



MORNING MANTRA



Daily Derivatives & Market Report

FEB 03, 2022



Indian equity benchmarks ended near their intraday low points. After a negative start, markets remained lower during the trading session, as domestic rating agency CRISIL estimated FY23 real GDP growth at 7.8 per cent as compared with the 8.5 per cent projected in the Economic Survey. Besides, credit ratings agency ICRA said that the domestic two-wheeler sales witnessed a 21 per cent year-on-year decline in January, even as the segment registered a 14 per cent sequential growth in domestic wholesale volumes, while the passenger vehicle wholesale volumes declined marginally by 3 per cent Y-o-Y.

Key indices added more losses in the second half of the trading session, after India's service sector activity fell in the month of January, as growth was curbed by the escalation of the pandemic. Moreover, job shedding continued and business confidence took a hit. As per the survey report, the seasonally adjusted Nikkei Services Business Activity Index eased to 51.5 in January from 55.5 in December. Further, the Nikkei India Composite PMI Output Index -- which measures both manufacturing and services -- also fell to 53.0 in January from 56.4 in December.

On the global front, European markets were trading mostly in red as traders waited for interest rate decisions from the Bank of England (BoE) and the European Central Bank (ECB). Asian markets settled mostly higher, after the manufacturing sector in Malaysia continued to expand in January, albeit at a slower pace, the latest survey from Markit Economics showed on Thursday with a manufacturing PMI score of 50.5. That's down from 52.8 in December, although it remains above the boom-or-bust line of 50 that separates expansion from contraction.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58788.02	-770.31	-1.29
NIFTY	17560.20	-219.80	-1.24
MIDCAP	24920.43	-225.70	-0.90
SMLCAP	29838.05	-112.55	-0.38
BSEFMC	13811.63	-21.54	-0.16
AUTO	26355.77	107.21	0.41
POWER	3942.29	-29.18	-0.73
REALTY	3862.93	-68.35	-1.74
BSE IT	35013.55	-718.55	-2.01
BANKEX	44682.71	-361.13	-0.80
OIL GAS	18390.62	-212.08	-1.14
METAL	20042.50	-53.48	-0.27
INDIA VIX	19.16	0.51	2.73

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	986	1148	55
BSE	1669	1696	73

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4442	4596	(3)
NSE CASH	57739	60209	(4)
NSE F&O	17715752	8657534	105

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.65	4.42	1.21
SENSEX	27.03	3.60	0.95

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6089.96	6460.54	-370.58
FII	4630.52	6228.06	-1597.54

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3990.00	5175.00	(1185)
Index Options	1506211.25	1495725.82	10485
Stock Futures	12956.99	14244.02	(1287)
Stock Options	11399.91	11566.57	(167)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.86	1.14
BANK NIFTY	0.90	1.13

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.19	95.93	0.27

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.889	6.880	0.13
USA	1.775	1.766	0.52

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1802.47	-5.01	-0.28
Silver	22.40	-0.21	-0.96
Crude-Oil	86.89	-1.37	-1.55
Brent-Crude	88.22	-1.25	-1.41

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
24 FEB -22 USD-INR	75.06	0.09	0.12
24 FEB -22 EUR-INR	84.67	-0.11	-0.12
24 FEB -22 GBP-INR	101.69	0.11	0.11
24 FEB -22 JPY- INR	65.37	-0.14	-0.21

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17560	17348	17454	17618	17724	17888
SENSEX	58788	58096	58442	59000	59346	59904
NIFTY FUTURES	17507	17313	17410	17597	17694	17881
BANK NIFTY	39010	38535	38772	39099	39336	39662
CNX IT	35057	34507	34782	35238	35513	35969
CNX MIDCAP	30674	30398	30536	30743	30881	31087
CNX SMALLCAP	11301	11218	11260	11324	11366	11430
INDIA VIX	19.16	16.53	17.85	18.72	20.04	20.91

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	Sell	Neutral	Neutral
CNX MIDCAP	Neutral	Neutral	Buy
CNX SMALLCAP	Neutral	Neutral	Buy
INDIA VIX	Neutral	Neutral	Neutral

SECURITIES BAN IN F&O TRADES FOR 04-02-2022

NIL

TECHNICAL VIEWS



NIFTY

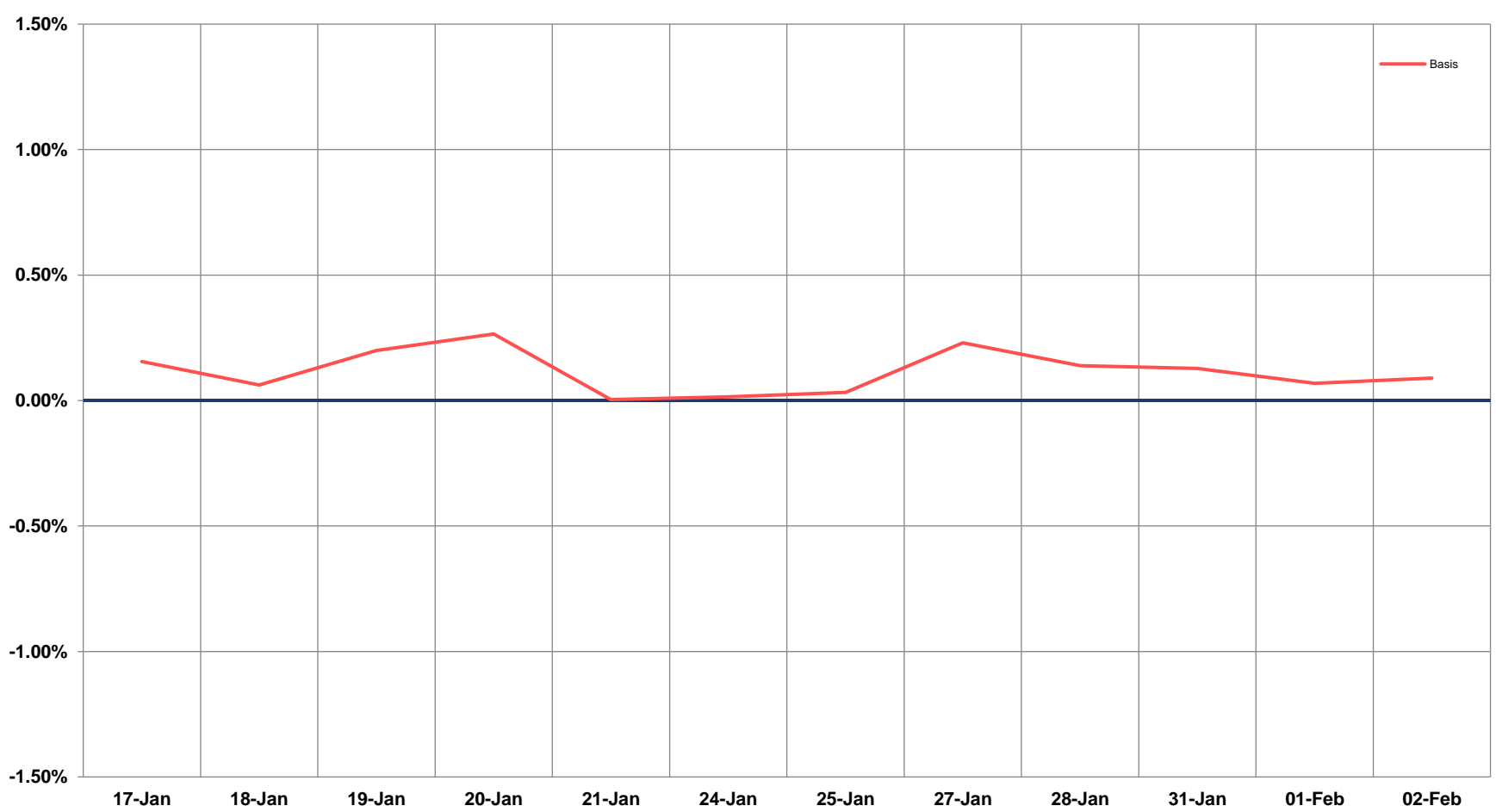
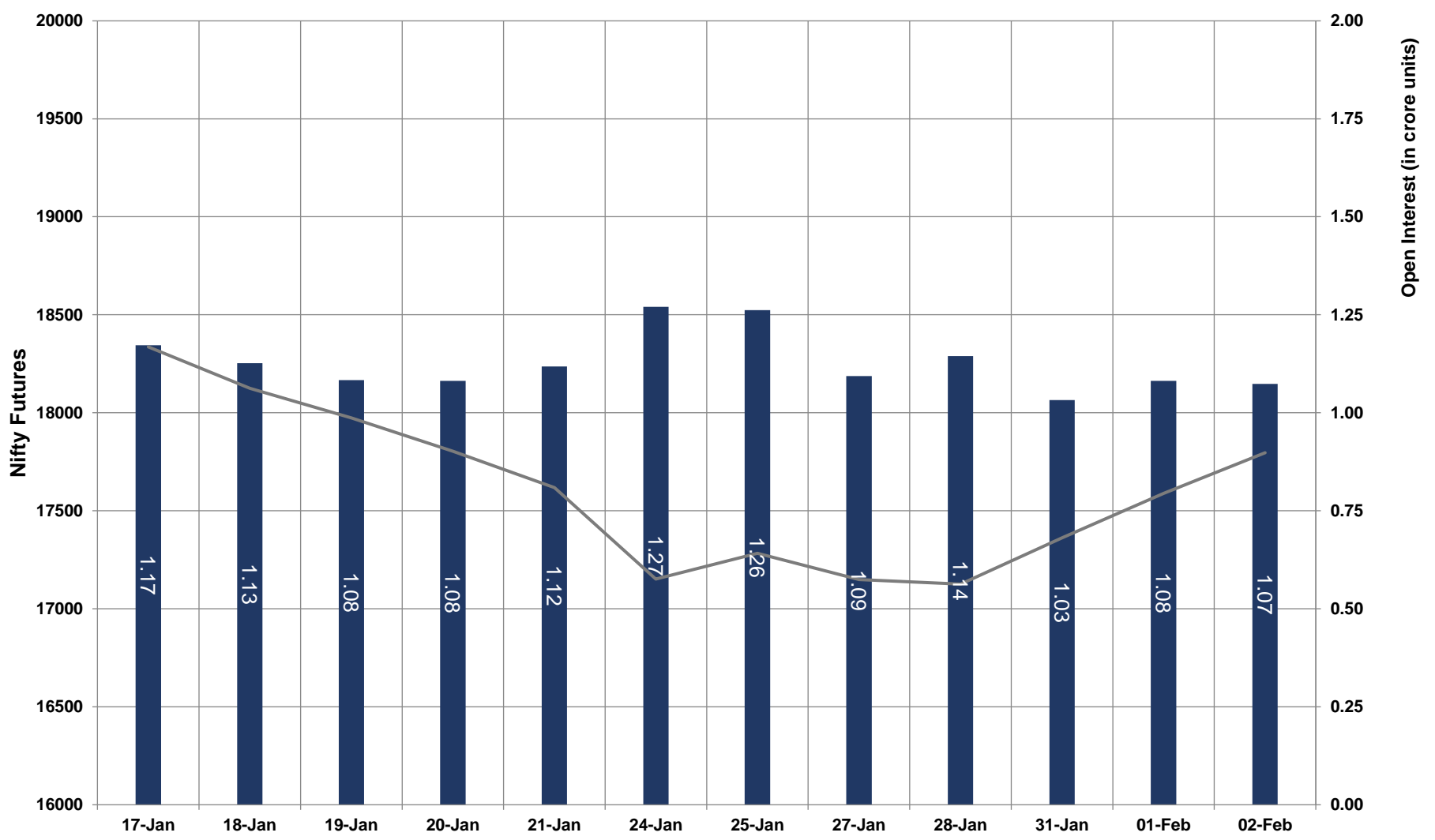


- Nifty Cash = 17560.20 (-1.24%)
- Resistance levels = 17780 and 17910
- Support levels = 17440 and 17290

TECHNICAL VIEWS



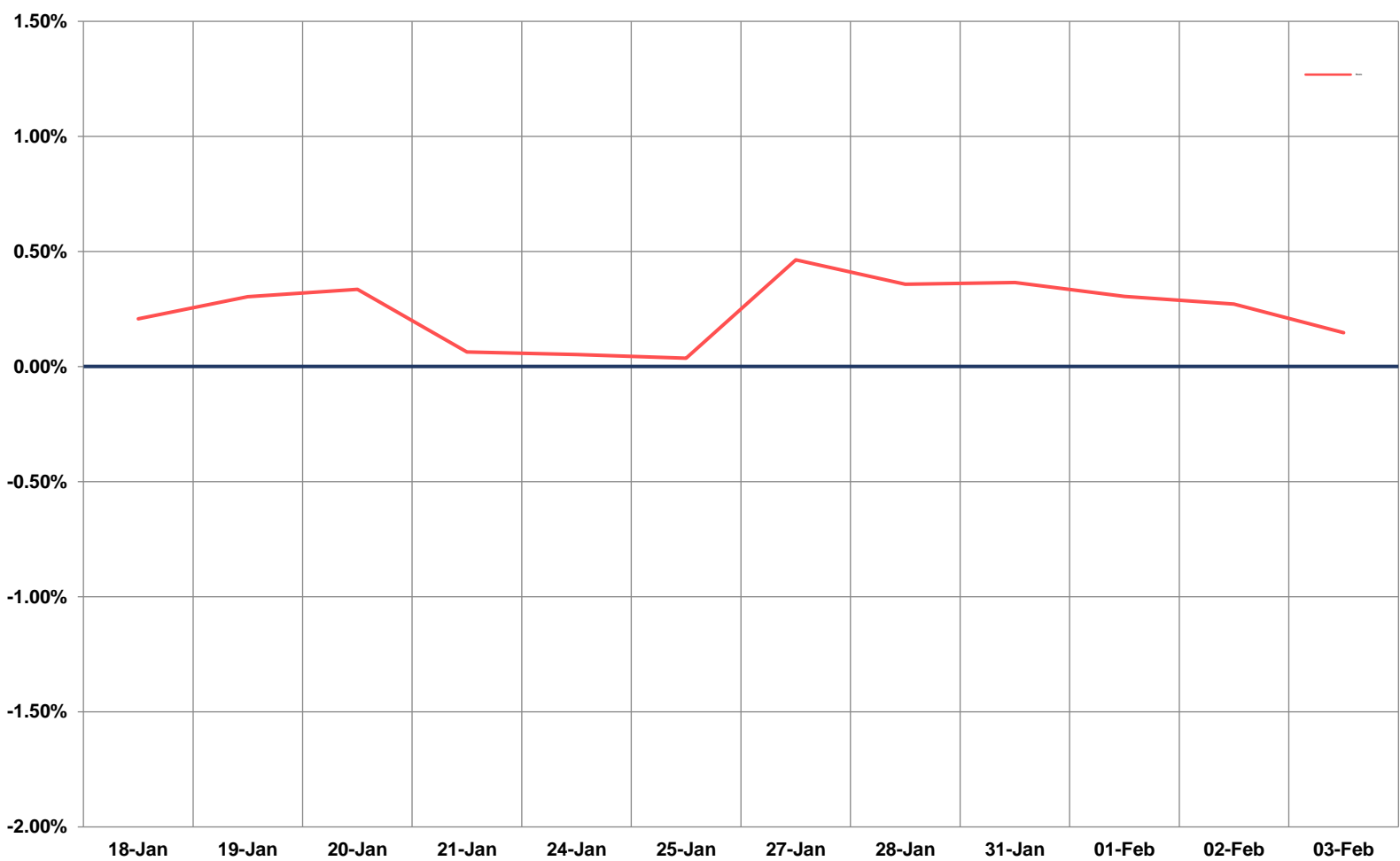
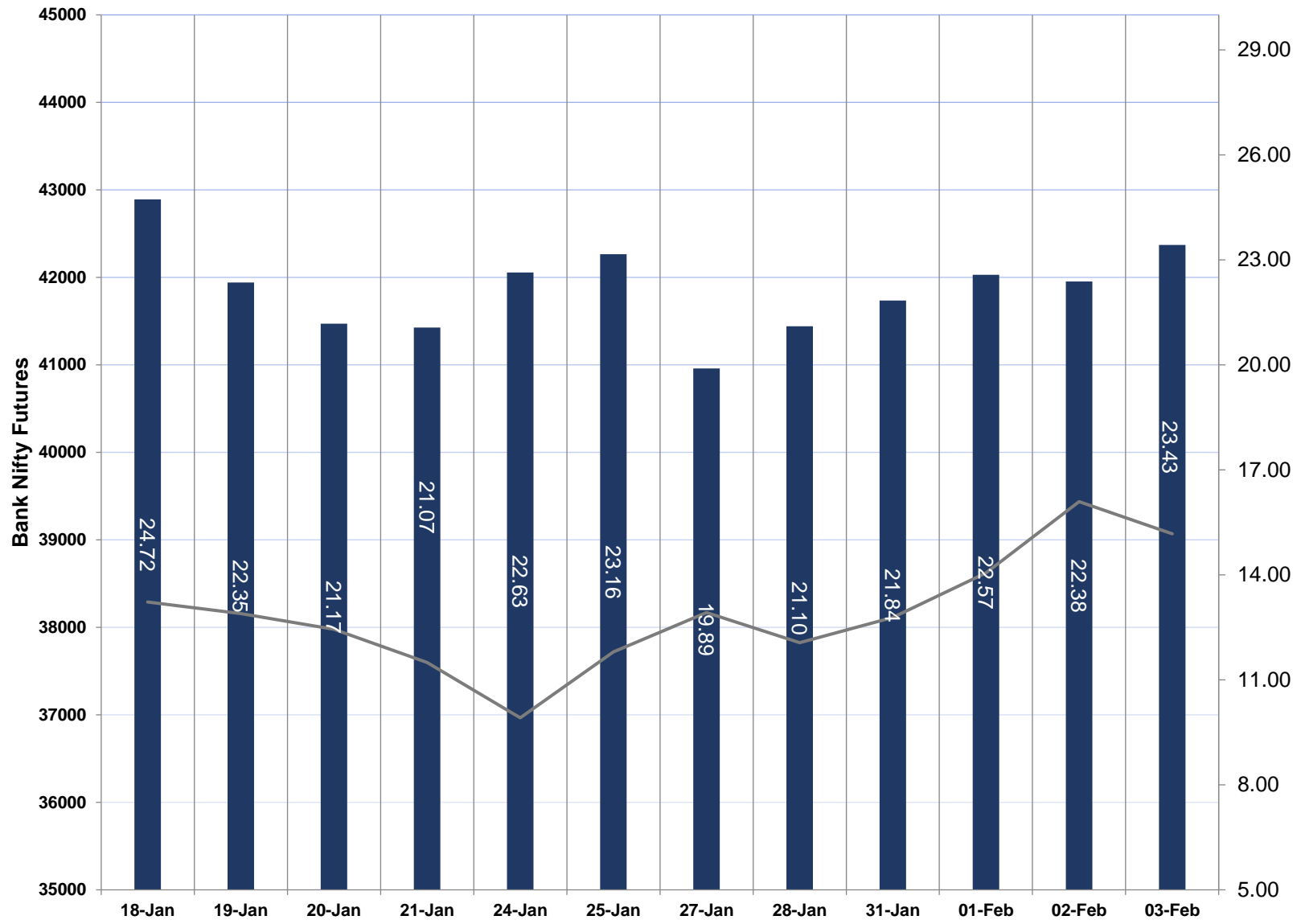
NIFTY FUTURES



TECHNICAL VIEWS



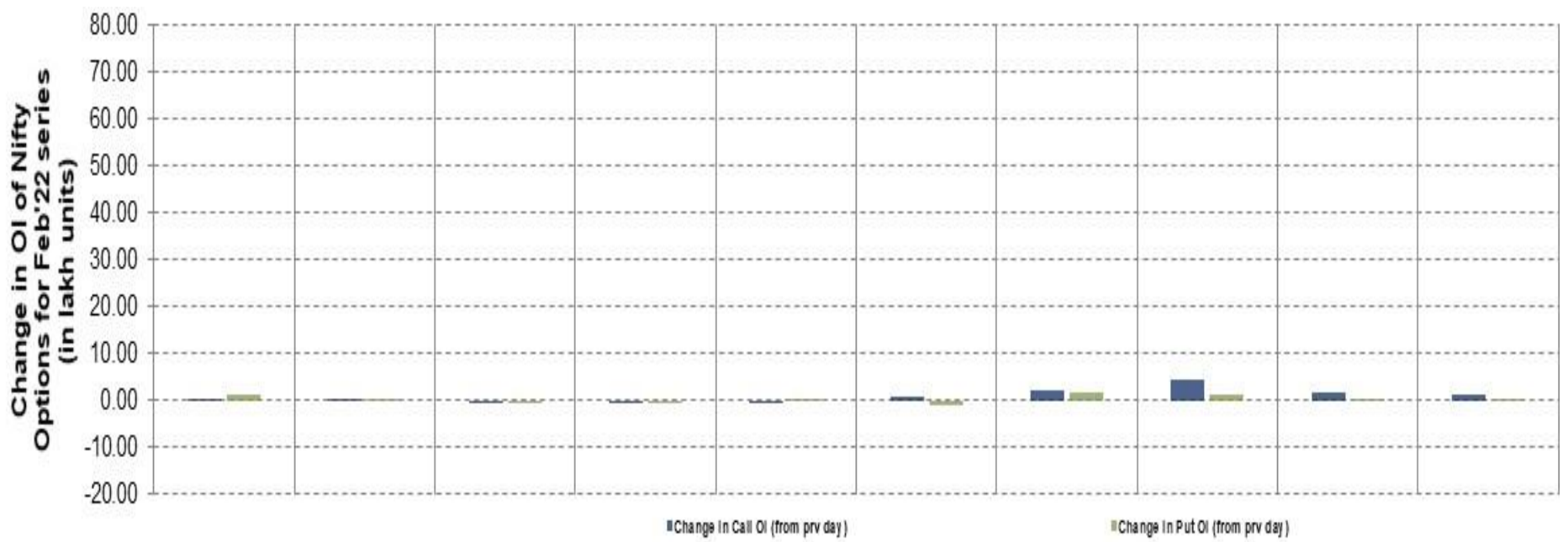
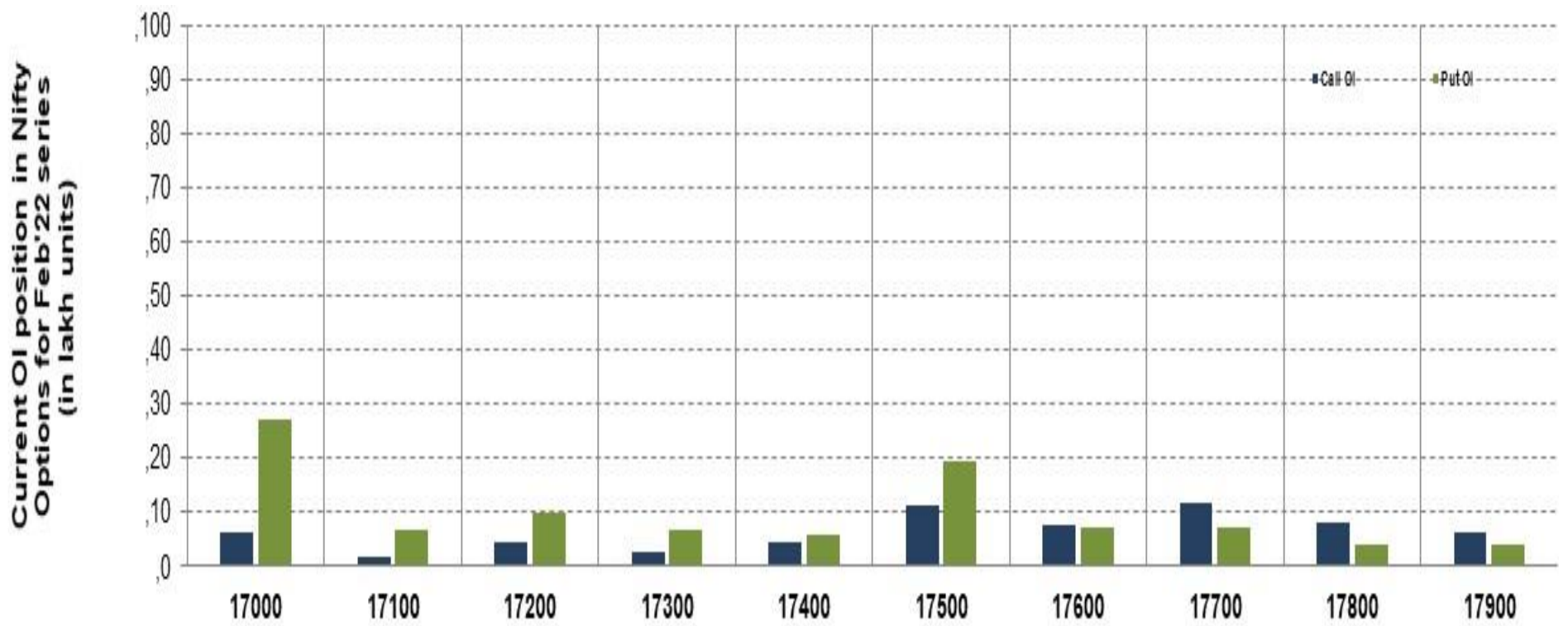
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.44 million** in Open Interests is **Strike Price of 17700**
- **Most Active Nifty Put** with an addition of **0.14 millions** in Open Interests is **Strike Price of 17000**
- **Maximum Open Interest** an outstanding was **1.16 millions** for Calls at **Strike Price of 17700**
- **Maximum Open Interest** an outstanding was **2.73 millions** for Puts at **Strike Price of 17000**

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