



MORNING MANTRA



Daily Derivatives & Market Report

FEB 21, 2022



Markets once again traded with volatility and ended the day in red for fourth straight session as strong headwinds arising from Ukraine tensions and monetary tightening by the Fed expected from March onwards kept investors' on the edge. Markets made a pessimistic start as traders remain concerned with labour ministry's report stated that retail inflation for farm workers and rural labourers rose to 5.49 per cent and 5.74 per cent, respectively in January mainly due to higher prices of certain food items. Additionally, the RBI data showed the country's foreign exchange reserves declined by \$1.763 billion to \$630.19 billion in the week ended on February 11. Some anxiety also came with depositories data showed that Foreign portfolio investors (FPIs) have withdrawn a net Rs 18,856 crore from the Indian markets in February so far amid geopolitical tensions and chances of a rate hike by the US Federal Reserve.

However, markets witnessed recovery during the noon deals and entered into green terrain as traders opted to buy beaten down but fundamentally strong stocks. Some support also came with Crisil Research's statement that India's industrial activity is expected to gather pace in the coming months owing to a gradual pick-up in consumption as well as investment demand. Traders also got some support with India Ratings has revised the outlook on state finances to 'improving' in FY23 from 'neutral' and it expects the aggregate fiscal deficit of the states to come in at 3.6 per cent of their gross domestic product from 3.5 per cent in FY22 on the back of robust revenue growth. But, traders opted to book intraday gains in last leg of trade and that dragged markets in red for the day as fresh news over Ukraine crisis dampened the fragile sentiments.

On the global front, European markets were trading mostly in green as traders opted to buy beaten down but fundamentally strong stocks. However, Asian markets ended mostly in red amid lingering geopolitical concerns as the Ukrainian government and Russian state-controlled media continued to exchanged accusations of cease-fire violations in the eastern part of the country. Back home, telecom stocks remained in focus as the government's revenue collection from telecom services will be significantly higher than the projection of Rs 52,806.36 crore made in the union budget after adding the collection from the proposed spectrum auction. Leather stocks remained in action as Sanjay Leekha Chairman of the Council For Leather Exports (CLE) said the country's leather and footwear exports are expected cross \$6 billion (about Rs 44,800 crore) in 2022-23 on account of increasing demand in the US and new markets such as Middle East, Africa and Latin America..

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57683.59	-149.38	-0.26
NIFTY	17206.65	-69.65	-0.40
MIDCAP	23582.26	-189.69	-0.80
SMLCAP	27137.15	-611.15	-2.20
BSEFMC	13263.57	-137.43	-1.03
AUTO	25798.99	-112.84	-0.44
POWER	3797.39	-63.79	-1.65
REALTY	3519.25	-45.72	-1.28
BSE IT	34168.25	-51.59	-0.15
BANKEX	43132.22	69.34	0.16
OIL GAS	17685.82	-394.62	-2.18
METAL	19788.63	-389.71	-1.93
INDIA VIX	22.90	0.73	3.32

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	322	1787	50
BSE	674	2818	126

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4331	3692	17
NSE CASH	48169	40282	20
NSE F&O	6895873	4571274	51

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.12	4.34	1.29
SENSEX	25.49	3.53	0.96

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	5044.32	5261.05	(217)
Index Options	556012.72	555167.15	846
Stock Futures	41477.24	40166.55	1311
Stock Options	17456.89	17256.02	201

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.13	1.10
BANK NIFTY	0.99	0.85

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.81	96.12	-0.32

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.697	6.663	0.47
USA	1.927	1.930	-0.17

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1897.02	0.13	0.01
Silver	23.78	-0.04	-0.21
Crude-Oil	89.85	-0.36	-0.40
Brent-Crude	93.44	-0.13	-0.14

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
24 FEB -22 USD-INR	74.60	-0.11	-0.15
24 FEB -22 EUR-INR	84.68	-0.19	-0.22
24 FEB -22 GBP-INR	101.60	-0.10	-0.10
24 FEB -22 JPY- INR	64.97	0.08	0.12

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17207	16929	17068	17209	17348	17490
SENSEX	57684	56689	57186	57664	58161	58639
NIFTY FUTURES	17209	16942	17075	17215	17348	17488
BANK NIFTY	37686	36735	37210	37632	38108	38530
CNX IT	34472	33682	34077	34385	34780	35088
CNX MIDCAP	28576	28152	28364	28639	28851	29126
CNX SMALLCAP	10049	9878	9963	10116	10201	10354
INDIA VIX	22.90	19.22	21.06	22.41	24.25	25.60

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 22-02-2022

ESCORTS,PNB

TECHNICAL VIEWS



NIFTY

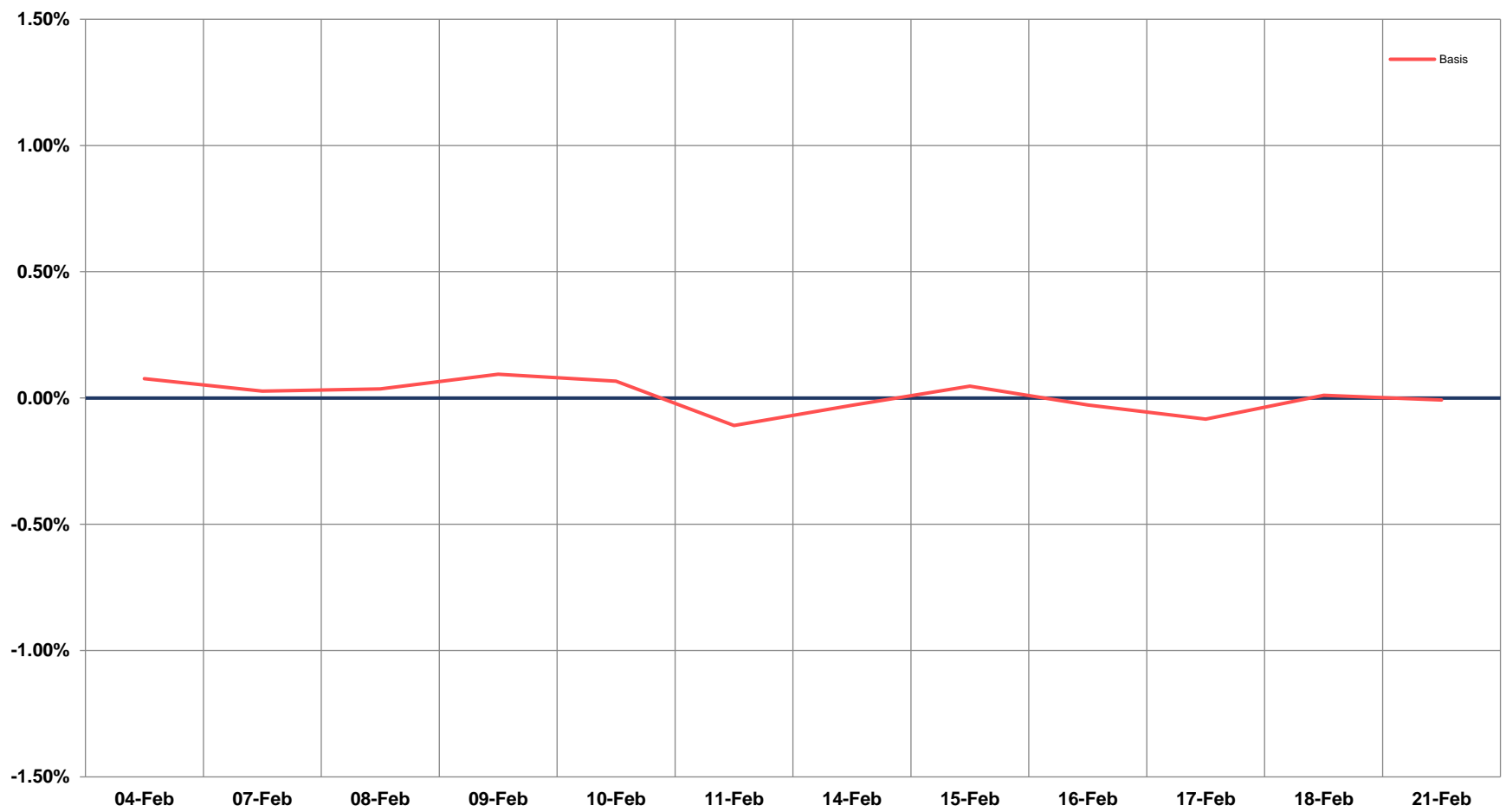
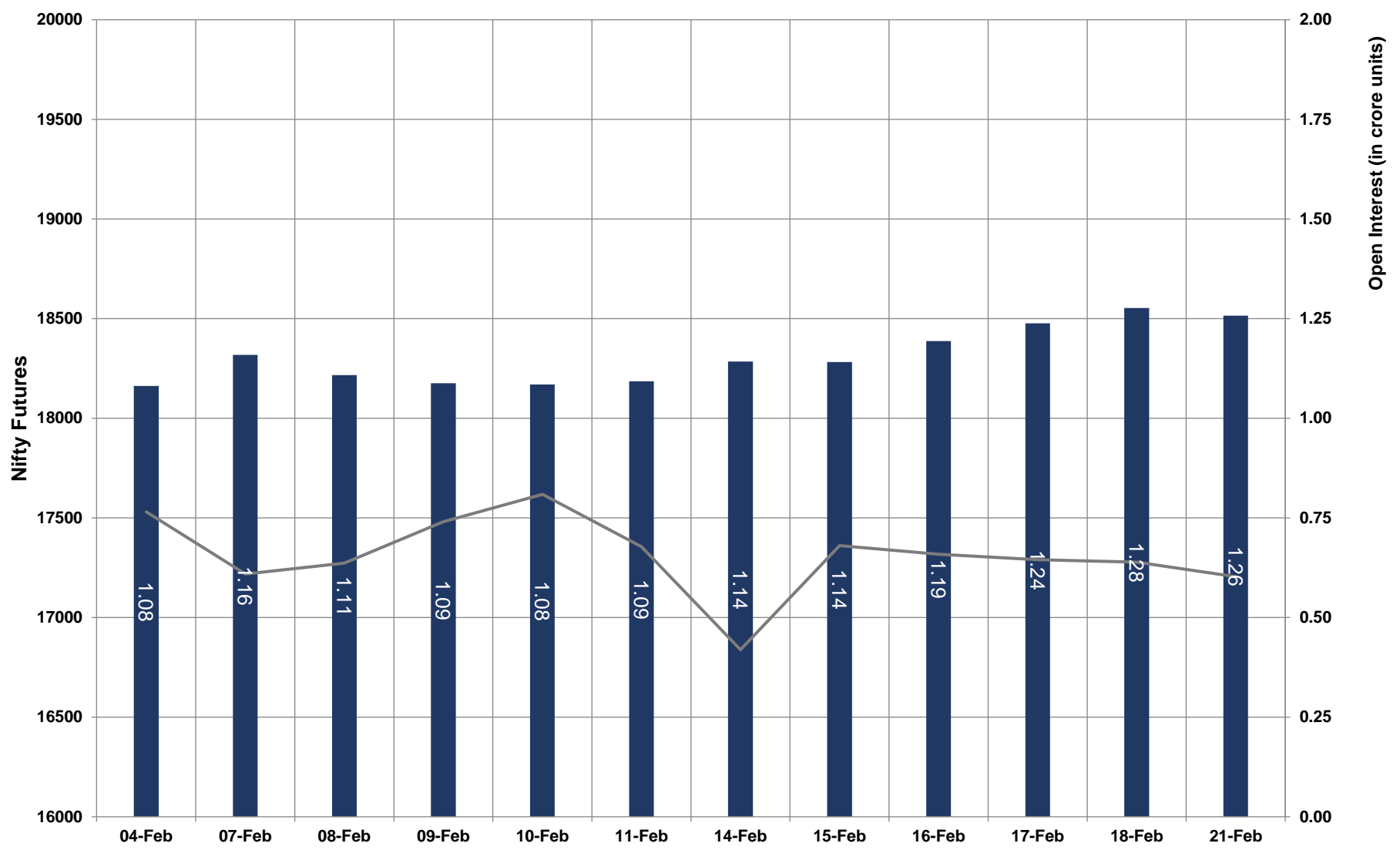


- Nifty Cash = 17206.65 (-0.40%)
- Resistance levels = 17345 and 17460
- Support levels = 16970 and 16810

TECHNICAL VIEWS



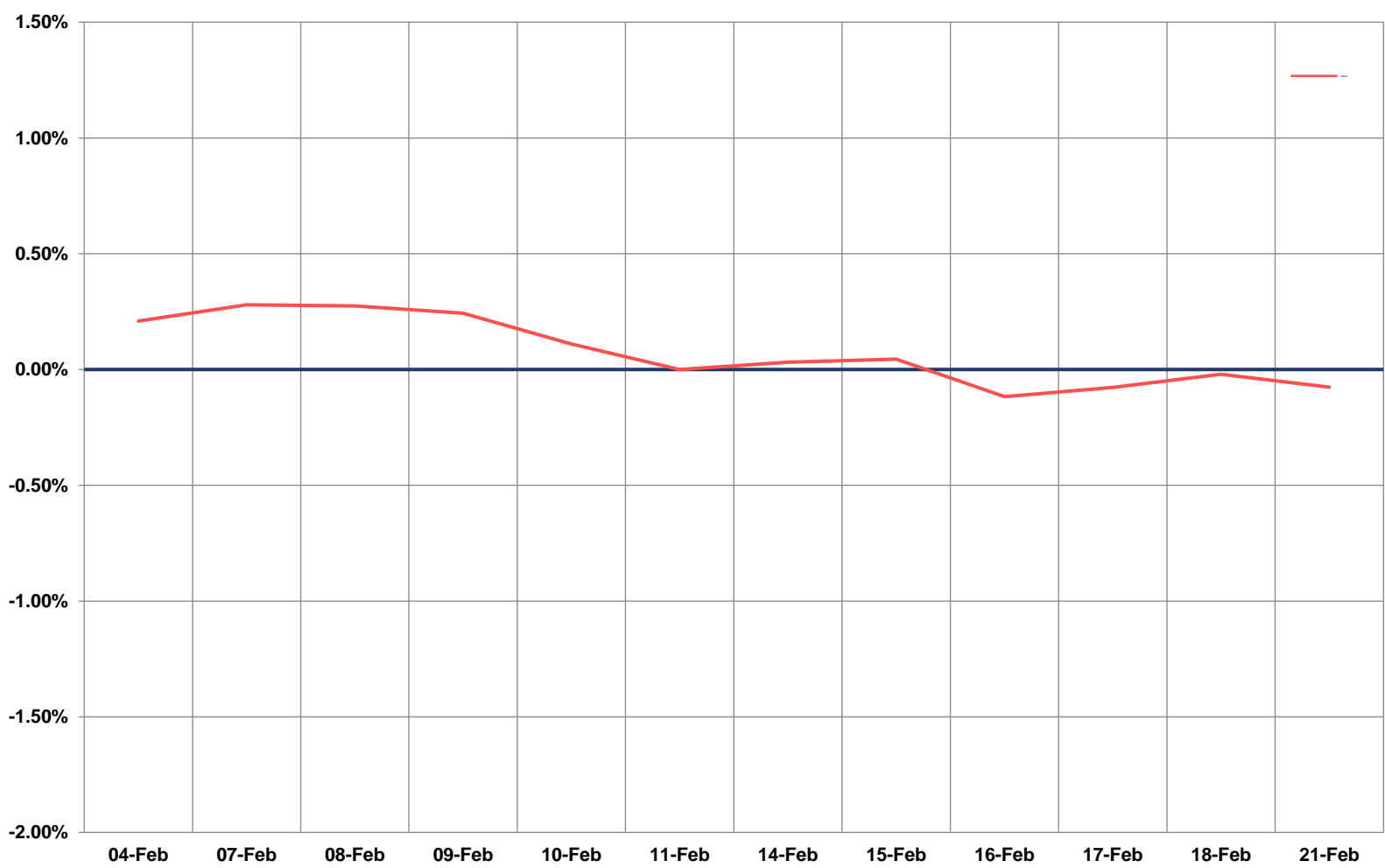
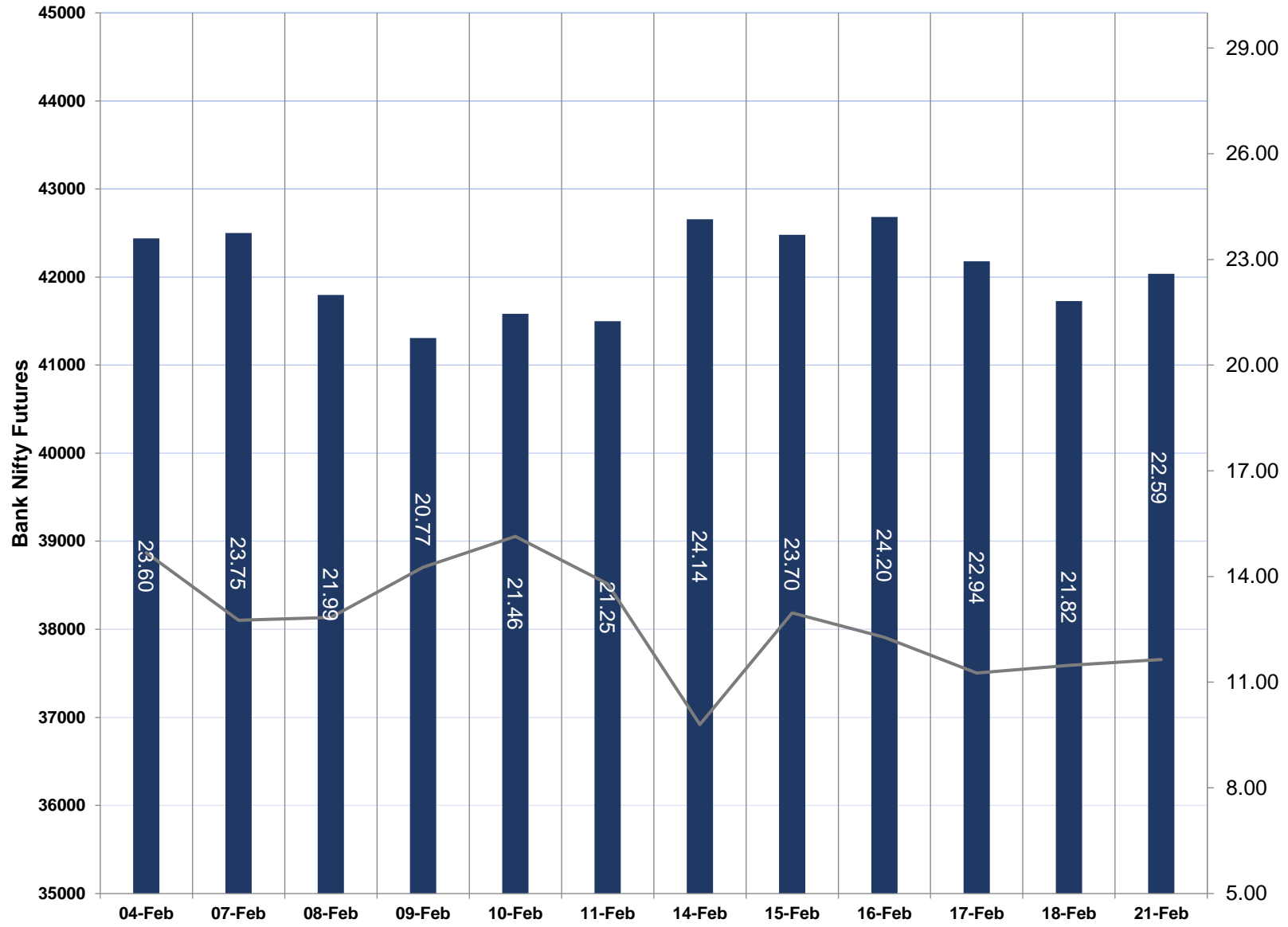
NIFTY FUTURES



TECHNICAL VIEWS



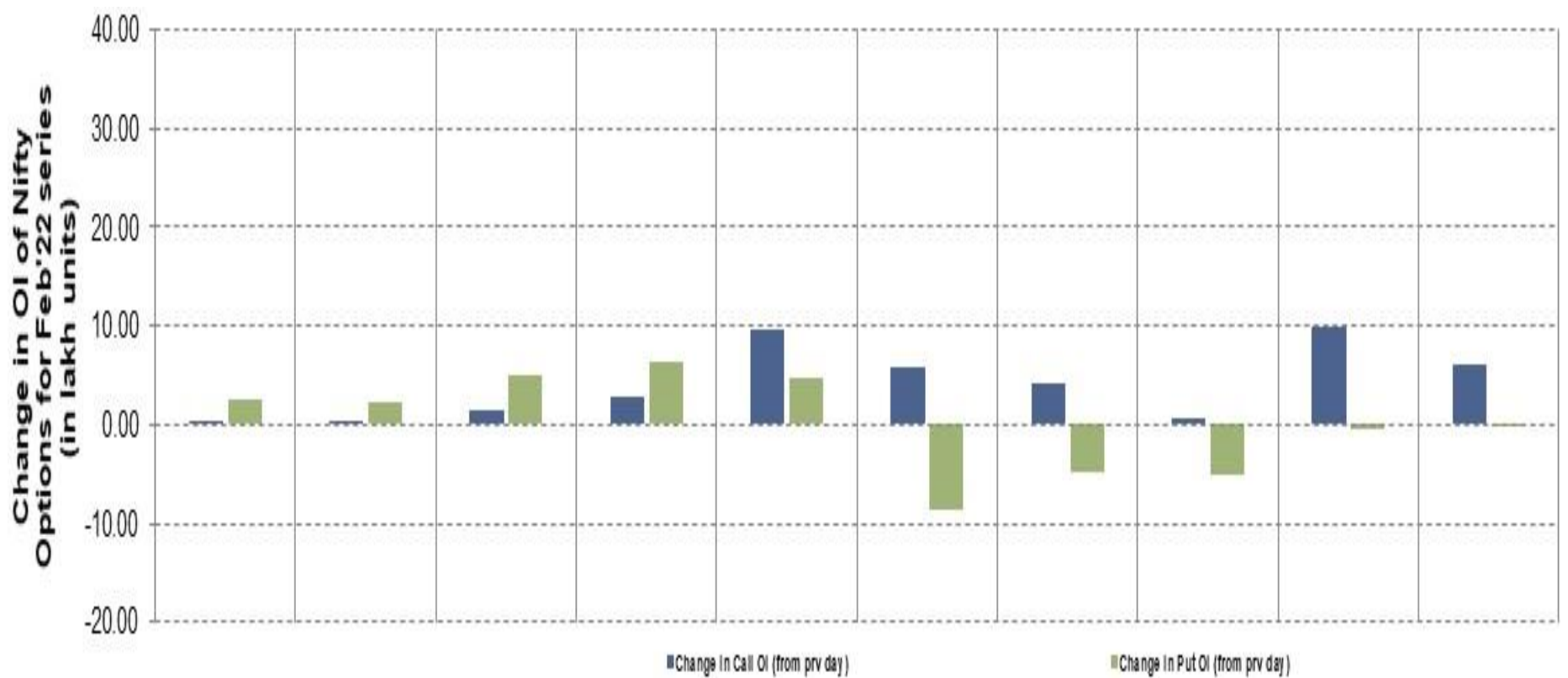
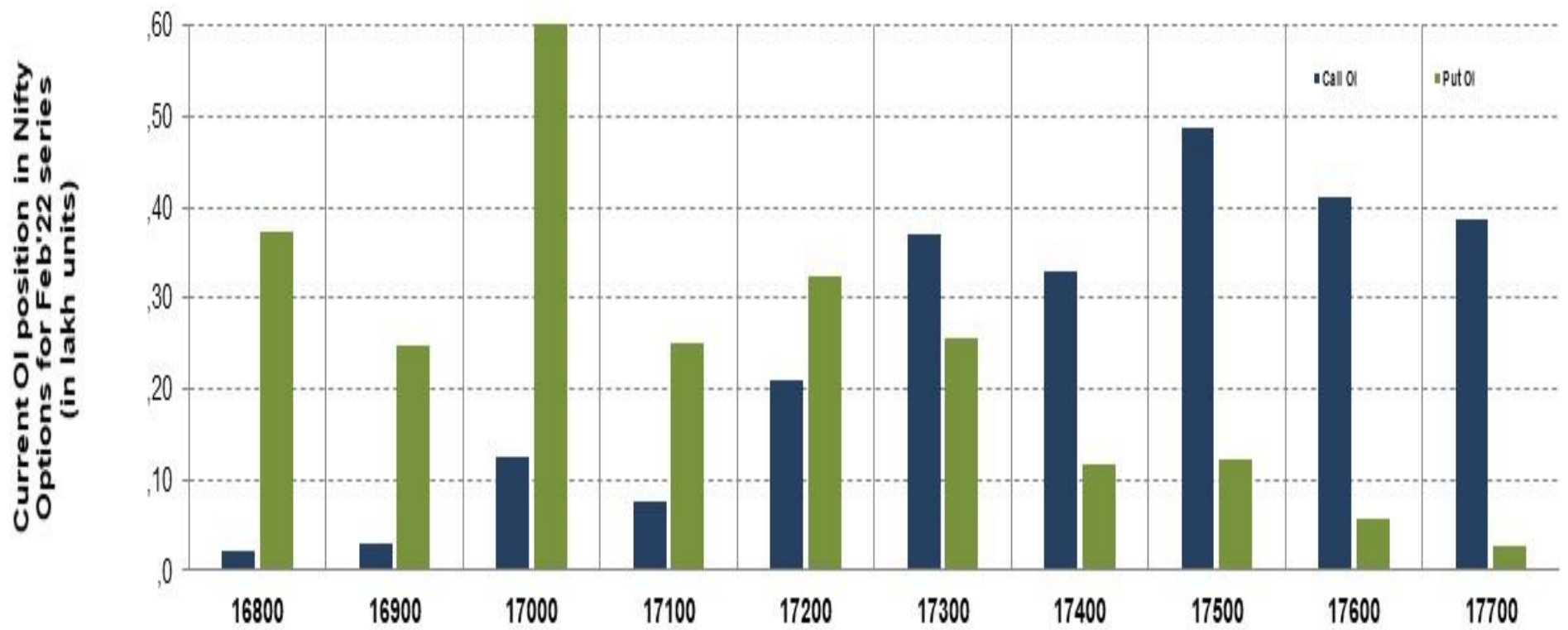
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.97 million** in Open Interests is **Strike Price of 17200**
- **Most Active Nifty Put** with a reduction of **0.85 millions** in Open Interests is **Strike Price of 17300**
- **Maximum Open Interest** an outstanding was **4.87 millions** for Calls at **Strike Price of 17500**
- **Maximum Open Interest** an outstanding was **6.30 millions** for Puts at **Strike Price of 17000**

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