



MORNING MANTRA



Daily Derivatives & Market Report

FEB 18, 2022



Volatility continued on Dalal Street and markets ended in red for third straight session on Friday amid nervousness among investors globally after concerns about the Ukraine-Russia conflict resurfaced. Markets made a weak opening as traders remained concerned with Crisil Ratings' report stated that since the introduction of new asset quality norms last November that brought in shadow banks and housing financiers on par with banks, housing finance companies' gross bad loans have gone up by 70 basis points (bps) even as their portfolio quality has improved. However, markets gained traction and entered into green terrain in noon deals taking support with rating agency ICRA's statement that the government's ambitious production-linked incentive (PLI) scheme will look to unlock manufacturing capacity as well as support in attracting about Rs 4 lakh crore of capital expenditure over the next five years. Some support came with Finance Minister Nirmala Sitharaman has urged multilateral financial institutions to increase funding especially to low and middle income countries to prepare them to deal with pandemic situations in the future. She said that low income and middle income countries do not have enough resources and need global support to face challenges.

However, market participants booked all of their gains in later part of the trade as sentiments got dented after SBI's research report- Ecwrap stated that country's gross domestic product (GDP) is likely to grow at 5.8 per cent in the third quarter of fiscal 2022. It stated 'As per SBI Nowcasting Model, the forecasted GDP growth for Q3 FY22 would be 5.8%, with a downward bias. The full year (FY22) GDP growth is now revised downwards to 8.8% from our earlier estimate of 9.3%.'

On the global front, European markets made a positive opening after UK retail sales recovered at a faster than expected pace in January. Retail sales volume grew 1.9 percent month-on-month, in contrast to the revised 4 percent decline in December. This was also faster than the expected growth of 1.0 percent. Asian markets ended mostly in red, following a steep drop on Wall Street fuelled by renewed fears that Russia will soon invade Ukraine, adding to long-running angst about the Federal Reserve's plans to hike interest rates. Back home, telecom stocks remained in focus as Trai data showed the mobile user count in India fell by 12.8 million in December 2021 compared to the previous month, with Reliance Jio and Vodafone Idea suffering subscriber losses, even as Bharti Airtel added customers. Power industry's stocks remained in action as the Ministry of Power notified green hydrogen policy, which will help in meeting the target of production of 5 million tonnes of Green hydrogen by 2030 and the related development of renewable energy capacity.

MARKET SELFIE



MARKET SUMMARY

| Domestic Indices | Close | Points | % Change |
|------------------|----------|---------|----------|
| SENSEX | 57832.97 | -59.04 | -0.10 |
| NIFTY | 17276.30 | -28.30 | -0.16 |
| MIDCAP | 23771.95 | -192.91 | -0.80 |
| SMLCAP | 27748.30 | -224.15 | -0.80 |
| BSEFMC | 13401.00 | -24.49 | -0.18 |
| AUTO | 25911.83 | -151.97 | -0.58 |
| POWER | 3861.18 | -27.44 | -0.71 |
| REALTY | 3564.97 | -44.37 | -1.23 |
| BSE IT | 34219.84 | -187.03 | -0.54 |
| BANKEX | 43062.88 | 119.21 | 0.28 |
| OIL GAS | 18080.44 | -208.31 | -1.14 |
| METAL | 20178.34 | -50.77 | -0.25 |
| INDIA VIX | 22.16 | 0.15 | 0.70 |

ADVANCE - DECLINE

| Index | Advance | Decline | Unchanged |
|-------|---------|---------|-----------|
| NSE | 635 | 1429 | 43 |
| BSE | 1093 | 2275 | 103 |

MARKET TURNOVER (₹ in Crs)

| Segment | Current | Previous | Net % |
|----------|---------|----------|-------|
| BSE CASH | 3692 | 3384 | 9 |
| NSE CASH | 40282 | 46966 | (14) |
| NSE F&O | 4571274 | 20245783 | (77) |

KEY INDICES RATIOS

| INDEX | P/E | P/B | Dividend Yield |
|--------|-------|------|----------------|
| NIFTY | 22.21 | 4.35 | 1.25 |
| SENSEX | 25.56 | 3.54 | 0.95 |

KEY NUMBERS TRACKER



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

| FII-DII* | Buy | Sell | Net |
|----------|---------|---------|----------|
| DII | 4992.67 | 3063.59 | 1929.08 |
| FII | 4314.48 | 6844.44 | -2529.96 |

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

| FII | Buy | Sell | Net |
|---------------|-----------|-----------|--------|
| Index Futures | 3592.16 | 2863.00 | 729 |
| Index Options | 356038.47 | 361107.71 | (5069) |
| Stock Futures | 20490.12 | 20007.10 | 483 |
| Stock Options | 12744.11 | 12716.43 | 28 |

PUT-CALL RATIO

| Index | Current | Previous |
|------------|---------|----------|
| NIFTY | 1.10 | 0.99 |
| BANK NIFTY | 0.85 | 0.78 |

DOLLAR INDEX

| Dollar Index | Current | Previous | % Change |
|--------------|---------|----------|----------|
| DXY | 95.85 | 95.80 | 0.06 |

10-YEARS G-SEC YIELD

| Country | Current | Previous | % Change |
|---------|---------|----------|----------|
| INDIA | 6.667 | 6.674 | -0.10 |
| USA | 1.969 | 1.974 | -0.28 |

KEY COMMODITIES TRACKER (in \$)

| Commodity | Current | Change Points | % Change |
|-------------|---------|---------------|----------|
| Gold | 1891.44 | -8.44 | -0.44 |
| Silver | 23.76 | -0.06 | -0.27 |
| Crude-Oil | 89.44 | -2.32 | -2.53 |
| Brent-Crude | 91.14 | -1.83 | -1.97 |

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

| Expiry | Close | Change Points | % Change |
|---------------------|--------|---------------|----------|
| 24 FEB -22 USD-INR | 74.70 | -0.41 | -0.54 |
| 24 FEB -22 EUR-INR | 84.83 | -0.58 | -0.68 |
| 24 FEB -22 GBP-INR | 101.70 | -0.49 | -0.48 |
| 24 FEB -22 JPY- INR | 64.89 | -0.39 | -0.60 |

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

| Index | Close | S2 | S1 | Pivot | R1 | R2 |
|---------------|-------|-------|-------|-------|-------|-------|
| NIFTY | 17276 | 17131 | 17203 | 17292 | 17365 | 17454 |
| SENSEX | 57833 | 57145 | 57489 | 57832 | 58176 | 58519 |
| NIFTY FUTURES | 17285 | 17128 | 17206 | 17297 | 17376 | 17467 |
| BANK NIFTY | 37599 | 37061 | 37330 | 37574 | 37843 | 38087 |
| CNX IT | 34483 | 34071 | 34277 | 34502 | 34708 | 34933 |
| CNX MIDCAP | 28934 | 28665 | 28800 | 29027 | 29161 | 29388 |
| CNX SMALLCAP | 10331 | 10232 | 10282 | 10367 | 10416 | 10501 |
| INDIA VIX | 22.16 | 20.77 | 21.46 | 22.34 | 23.03 | 23.91 |

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 21-02-2022

ESCORTS, IBULHSGFIN,PNB

TECHNICAL VIEWS



NIFTY

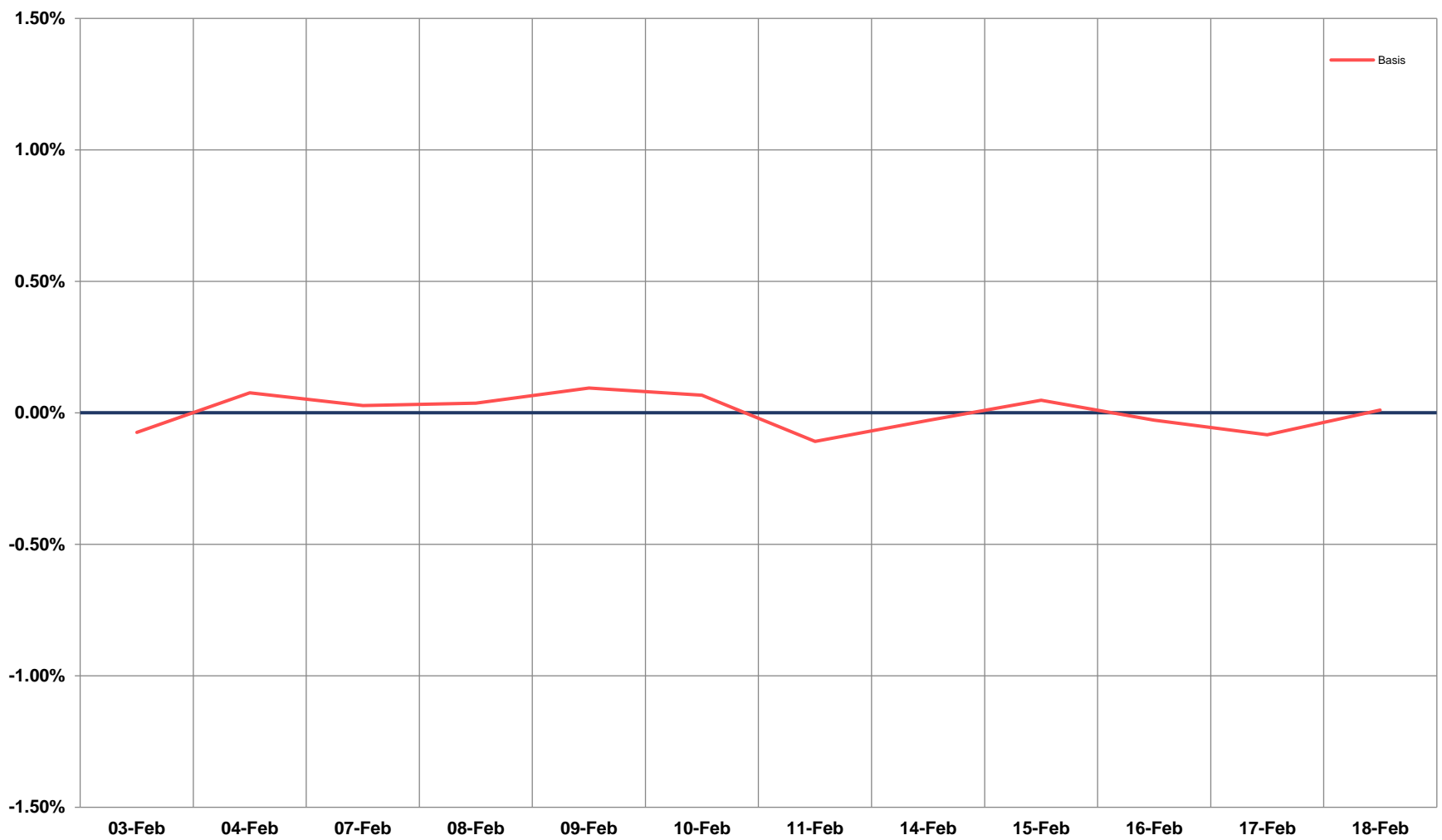
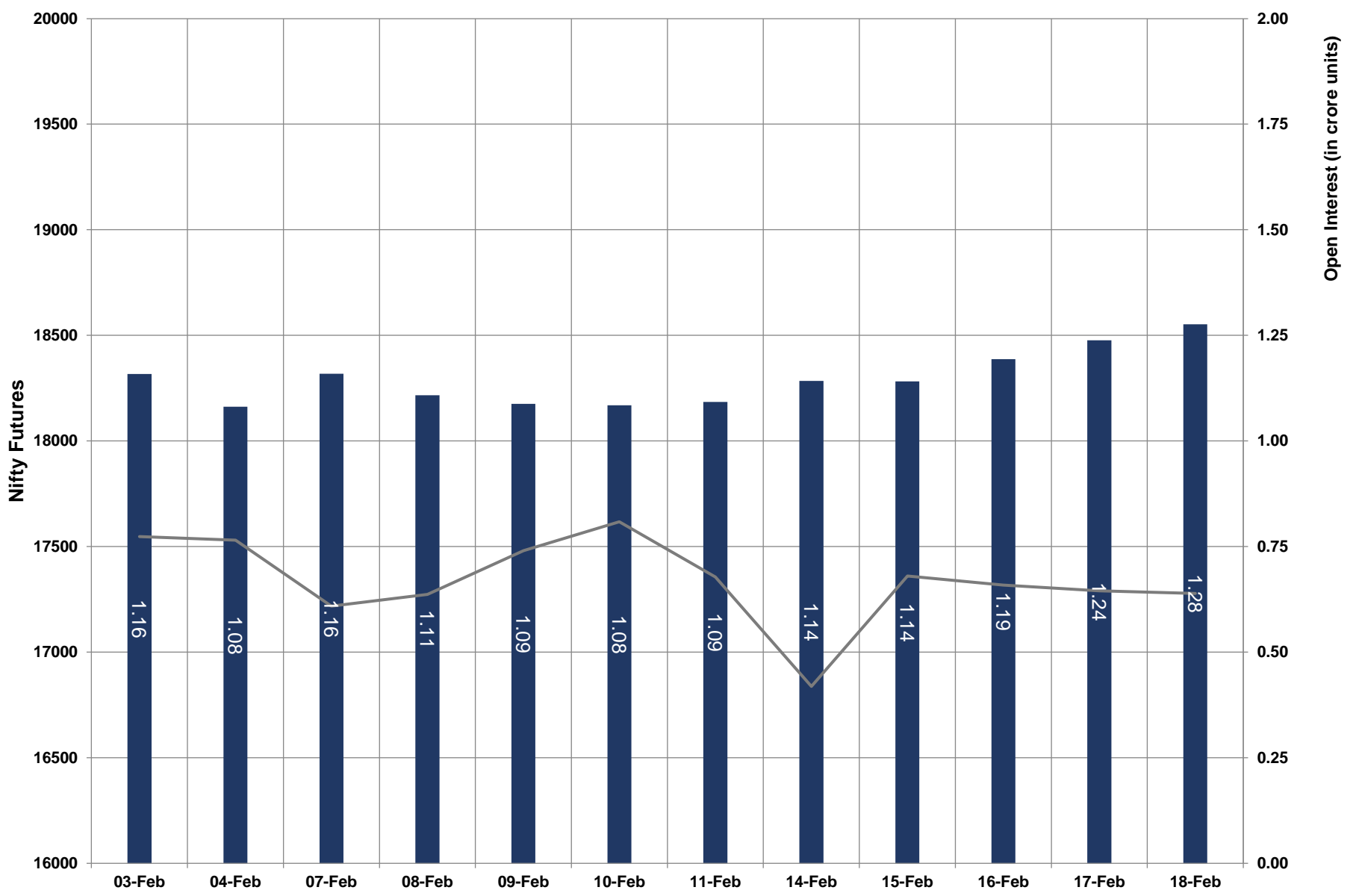


- Nifty Cash = 17304.60 (-0.10%)
- Resistance levels = 17470 and 17590
- Support levels = 17240 and 17160

TECHNICAL VIEWS



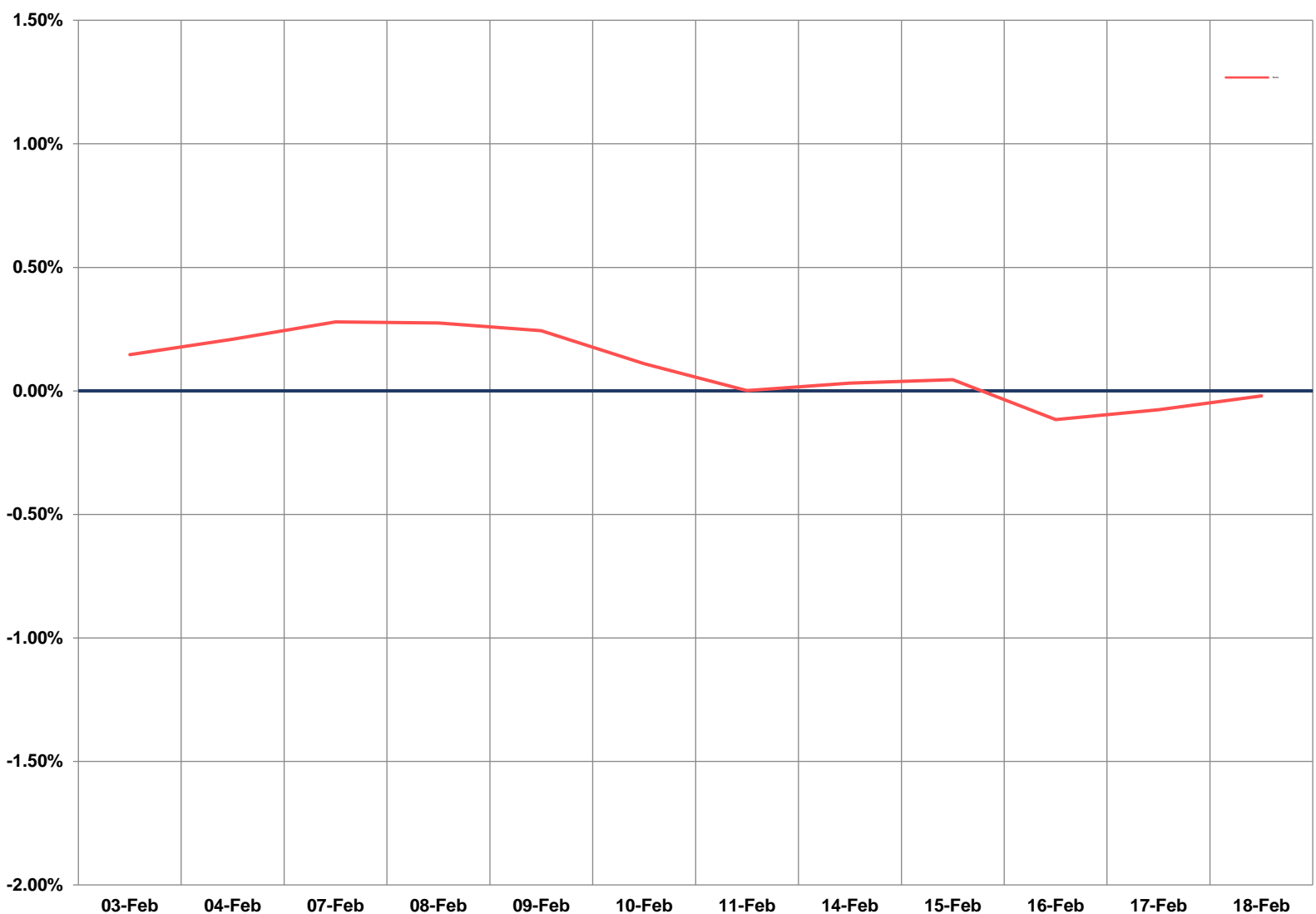
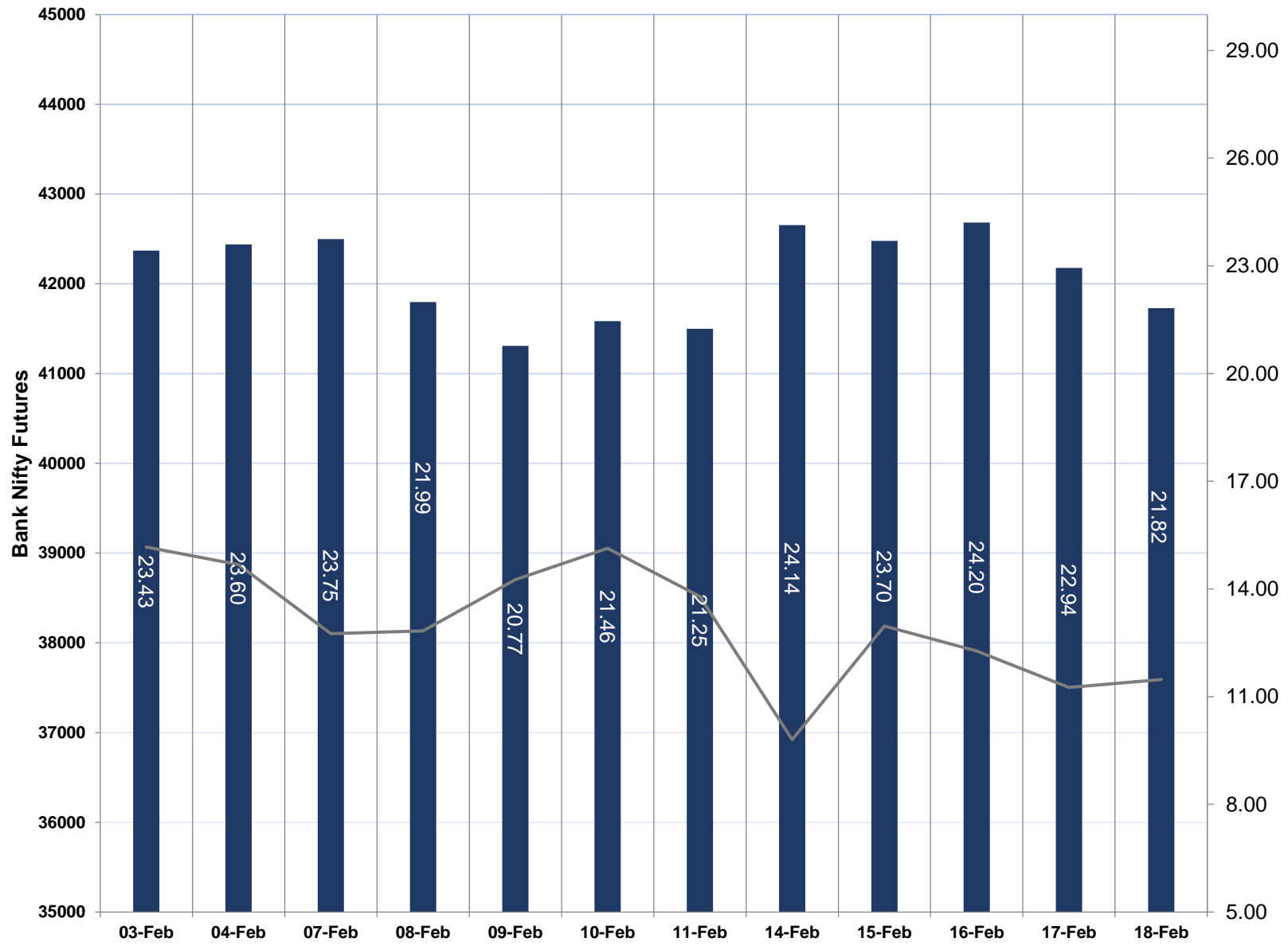
NIFTY FUTURES



TECHNICAL VIEWS



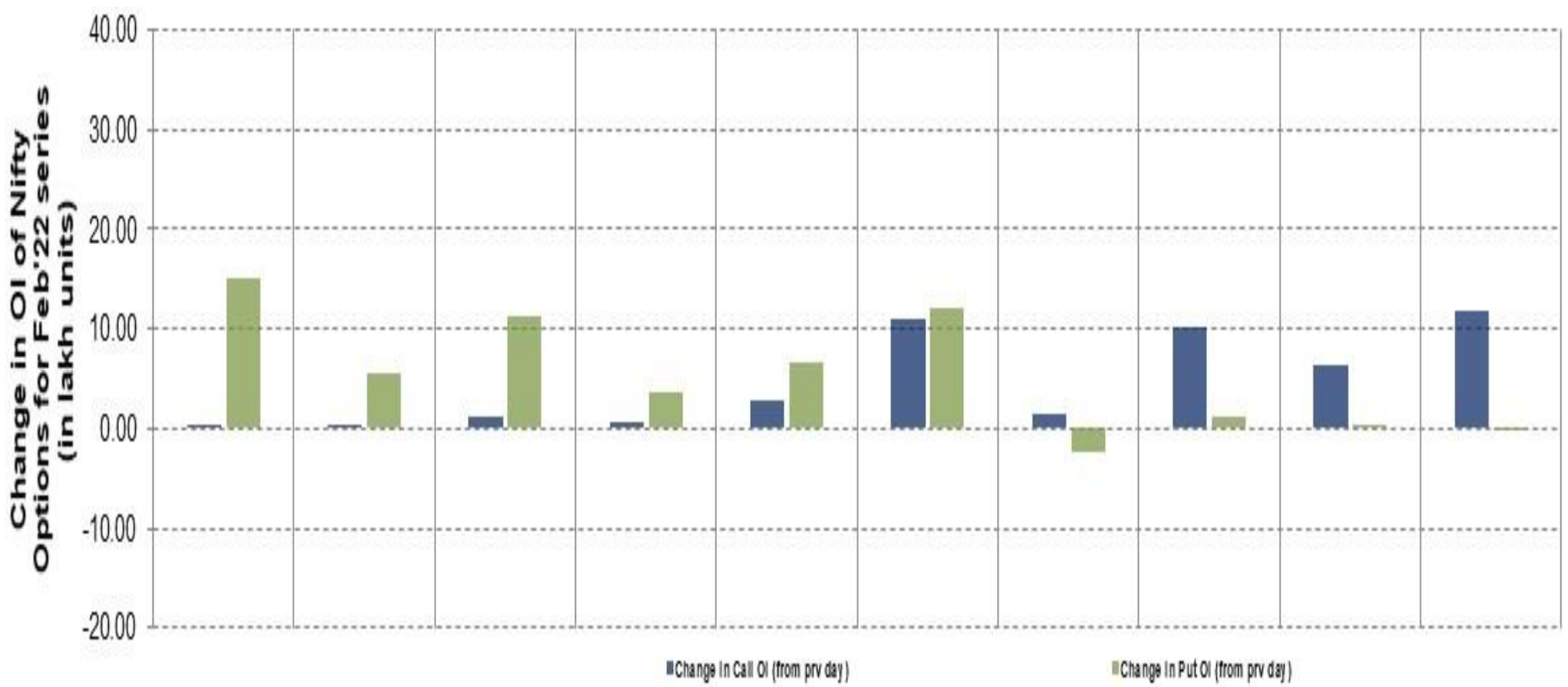
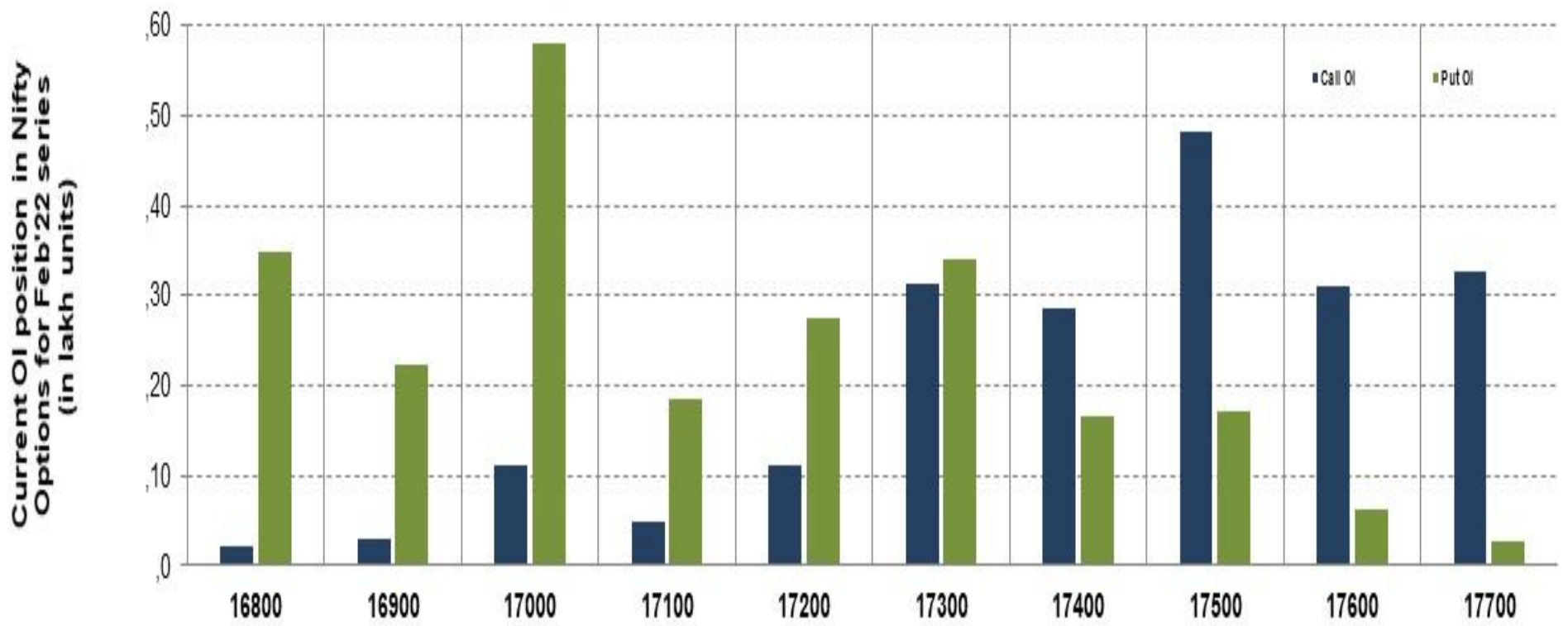
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **1.10 million** in Open Interests is **Strike Price of 17300**
- **Most Active Nifty Put** with an addition of **1.12 millions** in Open Interests is **Strike Price of 17000**
- **Maximum Open Interest** an outstanding was **4.80 millions** for Calls at **Strike Price of 17500**
- **Maximum Open Interest** an outstanding was **5.79 millions** for Puts at **Strike Price of 17000**

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