



# MORNING MANTRA



Daily Derivatives & Market Report

FEB 01, 2022



Dalal Street cheered the Union Budget, with both Sensex and Nifty ending on a strong note. After a positive start, markets remained higher for the most part of the trading session, as GST collection in January crossed Rs 1.38 lakh crore in January, a growth of 15 per cent over the year-ago period. Some support also came in as India's eight core sectors grew by 3.8 percent in December 2021 compared to 3.4 percent in November 2021. Traders took some encouragement with newly appointed Chief Economic Advisor (CEA) V Anantha Nageswaran's statement that abatement of the COVID-19 pandemic would kick in virtuous cycle investment leading to job creation. He also said the government has taken various steps to support lower income categories.

But, in a noon deals, indices witnessed sharp fall, after Indian manufacturing activity fell in the month of January, but stayed above the 50 mark that separates growth from contraction. As per the survey report, the Nikkei India Manufacturing Purchasing Managers' Index (PMI) - a composite single-figure indicator of manufacturing performance - eased to 54.0 in January from 55.5 in December. Besides, the data released by the Controller General of Accounts showed that the Centre's fiscal deficit rose to 50.4 percent of the FY22 target in April-December 2021, with a huge increase seen in tax collections as well as capital expenditure for the month of December 2021.

However, markets soon staged recovery to end the trading day in green terrain, after Finance Minister Nirmala Sitharaman declares schemes to boost growth such as ECLGS to be extended upto March 2023, guaranteed cover extended by another Rs 50,000 crore. Besides, the Reserve Bank of India (RBI) in its latest data has said that banks' non-food credit growth accelerated to 9.3 percent in December 2021 from 6.6 per cent in the same period of the last year. Credit to agriculture and allied activities continued to perform well, registering a robust growth of 14.5 percent in December 2021 as compared to 7.7 percent in December 2020. Growth in loans to industry improved noticeably to 7.6 percent in December 2021 from 0.4 percent.

On the global front, European markets were trading higher with all the top regional bourses in positive territory, rebounding from a gloomy January, after some optimism from the U.S. boosted global equities. Japanese market ended higher, after the unemployment rate in Japan came in at a seasonally adjusted 2.7 percent in December, the Ministry of Internal Affairs and Communications said on Tuesday.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58862.57	848.40	1.46
NIFTY	17576.85	237.00	1.37
MIDCAP	24877.93	264.92	1.08
SMLCAP	29496.59	269.86	0.92
BSEFMC	13710.19	249.24	1.85
AUTO	26129.56	-188.77	-0.71
POWER	3956.82	19.36	0.49
REALTY	3877.85	66.24	1.74
BSE IT	35302.32	566.35	1.63
BANKEX	44127.02	557.54	1.28
OIL GAS	18503.7	-169.15	-0.91
METAL	19918.63	934.01	4.92
INDIA VIX	19.98	-1.97	-9.00

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1160	877	55
BSE	1677	1679	93

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6104	4183	46
NSE CASH	70820	60746	17
NSE F&O	9496650	4007036	137

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.62	4.43	1.18
SENSEX	27.18	3.62	0.93

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7906.24	6308.54	1597.70
FII	7145.99	7167.78	-21.79

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	9609.84	10024.54	(415)
Index Options	755033.22	751695.68	3338
Stock Futures	24474.71	22368.08	2107
Stock Options	20337.66	20469.31	(132)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.96	0.91
BANK NIFTY	0.73	0.68

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.29	96.54	-0.25

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.829	6.684	2.17
USA	1.761	1.782	-1.19

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1807.42	9.45	0.53
Silver	22.82	0.33	1.49
Crude-Oil	88.16	0.01	0.01
Brent-Crude	89.21	-0.05	-0.06

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
24 FEB -22 USD-INR	75.03	0.12	0.16
24 FEB -22 EUR-INR	84.62	0.88	1.05
24 FEB -22 GBP-INR	101.34	0.67	0.66
24 FEB -22 JPY- INR	65.42	0.51	0.78

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17577	17103	17340	17481	17718	17859
SENSEX	58863	57250	58056	58544	59351	59839
NIFTY FUTURES	17609	17089	17349	17491	17751	17894
BANK NIFTY	38506	37221	37863	38333	38975	39445
CNX IT	35372	34506	34939	35187	35620	35868
CNX MIDCAP	30612	29946	30279	30462	30795	30978
CNX SMALLCAP	11179	10930	11055	11152	11276	11374
INDIA VIX	19.98	18.28	19.13	20.60	21.45	22.92

## 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	Neutral	Neutral	Neutral

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

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# TECHNICAL VIEWS



## NIFTY

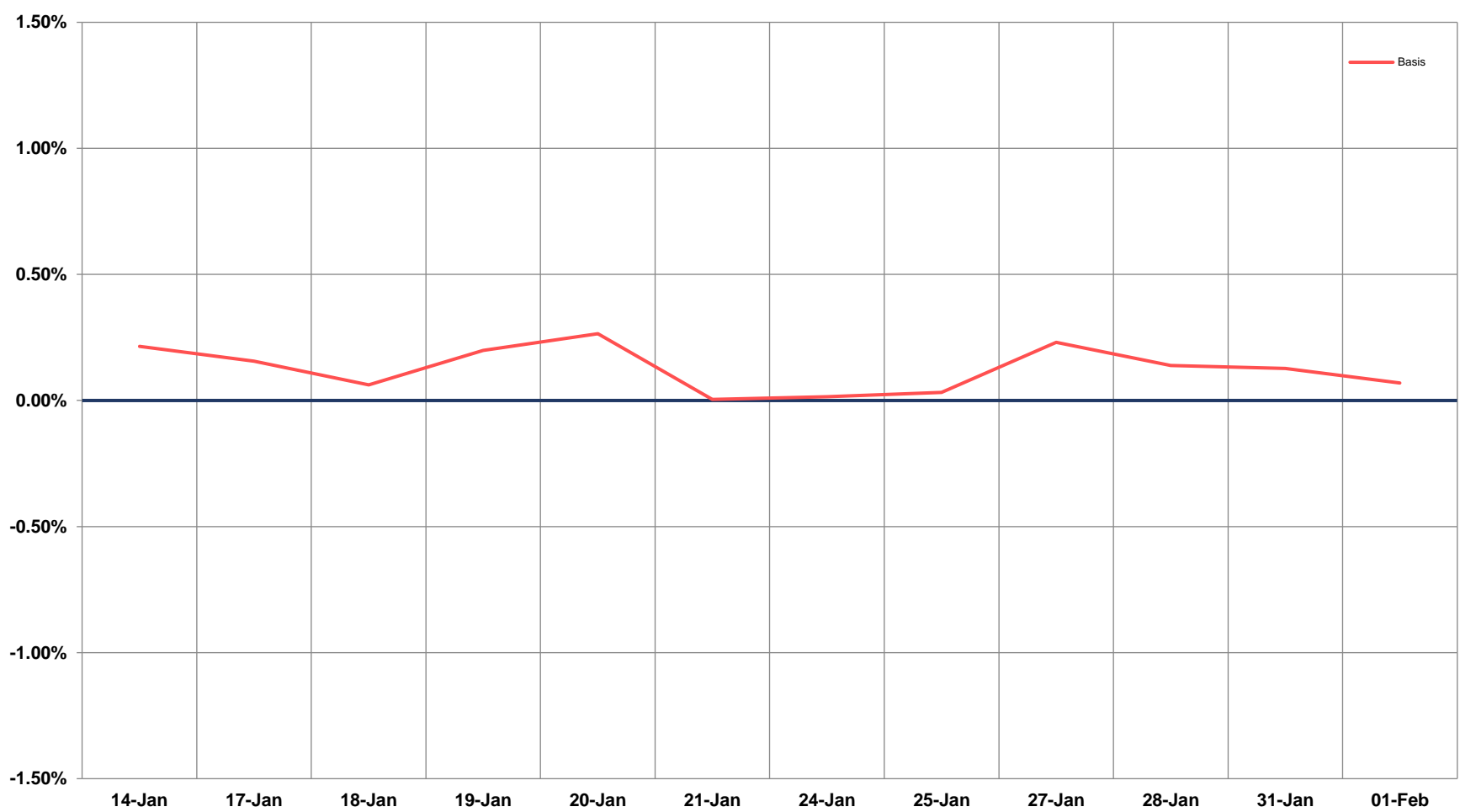
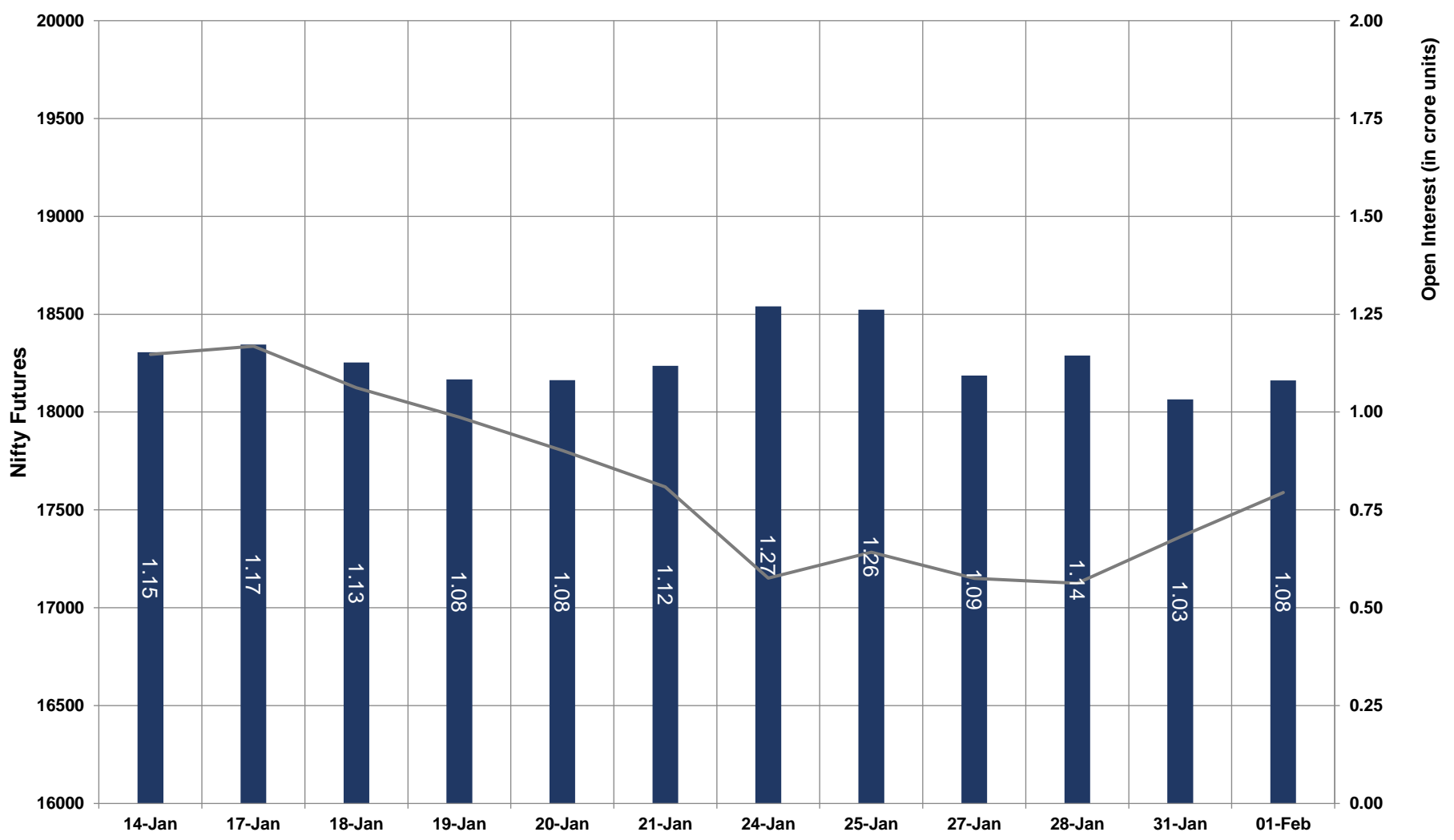


- Nifty Cash = 17576.85 (1.37%)
- Resistance levels = 17771 and 17910
- Support levels = 17370 and 17220

# TECHNICAL VIEWS



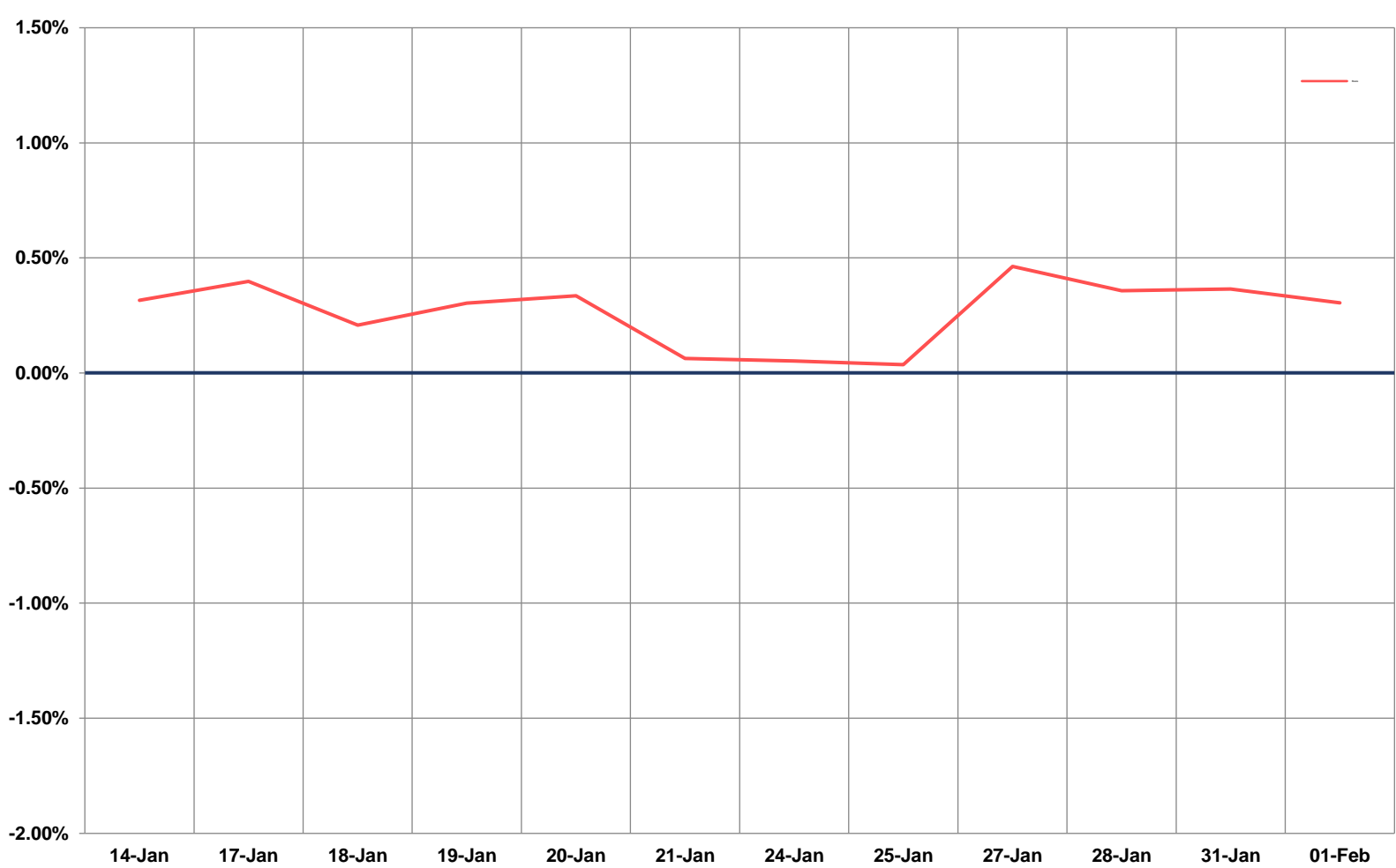
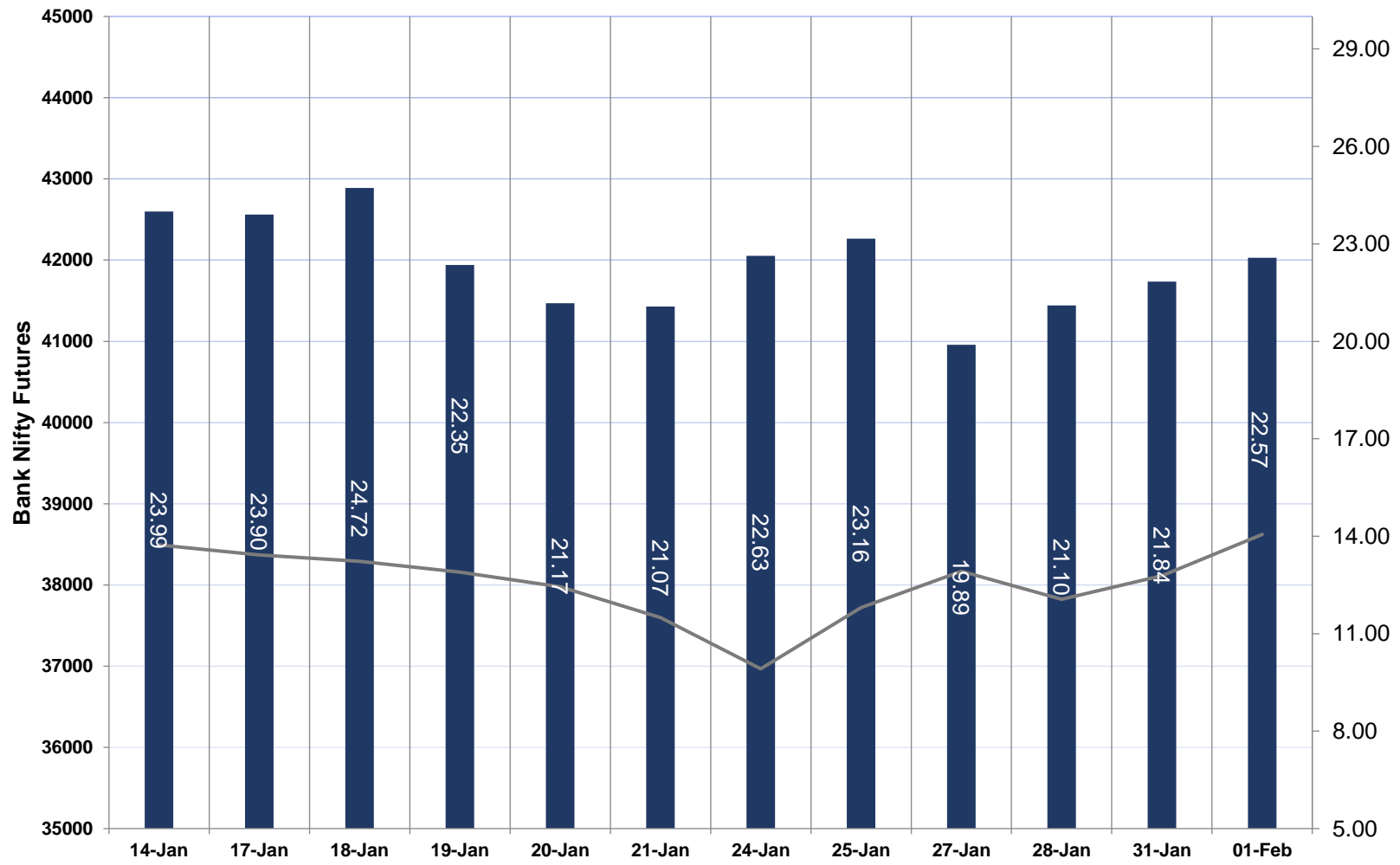
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

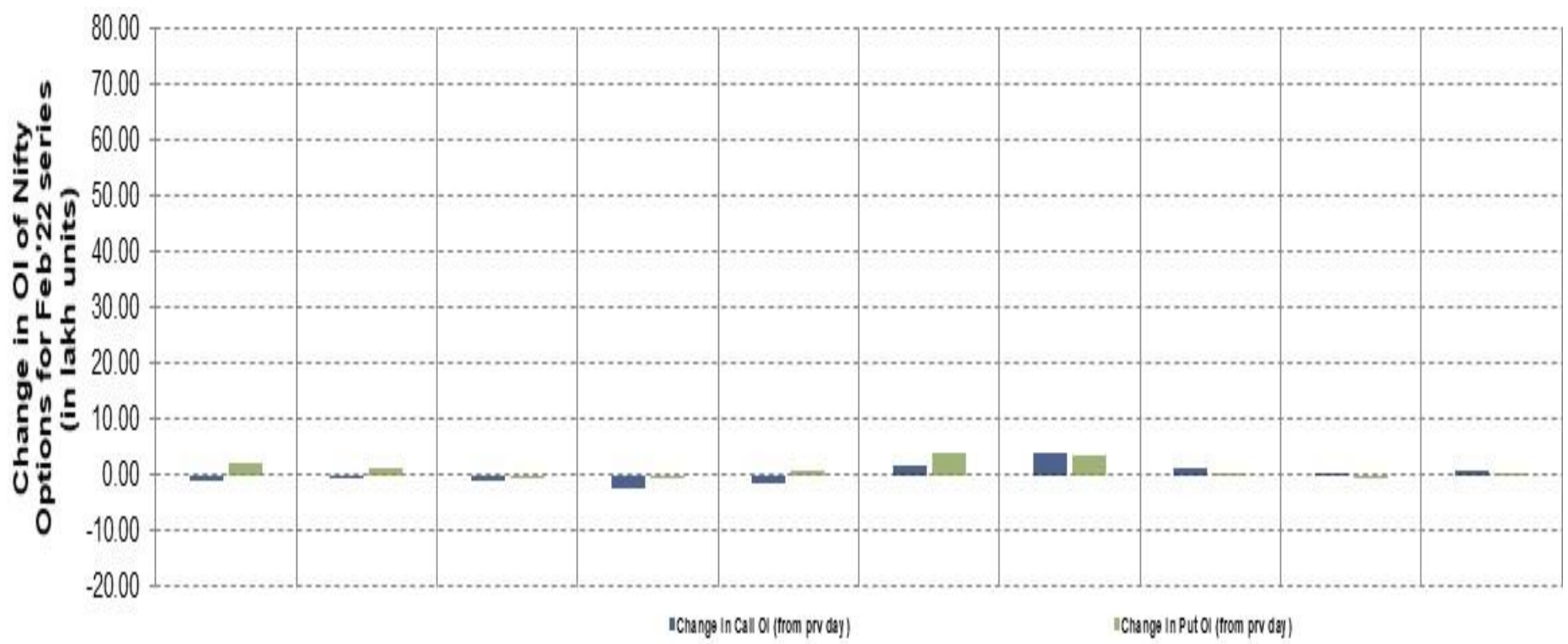
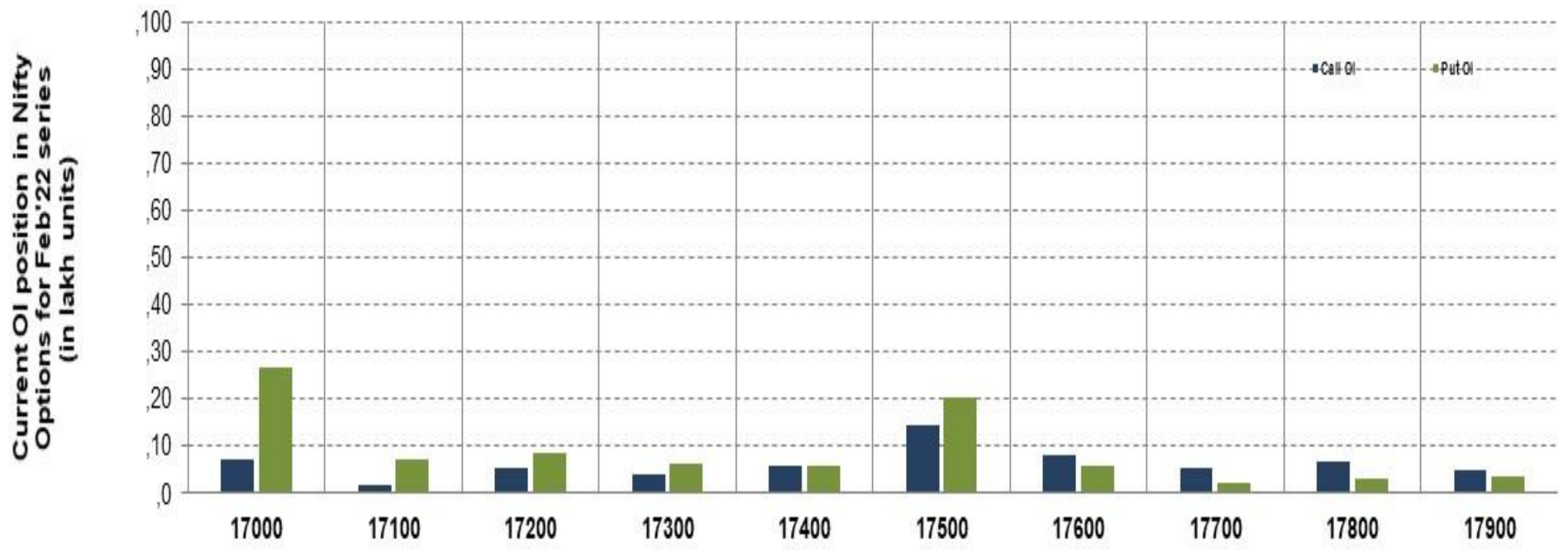




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.18 million** in Open Interests is **Strike Price of 17500**
- **Most Active Nifty Put** with an addition of **0.21 millions** in Open Interests is **Strike Price of 17000**
- **Maximum Open Interest an outstanding** was **1.43 millions** for Calls at **Strike Price of 17500**
- **Maximum Open Interest an outstanding** was **2.66 millions** for Puts at **Strike Price of 17000**

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