



MORNING MANTRA



Daily Derivatives & Market Report

FEB 02, 2022



Bulls held a tight grip over Dalal Street on Wednesday, with both Sensex and Nifty ending near their intraday high points. The start of the trading day was on a strong note, as domestic sentiments got a boost as Chief Economic Adviser V Anantha Nageswaran expressed hope that India would become a \$5 trillion economy by FY26 or the next year on the back of 8-9 per cent sustained growth. He added gross domestic product (GDP) in dollar terms has already crossed \$3 trillion.

Some support also came in as provisional data of the commerce ministry showed that the country's exports rose by 23.69 per cent to \$34.06 billion in January on healthy performance by engineering, petroleum and gems and jewellery segments even as trade deficit widened to \$17.94 billion during the month. Traders took note of report that Commerce and industry minister Piyush Goyal said his ministry is in talks with the finance ministry to allow firms in the special economic zones (SEZs) to sell goods in the domestic market by paying just an equalisation levy.

Gaining rally continued on the Dalal Street during the entire trading session. Traders remained positive, as the USA India Chamber of Commerce has said that in the midst of third wave of COVID-19, Finance Minister Nirmala Sitharaman has come up with an impactful budget which is balanced, fiscally prudent and growth-oriented. Besides, Internet and Mobile Association of India (IAMAI) said the Union Budget reflects the government's aim to create a robust and inclusive digital economy.

On the global front, European markets were trading higher for a third straight session on Wednesday, recouping nearly half of their January losses, as strong fourth-quarter earnings outweighed concerns surrounding interest rate hikes ahead of key central bank decisions due on Thursday. Asian markets ended in green, after the manufacturing sector in Indonesia continued to expand in January, and at a faster pace, the latest survey from Markit Economics revealed on Wednesday with a manufacturing PMI score of 53.7.

MARKET SELFIE



MARKET SUMMARY

| Domestic Indices | Close | Points | % Change |
|------------------|----------|--------|----------|
| SENSEX | 59558.33 | 695.76 | 1.18 |
| NIFTY | 17780.00 | 203.15 | 1.16 |
| MIDCAP | 25146.13 | 268.20 | 1.08 |
| SMLCAP | 29950.60 | 454.01 | 1.54 |
| BSEFMC | 13833.17 | 122.98 | 0.90 |
| AUTO | 26248.56 | 29.00 | 0.11 |
| POWER | 3971.47 | 14.65 | 0.37 |
| REALTY | 3931.28 | 53.43 | 1.38 |
| BSE IT | 35732.10 | 429.78 | 1.22 |
| BANKEX | 45043.84 | 916.82 | 2.08 |
| OIL GAS | 18602.70 | 99.63 | 0.54 |
| METAL | 20095.98 | 177.35 | 0.89 |
| INDIA VIX | 18.65 | -1.33 | -6.64 |

ADVANCE - DECLINE

| Index | Advance | Decline | Unchanged |
|-------|---------|---------|-----------|
| NSE | 1560 | 577 | 65 |
| BSE | 2272 | 1087 | 98 |

MARKET TURNOVER (₹ in Crs)

| Segment | Current | Previous | Net % |
|----------|---------|----------|-------|
| BSE CASH | 4596 | 6104 | (25) |
| NSE CASH | 60209 | 70820 | (15) |
| NSE F&O | 8657534 | 9496650 | (9) |

KEY INDICES RATIOS

| INDEX | P/E | P/B | Dividend Yield |
|--------|-------|------|----------------|
| NIFTY | 23.95 | 4.48 | 1.17 |
| SENSEX | 27.30 | 3.64 | 0.94 |

KEY NUMBERS TRACKER



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

| FII-DII* | Buy | Sell | Net |
|----------|---------|---------|---------|
| DII | 7713.43 | 7287.47 | 425.96 |
| FII | 6001.43 | 6185.03 | -183.60 |

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

| FII | Buy | Sell | Net |
|---------------|-----------|-----------|------|
| Index Futures | 5910.24 | 4212.85 | 1697 |
| Index Options | 676439.70 | 676316.41 | 123 |
| Stock Futures | 14762.69 | 14545.42 | 217 |
| Stock Options | 15803.47 | 15752.86 | 51 |

PUT-CALL RATIO

| Index | Current | Previous |
|------------|---------|----------|
| NIFTY | 1.14 | 0.96 |
| BANK NIFTY | 1.13 | 0.73 |

DOLLAR INDEX

| Dollar Index | Current | Previous | % Change |
|--------------|---------|----------|----------|
| DXY | 95.99 | 96.38 | -0.4 |

10-YEARS G-SEC YIELD

| Country | Current | Previous | % Change |
|---------|---------|----------|----------|
| INDIA | 6.882 | 6.828 | 0.79 |
| USA | 1.796 | 1.800 | -0.19 |

KEY COMMODITIES TRACKER (in \$)

| Commodity | Current | Change Points | % Change |
|-------------|---------|---------------|----------|
| Gold | 1803.04 | 2.3 | 0.13 |
| Silver | 22.79 | 0.17 | 0.76 |
| Crude-Oil | 88.41 | 0.21 | 0.24 |
| Brent-Crude | 89.24 | 0.08 | 0.09 |

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

| Expiry | Close | Change Points | % Change |
|---------------------|--------|---------------|----------|
| 24 FEB -22 USD-INR | 74.96 | -0.06 | -0.09 |
| 24 FEB -22 EUR-INR | 84.79 | 0.23 | 0.27 |
| 24 FEB -22 GBP-INR | 101.53 | 0.23 | 0.23 |
| 24 FEB -22 JPY- INR | 65.52 | 0.10 | 0.16 |

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

| Index | Close | S2 | S1 | Pivot | R1 | R2 |
|---------------|-------|-------|-------|-------|-------|-------|
| NIFTY | 17780 | 17630 | 17705 | 17750 | 17825 | 17870 |
| SENSEX | 59558 | 59031 | 59295 | 59457 | 59720 | 59882 |
| NIFTY FUTURES | 17809 | 17637 | 17723 | 17766 | 17852 | 17896 |
| BANK NIFTY | 39331 | 38523 | 38927 | 39157 | 39561 | 39791 |
| CNX IT | 35789 | 35071 | 35430 | 35638 | 35997 | 36204 |
| CNX MIDCAP | 30972 | 30646 | 30809 | 30908 | 31071 | 31169 |
| CNX SMALLCAP | 11340 | 11230 | 11285 | 11331 | 11386 | 11432 |
| INDIA VIX | 18.65 | 17.63 | 18.14 | 19.06 | 19.57 | 20.49 |

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 03-02-2022

NIL

TECHNICAL VIEWS



NIFTY

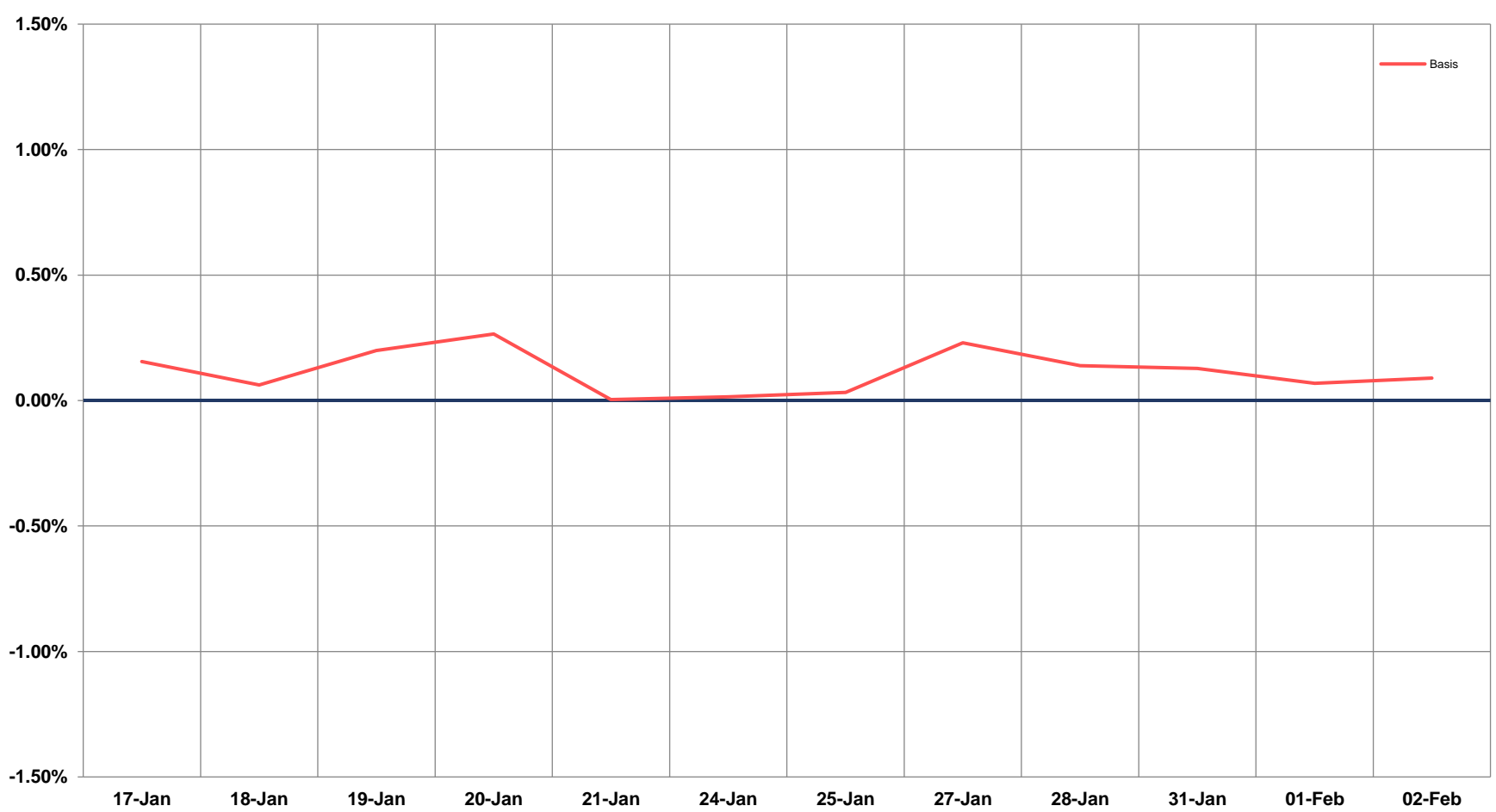
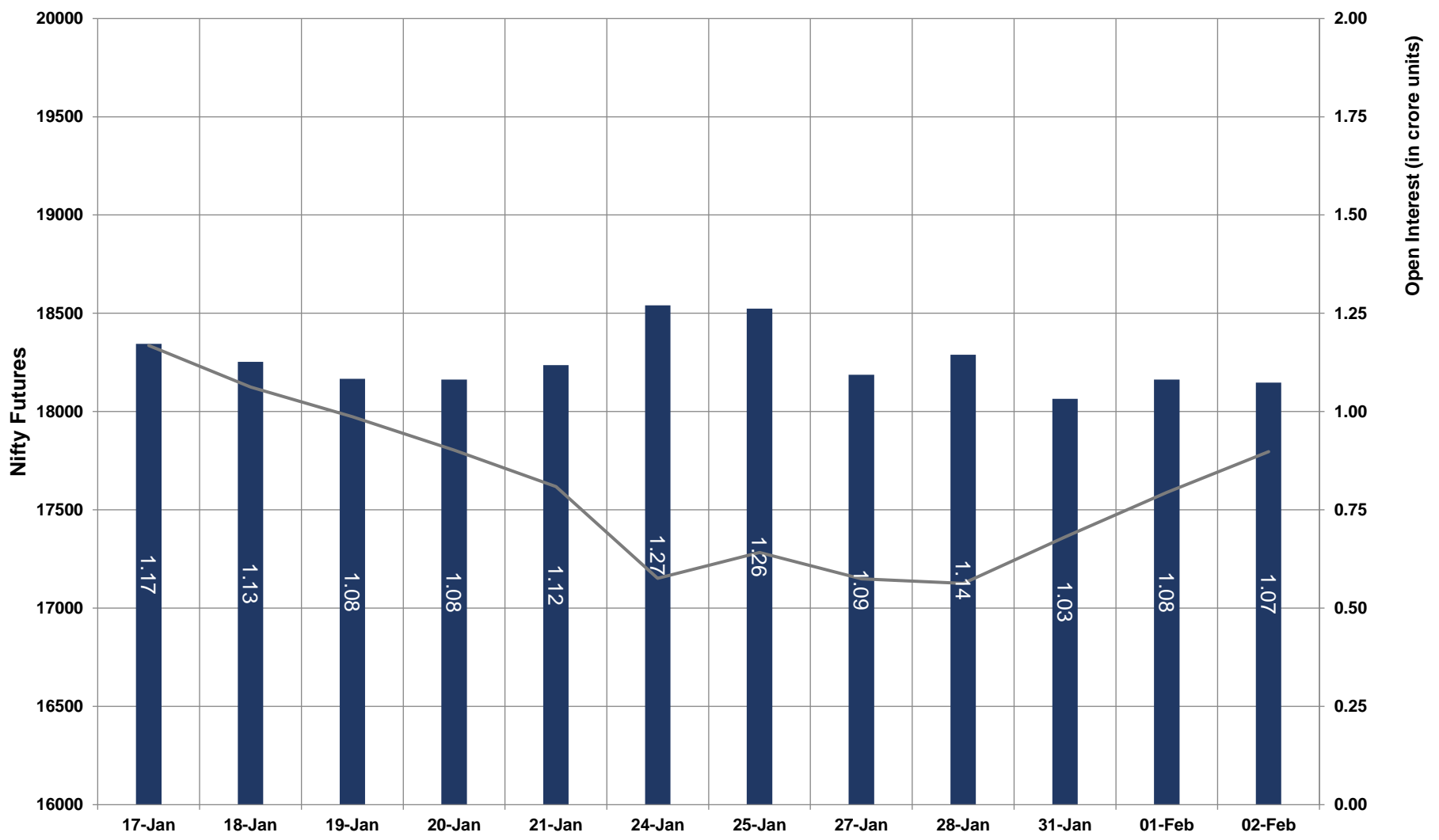


- Nifty Cash = **17780.00 (1.16%)**
- Resistance levels = **17910** and **18050**
- Support levels = **17580** and **17450**

TECHNICAL VIEWS



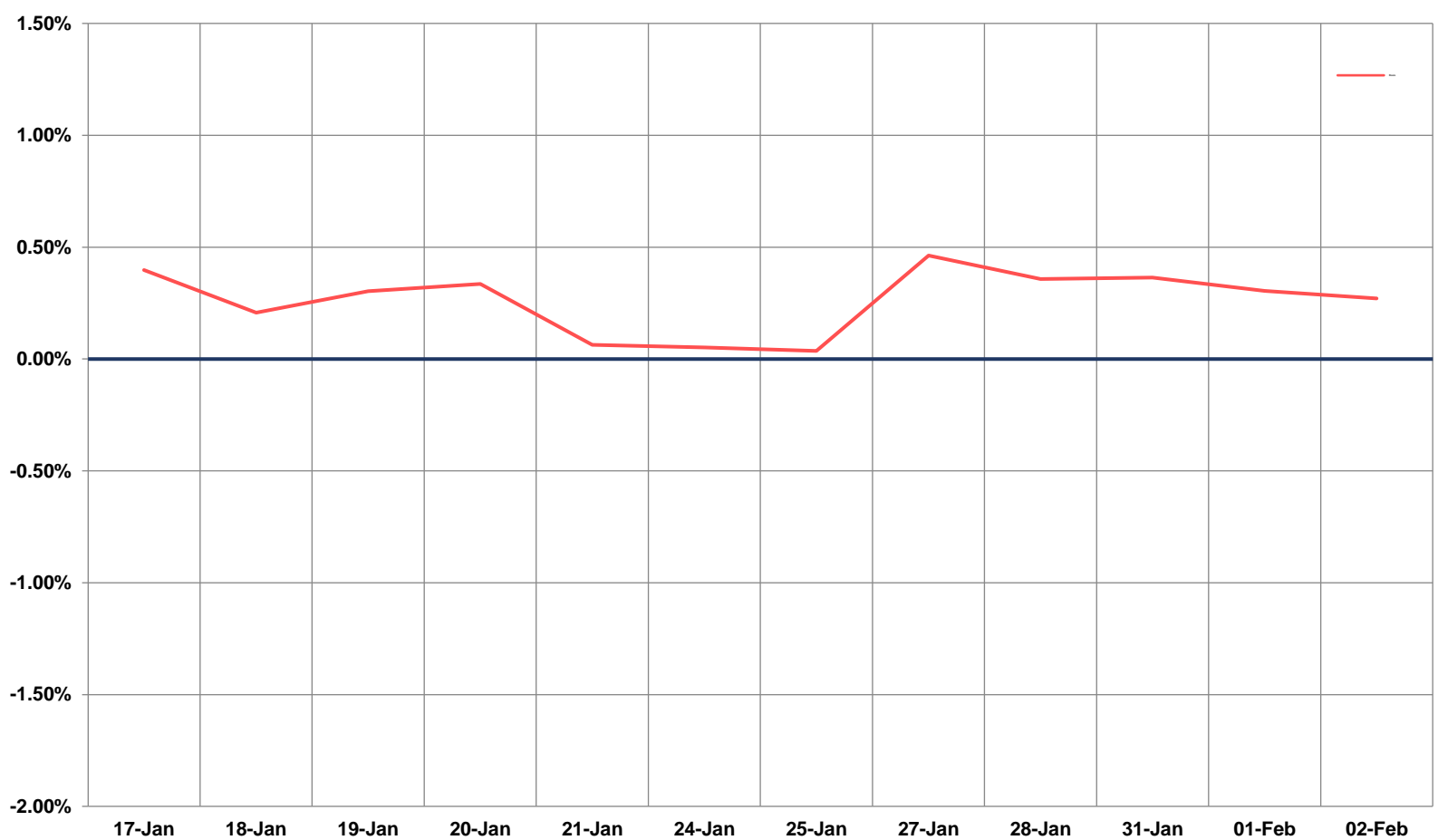
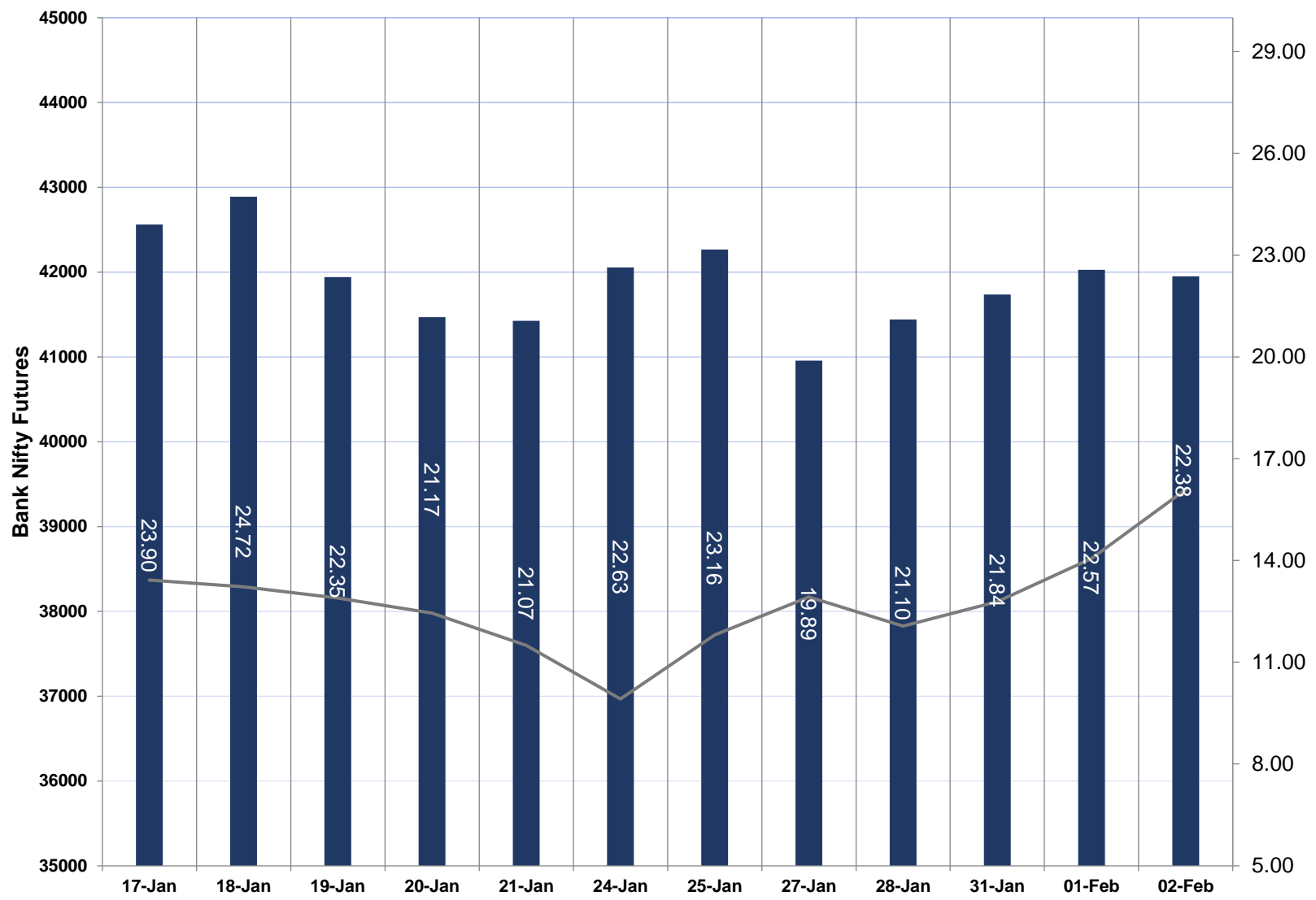
NIFTY FUTURES



TECHNICAL VIEWS



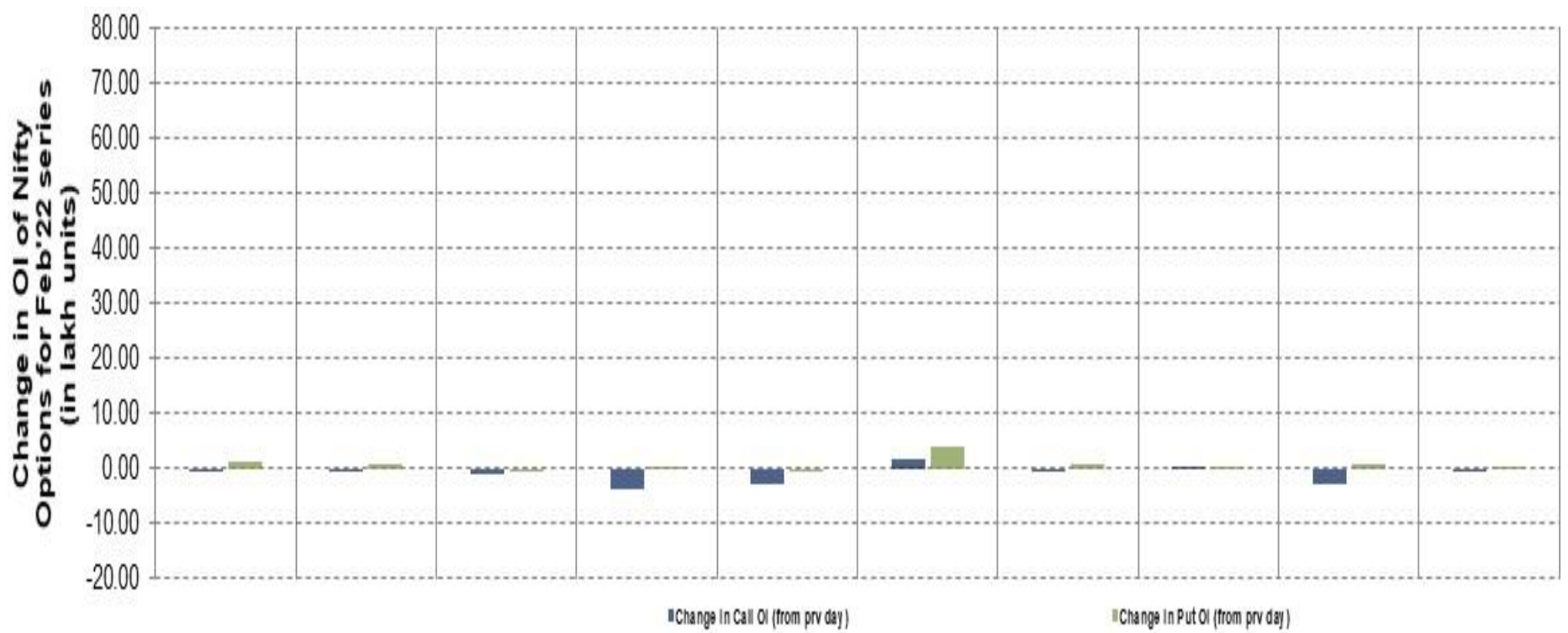
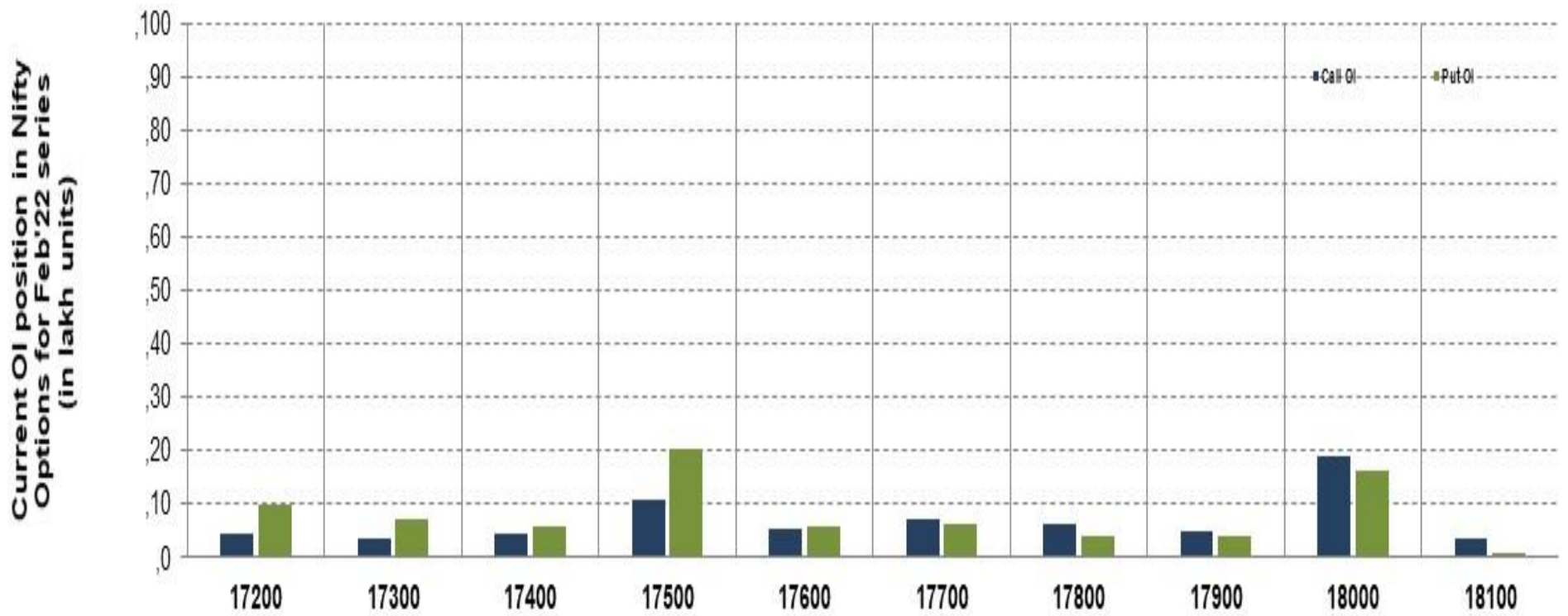
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.37 million** in Open Interests is **Strike Price of 17500**
- **Most Active Nifty Put** with an addition of **0.39 millions** in Open Interests is **Strike Price of 17700**
- **Maximum Open Interest an outstanding** was **1.89 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **2.03 millions** for Puts at **Strike Price of 17500**

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