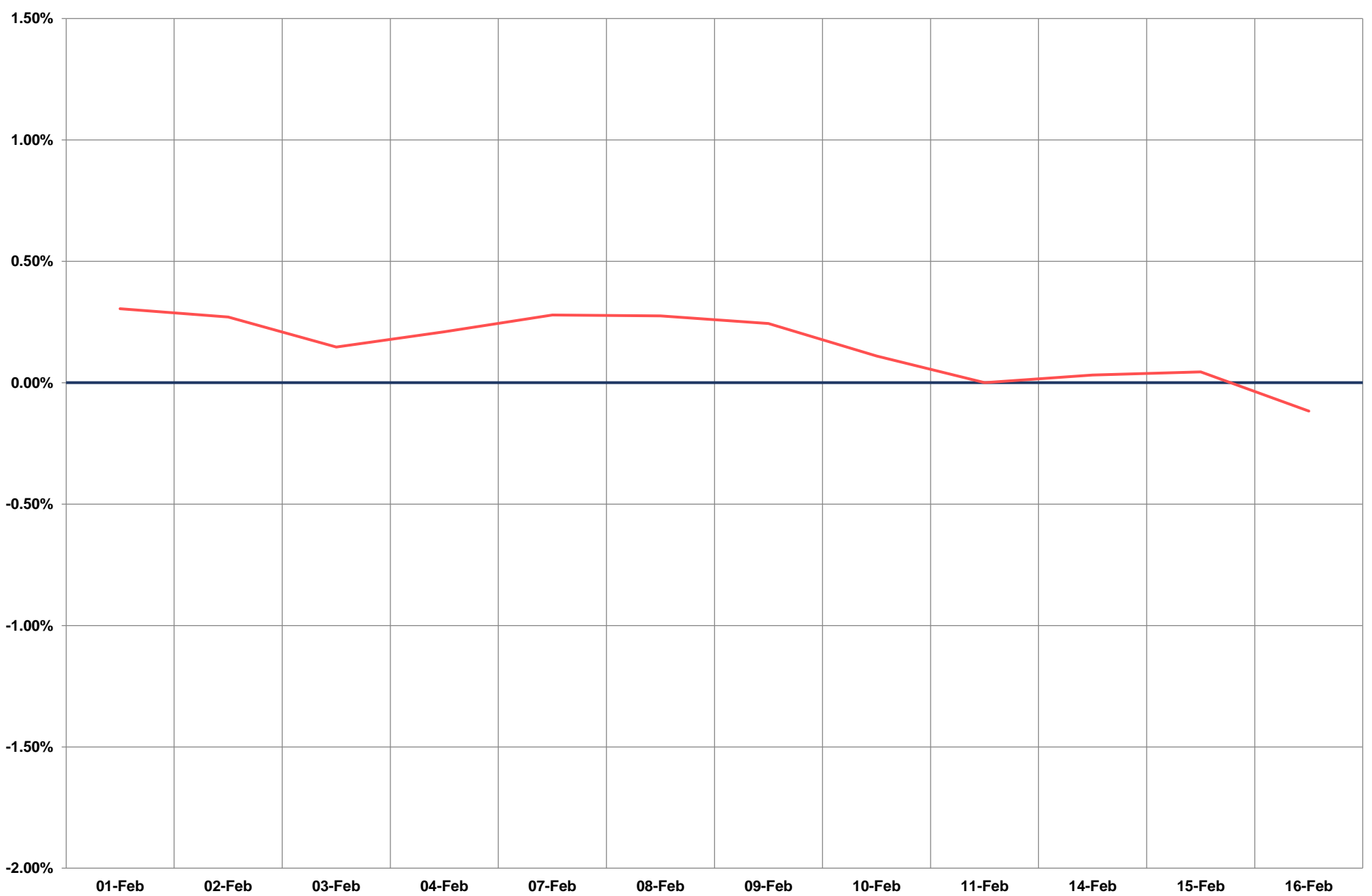
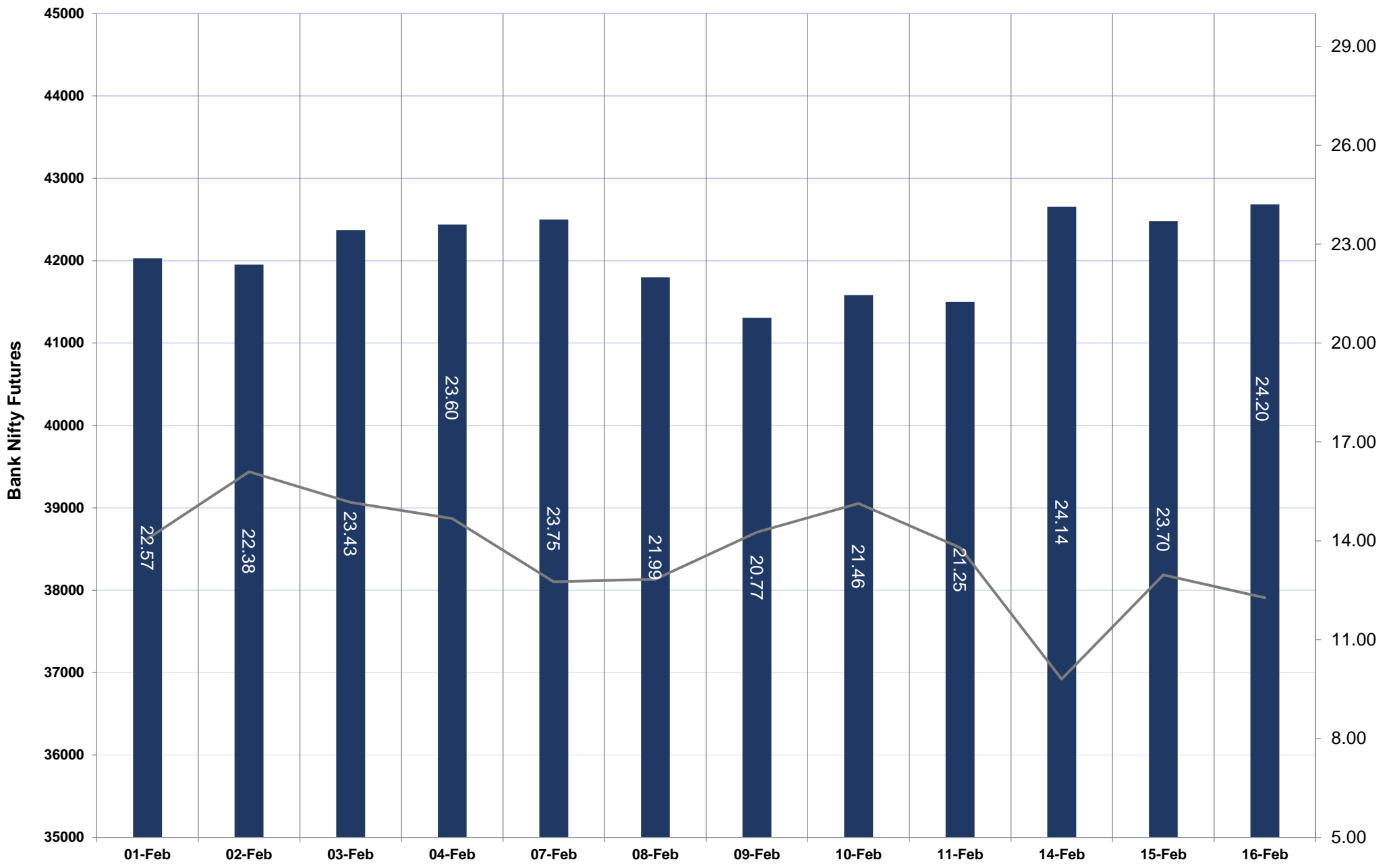
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

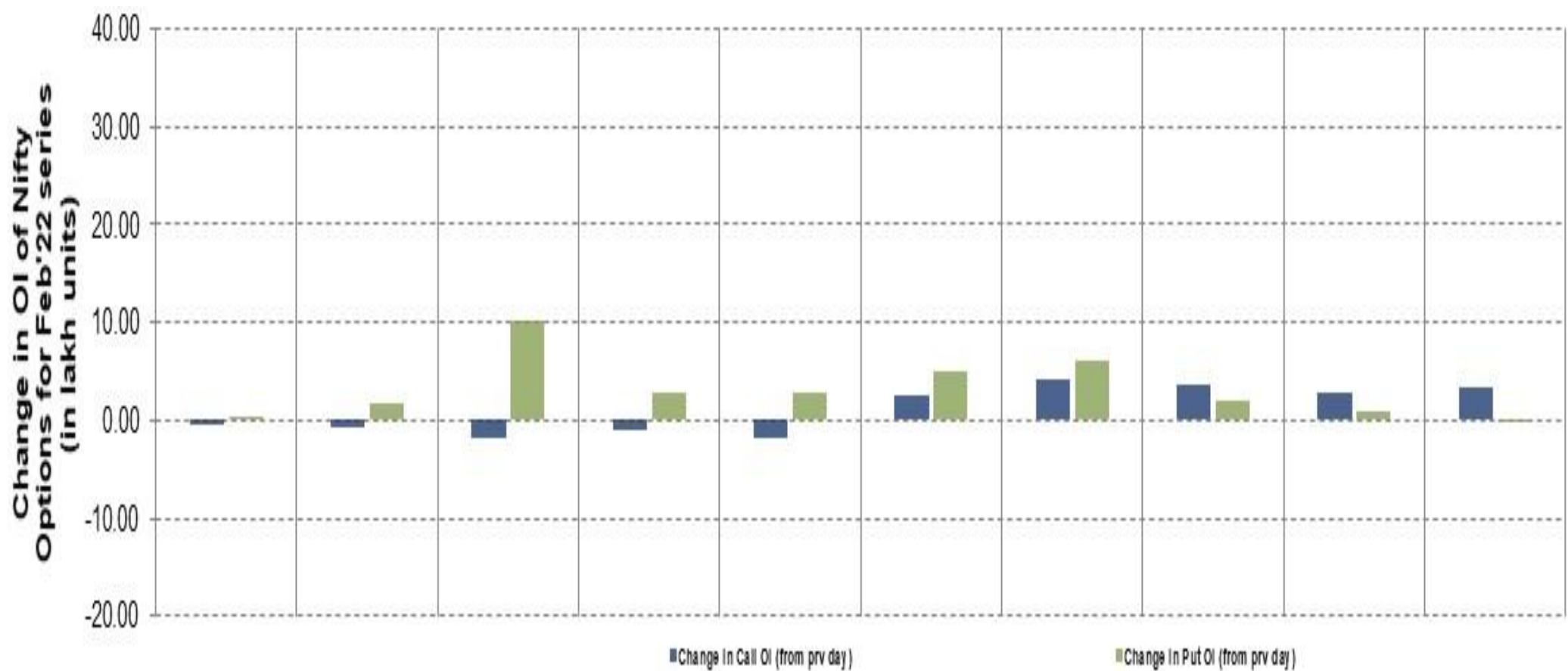
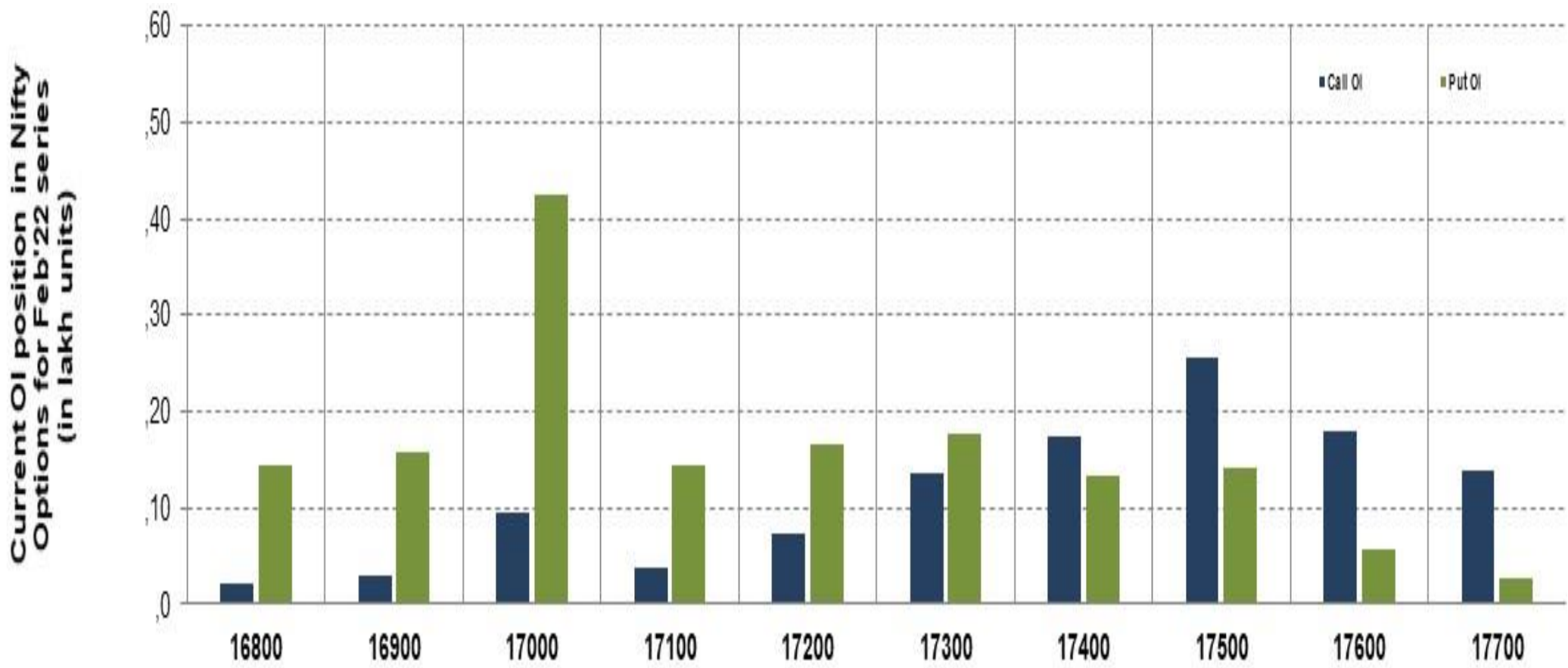




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.37 million** in Open Interests is **Strike Price of 17500**
- **Most Active Nifty Put** with an addition of **1.03 millions** in Open Interests is **Strike Price of 17000**
- **Maximum Open Interest** an outstanding was **2.55 millions** for Calls at **Strike Price of 17500**
- **Maximum Open Interest** an outstanding was **4.26 millions** for Puts at **Strike Price of 17000**

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