



# MORNING MANTRA



Daily Derivatives & Market Report

Jan 11, 2022



Indian equity benchmarks ended higher on Tuesday. After a cautious start, markets remained volatile, amid a private report stating that sluggish growth momentum in the December quarter and emerging risk from the third Covid-19 wave may shave 80 basis points (bps) off India's real gross domestic product (GDP) growth to 9 per cent for FY22. Some cautiousness came in as data from the Reserve Bank of India (RBI) showed outward foreign direct investment by Indian companies fell by over 8 per cent to \$2.05 billion in December 2021 in the current fiscal.

Rising coronavirus cases also impacted sentiments in the markets. The Union Health Ministry data showed that India saw a single-day rise of 1,79,723 coronavirus infections taking the total tally to 3,57,07,727, including 4,033 cases of the Omicron variant reported across 27 states and union territories so far. Traders also remained cautious with the Indian Banks' Association (IBA) said the resurgence in the Covid cases caused by the Omicron variant may create some disruptions to the growth momentum.

However, key indices managed to remain higher for the most part of the trading session. Domestic sentiments were positive, as Commerce and Industry Minister Piyush Goyal called upon stakeholders in the innovation ecosystem to strive to take India to the top 25 in the Global Innovation Index from the 46th position recorded in 2021. Traders got support, after Tata group's Chairman N Chandrasekaran said that coronavirus pandemic has not impacted India's long-term growth trajectory although it has delayed it and in this decade, the country will lead the global growth rates.

On the global front, European markets were trading higher helped by strong economic data, suggesting the region may be weathering the hit from the Omicron variant more strongly than when the Covid-19 virus first hit. Asian markets ended mixed, even after South Korea had a current account surplus of \$7.16 billion in November, the Bank of Korea said on Tuesday - up from \$6.95 billion in October. The goods account surplus decreased to \$5.95 billion, compared to the \$9.95 billion figure in November 2020. The services account deficit fell to \$0.14 billion, from \$0.98 billion in November last year, owing to an improvement in the transport account.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60616.89	221.26	0.37
NIFTY	18055.75	52.45	0.29
MIDCAP	25651.53	2.01	0.01
SMLCAP	30434.02	45.13	0.15
BSEFMC	13931.01	-48.28	-0.35
AUTO	26045.93	35.16	0.14
POWER	3690.73	65.25	1.80
REALTY	3953.30	27.45	0.70
BSE IT	37909.12	328.88	0.88
BANKEX	43883.37	82.41	0.19
OIL GAS	18571.69	45.18	0.24
METAL	19356.98	-547.76	-2.75
INDIA VIX	17.76	0.08	0.47

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1540	634	53
BSE	1914	1531	68

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5535	7036	(21)
NSE CASH	65312	59621	10
NSE F&O	6450286	5640322	14

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	25.09	4.55	1.14
SENSEX	28.99	3.77	0.89

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5790	5412	379
FII	7760	7648	112

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	4184.17	4530.77	(347)
Index Options	506972.68	508884.94	(1912)
Stock Futures	12148.22	13341.24	(1193)
Stock Options	11828.56	11934.89	(106)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.35	1.45
BANK NIFTY	1.08	1.11

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.84	95.96	-0.16

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.570	6.590	-0.30
USA	1.760	1.780	-1.10

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1812.90	11.82	0.66
Silver	22.66	0.18	0.78
Crude-Oil	79.90	1.67	2.13
Brent-Crude	82.44	1.56	1.94

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Jan -21 USD-INR	74.08	-0.13	-0.17
27 Jan -21 EUR-INR	84.00	-0.15	-0.18
27 Jan -21 GBP-INR	100.72	-0.10	-0.10
27 Jan -21 JPY- INR	64.23	-0.09	-0.14

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18056	17917	17986	18034	18103	18151
SENSEX	60617	60121	60369	60529	60777	60937
NIFTY FUTURES	18085	17941	18013	18067	18139	18193
BANK NIFTY	38442	37853	38148	38326	38621	38799
CNX IT	38605	37943	38274	38469	38801	38996
CNX MIDCAP	31400	31181	31291	31414	31524	31647
CNX SMALLCAP	11647	11547	11597	11655	11705	11764
INDIA VIX	17.76	15.67	16.72	17.48	18.53	19.29

## 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	Buy	Buy	Sell

## SECURITIES BAN IN F&O TRADES FOR 12-01-2022

DELTACORP, IBULHSGFIN, IDEA, RBLBANK

# TECHNICAL VIEWS



## NIFTY

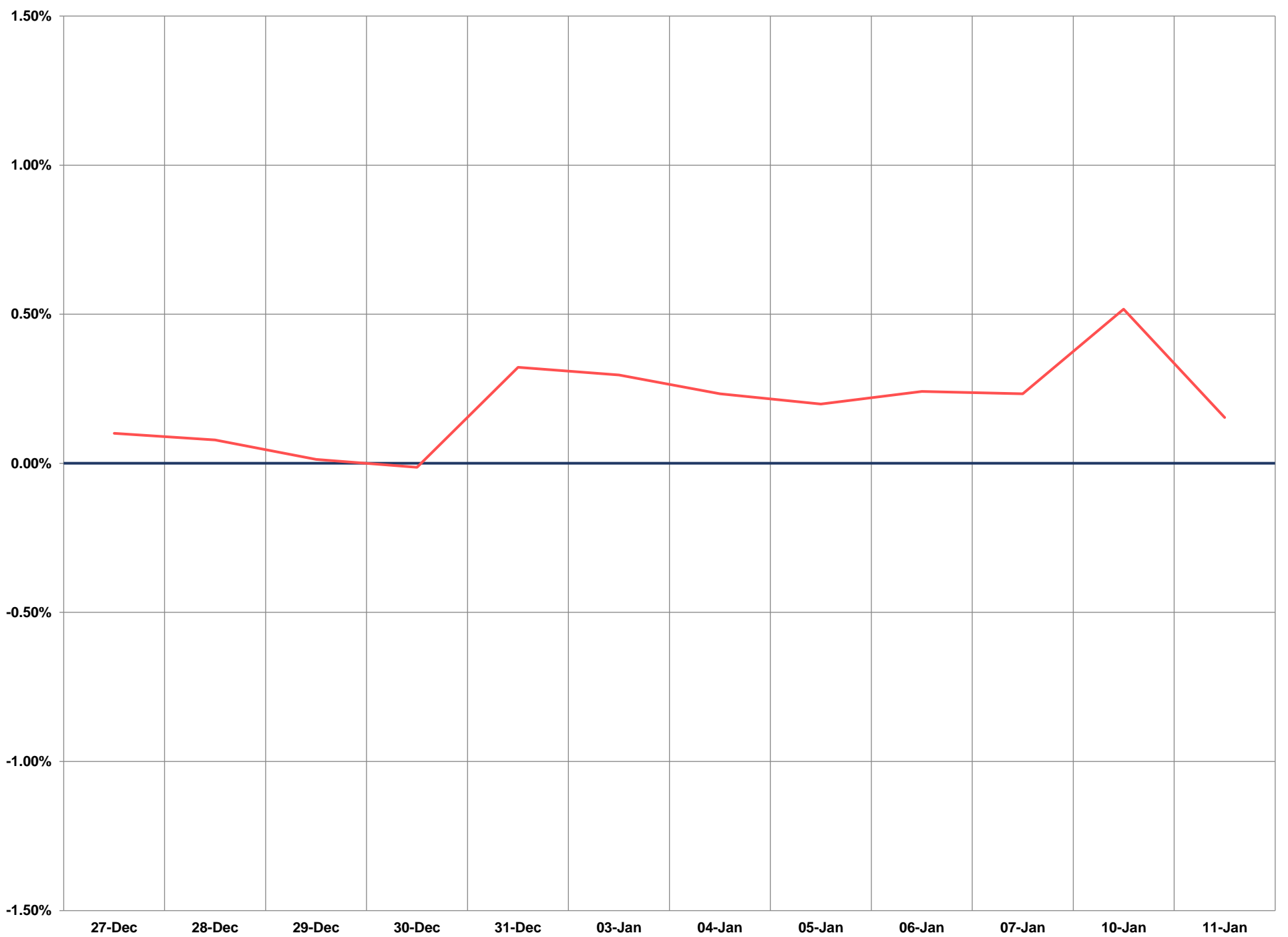
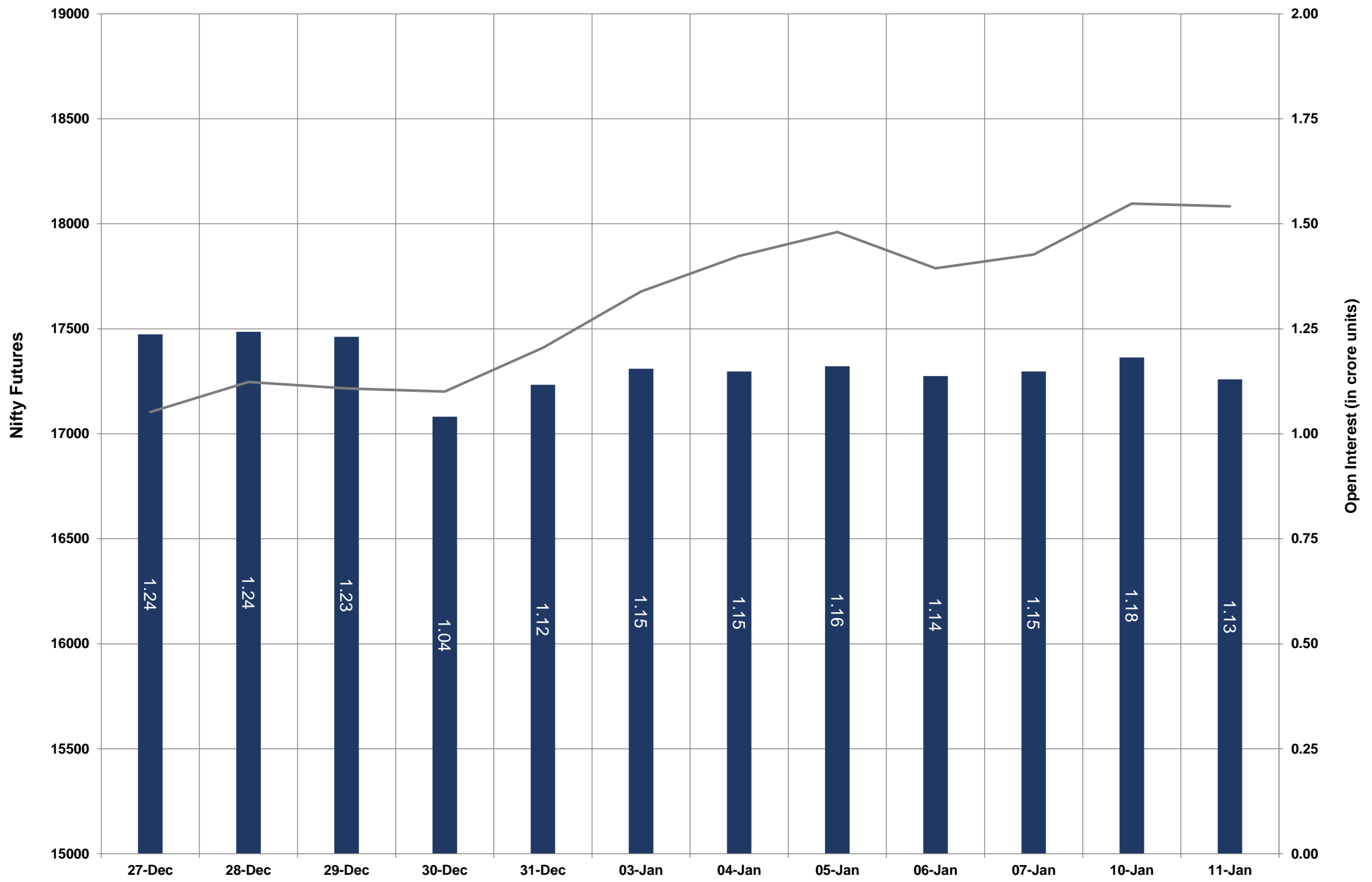


- Nifty Cash = **18055.75 (+0.29)**
- Resistance levels = **18,140** and **18,270**
- Support levels = **17,940** and **17,820**

# TECHNICAL VIEWS



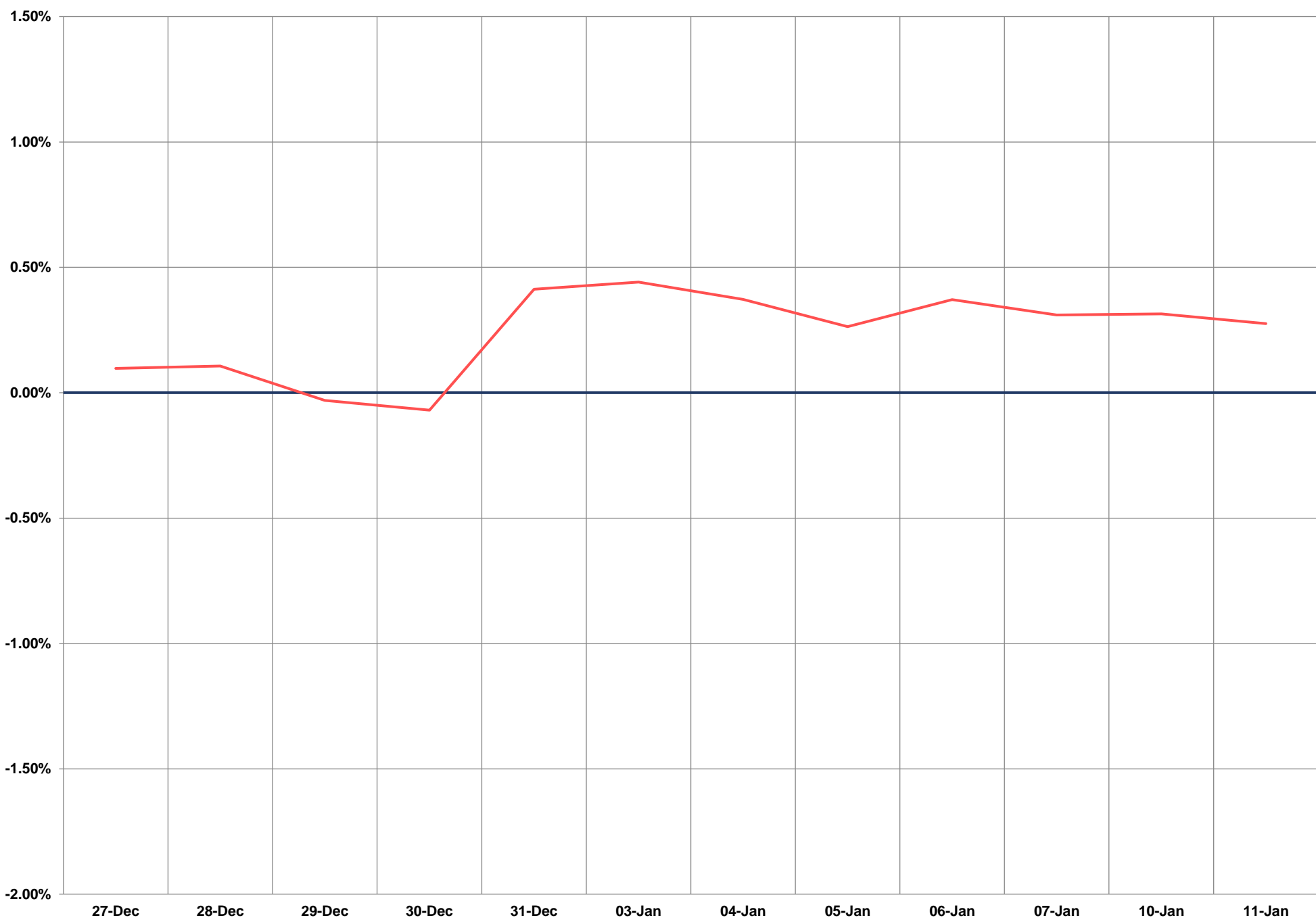
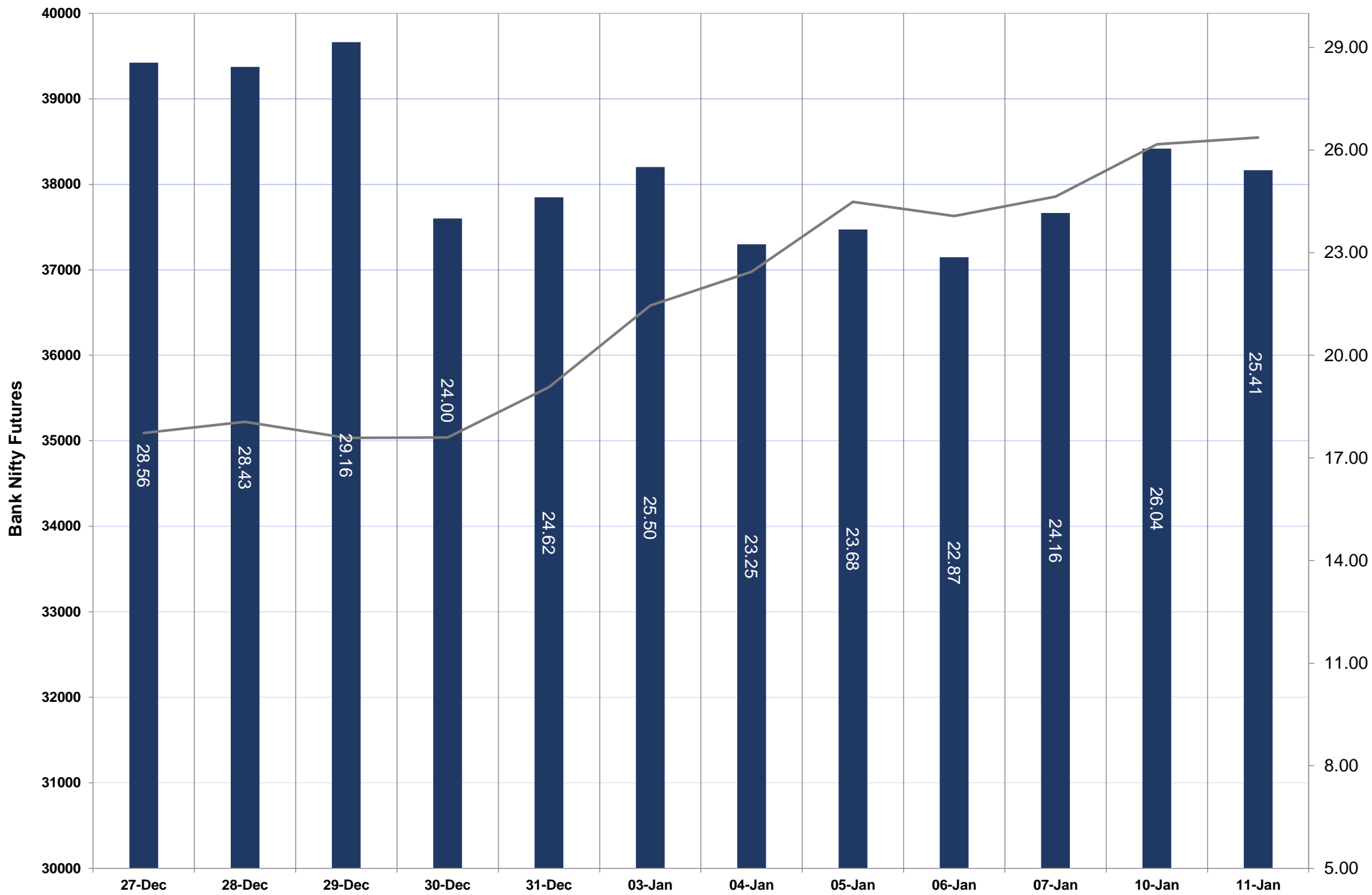
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

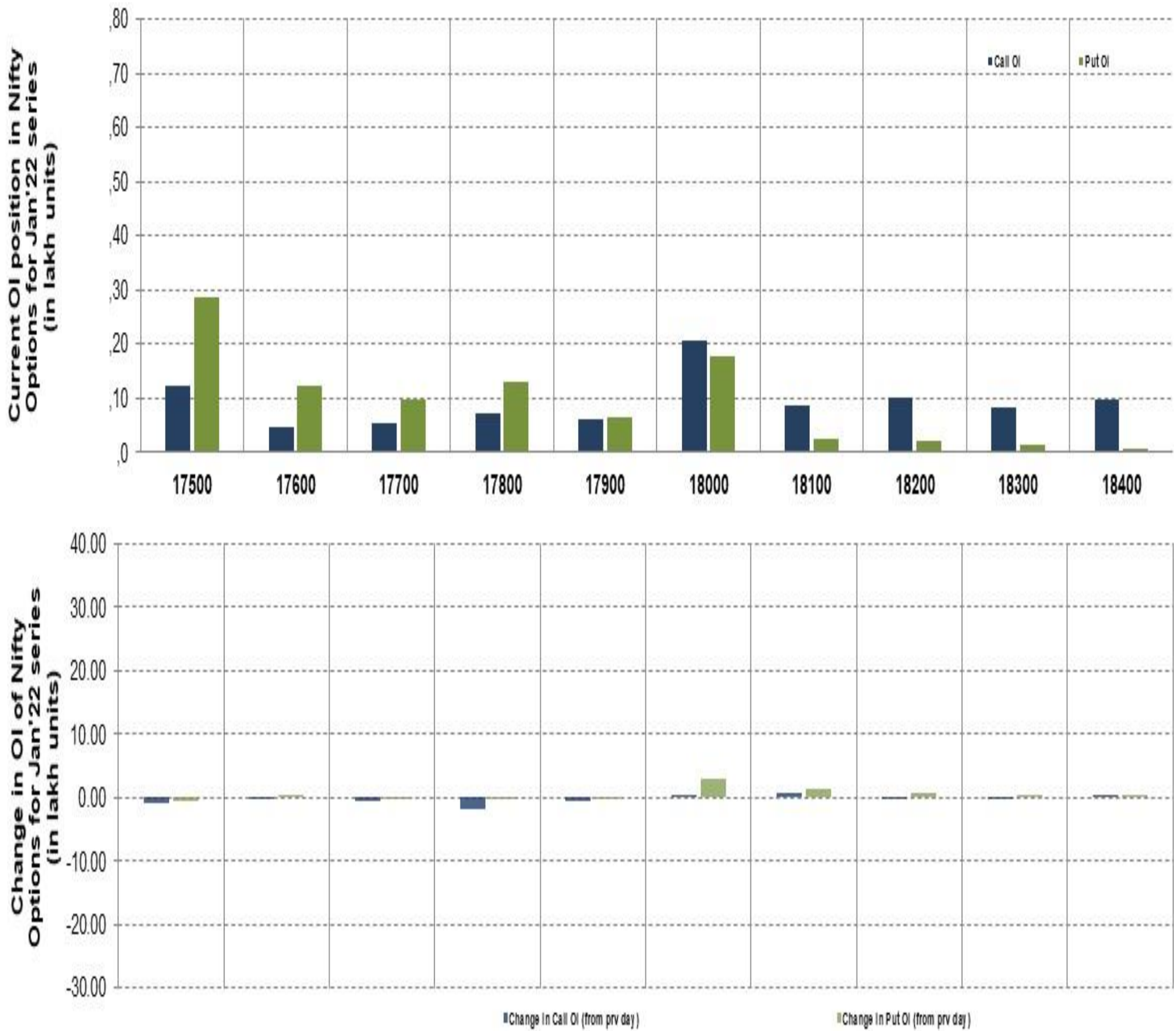




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.02 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with a reduction of **0.04 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **2.05 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest** an outstanding was **2.90 millions** for Puts at **Strike Price of 17,500**

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