



MORNING MANTRA



Daily Derivatives & Market Report

FEB 22, 2022



Extending losing streak for fifth straight session, Indian equity benchmarks ended the Tuesday's trade in red terrain as rising geopolitical tensions between Russia and Ukraine triggered a sell-off in global equities. Markets made a gloomy start following weak global cues as Russian President Vladimir Putin recognized the independence of two Russian-backed breakaway republics in the east of Ukraine. Meanwhile, voicing 'deep concern' over the escalation of tension along the Russia-Ukraine border, India has told the UN Security Council that the immediate priority is de-escalation of tensions, taking into account the 'legitimate' security interests of all countries. Markets traded in red throughout the day. Report that foreign institutional investors sold shares worth Rs 2,261.9 crore in the Indian capital market on Monday, too dented sentiments.

However, markets made some recovery in later part of the day as traders went for bargain hunting in fundamentally strong stocks. Traders also got some support with NITI Aayog CEO Amitabh Kant's statement that Indian economy growing at 9.2%, among fastest-growing large economies. He added the Indian economy is expected to grow at similar rates in the coming years. Though, the recovery was not enough to bring the key gauges into green as traders remained cautious on lingering worries over Russia-Ukraine geopolitical concern which sent oil prices to seven-year high. Meanwhile, the United States and its European allies are poised to announce harsh new sanctions against Russia after Putin formally recognised the breakaway regions in eastern Ukraine, escalating a security crisis on the continent.

Weak opening in European markets and lower ending in Asian markets too dampened sentiments. Back home, India Ratings and Research in its latest report has said that facing intense competition from banks, gold loan Non-Banking Financial Companies (NBFCs) are likely to adopt aggressive strategies to maintain and expand their gold loan franchise. It mentioned many banks, both private and public, have become fairly active in the gold loan space, enticed by high yield and liquid security. Meanwhile, aviation industry stocks were in focus with a private report that the government is likely to propose a formula to bring aviation turbine fuel (ATF) under the ambit of Goods and Services Tax (GST). The likely government proposal will be to allow 18 percent GST in addition to VAT or excise rate.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57300.68	-382.91	-0.66
NIFTY	17092.20	-114.45	-0.67
MIDCAP	23416.89	-165.37	-0.70
SMLCAP	26697.23	-429.92	-1.62
BSEFMC	13134.38	-129.19	-0.97
AUTO	25734.99	-64.00	-0.25
POWER	3809.63	12.24	0.32
REALTY	3413.43	-105.82	-3.01
BSE IT	33814.20	-354.05	-1.04
BANKEX	42818.68	-313.54	-0.73
OIL GAS	17504.29	-181.53	-1.03
METAL	19533.44	-255.19	-1.29
INDIA VIX	26.66	3.76	16.41

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	390	1773	27
BSE	634	2724	84

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5898	4331	36
NSE CASH	57354	48169	19
NSE F&O	7966837	6895873	16

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.97	4.31	1.24
SENSEX	25.18	3.49	0.97

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8143.69	4035.11	4108.58
FII	8614.37	11859.89	-3245.52

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	9018.59	10386.28	(1368)
Index Options	623006.94	620142.46	2864
Stock Futures	58575.66	56577.68	1998
Stock Options	22798.07	22412.18	386

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.02	1.13
BANK NIFTY	0.89	0.99

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.91	96.07	-0.17

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.693	6.749	0.84
USA	1.930	1.930	0.00

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1893.88	-15.5	-0.81
Silver	24.02	0.02	0.10
Crude-Oil	93.80	2.21	2.41
Brent-Crude	97.88	2.52	2.64

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
24 FEB -22 USD-INR	74.79	0.19	0.25
24 FEB -22 EUR-INR	84.92	0.18	0.21
24 FEB -22 GBP-INR	101.48	-0.14	-0.14
24 FEB -22 JPY- INR	65.11	0.14	0.21

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17092	16723	16908	17028	17213	17333
SENSEX	57301	55956	56628	57067	57739	58178
NIFTY FUTURES	17061	16725	16893	17019	17187	17313
BANK NIFTY	37372	36442	36907	37283	37748	38124
CNX IT	34130	33319	33724	34006	34411	34692
CNX MIDCAP	28285	27631	27958	28153	28480	28675
CNX SMALLCAP	9843	9643	9743	9815	9915	9987
INDIA VIX	26.66	20.87	23.77	25.79	28.69	30.71

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Sell	Neutral	Buy
SENSEX	Sell	Neutral	Buy
NIFTY FUTURES	Sell	Neutral	Buy
BANK NIFTY	Sell	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 23-02-2022

ESCORTS, IBULHSGFIN,PNB

TECHNICAL VIEWS



NIFTY

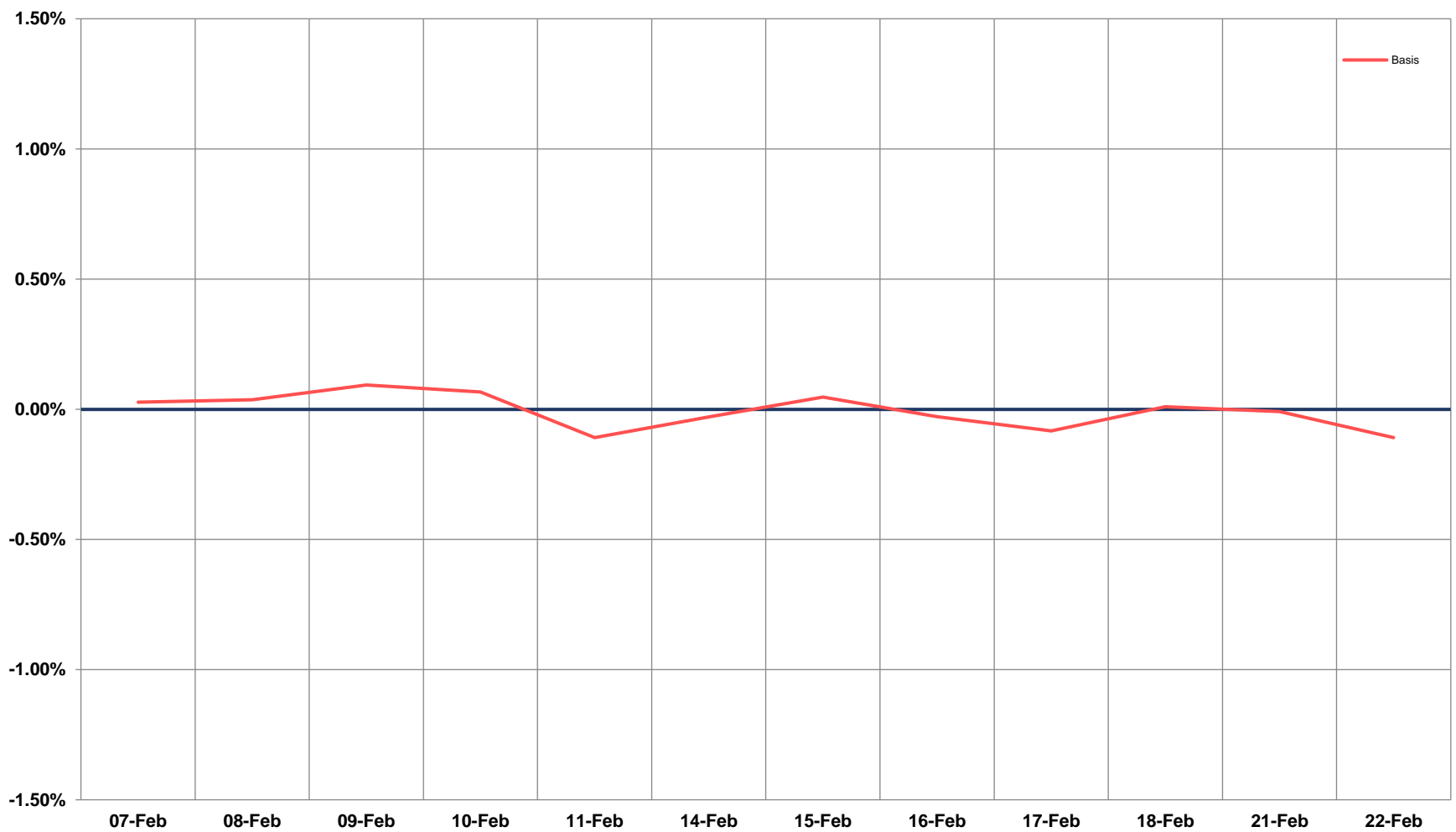
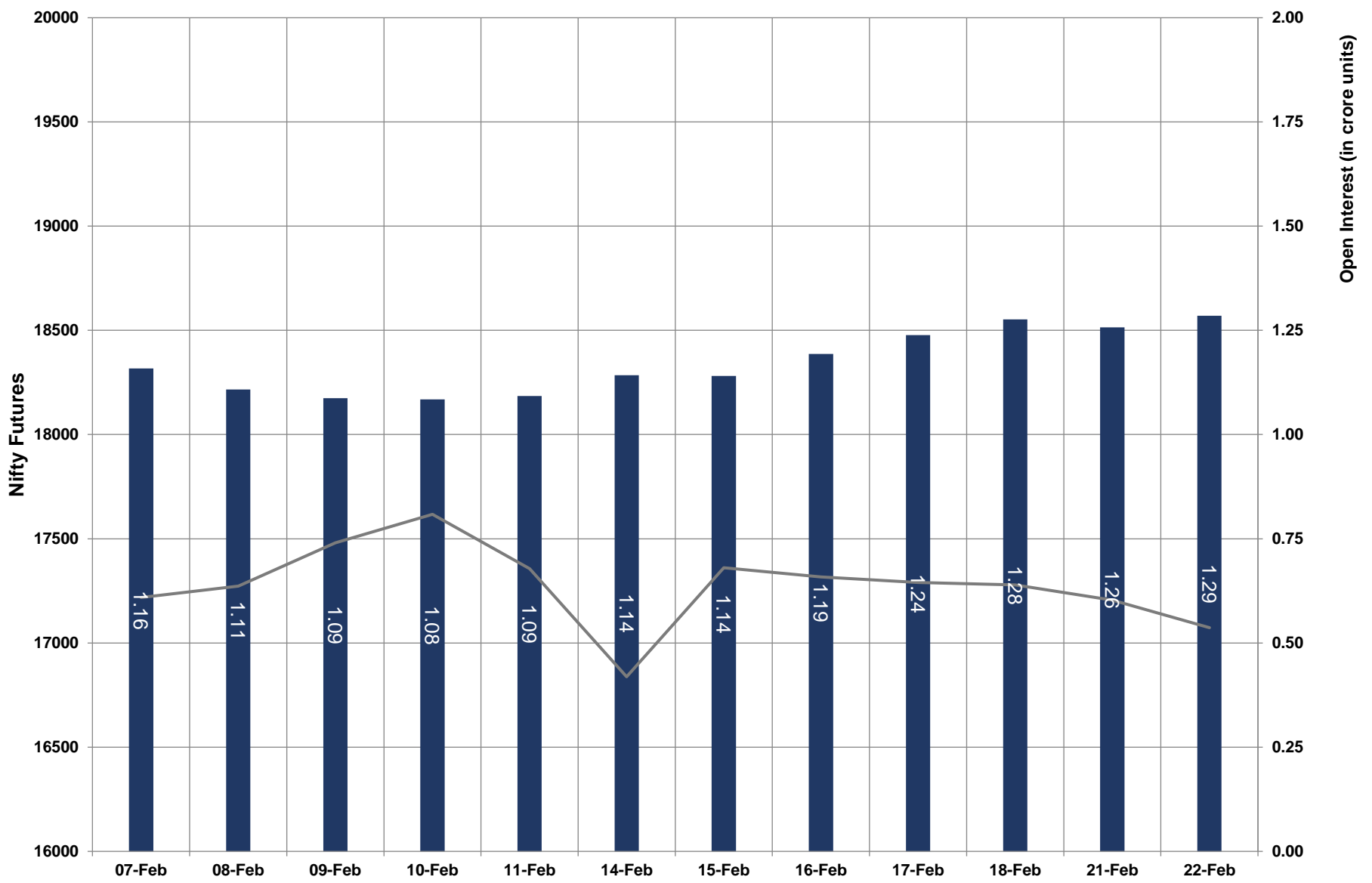


- Nifty Cash = 17092.20 (-0.67%)
- Resistance levels = 17260 and 17345
- Support levels = 16970 and 16880

TECHNICAL VIEWS



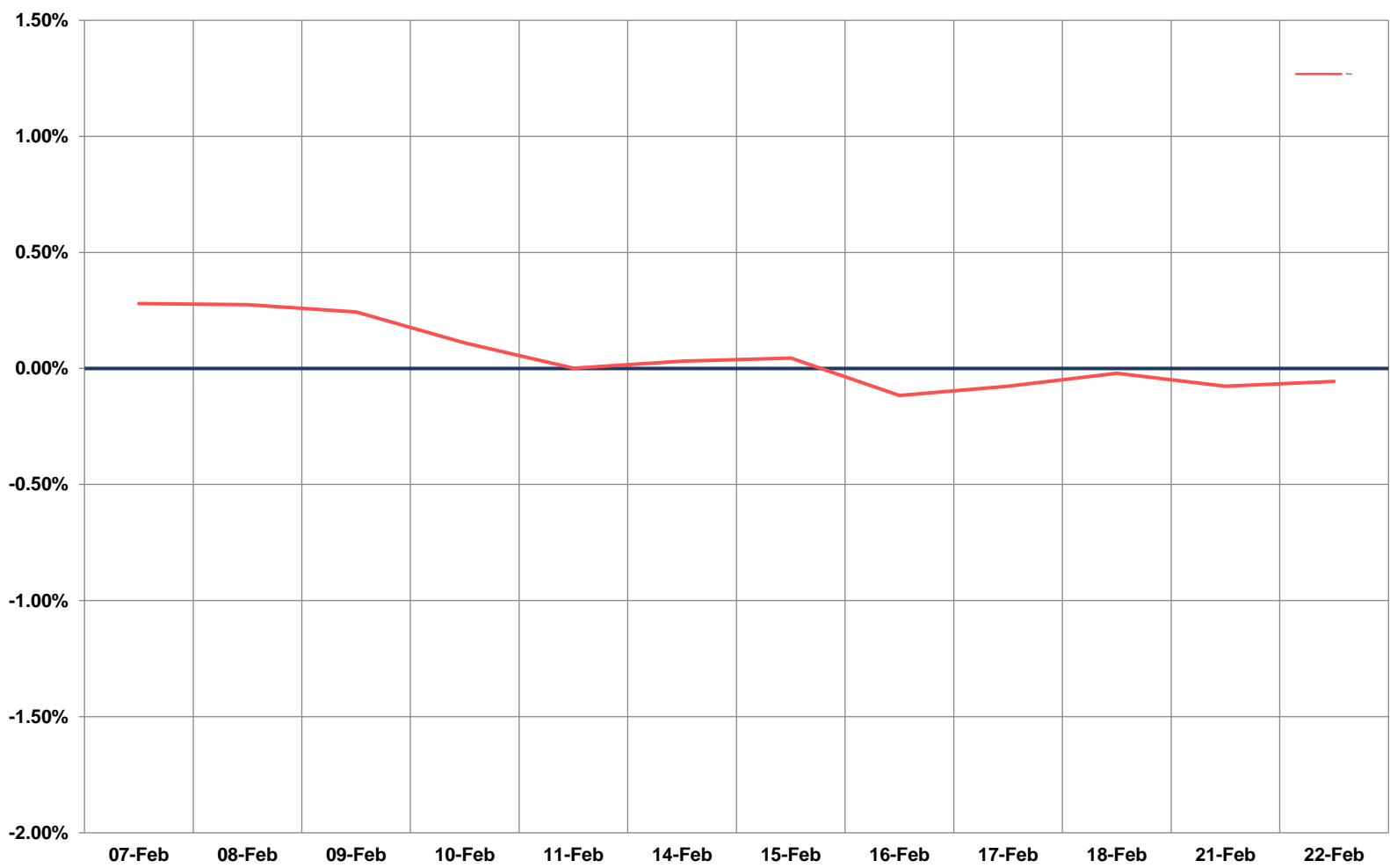
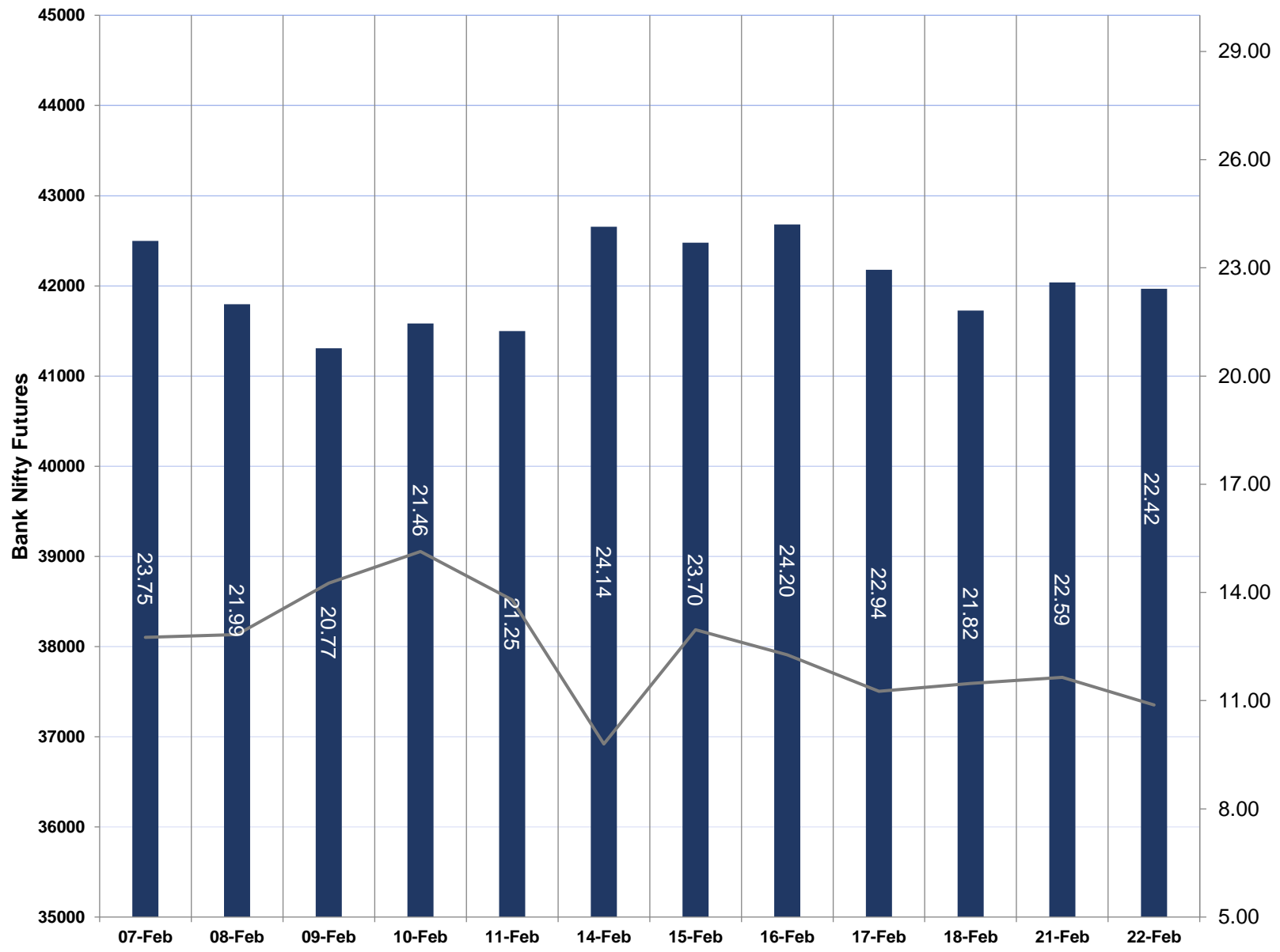
NIFTY FUTURES



TECHNICAL VIEWS



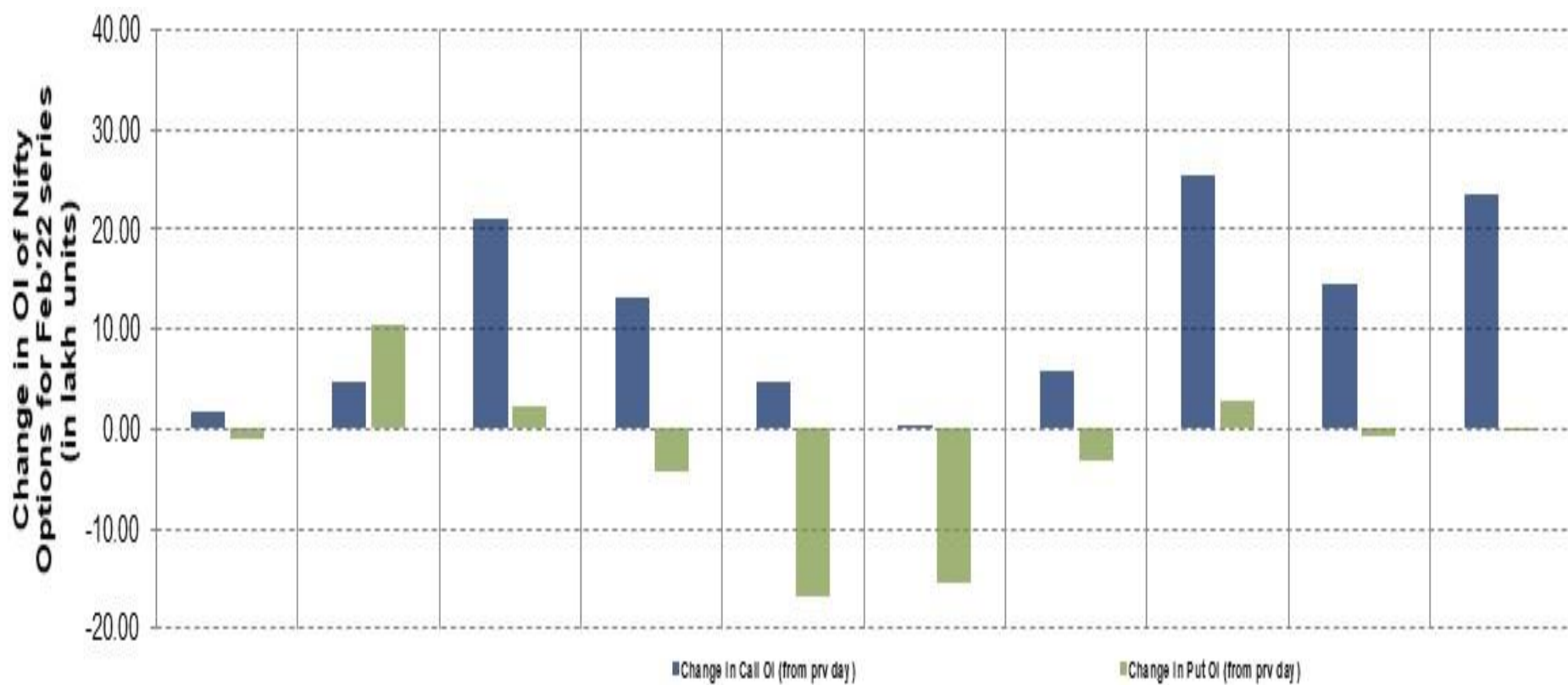
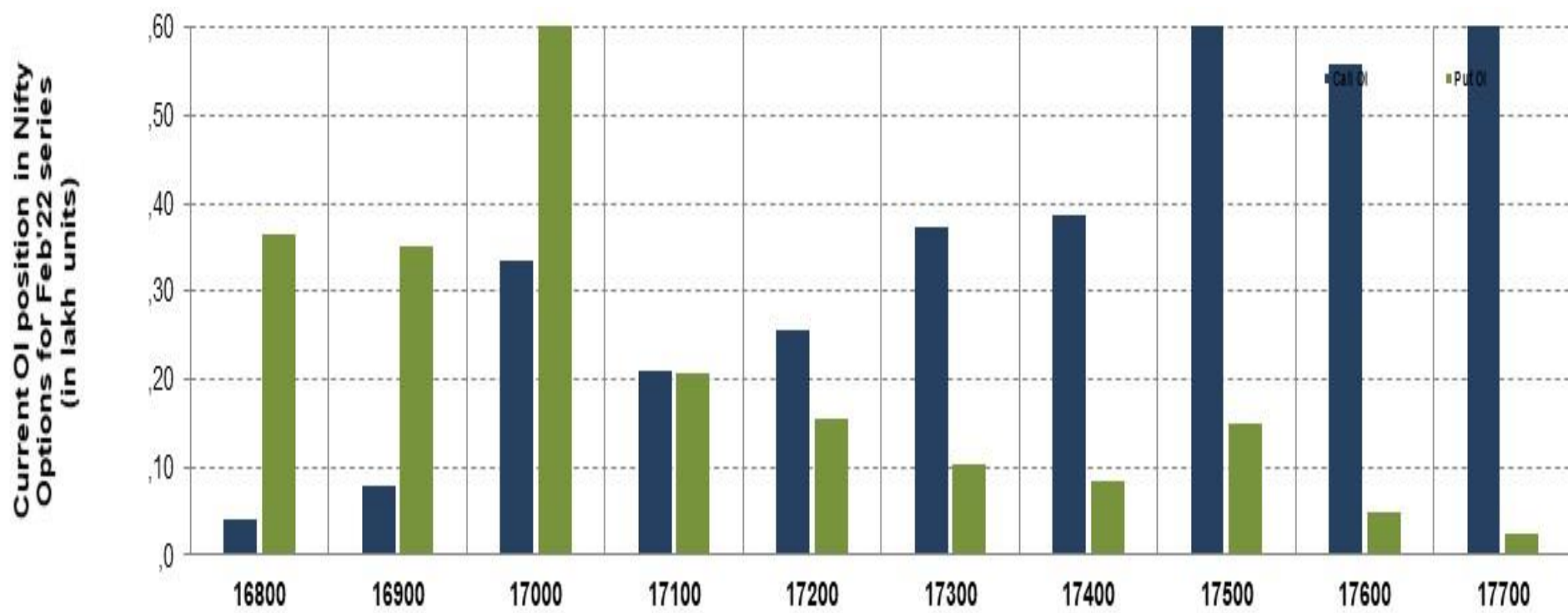
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **2.54 million** in Open Interests is **Strike Price of 17500**
- **Most Active Nifty Put** with a reduction of **1.68 millions** in Open Interests is **Strike Price of 17200**
- **Maximum Open Interest** an outstanding was **7.42 millions** for Calls at **Strike Price of 17500**
- **Maximum Open Interest** an outstanding was **6.54 millions** for Puts at **Strike Price of 17000**

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