



# MORNING MANTRA



Daily Derivatives & Market Report

Jan 04, 2022



Indian equity benchmarks ended near their intraday high points on Tuesday. After a positive start, markets witnessed sharp fall, as data from the Centre for Monitoring Indian Economy (CMIE) showed unemployment rate in the country touched a four-month high of 7.91 per cent in December 2021. Traders took a note of Union Commerce and Industry Minister Piyush Goyal's statement that the Omicron variant of COVID-19 will be a short-term disruption on businesses, adding that supply chains and industrial activities will continue at full speed.

But soon, key indices staged recovery and traded in green till the end of the trading session, taking support with government data showing that India's exports surged 37 percent on an annual basis to \$37.29 billion in December 2021, the highest-ever monthly figure, on the back of healthy performance by sectors like engineering, textiles and chemicals, even as the trade deficit widened to \$21.99 billion. Imports in December too rose by 38 per cent to \$59.27 billion on account of an increase in oil imports, which soared 65.17 per cent to \$15.9 billion.

Markets gained traction in the last hour of the trade to end on a strong note, as domestic sentiments remained positive, amid reports that equity investors are a happy lot as their wealth jumped by Rs 4.76 lakh crore in the first two days of trading in the New Year, driven by optimism in the broader market. Some support also came with a another private report stating that export-dependent software companies are set to report a strong sequential revenue growth in the range of 2.6 to 6 per cent in the seasonally weak December quarter.

On the global front, European markets were trading higher continuing the positive start to the New Year on hopes of a steady economic recovery despite a surge in Covid-19 cases. Asian markets settled mostly higher, after China's manufacturing sector rebounded in December as firms signaled the strongest growth in output for a year amid a renewed uptick in total sales. The survey results from IHS Markit showed that the Caixin manufacturing Purchasing Managers' Index rose to 50.9 in December from 49.9 in November. The reading was forecast to rise marginally to 50.0.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59855.93	672.71	1.14
NIFTY	17805.25	179.55	1.02
MIDCAP	25257.28	12.46	0.05
SMLCAP	29925.67	117.72	0.39
BSEFMC	13911.50	101.67	0.74
AUTO	25225.53	52.13	0.21
POWER	3582.16	78.79	2.25
REALTY	3861.50	-22.68	-0.58
BSE IT	38376.32	181.21	0.47
BANKEX	41982.20	543.43	1.31
OIL GAS	17914.27	205.49	1.16
METAL	19544.57	-109.34	-0.56
INDIA VIX	16.12	-0.33	-2.02

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1118	1015	49
BSE	1848	1538	103

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5196	4739	10
NSE CASH	55649	47264	18
NSE F&O	7041073	5410151	30

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	24.74	4.49	1.16
SENSEX	28.51	3.71	0.91

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5250	4717	533
FII	5835	4561	1274

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	4160.11	3456.81	703
Index Options	558601.04	560409.05	(1808)
Stock Futures	11332.08	12757.18	(1425)
Stock Options	10067.60	10199.96	(132)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.57	1.57
BANK NIFTY	1.35	1.34

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.42	96.22	0.21

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.517	6.460	0.88
USA	1.645	1.630	0.95

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1802.68	-1.55	-0.10
Silver	22.76	-0.15	-0.65
Crude-Oil	7653	0.45	0.59
Brent-Crude	79.48	0.50	0.63

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Jan -21 USD-INR	74.78	0.24	0.33
27 Jan -21 EUR-INR	84.46	-0.28	-0.33
27 Jan -21 GBP-INR	100.86	0.10	0.10
27 Jan -21 JPY- INR	64.49	-0.37	-0.57

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17805	17508	17657	17742	17891	17976
SENSEX	59856	58773	59314	59626	60167	60479
NIFTY FUTURES	17855	17548	17701	17786	17940	18025
BANK NIFTY	36840	36187	36514	36701	37027	37214
CNX IT	39371	38597	38984	39215	39602	39833
CNX MIDCAP	30870	30552	30711	30846	31005	31140
CNX SMALLCAP	11455	11288	11371	11433	11517	11579
INDIA VIX	16.12	15.20	15.66	16.17	16.63	17.14

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 05-01-2022

NIL

# TECHNICAL VIEWS



## NIFTY

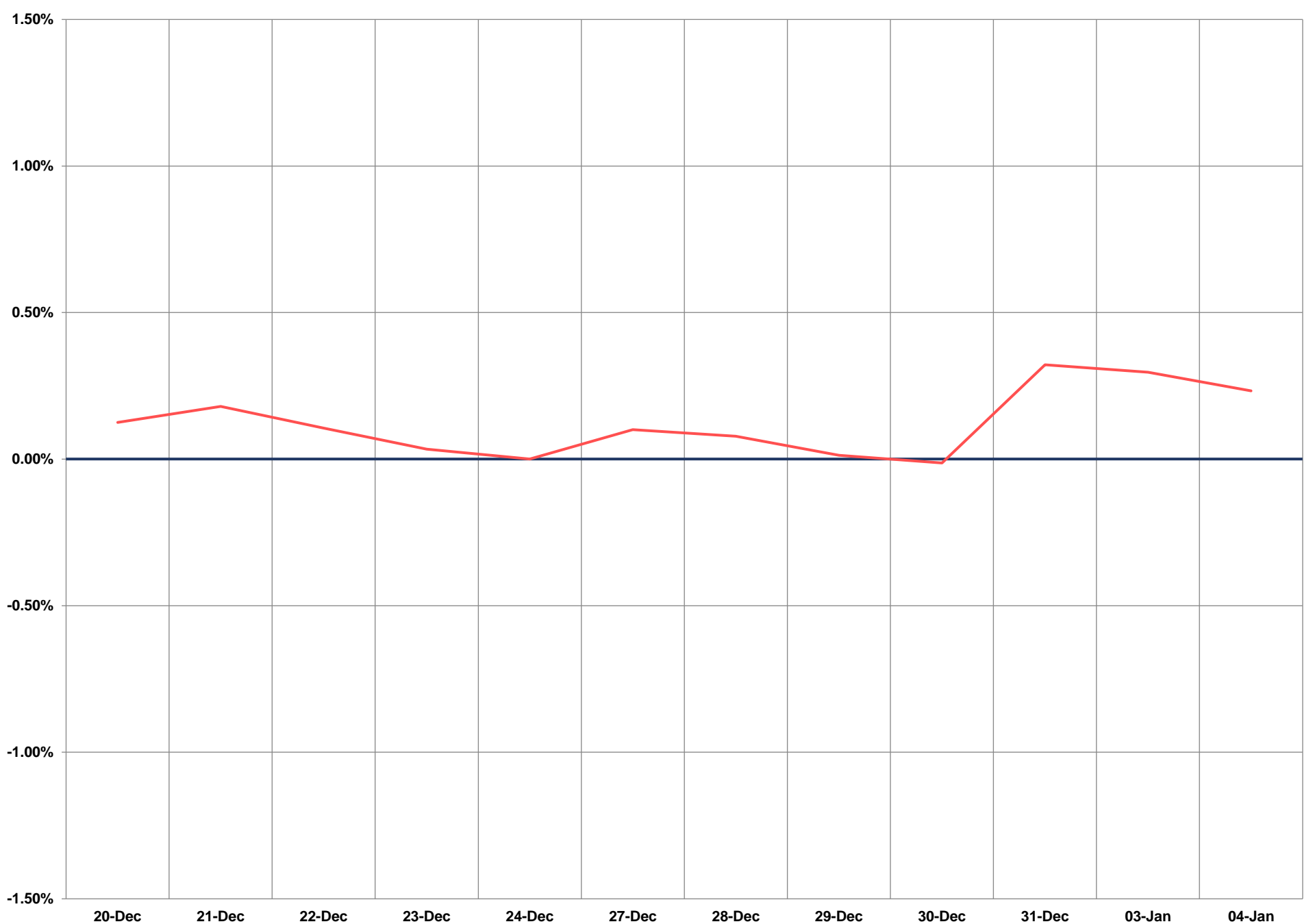
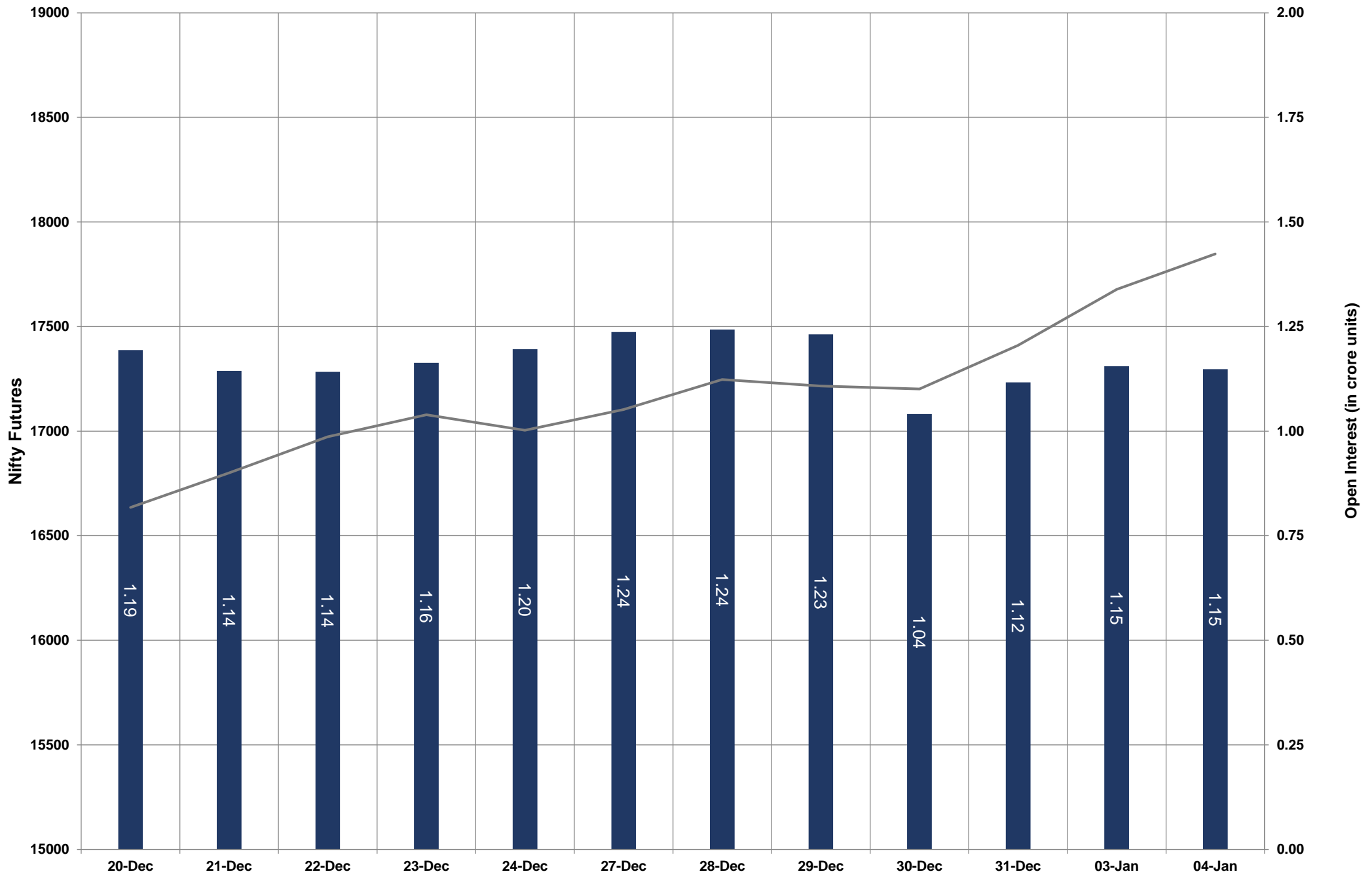


- Nifty Cash = 17,805.25 (+1.02)
- Resistance levels = 17,950 and 18,080
- Support levels = 17,720 and 17,630

# TECHNICAL VIEWS



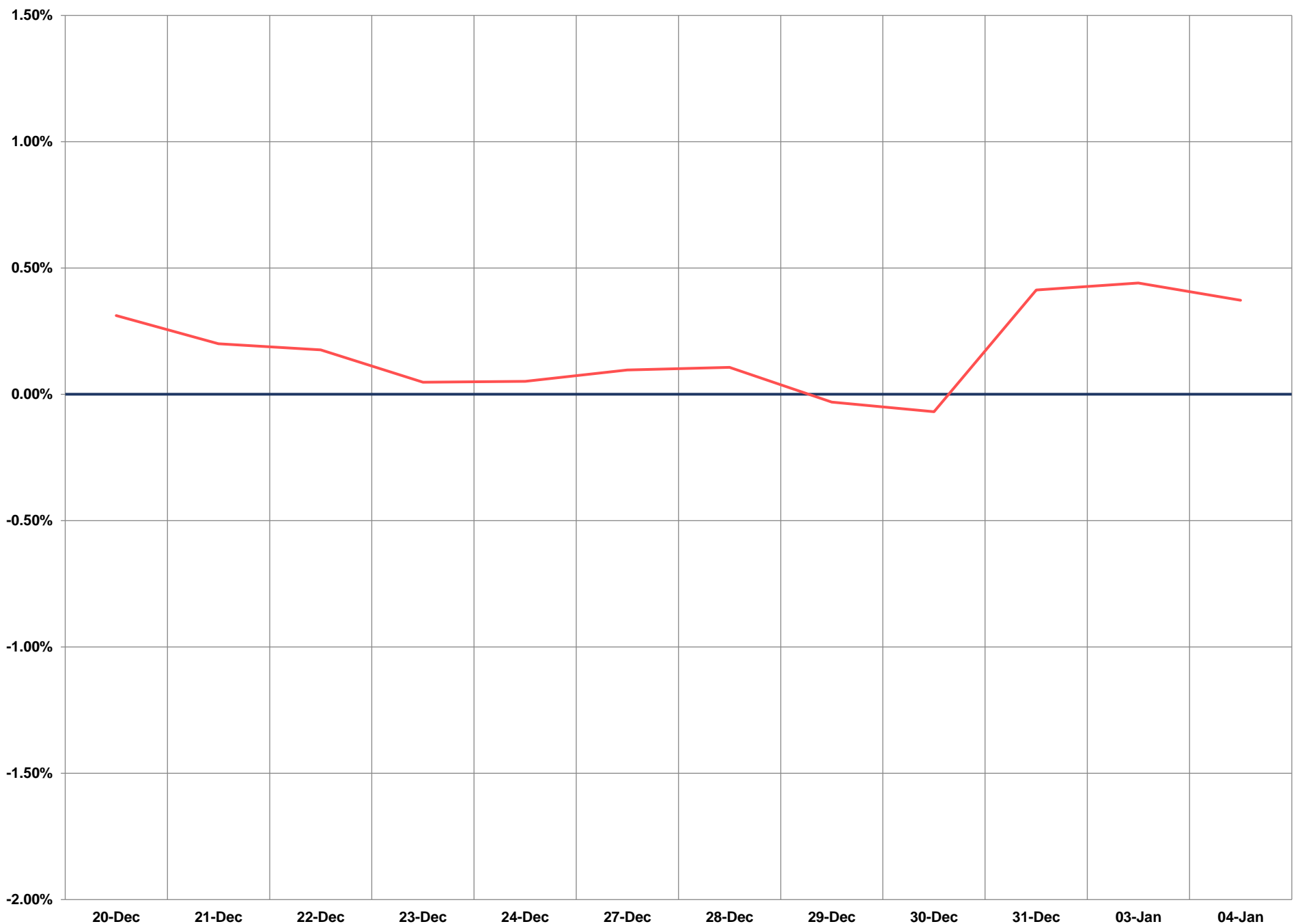
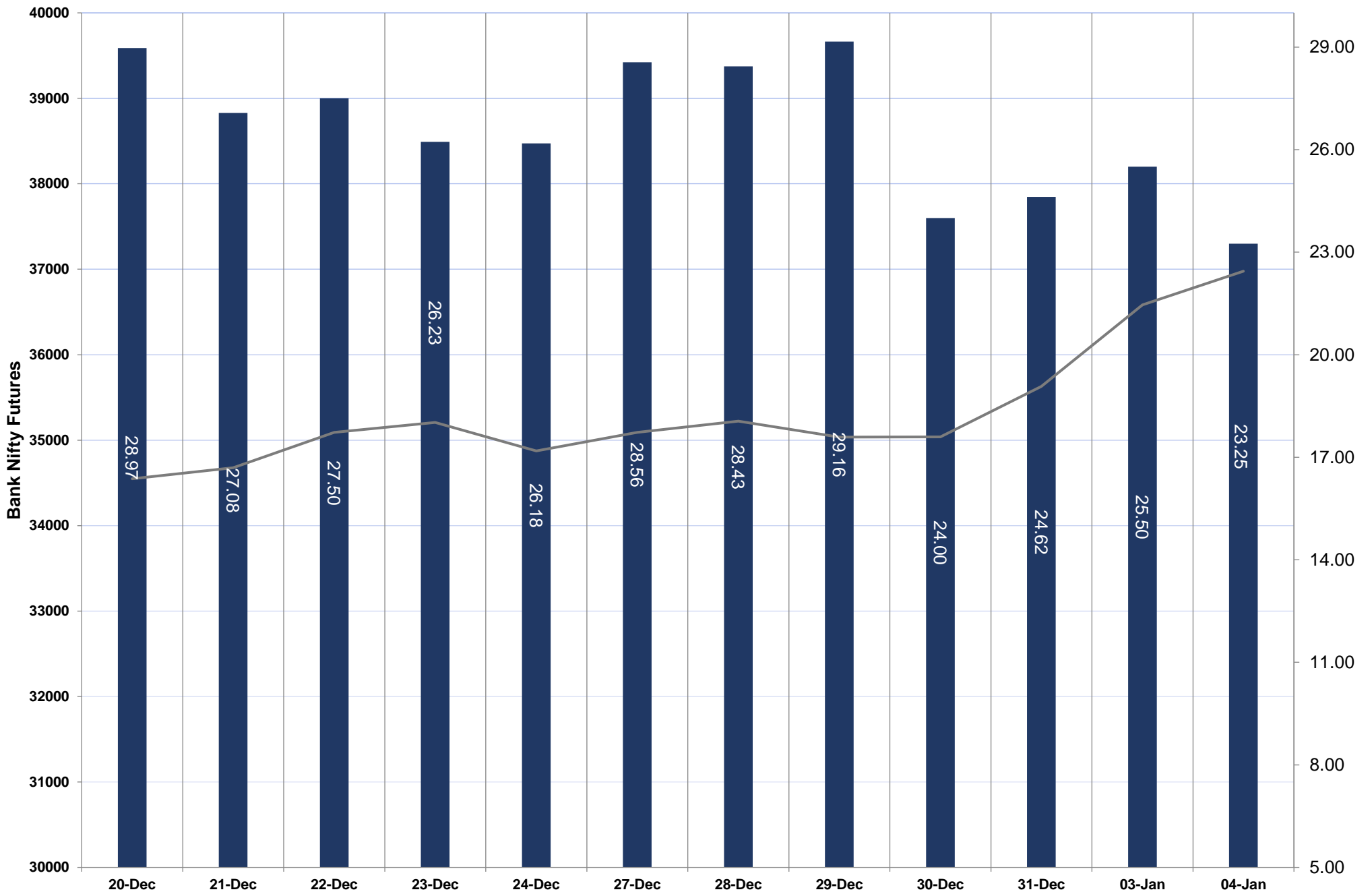
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

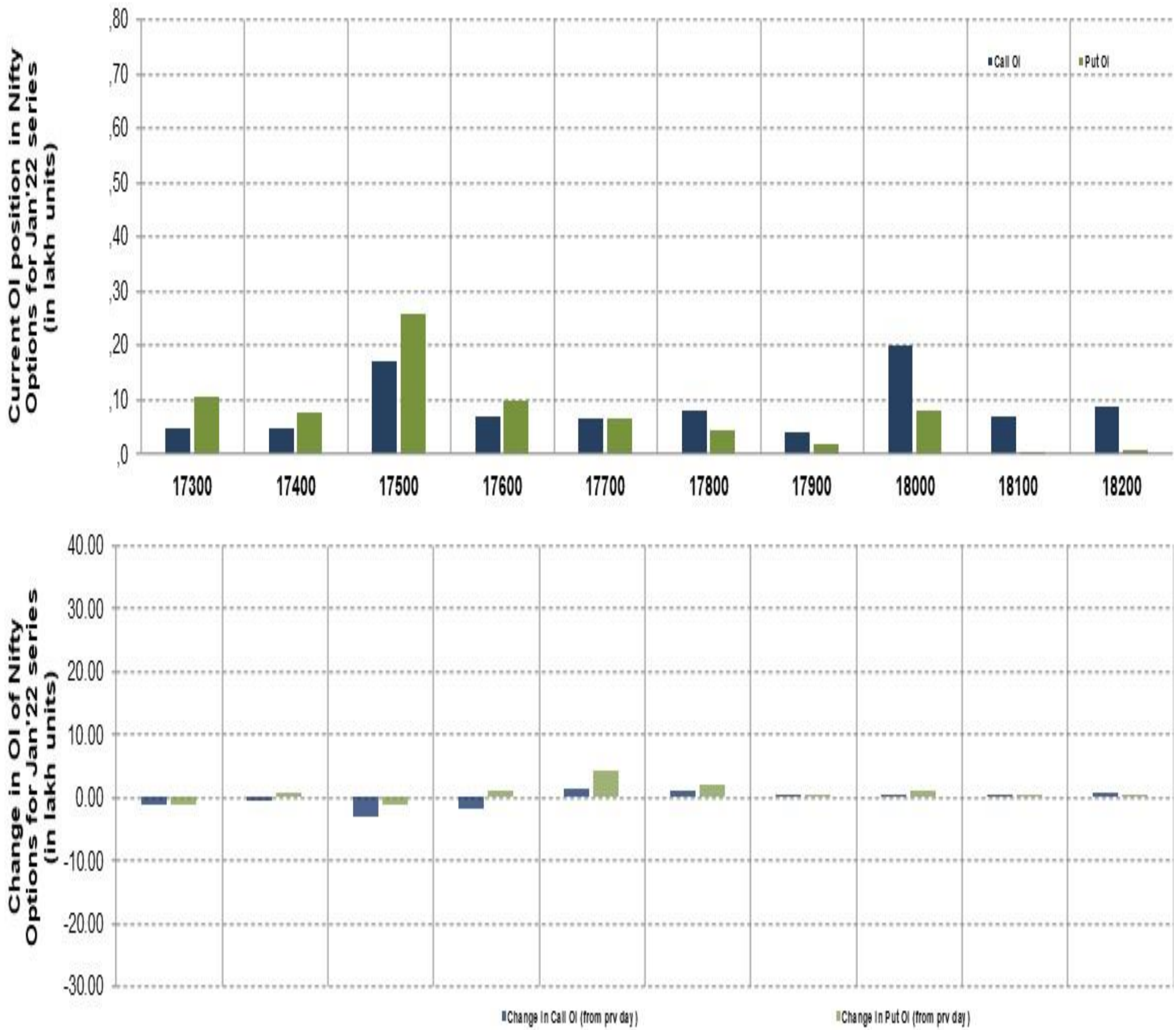




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.06 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with a reduction of **0.10 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 18,000**
- **Maximum Open Interest an outstanding** was **2.60 millions** for Puts at **Strike Price of 17,500**

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