



MORNING MANTRA



Daily Derivatives & Market Report

Jan 07, 2022



Indian equity benchmarks ended higher on Friday. After a strong start, markets remained in green terrain during the first half of the trading session, supported by report which claimed that the ECLGS launched by the government in 2020 to provide relief to MSMEs impacted by COVID-19 pandemic has saved 13.5 lakh firms from going bankrupt and consequently 1.5 crore jobs. Some support came in as the finance ministry released monthly revenue deficit grant to 17 states totalling Rs 9,871 crore. So far, an amount of Rs 98,710 crore has been released to 17 states as post devolution revenue deficit grant in the current financial year.

In the second half of the trading session, markets cut gains and turned volatile, as Nabard Chief General Manager Goverdhan Rawat said that most people are still out of financial inclusion due to the lack of consistent income and there is a need to spread financial awareness and generate income for them to include more people in the formal financial system. Besides, amid a massive surge in COVID infections across the country, especially in the metro, a domestic rating agency -- India Ratings and Research in its latest report has said that the Omicron variant spread will impact the Q4 GDP by 0.40 per cent and shave off 0.10 per cent from the FY22 growth, as many states resort to restrictions to limit infections.

Despite volatility, key indices managed to end in green, after a senior government official said that the Omicron wave of coronavirus is unlikely to have much impact on India's economic growth, not more than of 5-10 basis points. Traders got relief with private report stating that private equity investments hit a record high of \$40.1 billion in 2021, an increase of over 15 per cent from the previous year, led by a \$3.6 billion flow into Flipkart and \$1.93 billion into Bundl Technologies.

On the global front, European markets were trading lower as investors bet Friday's U.S. jobs data would do little to change the Federal Reserve's path toward faster-than-expected tightening. Asian markets ended mostly higher, even after overall consumer prices for the Tokyo region of Japan were up 0.8% on year in December. The Ministry of Internal Affairs and Communication said that was in line with expectations and up from the 0.5% gain in November. Core CPI, which excludes volatile food prices, climbed an annual 0.5% - again matching forecasts and up from 0.3% in the previous month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59744.65	142.81	0.24
NIFTY	17812.70	66.80	0.38
MIDCAP	25472.83	136.28	0.54
SMLCAP	30032.14	127.36	0.43
BSEFMC	13937.41	82.31	0.59
AUTO	25575.06	-33.17	-0.13
POWER	3580.75	12.27	0.34
REALTY	3852.75	0.63	0.02
BSE IT	37257.06	122.66	0.33
BANKEX	43046.33	276.71	0.65
OIL GAS	18439.80	207.28	1.14
METAL	19853.66	108.46	0.55
INDIA VIX	17.60	-0.38	-2.10

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1182	939	51
BSE	2089	1314	90

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5490	4682	17
NSE CASH	60717	57969	5
NSE F&O	5756676	17757921	(68)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	24.75	4.49	1.16
SENSEX	28.48	3.71	0.91

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5718	5834	(116)
FII	8184	7688	496

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5345.52	4767.02	579
Index Options	473542.57	478175.78	(4633)
Stock Futures	13127.61	13192.29	(65)
Stock Options	11976.31	12150.41	(174)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.26	1.22
BANK NIFTY	0.83	1.06

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.10	96.32	-0.23

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.542	6.525	0.26
USA	1.766	1.733	1.88

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1789.90	-1.49	-0.07
Silver	22.14	-0.05	-0.22
Crude-Oil	80.1	0.78	0.98
Brent-Crude	82.73	0.74	0.86

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Jan -21 USD-INR	74.48	-0.14	-0.19
27 Jan -21 EUR-INR	84.26	-0.21	-0.25
27 Jan -21 GBP-INR	100.91	-0.03	-0.03
27 Jan -21 JPY- INR	64.38	-0.10	-0.16

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17813	17607	17710	17807	17910	18008
SENSEX	59745	59030	59387	59759	60116	60488
NIFTY FUTURES	17855	17634	17744	17847	17957	18060
BANK NIFTY	37740	37060	37400	37767	38107	38474
CNX IT	38140	37788	37964	38179	38355	38571
CNX MIDCAP	31112	30761	30936	31068	31243	31374
CNX SMALLCAP	11493	11330	11412	11500	11582	11671
INDIA VIX	17.60	16.29	16.94	17.52	18.17	18.75

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 10-01-2022

DELTACORP, RBLBANK

TECHNICAL VIEWS



NIFTY

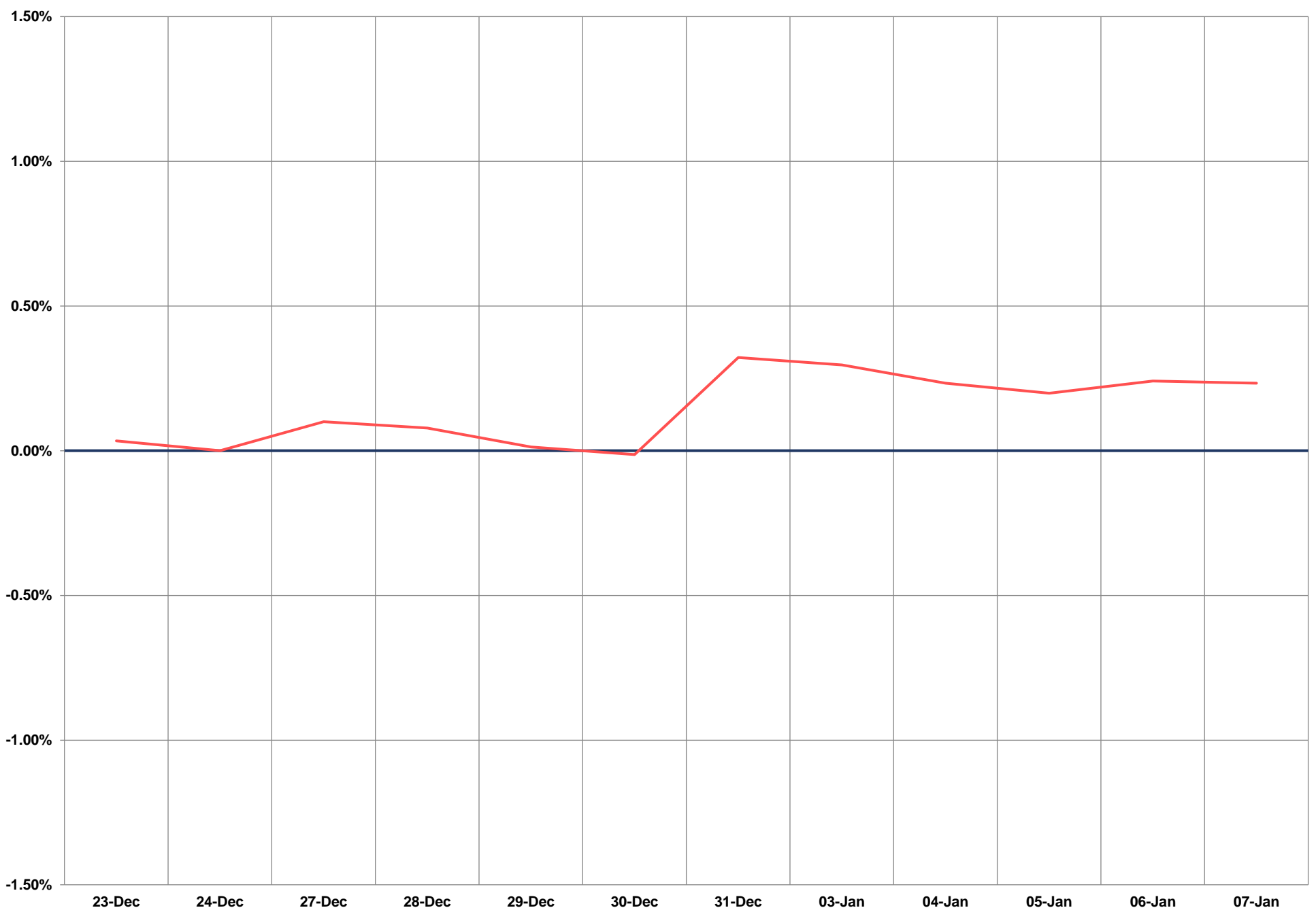
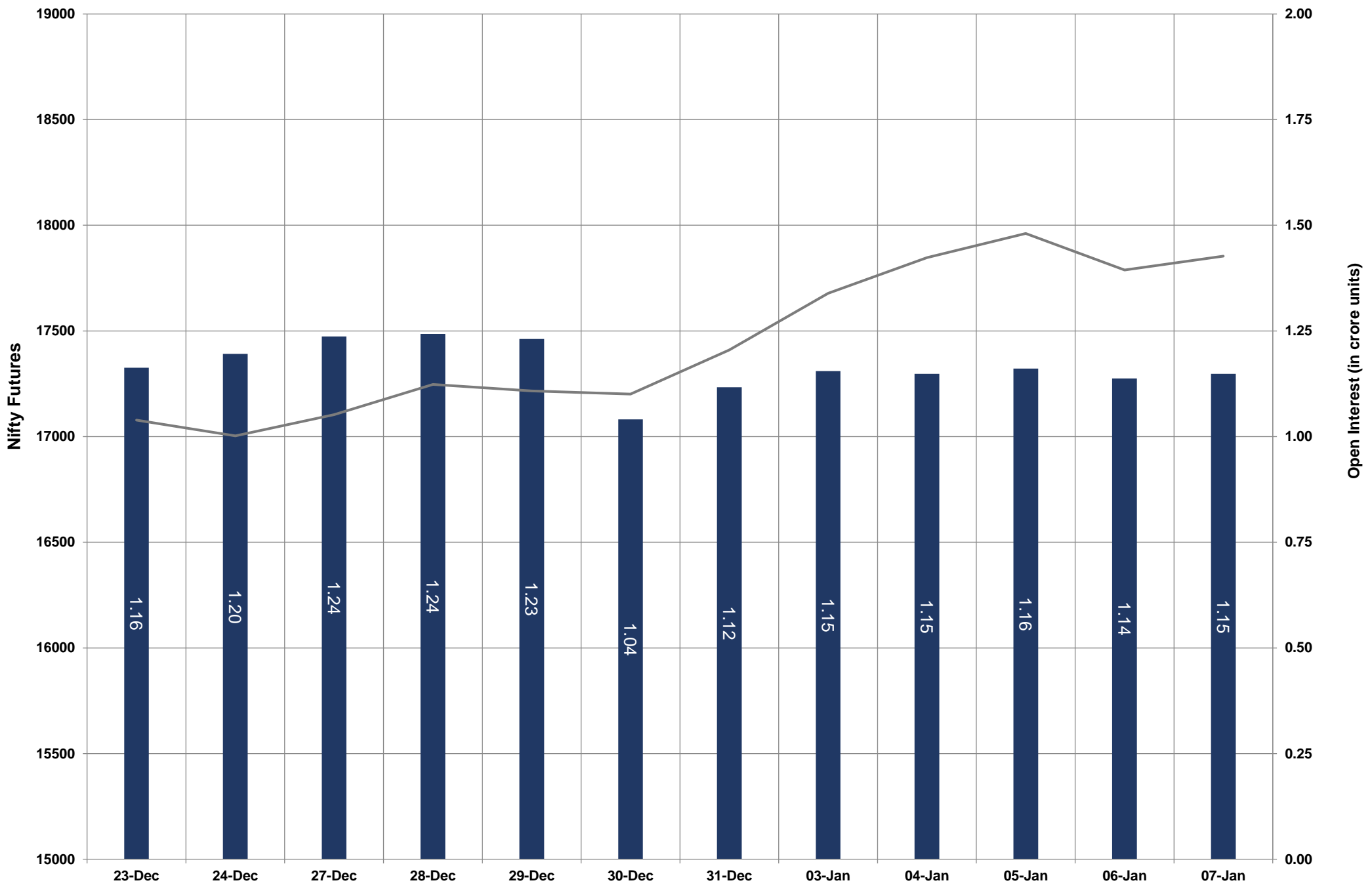


- Nifty Cash = **17,812.70 (+0.38)**
- Resistance levels = **17,925** and **18,070**
- Support levels = **17,720** and **17,680**

TECHNICAL VIEWS



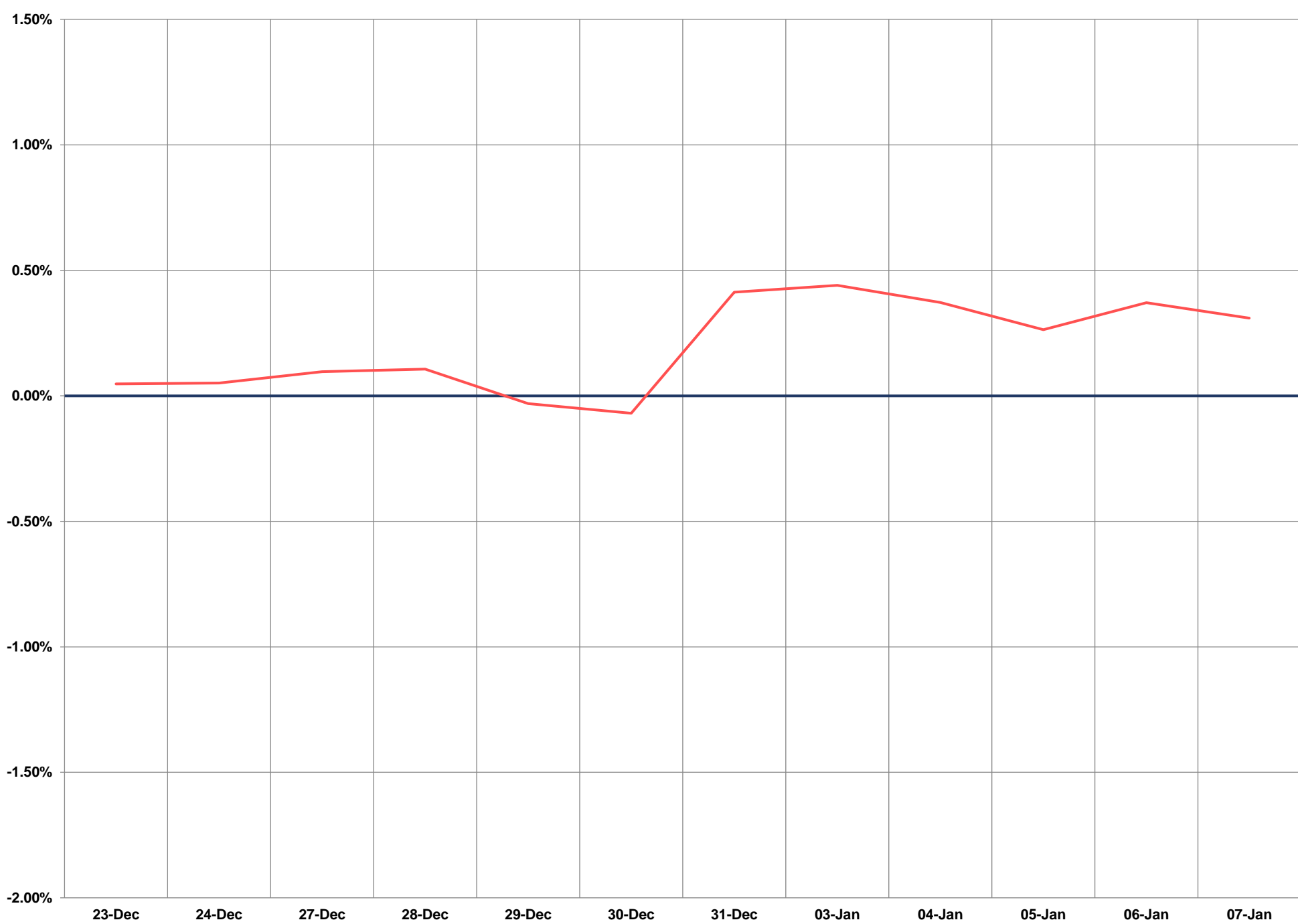
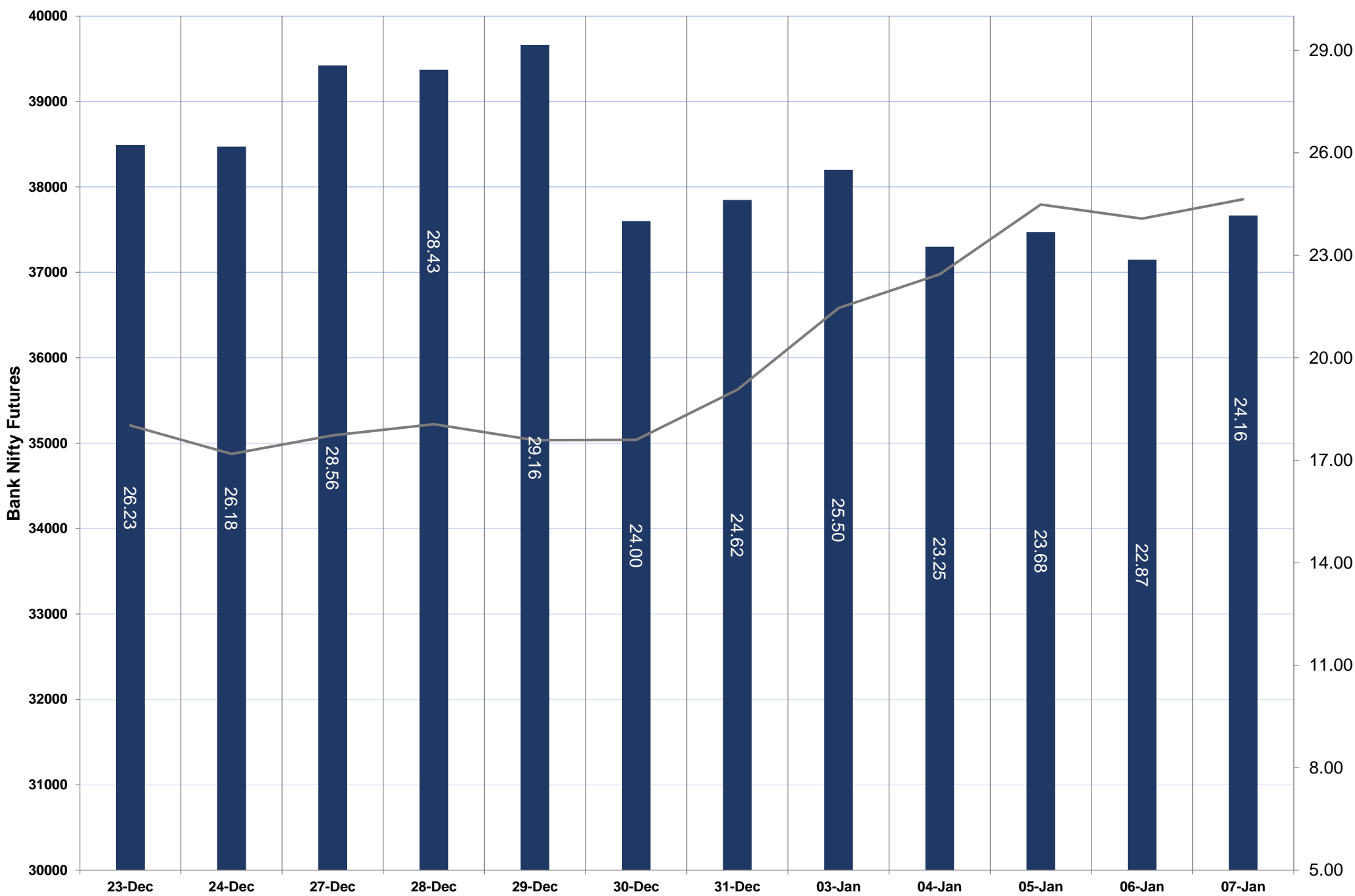
NIFTY FUTURES



TECHNICAL VIEWS



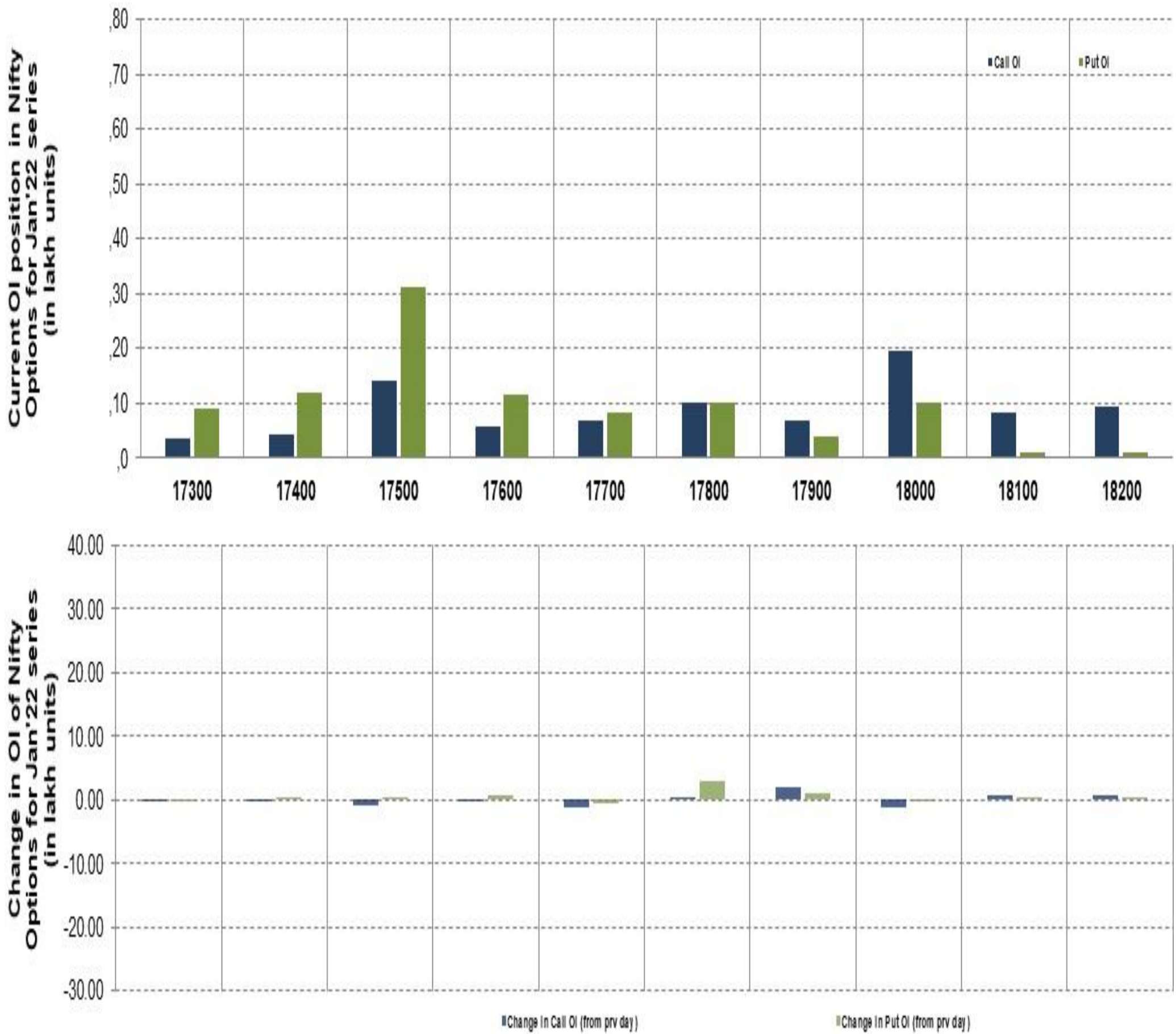
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.12 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **0.03 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 **3.12 millions** for Puts at **Strike Price of 17,500**

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