



MORNING MANTRA



Daily Derivatives & Market Report

Jan 31, 2022



Indian equity benchmarks ended on a strong note on Monday. The start of the day was in green, as sentiments got a boost with a survey by industry body Ficci showing a sharp improvement in manufacturing outlook in Q3 (October-December 2021-22) after some revival in the first half of 2021-22. Some support also came in as RBI data showed bank credit grew 8.01 per cent to Rs 115 lakh crore and deposits rose 9.28 per cent to Rs 159.83 lakh crore in the fortnight ended January 14.

Markets remained higher during the trading session, as traders remained up-beat with Apparel Export Promotion Council (AEPC) Chairman Narendra Goenka stating that the Council is looking at new markets such as Latin America, Australia, and Israel to push the country's apparel exports, which are expected to record healthy growth during the current fiscal and in 2022-23, even though rising raw material prices are impacting the industry.

Finally, markets ended in green, as India's economic growth is expected to remain in the range of 8 to 8.5 per cent in 2022-23 as against a projected growth of 9.2 per cent in the current financial year and a sharp contraction witnessed in 2020-21, according to the Economic Survey 2021-22 tabled in the parliament. Besides, ahead of the Union Budget 2022-23, industry body CII pitched for additional incentive rates to be included in the Production Linked Incentive Schemes based on the number of jobs created.

On the global front, European markets were trading higher as investors continue to monitor developments between Russia and Ukraine and oil hit its highest price in seven years. Asian markets settled mostly higher on Monday, after industrial production in Japan gained 2.7 percent on year in December. The Ministry of Economy, Trade and Industry said that was shy of expectations for an increase of 3 percent and down from 5.1 percent in November.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58014.17	813.94	1.42
NIFTY	17339.85	237.90	1.39
MIDCAP	24613.01	426.28	1.76
SMLCAP	29226.73	286.55	0.99
BSEFMC	13460.95	95.26	0.71
AUTO	26408.33	457.00	1.76
POWER	3937.46	20.83	0.53
REALTY	3811.61	117.13	3.17
BSE IT	34735.97	911.97	2.70
BANKEX	43569.48	311.74	0.72
OIL GAS	18672.22	259.19	1.41
METAL	18984.62	-1.34	-0.01
INDIA VIX	21.95	1.25	6.06

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1216	954	57
BSE	1831	1711	144

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4183	5515	(24)
NSE CASH	60746	70889	(14)
NSE F&O	4007036	4189929	(4)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.42	4.37	1.20
SENSEX	26.89	3.57	0.95

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	9167.06	5518.41	3648.65
FII	6014.14	9638.62	-3624.48

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5901.08	4605.61	1295
Index Options	331382.42	336113.06	(4731)
Stock Futures	17769.91	15674.75	2095
Stock Options	12646.94	12591.37	56

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.91	0.92
BANK NIFTY	0.68	0.65

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.83	97.25	-0.4

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.684	6.768	-1.24
USA	1.791	1.780	0.61

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1796.04	4.91	0.27
Silver	22.40	-0.03	-0.13
Crude-Oil	87.44	0.62	0.71
Brent-Crude	91.2	1.17	1.30

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
24 FEB -22 USD-INR	74.91	-0.41	-0.54
24 FEB -22 EUR-INR	83.72	-0.21	-0.25
24 FEB -22 GBP-INR	100.67	-0.18	-0.18
24 FEB -22 JPY- INR	64.96	-0.23	-0.36

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17340	17192	17266	17338	17412	17484
SENSEX	58014	57495	57754	58006	58266	58517
NIFTY FUTURES	17368	17201	17284	17355	17438	17509
BANK NIFTY	37975	37377	37676	37947	38246	38516
CNX IT	34825	34214	34519	34746	35051	35278
CNX MIDCAP	30274	29981	30127	30244	30391	30507
CNX SMALLCAP	11116	10966	11041	11119	11194	11271
INDIA VIX	21.95	20.18	21.06	21.59	22.47	23.00

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 1-02-2022

NIL

TECHNICAL VIEWS



NIFTY

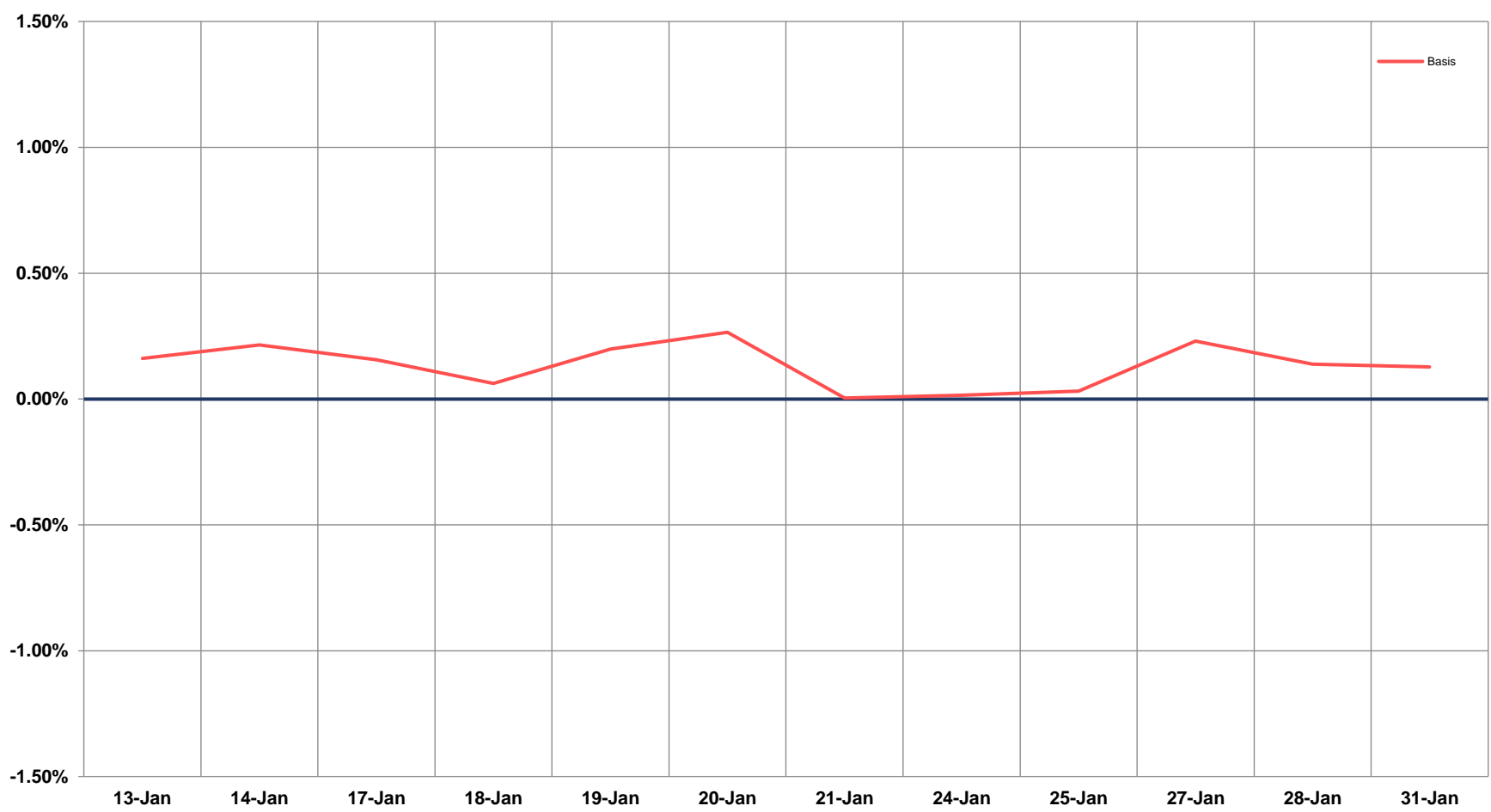
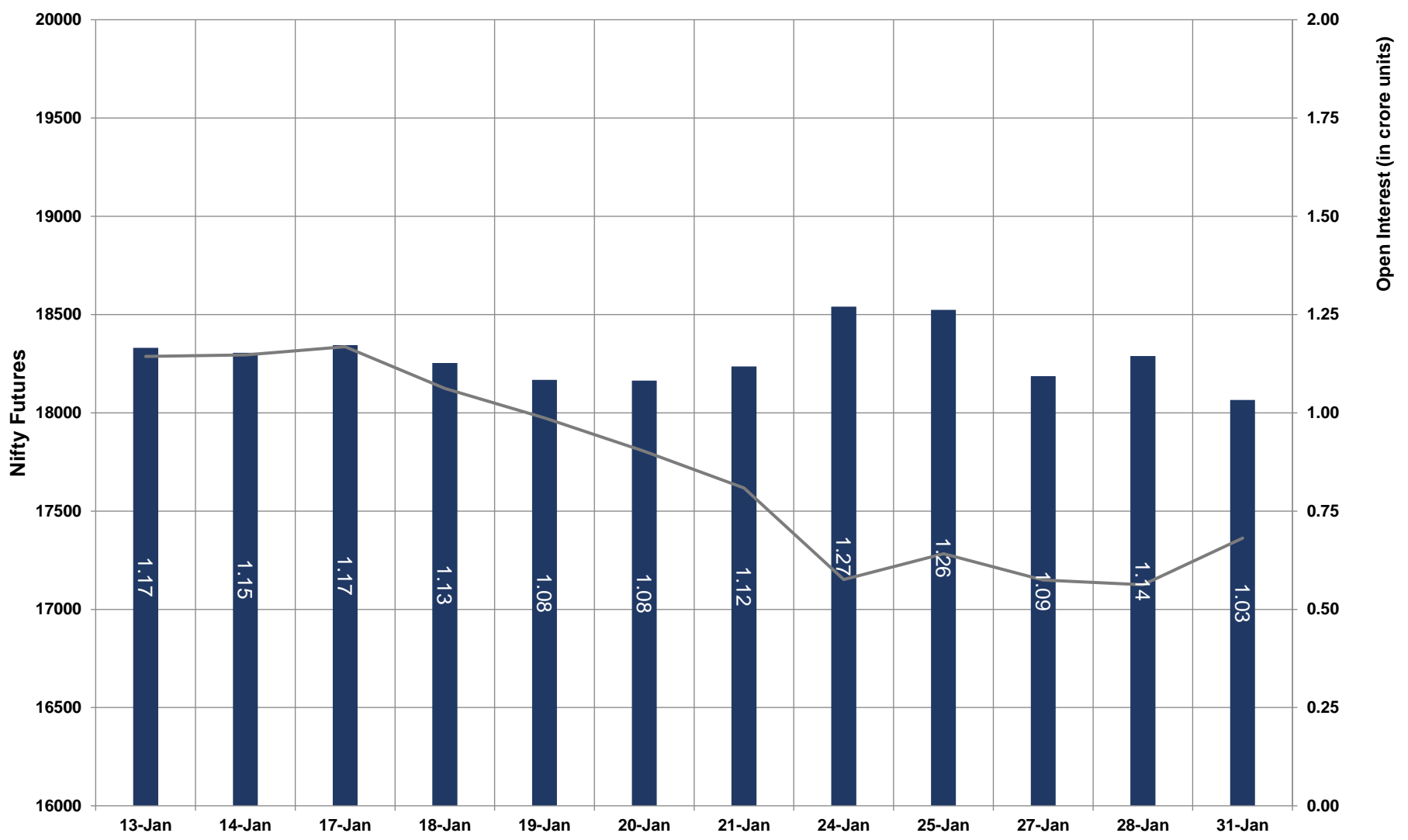


- Nifty Cash = **17339.85 (1.39%)**
- Resistance levels = **17,590** and **17771**
- Support levels = **17120** and **16910**

TECHNICAL VIEWS



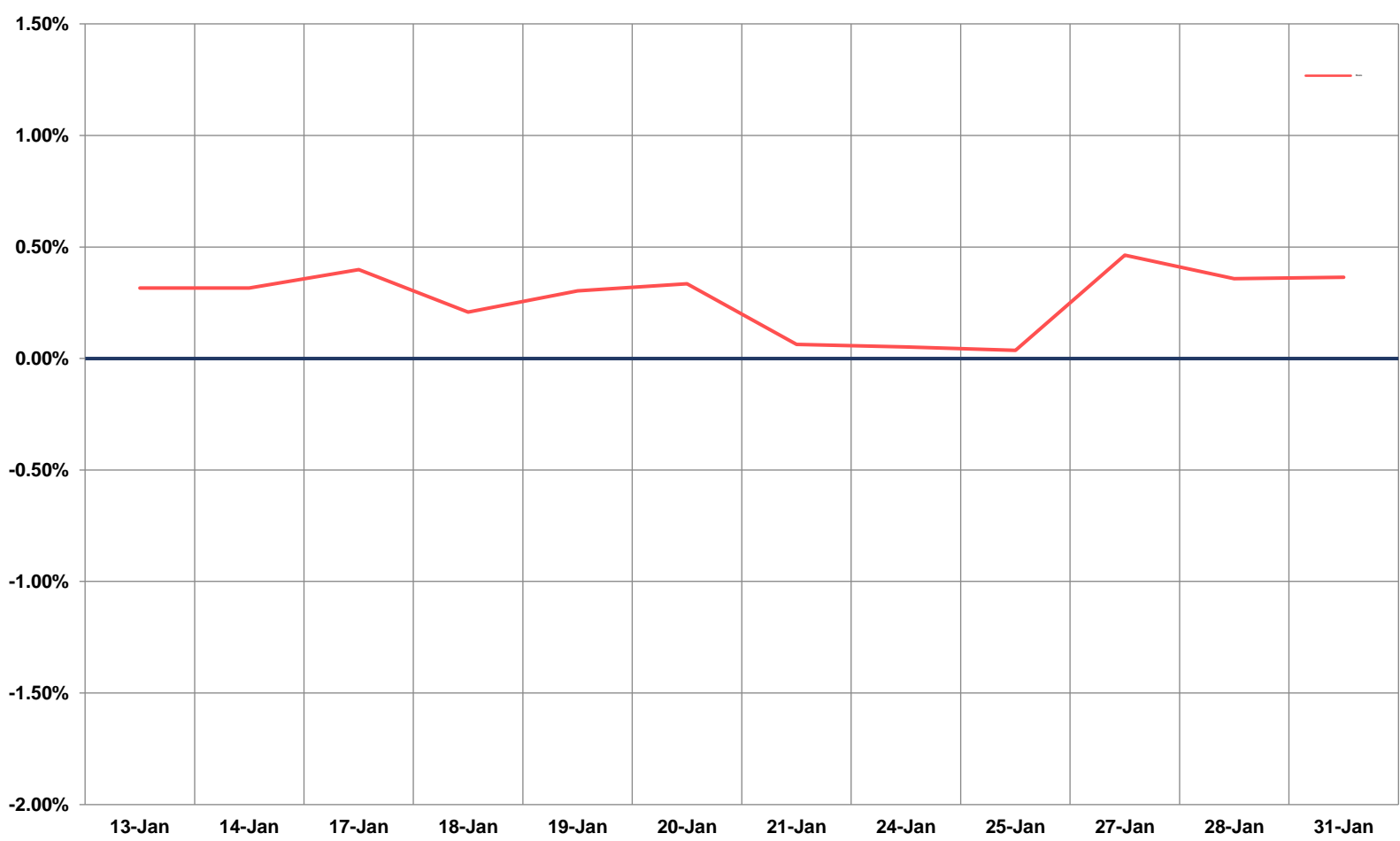
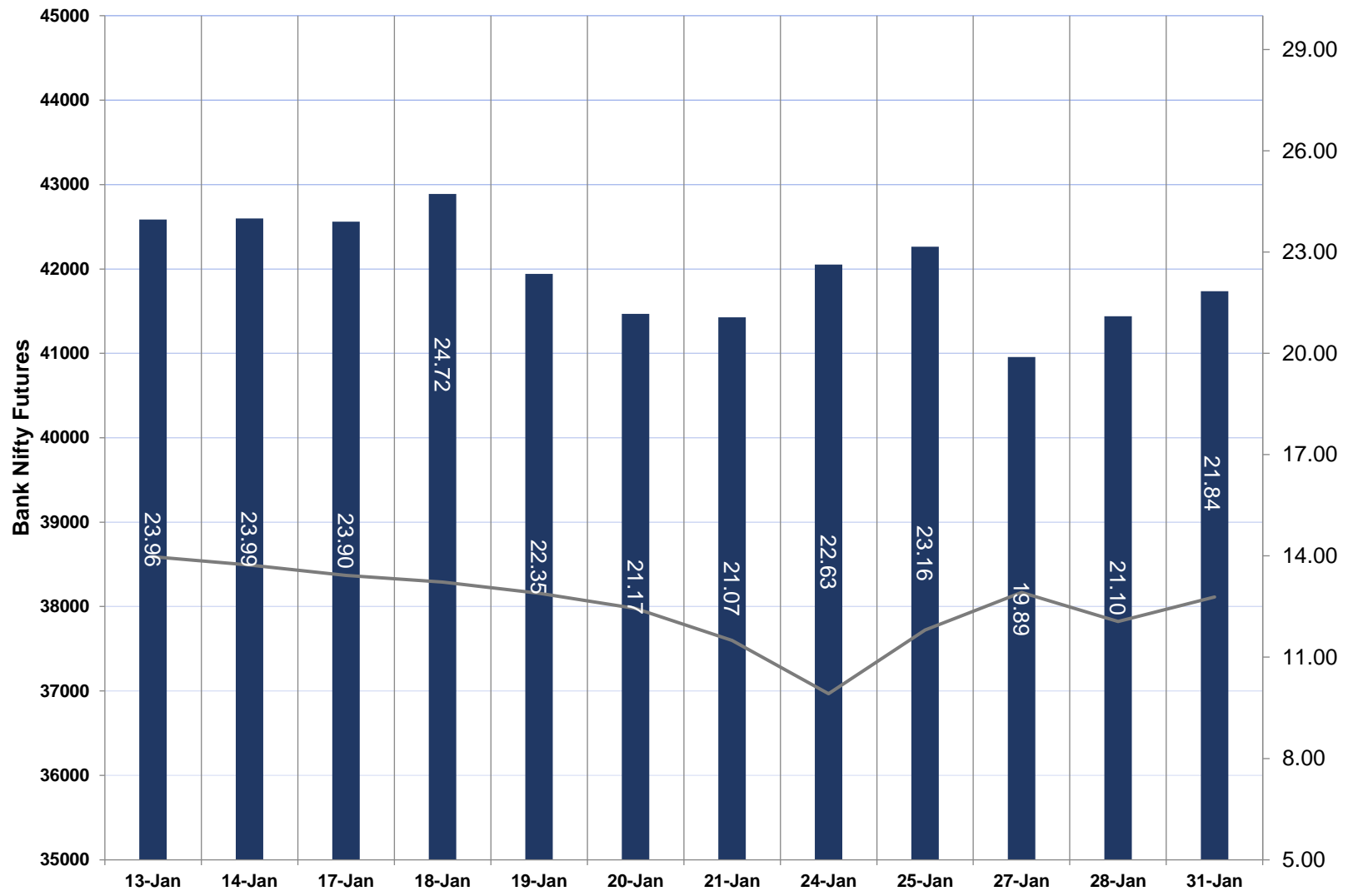
NIFTY FUTURES



TECHNICAL VIEWS



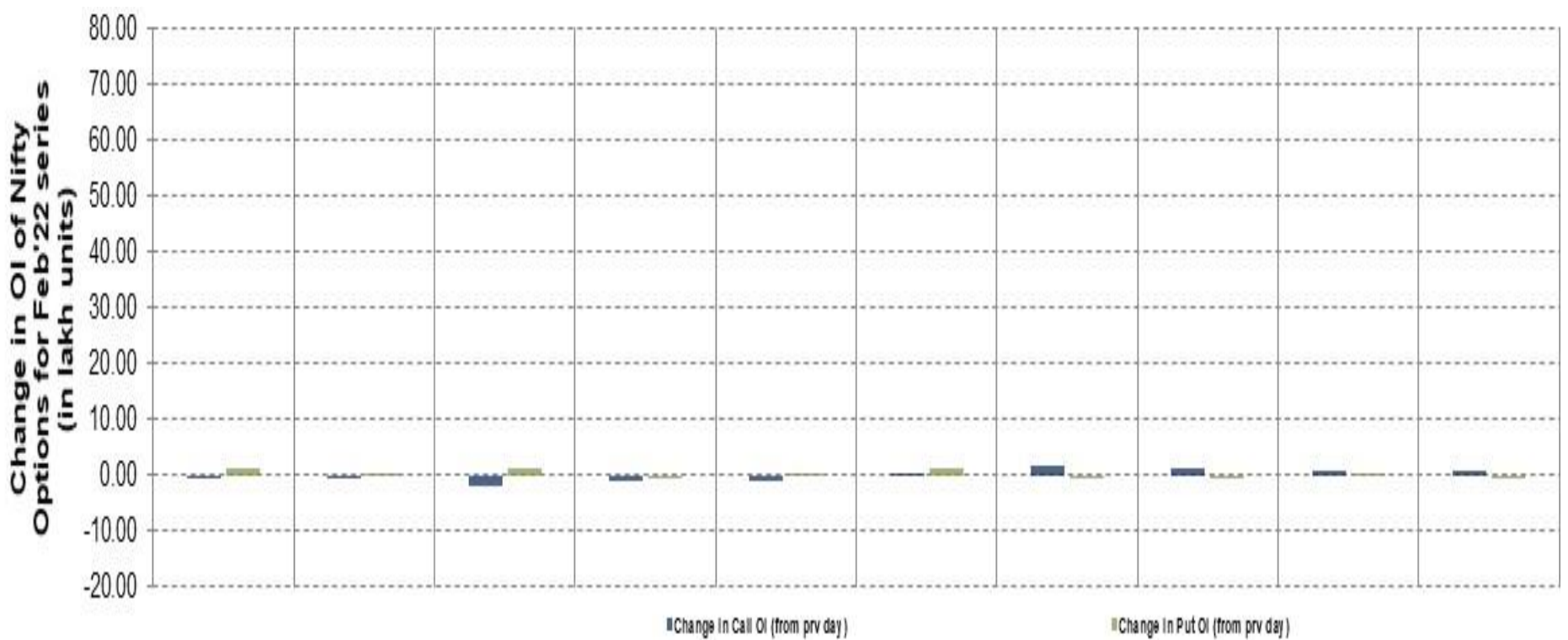
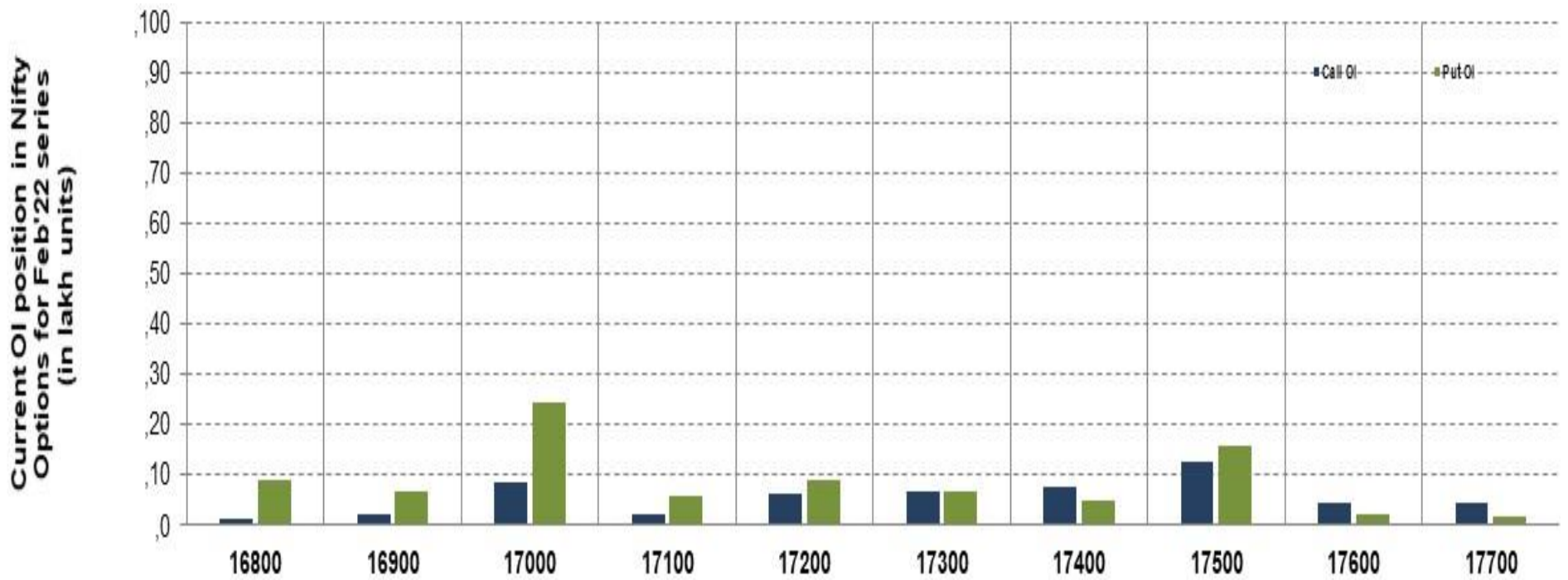
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a addition of **0.09 million** in Open Interests is **Strike Price of 17500**
- **Most Active Nifty Put** with an addition of **0.13 millions** in Open Interests is **Strike Price of 17000**
- **Maximum Open Interest an outstanding** was **1.25 millions** for Calls at **Strike Price of 17500**
- **Maximum Open Interest an outstanding** was **2.45 millions** for Puts at **Strike Price of 17000**

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