



# MORNING MANTRA



Daily Derivatives & Market Report

Jan 03, 2022



First trading day of 2022 turned out to be cheerful for Indian equity benchmarks, with both Sensex and Nifty ending near their intraday high points. Markets made an optimistic start as the Finance Ministry said GST revenue collected in December 2021 was over Rs 1.29 lakh crore, 13 per cent higher than the same month last year. The gross GST revenue collected in the month of December 2021 is Rs 1,29,780 crore, of which CGST is Rs 22,578 crore, SGST is Rs 28,658 crore, IGST is Rs 69,155 crore and cess is Rs 9,389 crore.

Traders remained positive, as Prime Minister Narendra Modi said that the country's economic growth rate is over 8 per cent. Sentiments also remained optimistic amid reports that NBFCs showed resilience in 2021 despite the coronavirus pandemic woes and are expected to witness continued momentum in growth this year. This year, the growth will be driven by the uptick in the economy, stronger balance sheet, higher provisions and improved capital positions of NBFCs.

Indices maintained gaining rally during the second half of the trading session, taking support with private report that India is likely to have one of the highest rates of growth in the world as there are gradual moves towards normalisation, even as stimulus and support for vulnerable sectors continue. Besides, the central government's fiscal deficit at the end of November worked out to be 46.2 percent of the annual budget target for the financial year 2021-22 due to an improvement in the revenue collection. The Manufacturing Purchasing Managers' Index, compiled and collected by IHS Markit December 6-17, fell to 55.5 in December from November's 57.6 though it stayed above the 50-mark that separates growth from contraction for a sixth month.

On the global front, European markets were trading mostly in green. Asian markets ended mostly higher, after the manufacturing sector in Malaysia continued to expand in December, and at a faster pace, the latest survey from Markit Economics revealed on Monday with a manufacturing PMI score of 52.8. That's up from 52.3 in November and it moved further above the boom-or-bust line of 50 that separates expansion from contraction.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59183.22	929.40	1.60
NIFTY	17625.70	271.65	1.57
MIDCAP	25244.82	274.74	1.10
SMLCAP	29807.95	350.19	1.19
BSEFMC	13809.83	25.25	0.18
AUTO	25173.40	355.80	1.43
POWER	3503.37	21.66	0.62
REALTY	3884.18	43.06	1.12
BSE IT	38195.11	350.62	0.93
BANKEX	41438.77	1030.27	2.55
OIL GAS	17708.78	200.75	1.15
METAL	19653.91	408.16	2.12
INDIA VIX	16.45	0.23	1.40

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1625	545	56
BSE	2672	894	132

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4739	3941	20
NSE CASH	47264	44546	6
NSE F&O	5410151	3226284	68

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	24.49	4.44	1.17
SENSEX	28.25	3.68	0.91

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	4816	4012	803
FII	4226	3324	903

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	4433.54	3771.56	662
Index Options	411869.96	413056.28	(1186)
Stock Futures	10323.16	10669.55	(346)
Stock Options	9391.39	9181.29	210

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.57	1.41
BANK NIFTY	1.34	0.99

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.81	95.67	0.15

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.462	6.454	0.12
USA	1.531	1.498	2.19

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1814.56	-13.94	-0.78
Silver	23.02	-0.24	-1.02
Crude-Oil	75.37	0.16	0.21
Brent-Crude	78.11	0.33	0.42

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Jan -21 USD-INR	74.53	-0.03	-0.04
27 Jan -21 EUR-INR	84.74	0.19	0.23
27 Jan -21 GBP-INR	100.78	0.15	0.15
27 Jan -21 JPY- INR	64.85	0.01	0.01

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17626	17289	17457	17552	17720	17815
SENSEX	59183	57959	58571	58919	59531	59879
NIFTY FUTURES	17692	17316	17504	17598	17786	17880
BANK NIFTY	36422	35181	35802	36147	36767	37112
CNX IT	39124	38520	38822	39054	39356	39588
CNX MIDCAP	30788	30355	30571	30700	30917	31046
CNX SMALLCAP	11418	11281	11350	11401	11469	11520
INDIA VIX	16.45	14.88	15.66	16.24	17.02	17.60

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 04-01-2022

NIL

# TECHNICAL VIEWS



## NIFTY

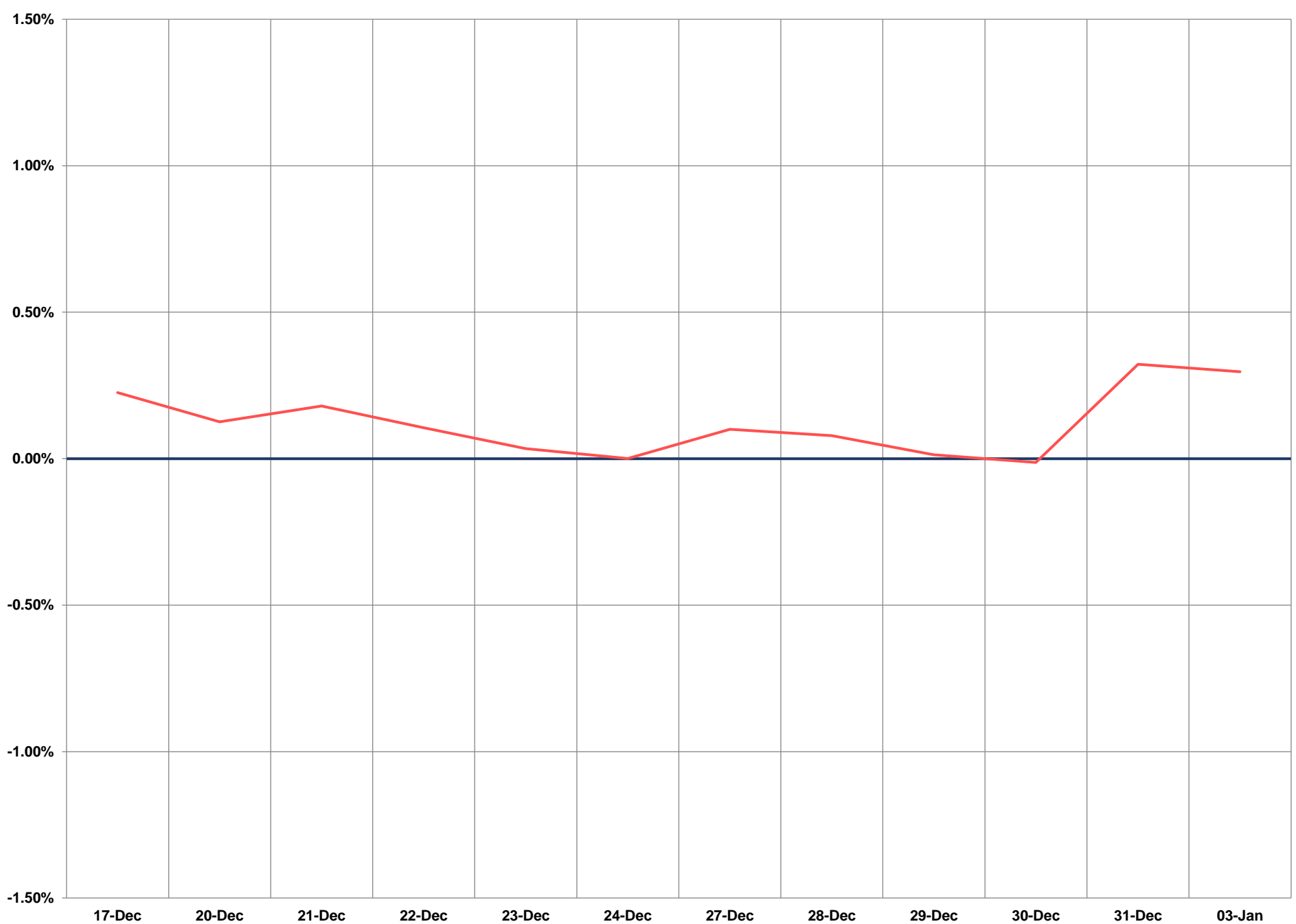
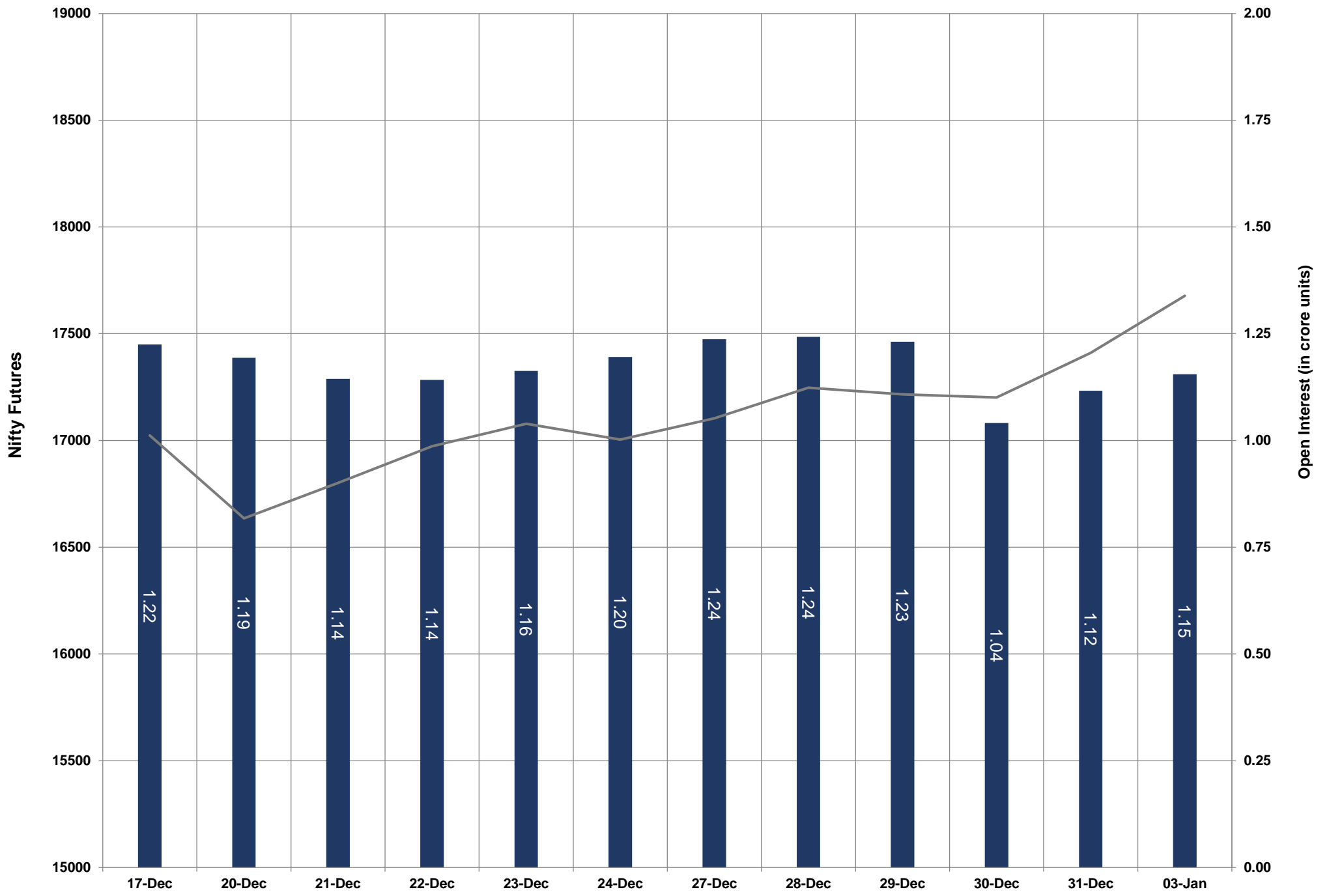


- Nifty Cash = 17,625.70 (+1.57)
- Resistance levels = 17,760 and 17,840
- Support levels = 17,535 and 17,450

# TECHNICAL VIEWS



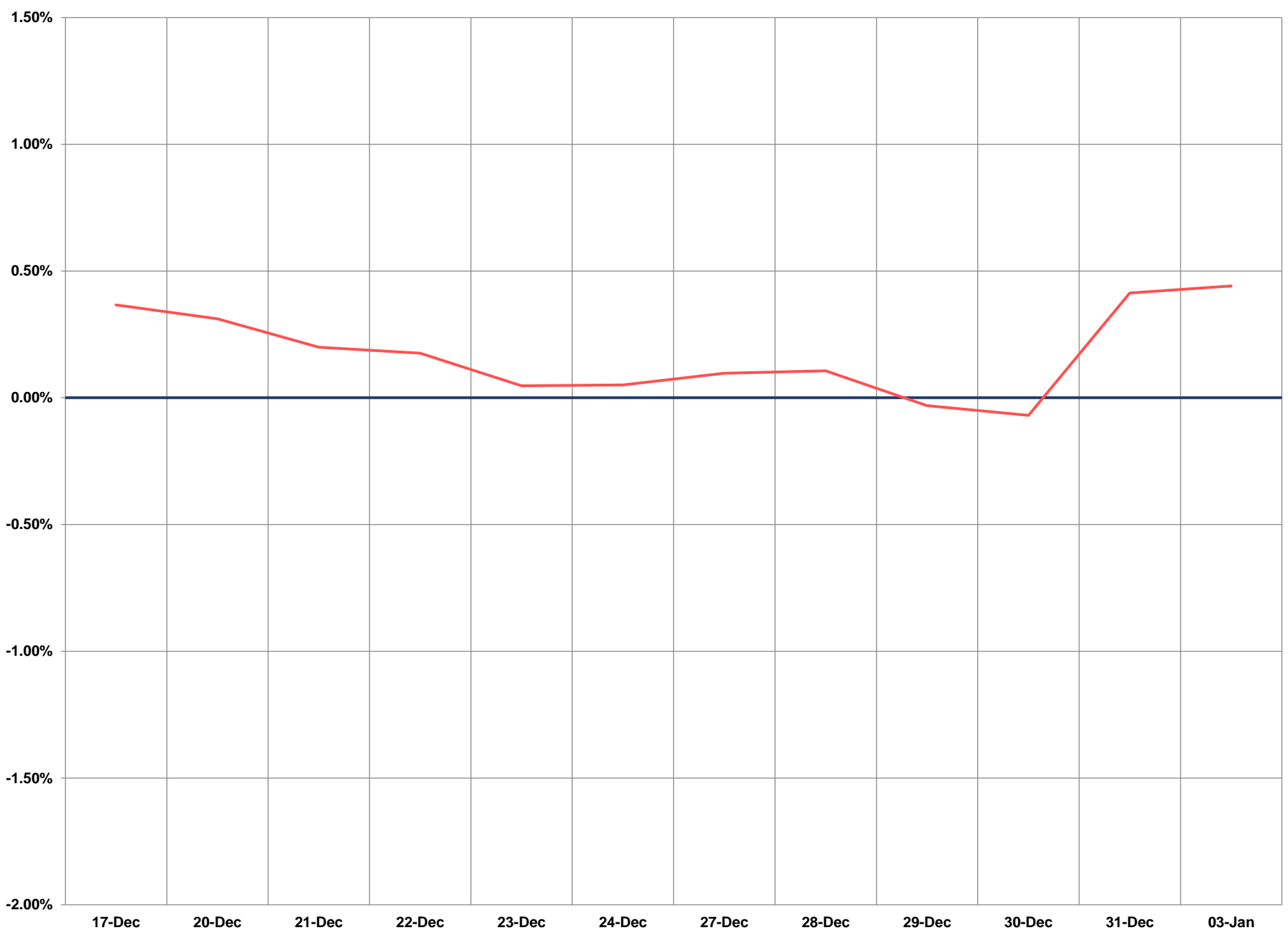
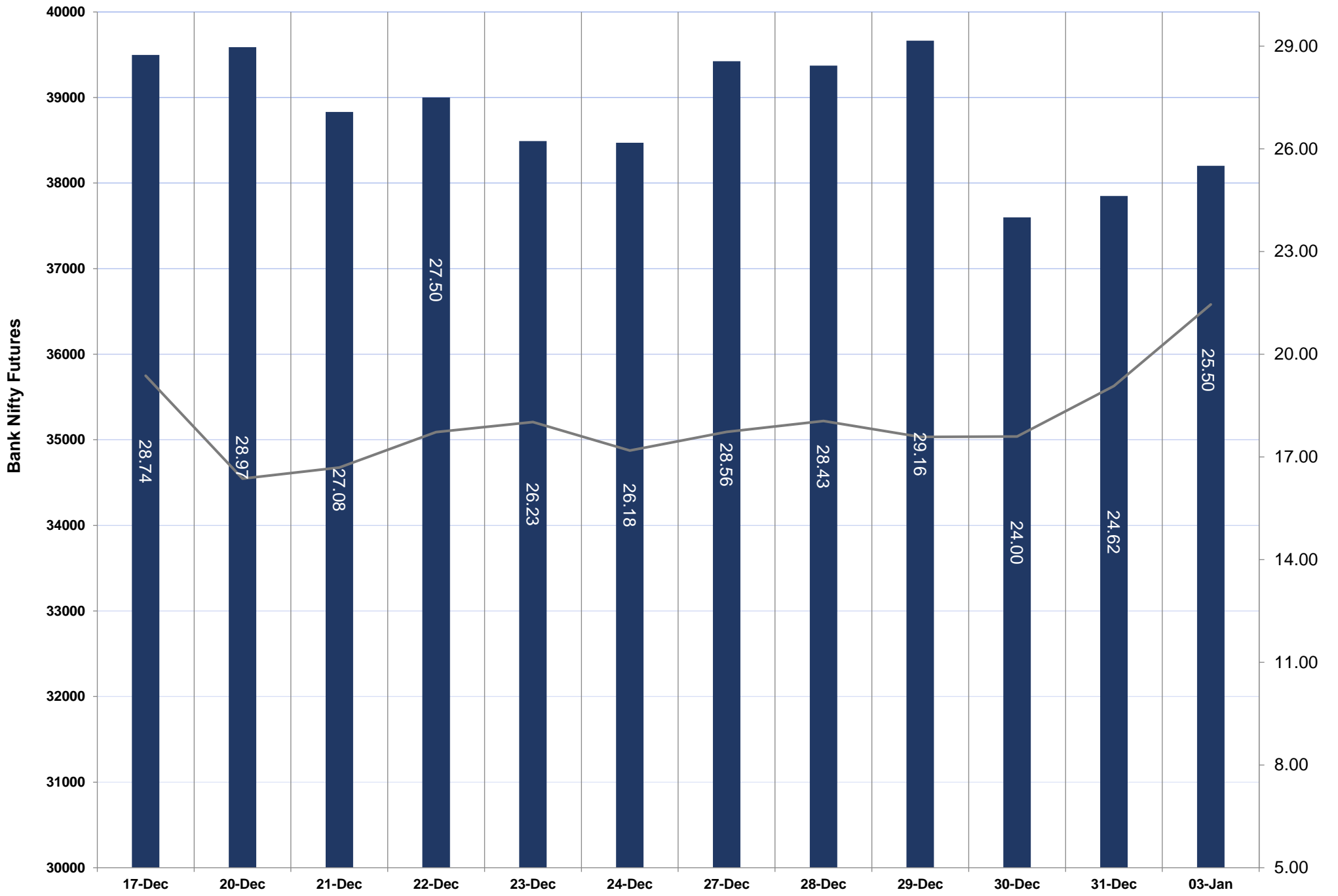
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

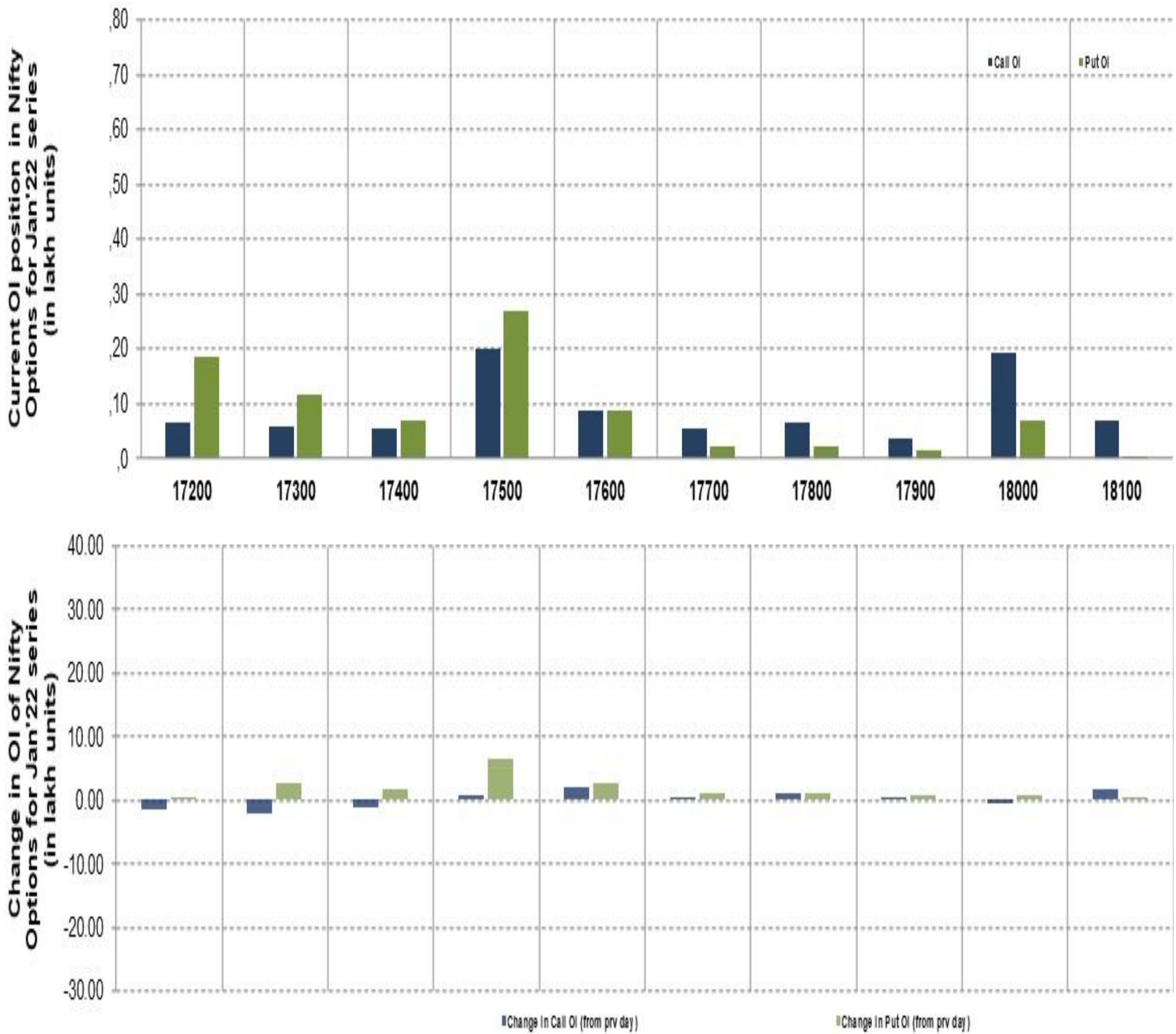




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.10 million** in Open Interests is **Strike Price of 17,500**
- **Most Active Nifty Put** with an addition of **0.65 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **2.00 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **2.70 millions** for Puts at **Strike Price of 17,500**

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