



# MORNING MANTRA



Daily Derivatives & Market Report

Jan 05, 2022



Bulls strengthened grip on Dalal Street with frontline gauges extending rally for fourth day in a row on Wednesday, as investors hoping Covid-related restrictions to ease sooner-than-expected as Omicron variant looks less severe. Besides, they expect the uncertain global outlook to delay policy tightening by global central banks, keeping liquidity taps running for equity markets. Markets started the session on cautious note as a private report indicated that growth might be impacted by up to 0.30 per cent in the March quarter as normal economic activities come under pressure due to restrictions being imposed by more states to curb rising Omicron cases. However, markets made a recovery to enter into green terrain as traders took some support with Apparel Export Promotion Council (AEPC) Chairman A Sakthivel stating that strong demand and healthy order books will further help in boosting the country's exports in the coming months. Besides, the Reserve Bank of India (RBI) notified the market making scheme to promote retail participation in government securities by providing prices/quotes to retail direct gilt (RDG) account holders enabling them to buy and sell securities under the RBI Retail Direct Scheme.

Markets extended gains in last leg of trade as commerce ministry is planning to launch Brand India Campaign to give momentum to exports of both services and products in new markets, as the country's outbound shipments all set to cross \$400 billion this fiscal year. This campaign would serve as an 'umbrella campaign' for promoting goods and services exported by India. Traders shrugged off report that India's services sector activity moderated to a three month low in December with many states imposing night curfews ahead of the Christmas season to curb the spread of Omicron. Data released by the analytics firm IHS Markit showed that the Purchasing Managers' Index (PMI) for services fell to 55.5 in December from 58.1 in November. A reading above 50 indicates expansion in economic activity and a number below that signals contraction.

On the global front, European markets were trading in green as investors weighed the outlook for global inflation against expanded Covid-related curbs. However, Asian markets ended mostly in red as Geopolitical tensions remained in investors' radar after North Korea reportedly fired a suspected ballistic missile off its east coast.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60223.15	367.22	0.61
NIFTY	17925.25	120.00	0.67
MIDCAP	25348.03	90.75	0.36
SMLCAP	29901.12	-24.55	-0.08
BSEFMC	13945.61	34.11	0.25
AUTO	25449.61	224.08	0.89
POWER	3570.53	-11.63	-0.32
REALTY	3909.94	48.44	1.25
BSE IT	37657.55	-718.77	-1.87
BANKEX	43002.78	1020.58	2.43
OIL GAS	18171.01	256.74	1.43
METAL	19858.75	314.18	1.61
INDIA VIX	17.23	1.11	6.89

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1095	1045	48
BSE	1786	1606	89

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4673	5196	(10)
NSE CASH	60407	55649	9
NSE F&O	9983776	7041073	42

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	24.91	4.52	1.15
SENSEX	28.72	3.74	0.90

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7001	5729	1272
FII	7611	7274	337

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	4997.50	4521.82	476
Index Options	828628.02	829126.58	(499)
Stock Futures	12916.94	13143.92	(227)
Stock Options	11987.33	12148.87	(162)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.57	1.57
BANK NIFTY	1.44	1.35

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.95	96.26	-0.33

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.508	6.508	0.00
USA	1.665	1.666	-0.07

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1824.63	10.71	0.59
Silver	23.11	0.06	0.25
Crude-Oil	78.26	1.27	1.65
Brent-Crude	81.23	1.24	1.55

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Jan -21 USD-INR	74.56	-0.21	-0.29
27 Jan -21 EUR-INR	84.45	-0.04	-0.05
27 Jan -21 GBP-INR	100.95	0.06	0.06
27 Jan -21 JPY- INR	64.50	-0.02	-0.03

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17925	17677	17801	17873	17997	18069
SENSEX	60223	59401	59812	60072	60483	60744
NIFTY FUTURES	17946	17707	17826	17906	18025	18105
BANK NIFTY	37696	36332	37014	37438	38120	38544
CNX IT	38609	37887	38248	38771	39132	39654
CNX MIDCAP	30918	30629	30773	30872	31017	31115
CNX SMALLCAP	11426	11306	11366	11417	11477	11527
INDIA VIX	17.23	14.28	15.75	16.57	18.04	18.86

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

## SECURITIES BAN IN F&O TRADES FOR 06-01-2022

NIL

# TECHNICAL VIEWS



## NIFTY

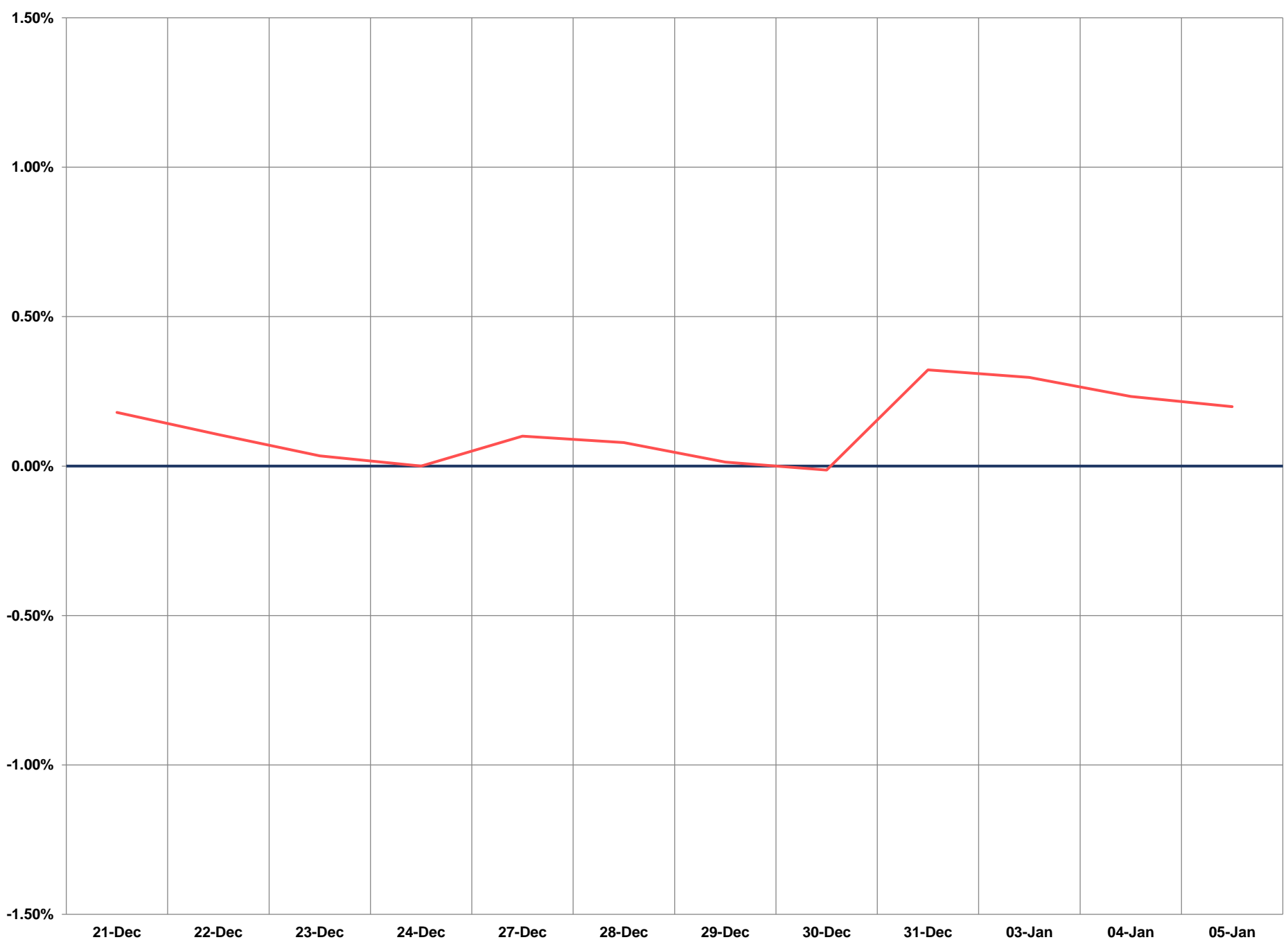
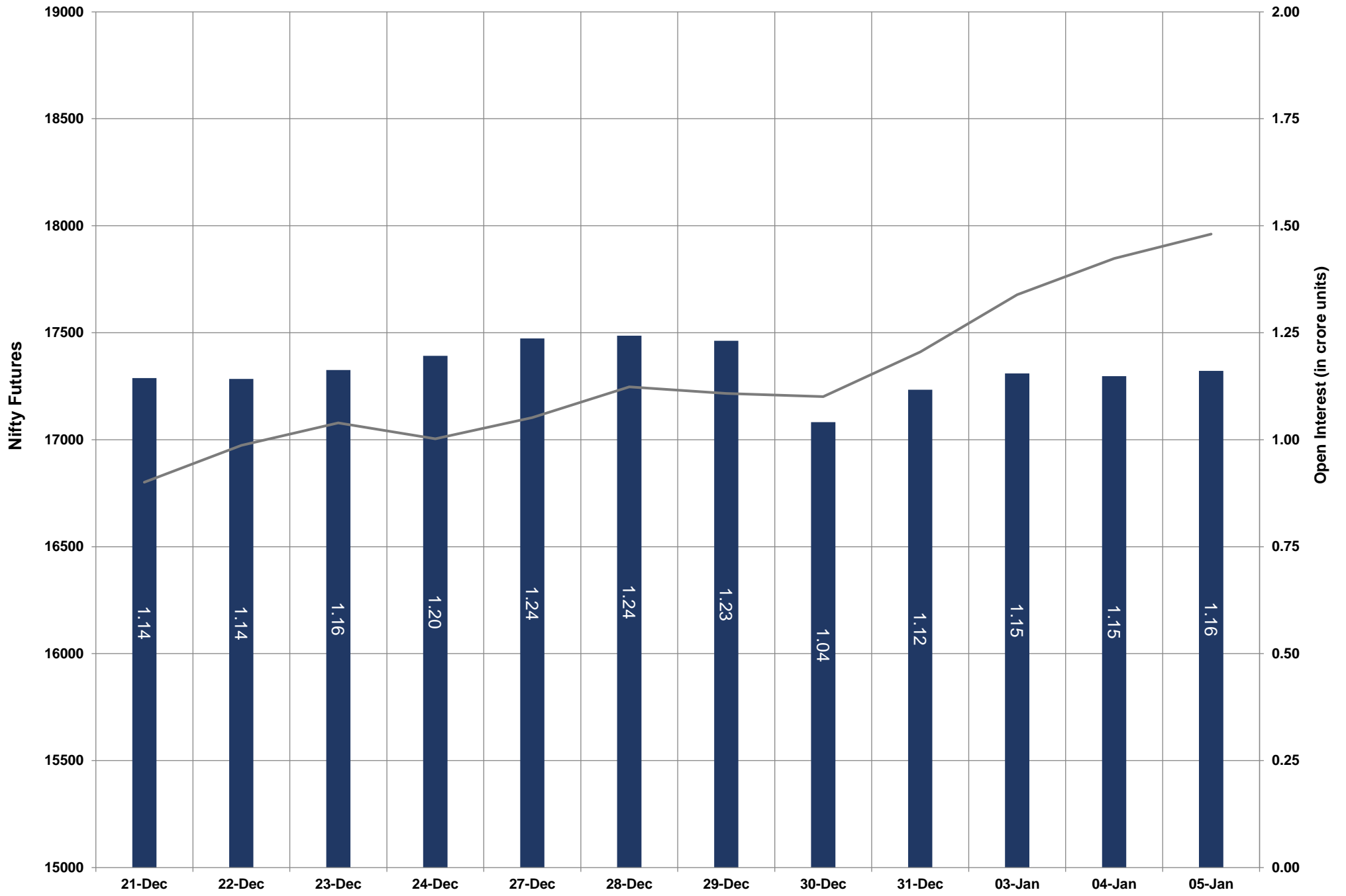


- Nifty Cash = **17,925.25 (+0.67)**
- Resistance levels = **18,070** and **18,180**
- Support levels = **17,820** and **17,730**

# TECHNICAL VIEWS



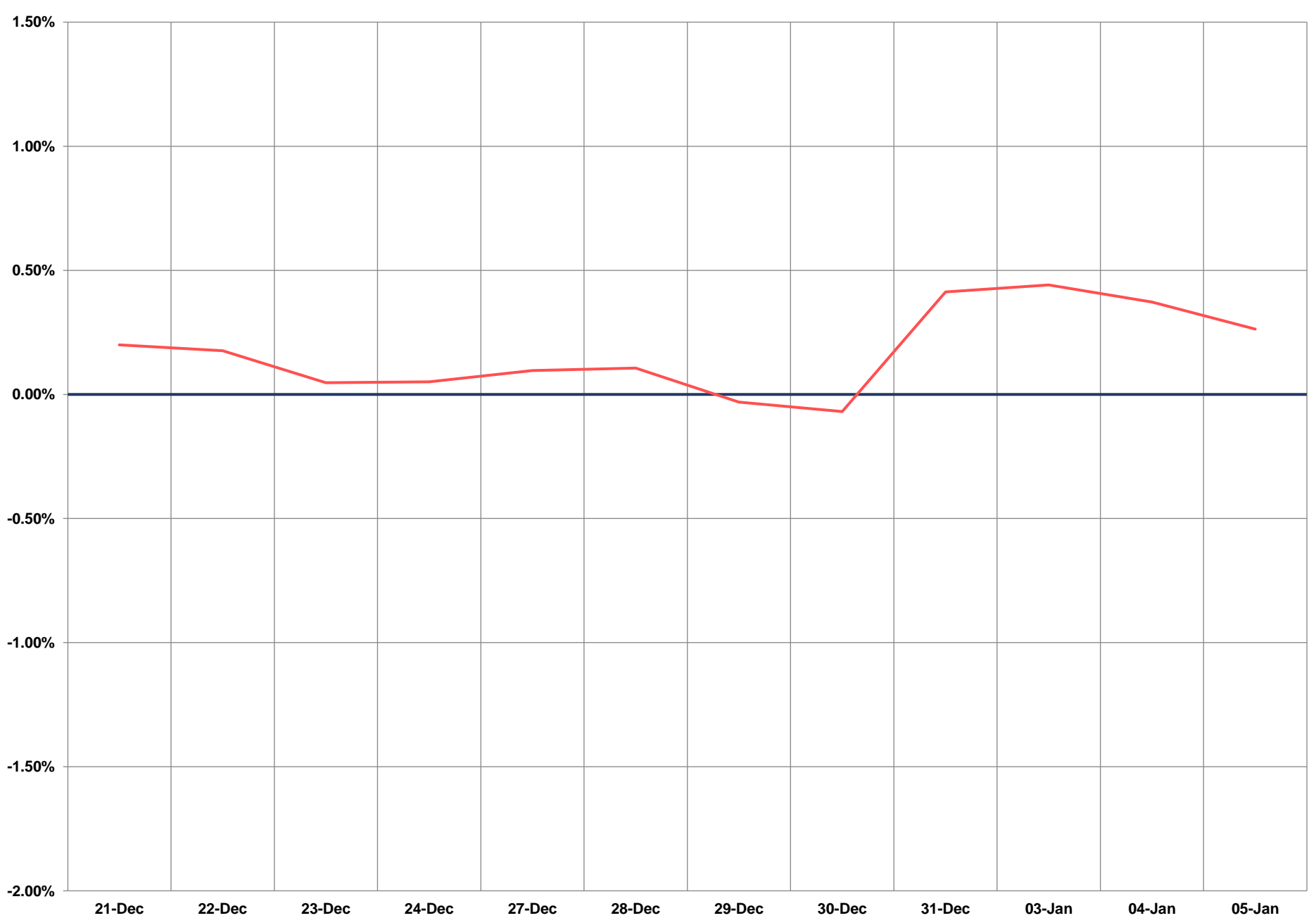
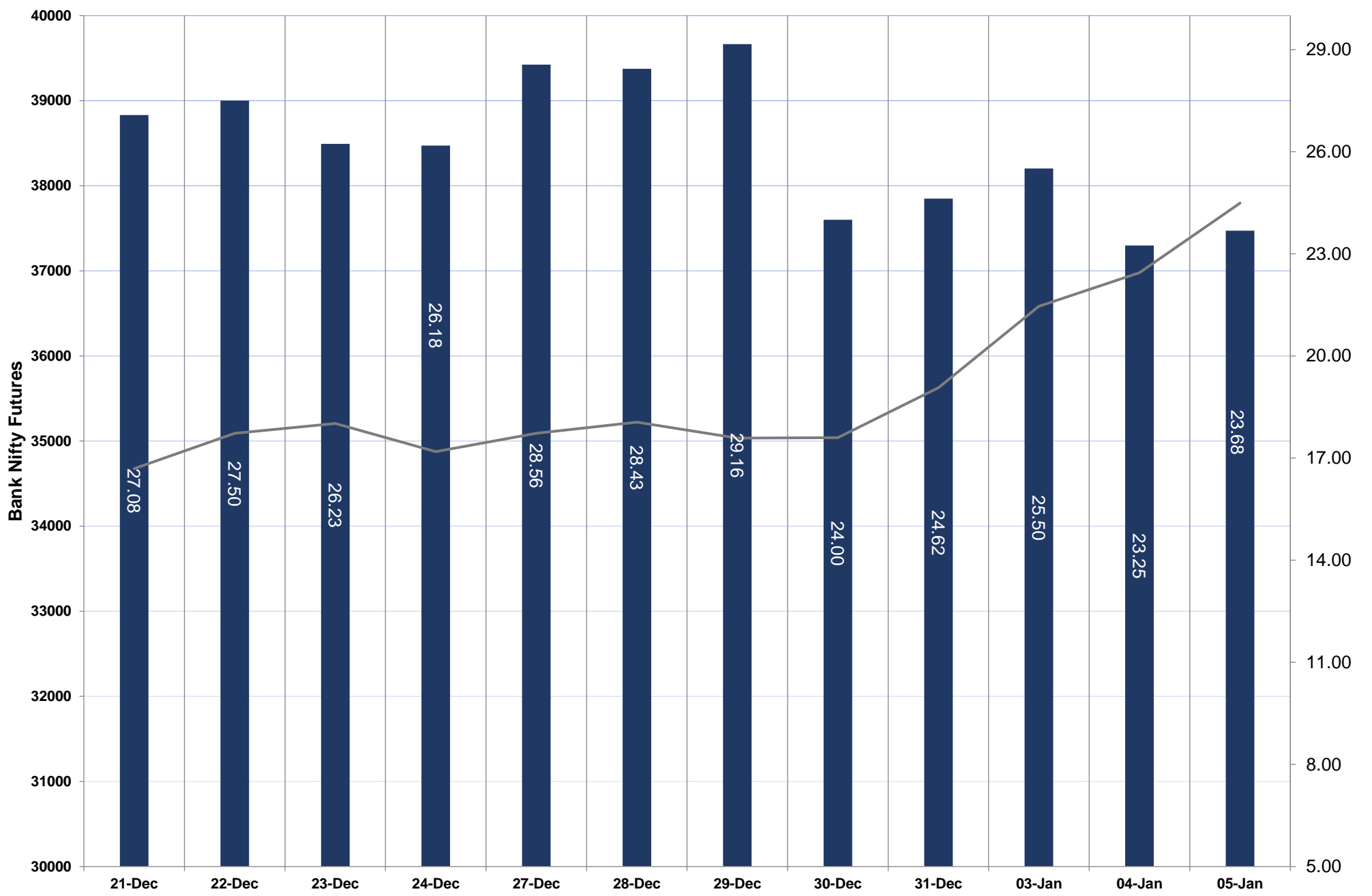
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

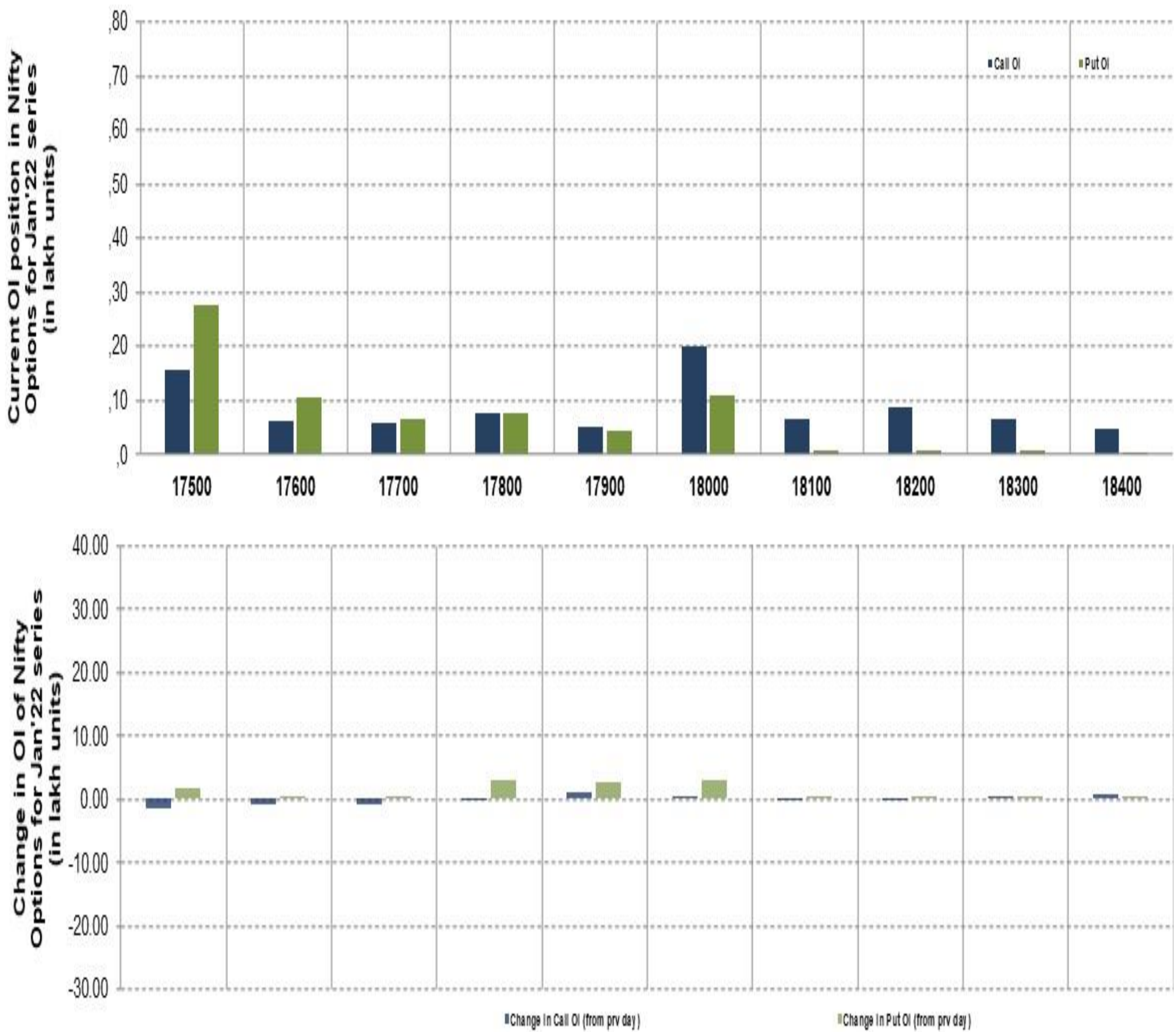




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.00** million in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with a reduction of **0.20** 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 **2.75** millions for Puts at **Strike Price of 17,500**

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