



# MORNING MANTRA



Daily Derivatives & Market Report

FEB 04, 2022



Indian equity benchmarks ended lower on Friday. After a cautious start, markets remained volatile during the trading session, as traders were cautious amid a private report stating that the Finance Ministry's internal projections for what real gross domestic growth in FY23 could be, is lower than the 8-8.5 percent given out in the 2021-22 Economic Survey. Traders took note of a private report that the Monetary Policy Committee (MPC) may go for a hike of up to 0.25 per cent in the reverse repo rate at which the RBI absorbs excess liquidity and leave the repo rate at which it lends, to narrow the policy rate corridor.

Markets were negative for the most part of the trading session, but downside remained capped, as CBDT Chairman J B Mohapatra said direct tax collections are expected to breach the revised target of Rs 12.50 lakh crore and set an all-time high and 'historic' record by the end of this financial year in March. Some support also came in as economic think-tank NCAER said the business confidence has remained buoyant in the third quarter of the current financial year, though the pace of rise was moderated by a spurt in the number of COVID-19 cases in December 2021.

On the global front, European markets were trading mostly in green despite warnings from the Bank of England (BoE) governor that the UK faces tough times ahead. Asian markets ended mostly higher, even after consumer prices in South Korea were up 3.6 percent on year in January, Statistics Korea said on Friday. That exceeded expectations for an increase of 3.3 percent and was down from 3.7 percent in December. On a monthly basis, inflation was up 0.6 percent - beating forecasts for 0.4 percent and up from 0.2 percent in the previous month.

Back home, stocks related to the power sector remained in focus, after Credit rating agency, India Ratings and Research (Ind-Ra) in its latest report has maintained a neutral outlook for the power sector for FY23, as it believes the overall plant load factor (PLF) of thermal power plants would continue to improve and reach closer to 60% in FY23. This is given the consistent growth in power demand and continued dependence on coal-based generation in the absence of any major increase in the capacity additions in any other sector except renewables.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58644.82	-143.20	-0.24
NIFTY	17516.30	-43.90	-0.25
MIDCAP	24750.61	-169.82	-0.68
SMLCAP	29702.58	-135.47	-0.45
BSEFMC	13822.99	11.36	0.08
AUTO	26090.71	-265.06	-1.01
POWER	3953.75	11.46	0.29
REALTY	3753.79	-109.14	-2.83
BSE IT	34979.50	-34.05	-0.10
BANKEX	44391.25	-291.46	-0.65
OIL GAS	18352.13	-38.49	-0.21
METAL	20298.25	255.75	1.28
INDIA VIX	18.90	-0.26	-1.36

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	839	1191	66
BSE	1524	1815	93

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4447	4442	0
NSE CASH	55844	57739	(3)
NSE F&O	5608276	17715752	(68)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.56	4.41	1.21
SENSEX	27.00	3.60	0.95

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6196.26	5574.28	621.98
FII	5377.41	7645.27	-2267.86

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	5620.05	3791.24	1829
Index Options	512124.79	511247.69	877
Stock Futures	14800.20	14832.41	(32)
Stock Options	12433.42	13416.34	(983)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.90	0.86
BANK NIFTY	0.69	0.90

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.47	95.37	0.10

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.872	6.889	-0.25
USA	1.916	1.836	4.35

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1806.53	0.81	0.04
Silver	22.47	0.04	0.22
Crude-Oil	91.81	1.54	1.71
Brent-Crude	92.52	1.41	1.55

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
24 FEB -22 USD-INR	74.84	-0.21	-0.28
24 FEB -22 EUR-INR	85.82	1.13	1.33
24 FEB -22 GBP-INR	101.53	-0.17	-0.17
24 FEB -22 JPY- INR	65.22	-0.16	-0.24

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17516	17377	17447	17532	17602	17687
SENSEX	58645	58182	58413	58678	58910	59175
NIFTY FUTURES	17520	17385	17453	17542	17610	17699
BANK NIFTY	38789	38161	38475	38877	39191	39593
CNX IT	35080	34284	34682	34938	35337	35593
CNX MIDCAP	30442	30160	30301	30540	30681	30920
CNX SMALLCAP	11197	11077	11137	11238	11298	11399
INDIA VIX	18.90	17.91	18.41	19.09	19.59	20.27

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 07-02-2022

NIL



# TECHNICAL VIEWS



## NIFTY

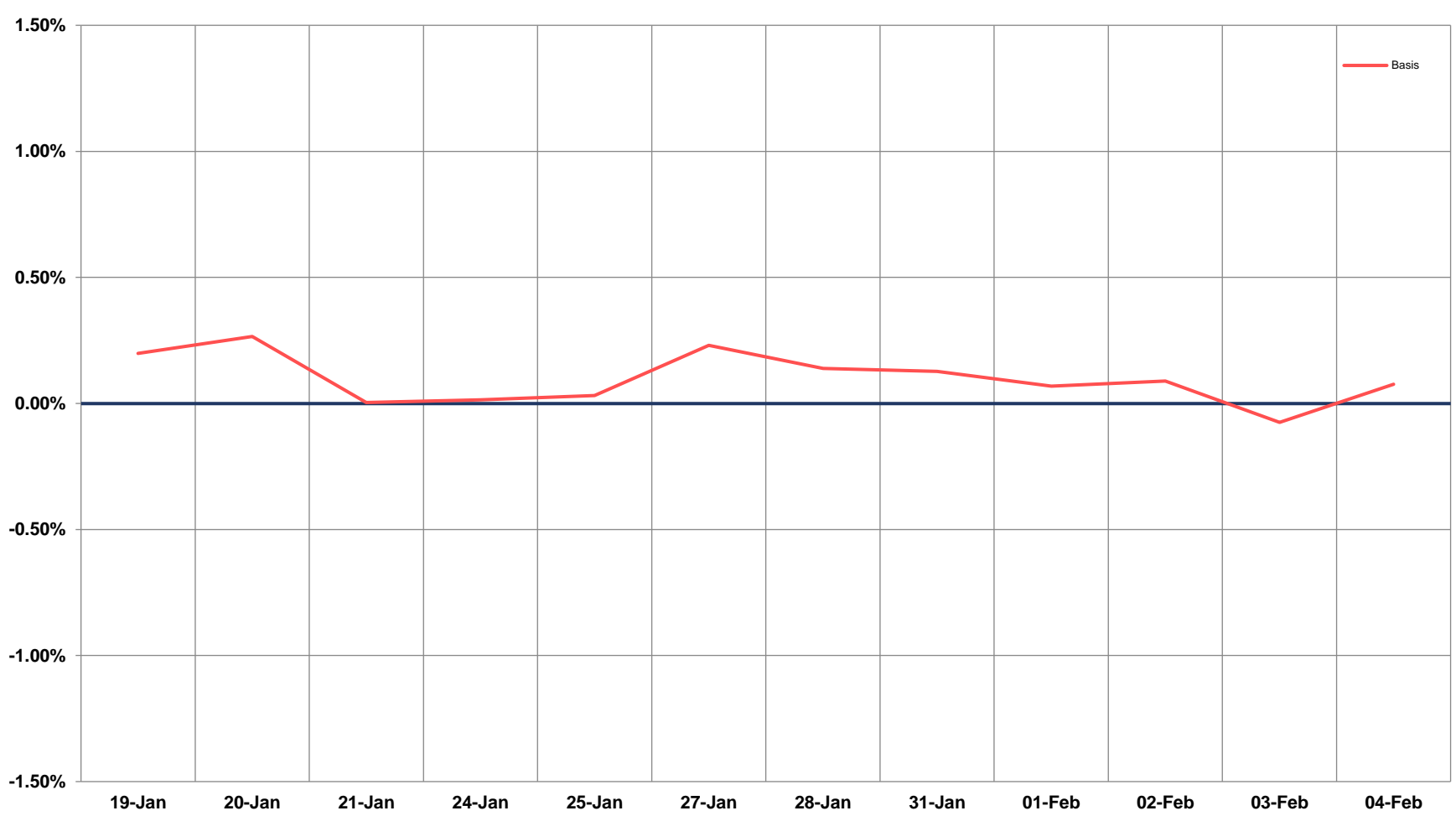
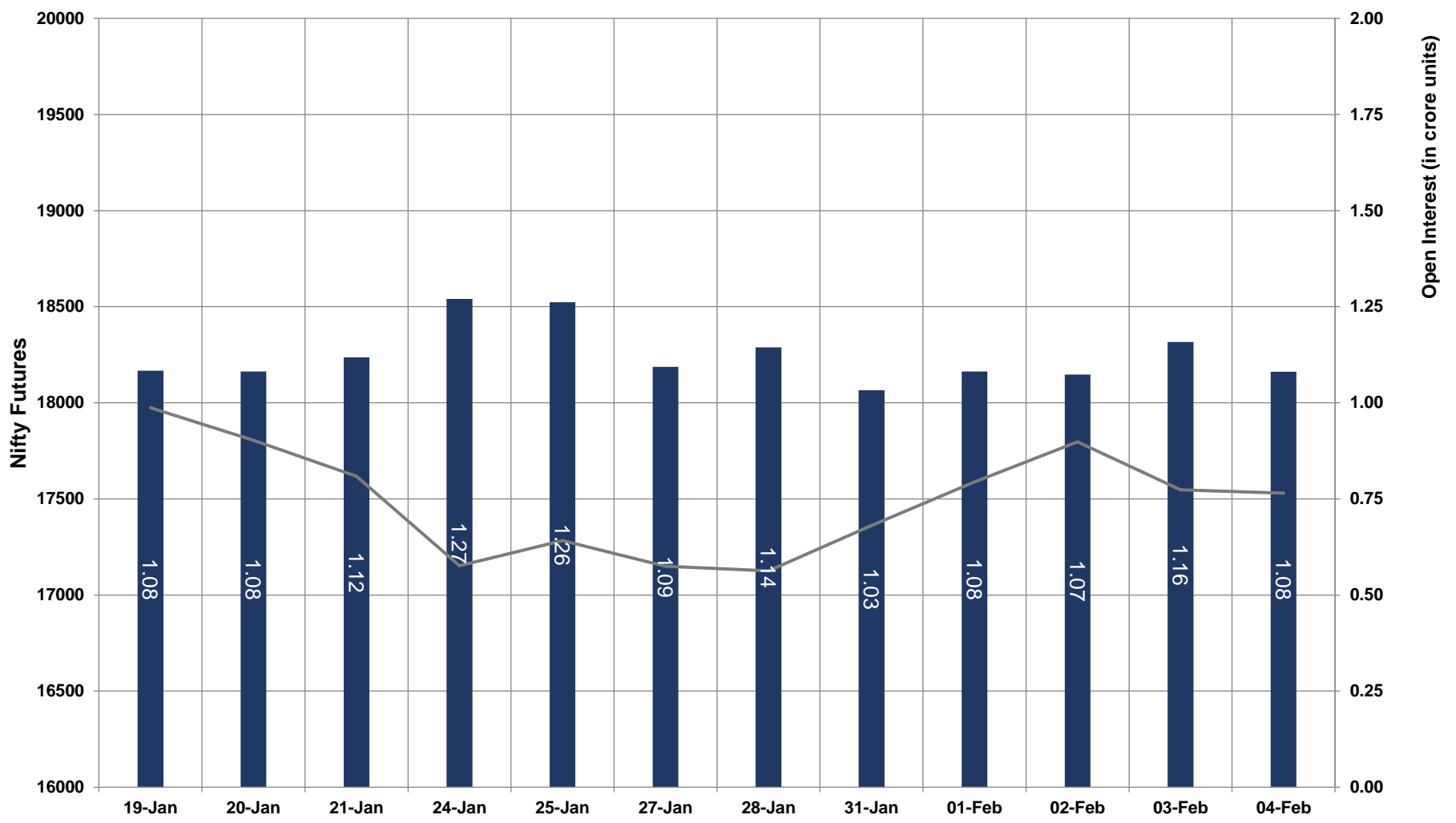


- Nifty Cash = 17516.30 (-0.25%)
- Resistance levels = 17780 and 17910
- Support levels = 17440 and 17290

# TECHNICAL VIEWS



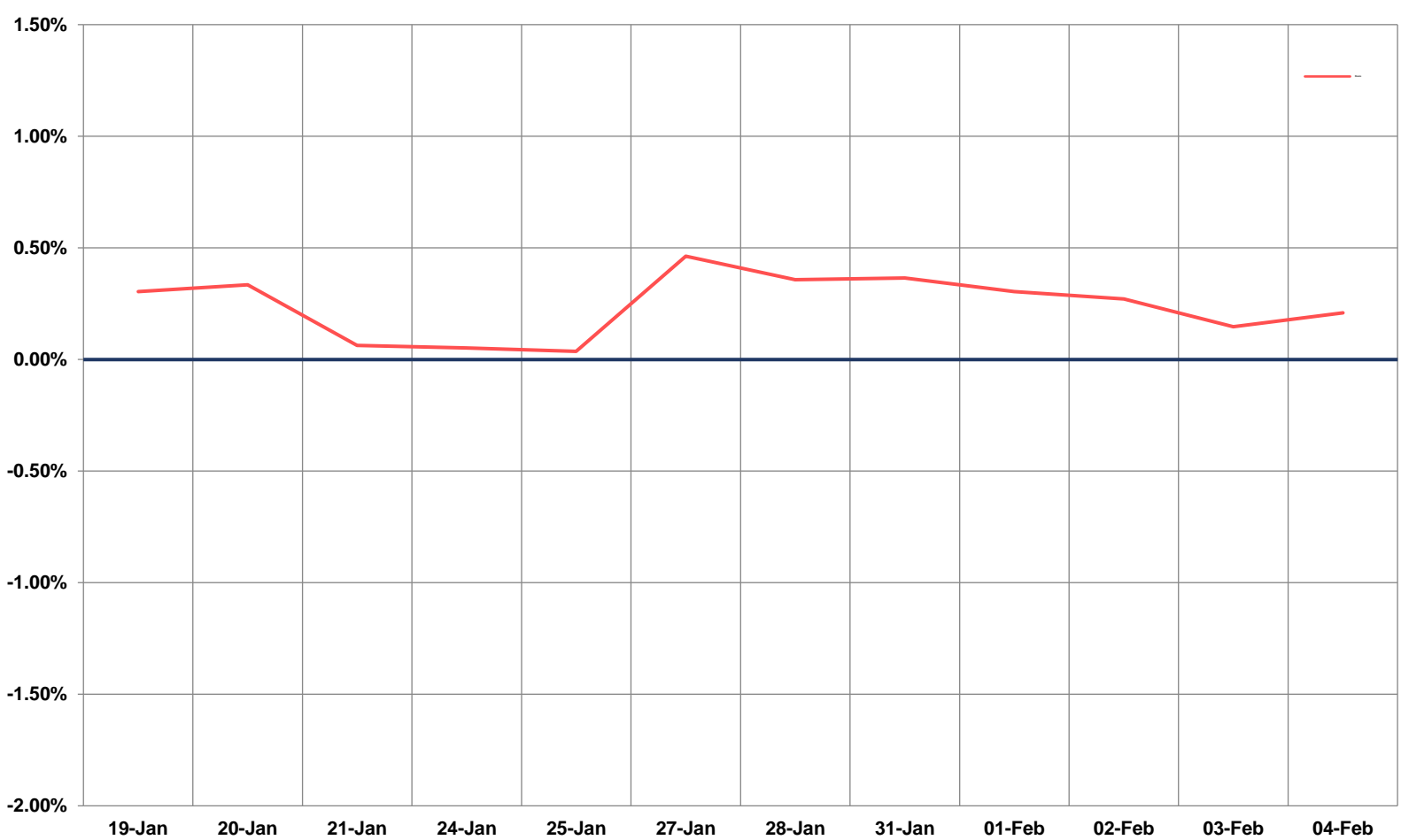
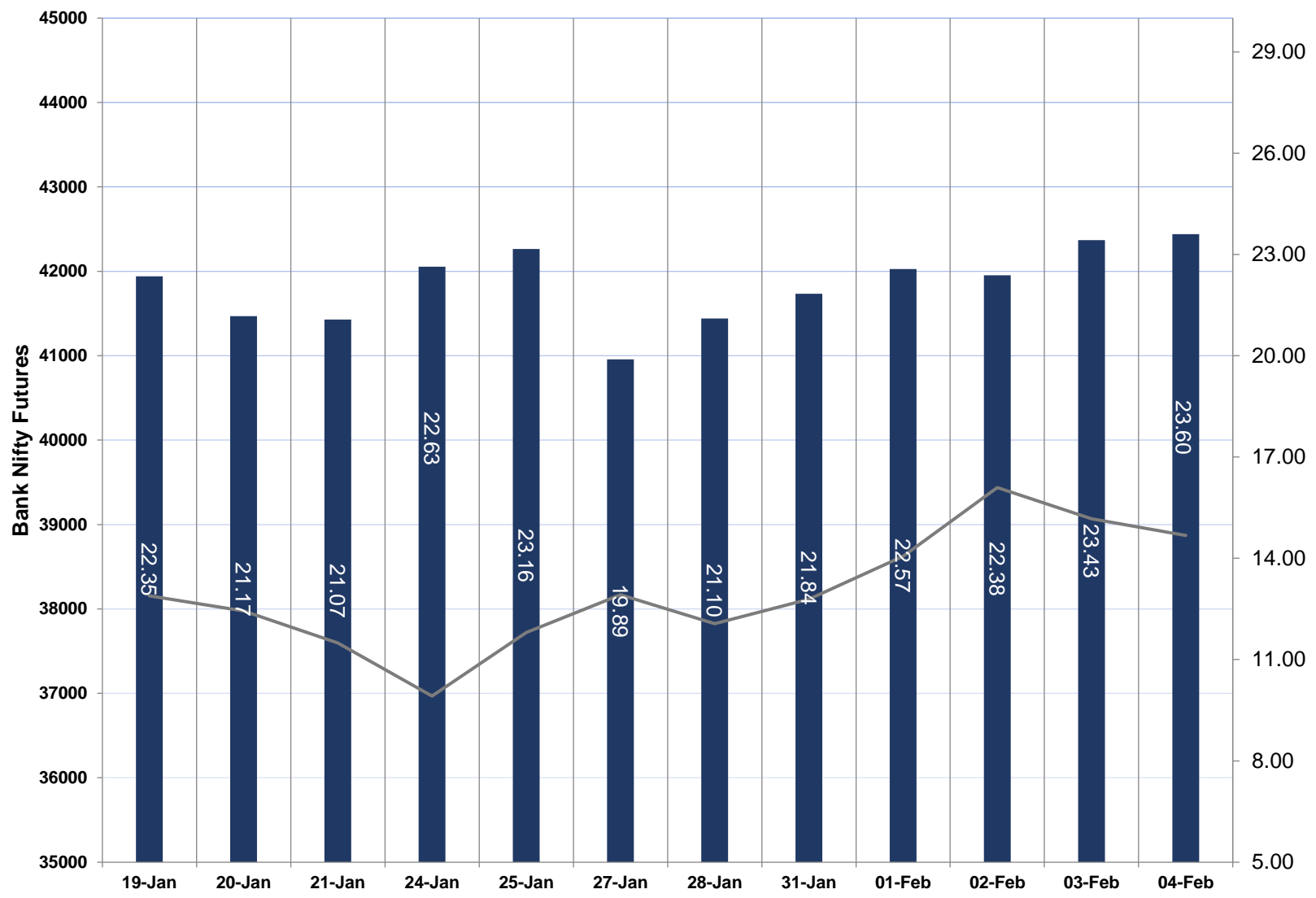
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

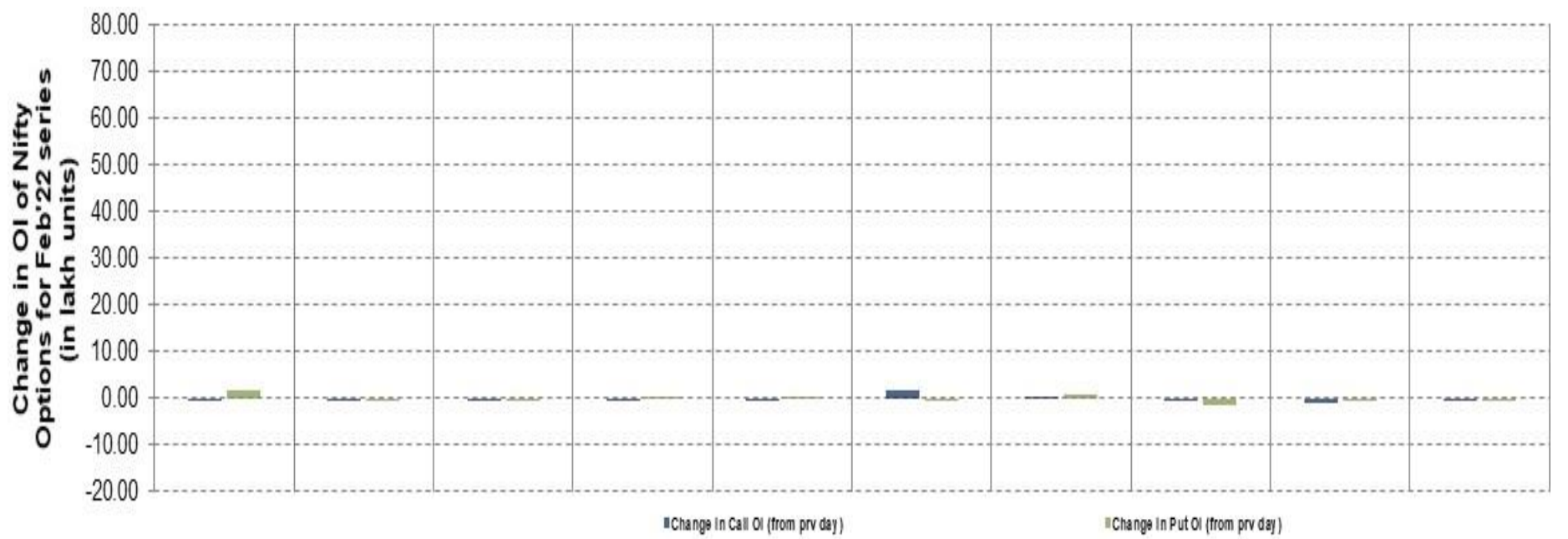
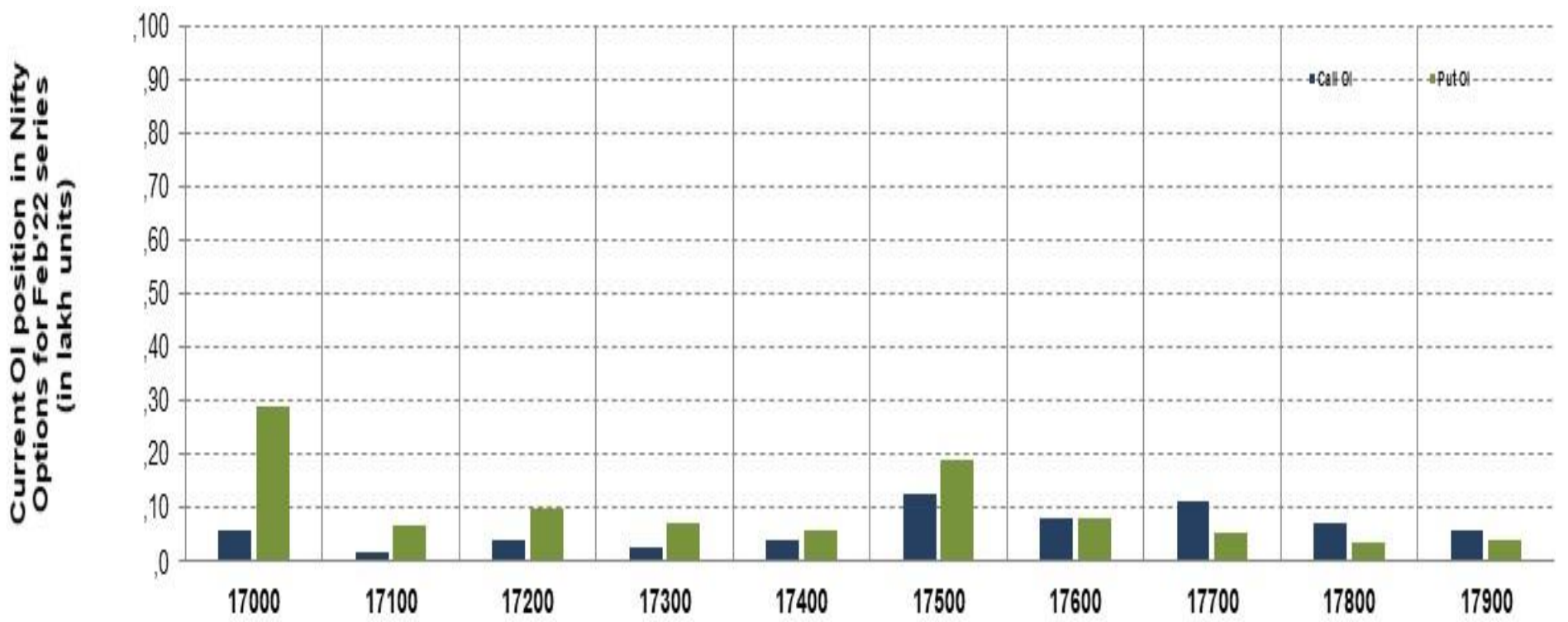




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.14 million** in Open Interests is **Strike Price of 17500**
- **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 **1.26 millions** for Calls at **Strike Price of 17500**
- **Maximum Open Interest** an outstanding was **2.88 millions** for Puts at **Strike Price of 17000**

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