



MORNING MANTRA



Daily Derivatives & Market Report

Jan 10, 2022



Firm trade persisted over Dalal Street on Monday, with both Sensex and Nifty ending on a strong note. After a positive start, markets remained higher during the trading session, as the National Statistical Office (NSO) in its first advance estimate indicated that the Indian economy remains on track to regain its position as the world's fastest-growing major economy and put the GDP expansion at a tempered 9.2 per cent this fiscal. Adding more optimism, an SBI Ecowrap report said India's real GDP is expected to grow at around 9.5 per cent in 2021-22 on a YoY. Besides, foreign investors have turned net buyers in the first week of January by infusing Rs 3,202 crore in Indian equities, as correction in markets provided them good buying opportunity.

However, in late morning session, some gains got cut, as owners of MSMEs said they have been financially hit by the restrictions imposed by the government even though their workforce is vaccinated against COVID-19 and their workers have become unemployed, so they have urged the government to allow them to operate with certain conditions. Industry owners said the government has done little to help them during these harsh circumstances and has imposed restrictions without looking at the MSMEs from their perspective.

But soon, markets gained traction to end near their intraday high points, as domestic sentiments remained optimistic, after a quarterly employment survey by the labour ministry released that total employment generated by nine select sectors stood at 3.10 crore in the July-September 2021 quarter, which is 2 lakh more than that of the April-June period. Traders were also optimistic with a private report stating that the month of December 2021 witnessed signs of revival in hiring activity in multiple sectors beyond IT, such as retail, hospitality and education.

On the global front, European markets were trading lower as traders set aside Asian gains to focus on sliding Wall Street shares and weak US data. Asian markets ended mostly higher on Monday, even after Taiwan's exports rose less than expected in December. The figures from the Ministry of Finance revealed that exports gained 23.4% YoY in December, after a 30.2 % growth in November. Exports of parts of electronic product, information, communication and audio-video products, base metals and articles of base metal, plastics & rubber and articles thereof, machinery increased in December.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60395.63	650.98	1.09
NIFTY	18003.30	190.60	1.07
MIDCAP	25649.52	176.69	0.69
SMLCAP	30388.89	356.75	1.19
BSEFMC	13979.29	41.88	0.30
AUTO	26010.77	435.71	1.70
POWER	3625.48	44.73	1.25
REALTY	3925.85	73.10	1.90
BSE IT	37580.24	323.18	0.87
BANKEX	43800.96	754.63	1.75
OIL GAS	18526.51	86.71	0.47
METAL	19904.74	51.08	0.26
INDIA VIX	17.68	0.08	0.44

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1540	634	53
BSE	2630	1016	102

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	7036	5490	28
NSE CASH	59621	60717	(2)
NSE F&O	5640322	5756676	(2)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	25.01	4.54	1.14
SENSEX	28.82	3.75	0.89

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6151	5669	482
FII	7982	8106	(124)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3461.83	4000.44	(539)
Index Options	413079.58	410837.53	2242
Stock Futures	12879.66	12320.08	560
Stock Options	12613.28	12456.01	157

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.45	1.26
BANK NIFTY	1.11	0.83

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.96	95.78	0.18

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.589	6.542	0.72
USA	1.769	1.769	0.00

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1794.16	-1.26	-0.07
Silver	22.32	-0.01	-0.03
Crude-Oil	78.42	-0.49	-0.62
Brent-Crude	81.28	-0.46	-0.65

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Jan -21 USD-INR	74.21	-0.27	-0.36
27 Jan -21 EUR-INR	84.18	-0.09	-0.10
27 Jan -21 GBP-INR	100.86	-0.06	-0.06
27 Jan -21 JPY- INR	64.35	-0.01	-0.02

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18003	17828	17916	17967	18054	18105
SENSEX	60396	59830	60113	60270	60553	60710
NIFTY FUTURES	18055	17853	17954	18006	18107	18159
BANK NIFTY	38348	37755	38051	38226	38522	38697
CNX IT	38212	37645	37928	38275	38559	38906
CNX MIDCAP	31372	31162	31267	31338	31443	31513
CNX SMALLCAP	11640	11525	11583	11619	11677	11713
INDIA VIX	17.68	14.75	16.22	17.30	18.77	19.85

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

SECURITIES BAN IN F&O TRADES FOR 11-01-2022

DELTACORP, IBULHSGFIN, RBLBANK

TECHNICAL VIEWS



NIFTY

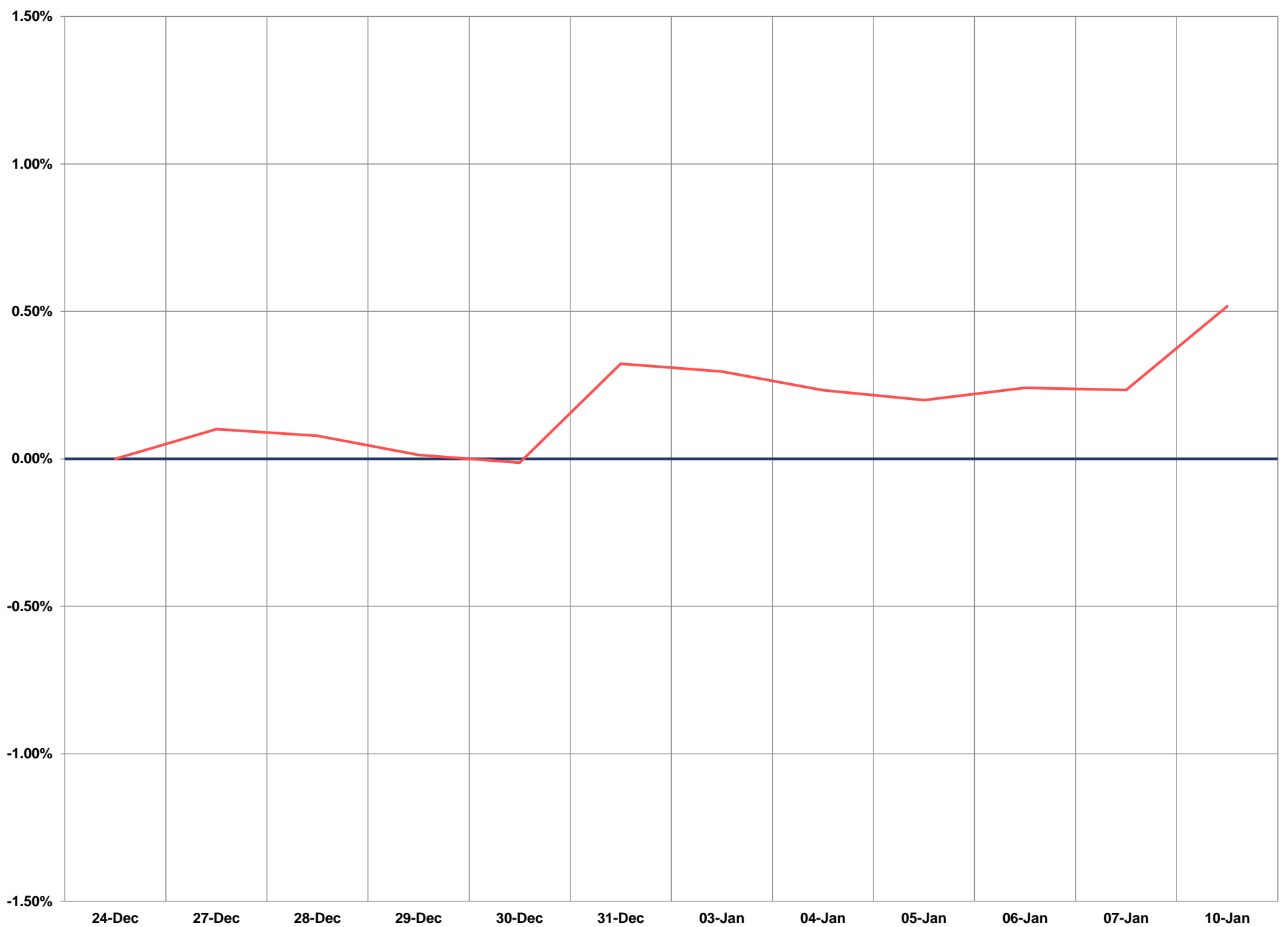
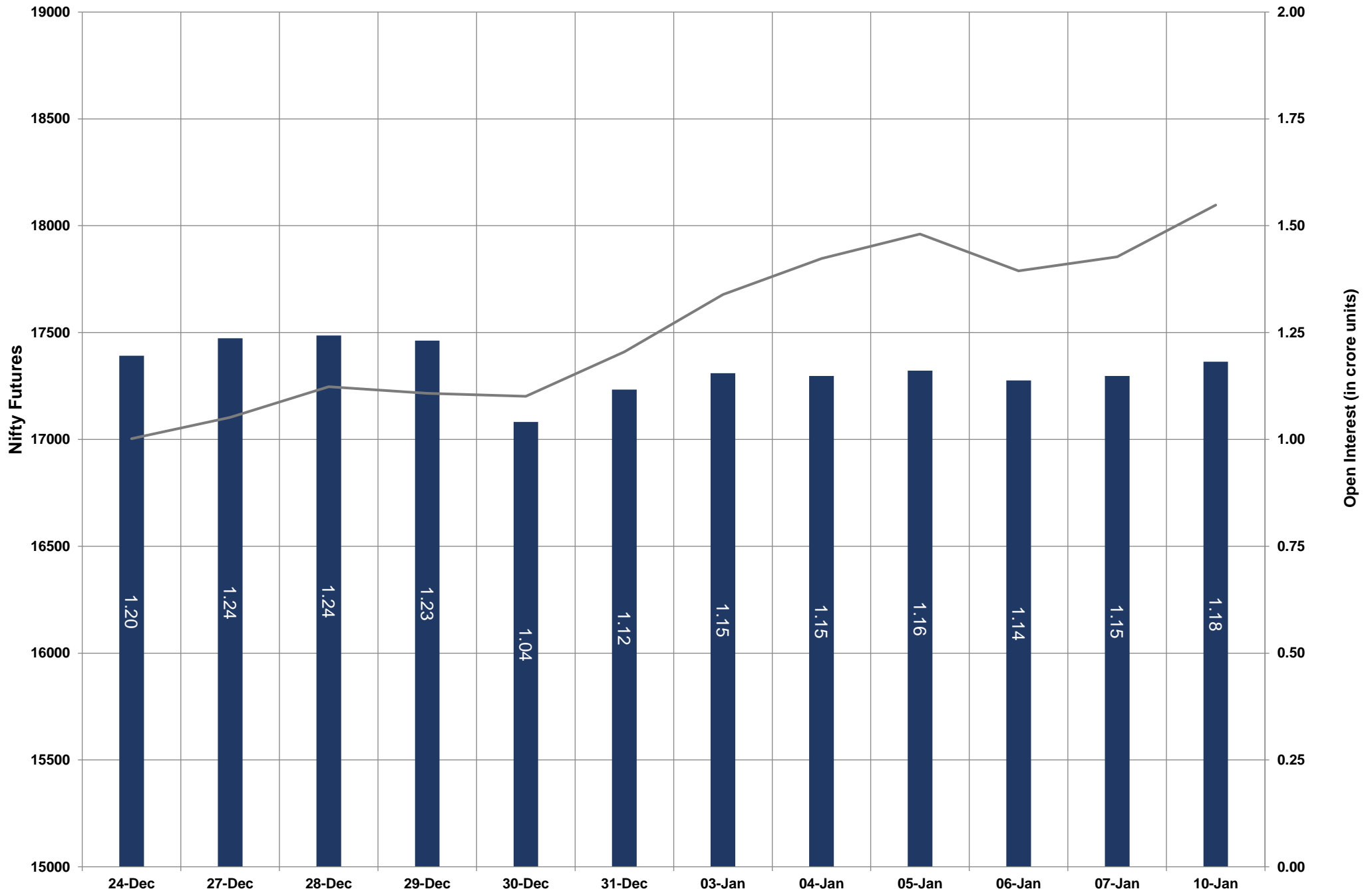


- Nifty Cash = **18003.30 (+1.07)**
- Resistance levels = **18,080** and **18,185**
- Support levels = **17,910** and **17,820**

TECHNICAL VIEWS



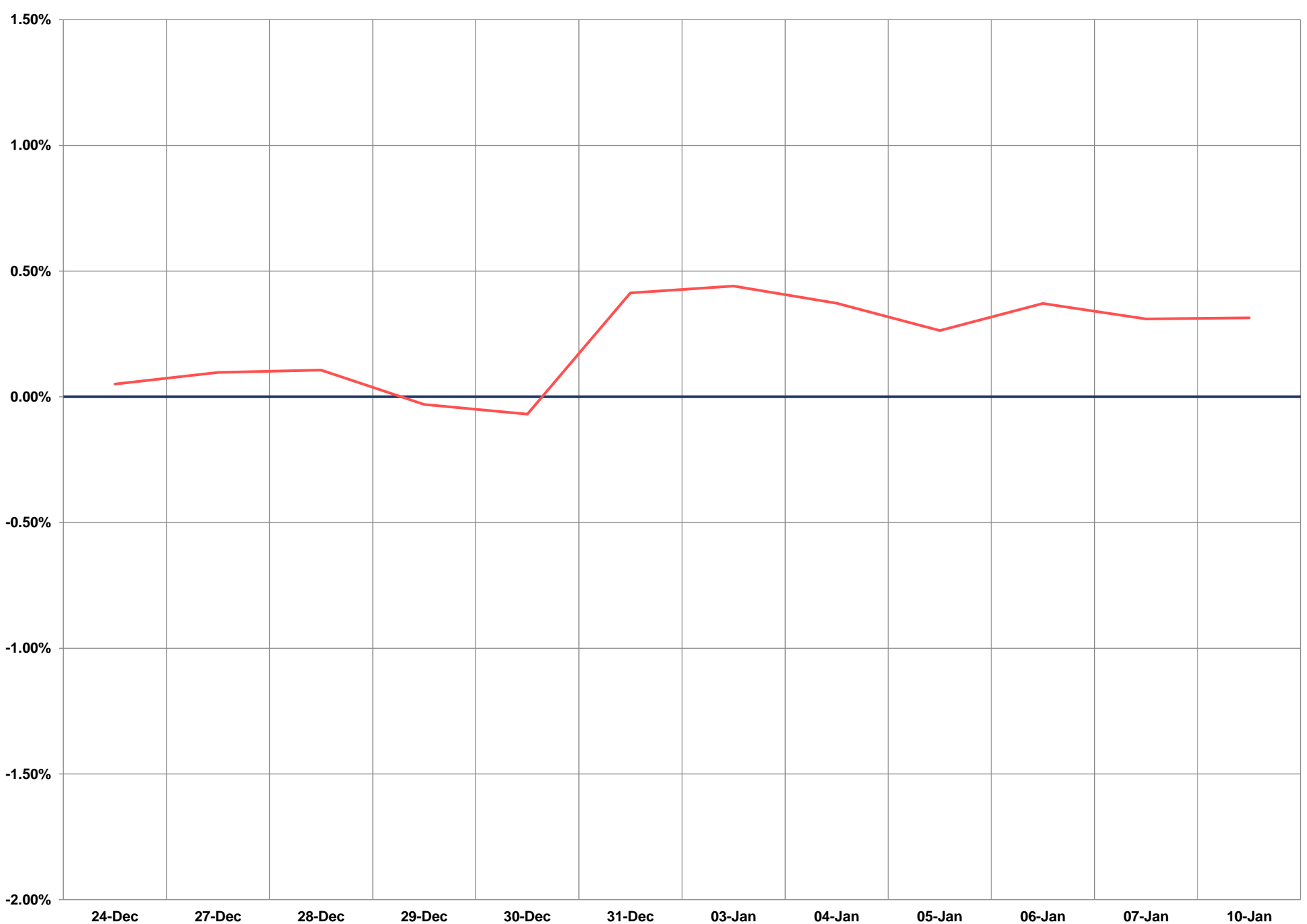
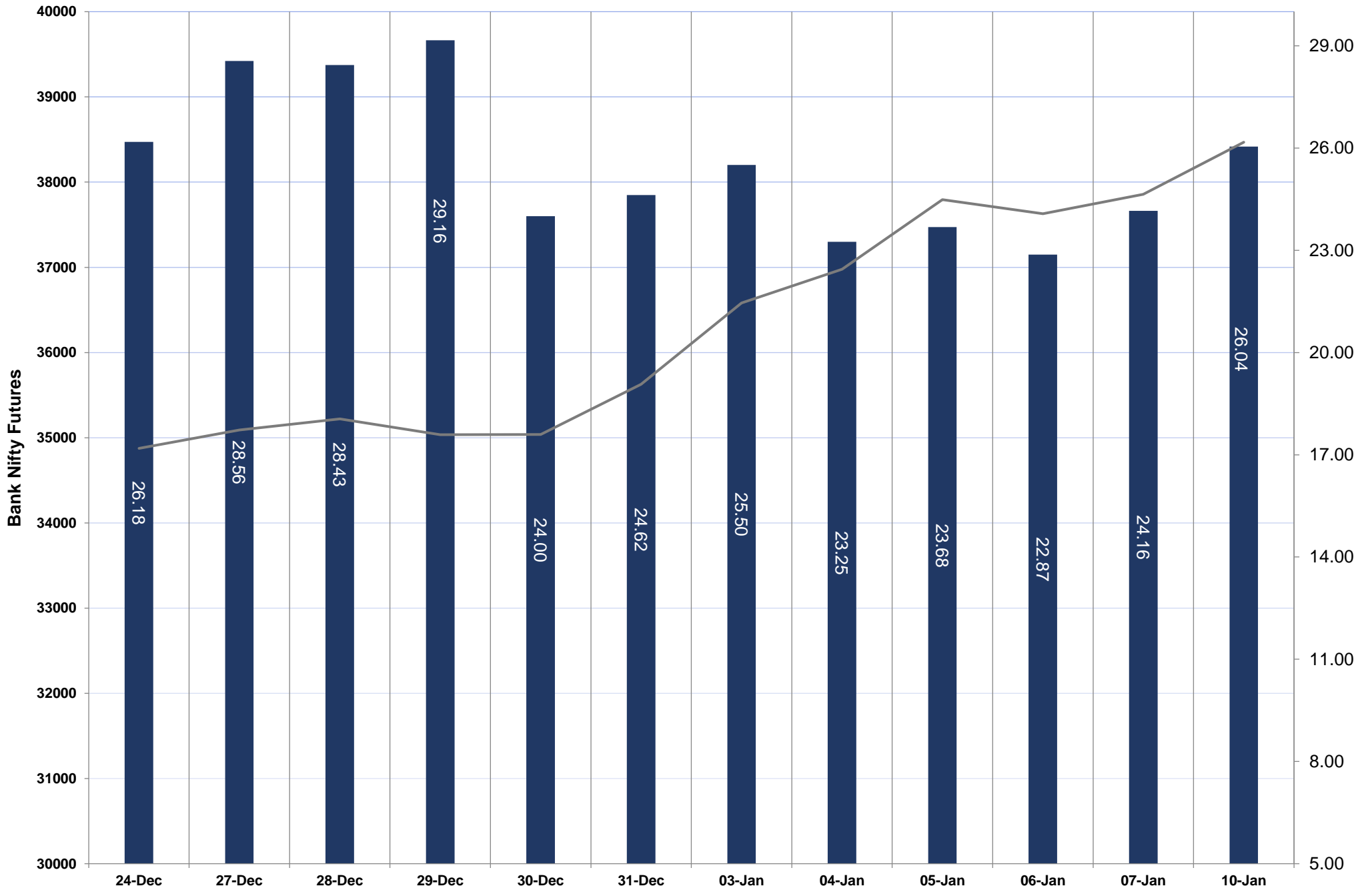
NIFTY FUTURES



TECHNICAL VIEWS



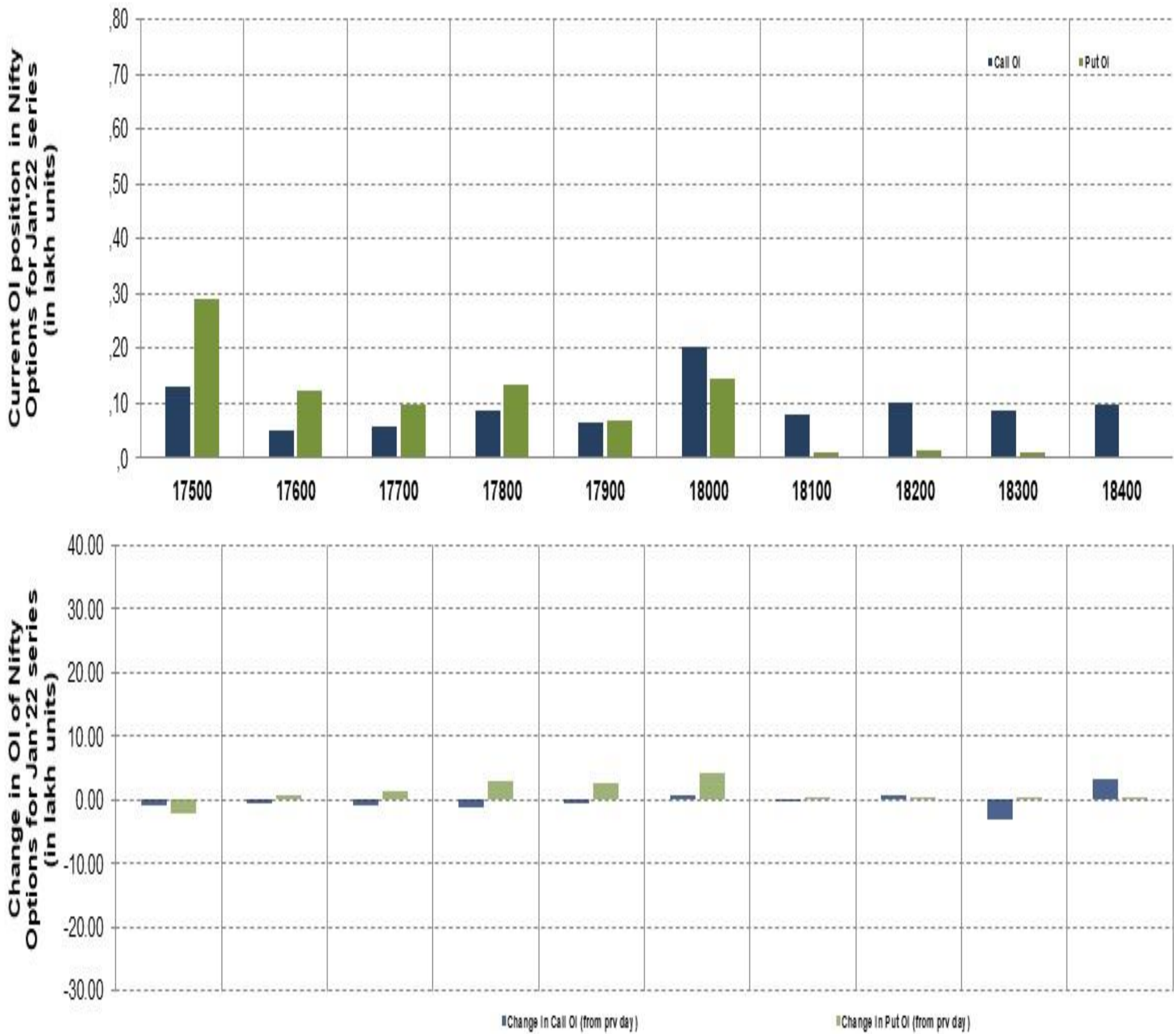
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.07 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with a reduction of **0.21 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **2.03 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest an outstanding** was **2.91 millions** for Puts at **Strike Price of 17,500**

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