



MORNING MANTRA



Daily Derivatives & Market Report

Jan 12, 2022



Wednesday turned out to be a fabulous day for Dalal Street, with both Sensex and Nifty ending on a strong note. Markets made a positive start of the day, as the World Bank retained its FY22 growth forecast for India at 8.3 per cent but upgraded it to 8.7 per cent for FY23, from 7.5 per cent estimated earlier, citing improving growth prospects, especially a reviving private capex cycle. Adding more optimism, former chief economic adviser Arvind Virmani said the Indian economy is likely to register a growth of 9.5 per cent in this financial year.

Adding more relief among traders, Retailers Association of India (RAI) said that retail sales in December last year grew by 7 per cent over the pre-pandemic levels of the same period in 2019 but the pace dropped towards the last week of the month under review due to the third COVID wave. In its latest retail business survey, the Retailers Association of India said the growth witnessed last month is 26 per cent higher as compared to December 2020.

Gaining rally continued during the trading session, after some support also came in as preliminary data from the commerce ministry showed that the country's exports grew 33.16 per cent to \$7.63 billion during January 1-7 period on account of healthy performance by various sectors, including engineering, petroleum and gems and jewellery. Sentiments were positive, as the government extended till March 15 the deadline for corporates to file Income Tax returns for the fiscal ended March 2021. The deadline to file tax audit report and transfer pricing audit report for 2020-21 fiscal too has been extended till February 15.

On the global front, European markets were trading higher. Asian markets settled mostly higher, after China inflation eased more than expected at the end of 2021 largely due to the fall in food prices and factory gate inflation moderated further. The official data revealed that consumer price inflation slowed to 1.5 percent in December from 2.3 percent in November, the National Bureau of Statistics said. The rate was expected to slow to 1.8 percent.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	61150.04	533.15	0.88
NIFTY	18212.35	156.60	0.87
MIDCAP	25929.36	277.83	1.08
SMLCAP	30646.24	212.22	0.70
BSEFMC	13979.19	48.18	0.35
AUTO	26371.57	325.64	1.25
POWER	3772.26	81.53	2.21
REALTY	4026.10	72.80	1.84
BSE IT	37984.45	75.33	0.20
BANKEX	44221.83	338.46	0.77
OIL GAS	18743.83	172.14	0.93
METAL	19652.85	295.87	1.53
INDIA VIX	17.18	-0.58	-3.25

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1152	980	37
BSE	1810	1644	76

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5551	5535	0
NSE CASH	63883	65312	(2)
NSE F&O	7279125	6450286	13

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	25.30	4.59	1.13
SENSEX	29.18	3.80	0.88

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7458	6126	1332
FII	6981	7983	(1002)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2912.86	3055.11	(142)
Index Options	497981.14	496645.85	1335
Stock Futures	12643.36	12059.23	584
Stock Options	14548.94	14510.66	38

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.45	1.35
BANK NIFTY	0.99	1.08

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.54	95.65	-0.09

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.597	6.570	0.41
USA	1.737	1.746	-0.49

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1823.60	2.73	0.15
Silver	22.96	0.21	0.94
Crude-Oil	81.96	0.74	0.91
Brent-Crude	84.24	0.52	0.62

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Jan -21 USD-INR	74.04	-0.03	-0.04
27 Jan -21 EUR-INR	84.20	0.19	0.23
27 Jan -21 GBP-INR	100.96	0.22	0.22
27 Jan -21 JPY- INR	64.22	-0.01	-0.01

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18212	18091	18151	18190	18251	18289
SENSEX	61150	60706	60928	61073	61295	61440
NIFTY FUTURES	18227	18126	18177	18216	18266	18305
BANK NIFTY	38728	38481	38604	38728	38851	38975
CNX IT	38605	38166	38385	38644	38863	39122
CNX MIDCAP	31792	31391	31591	31704	31905	32017
CNX SMALLCAP	11749	11645	11697	11740	11792	11836
INDIA VIX	17.18	15.85	16.51	17.22	17.88	18.59

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

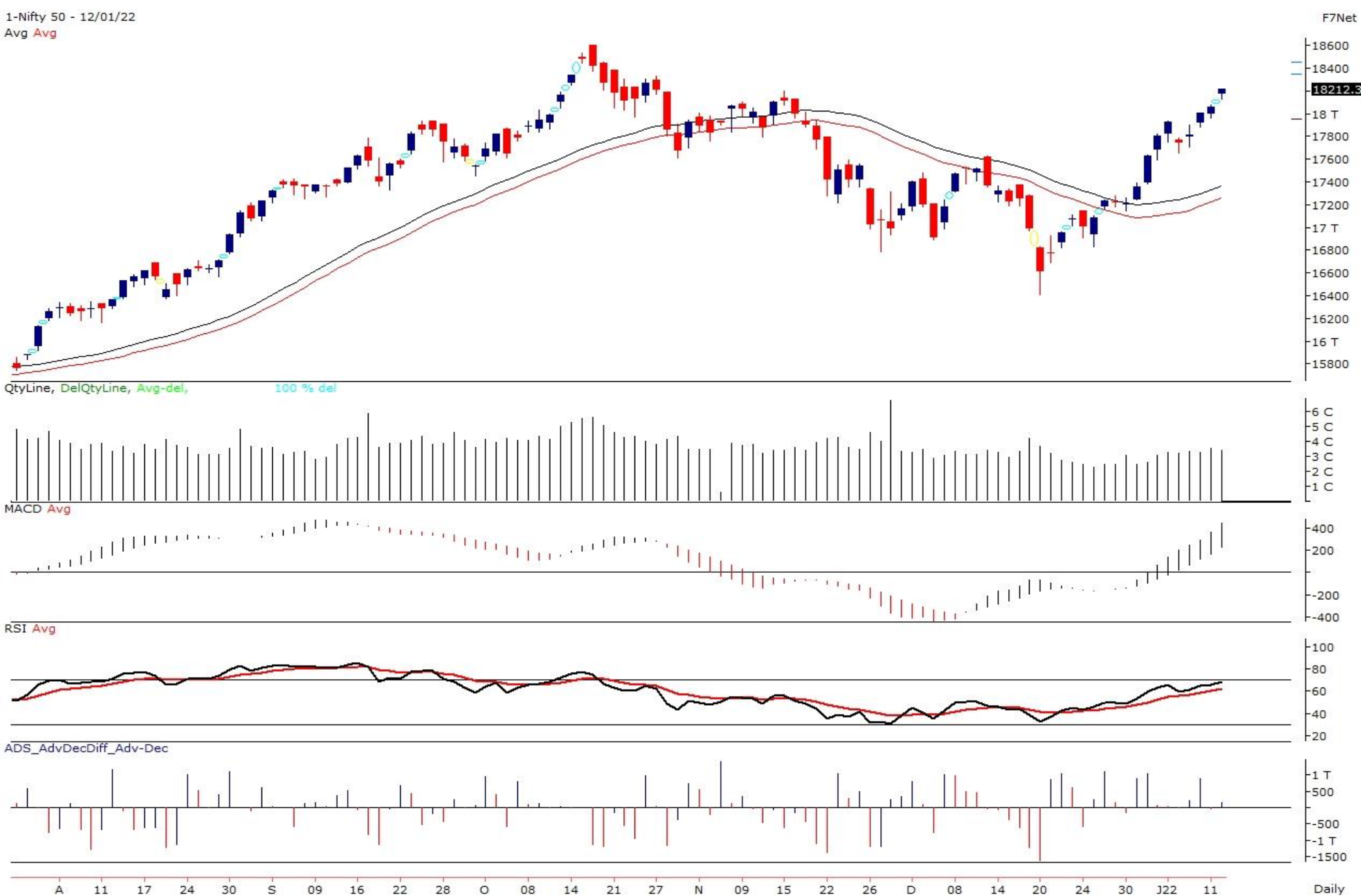
SECURITIES BAN IN F&O TRADES FOR 13-01-2022

DELTACORP, IBULHSGFIN, IDEA, RBLBANK, SAIL

TECHNICAL VIEWS



NIFTY

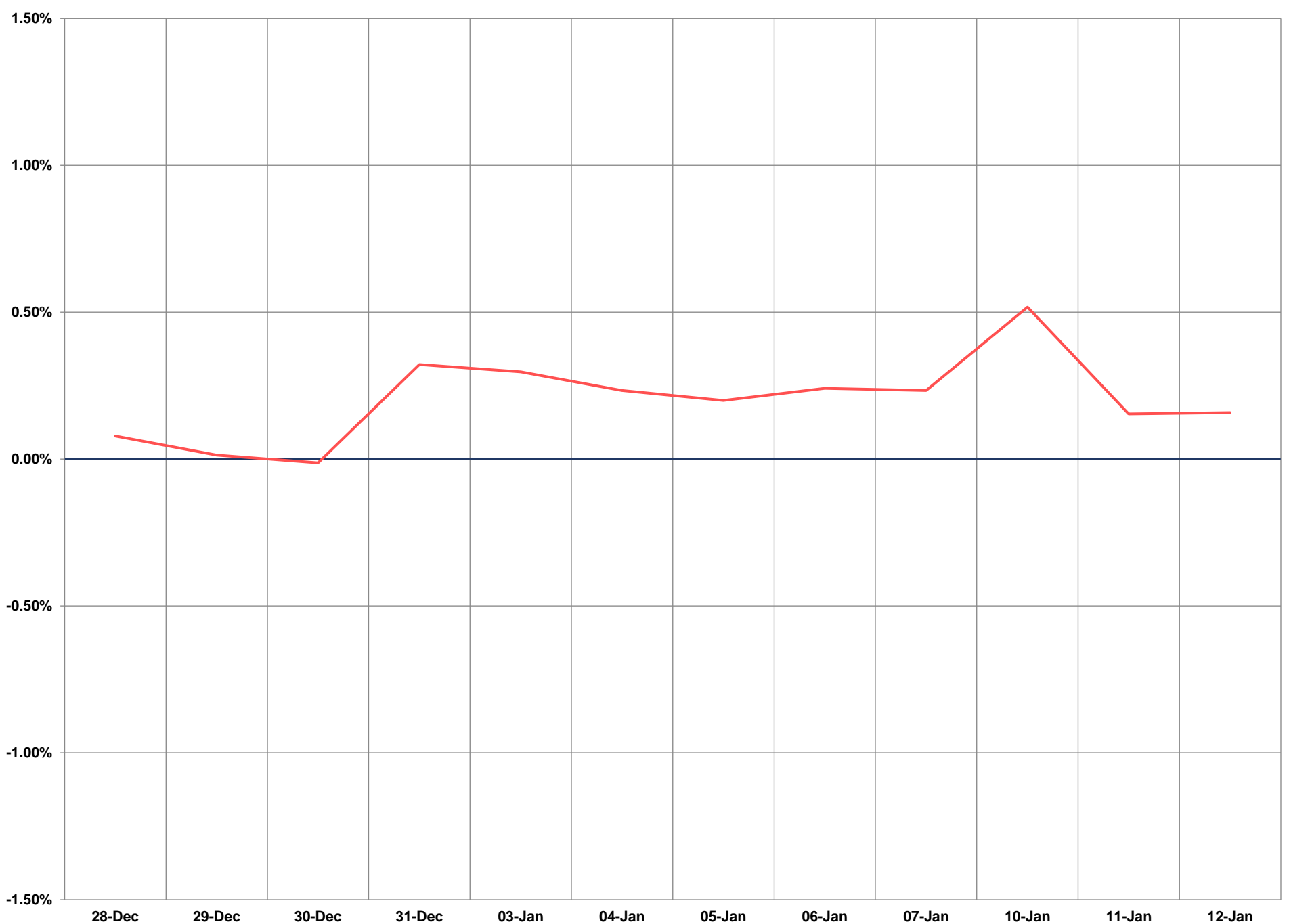
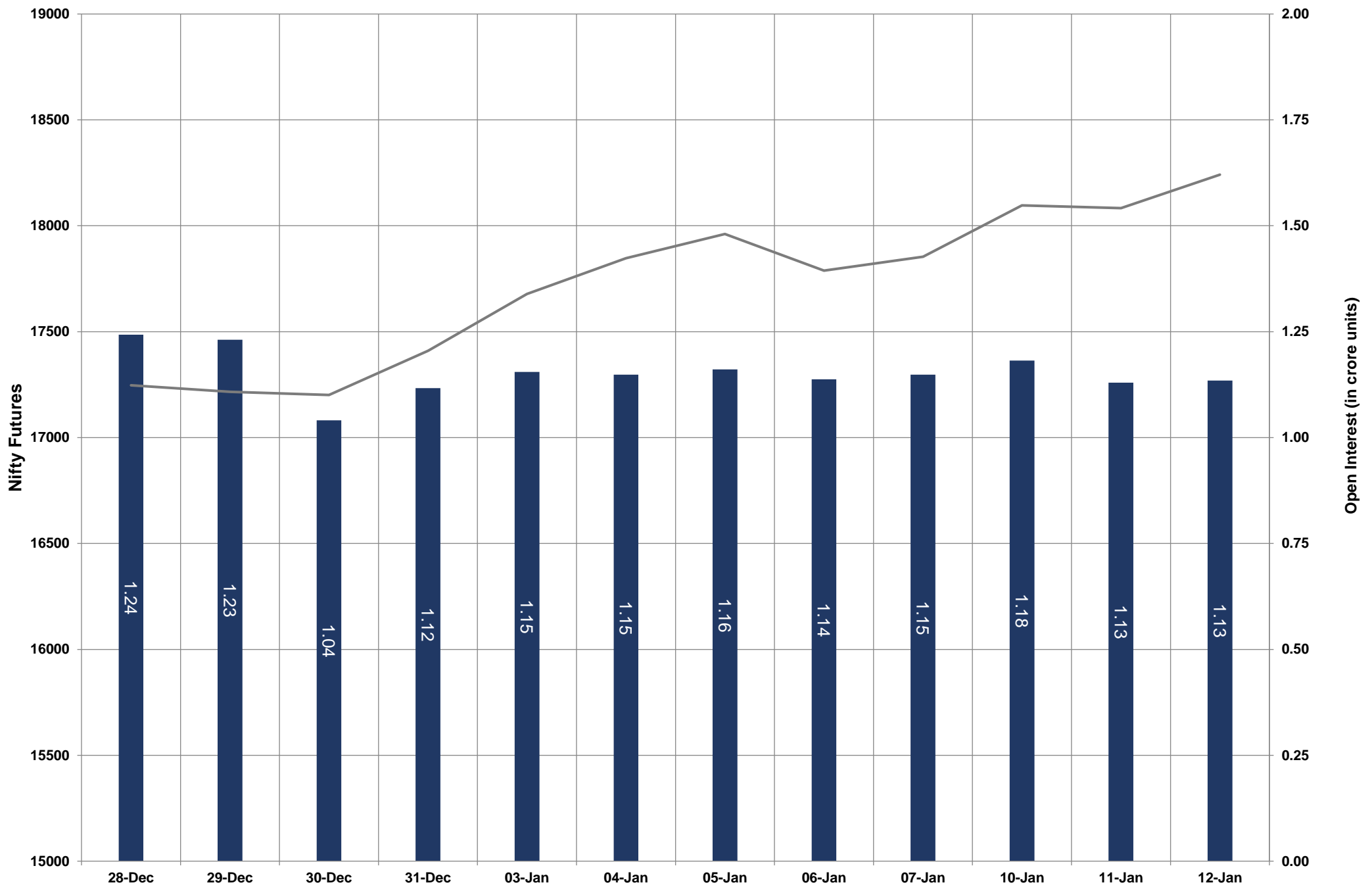


- Nifty Cash = **18212.35 (+0.87)**
- Resistance levels = **18,290** and **18,380**
- Support levels = **18,170** and **18,080**

TECHNICAL VIEWS



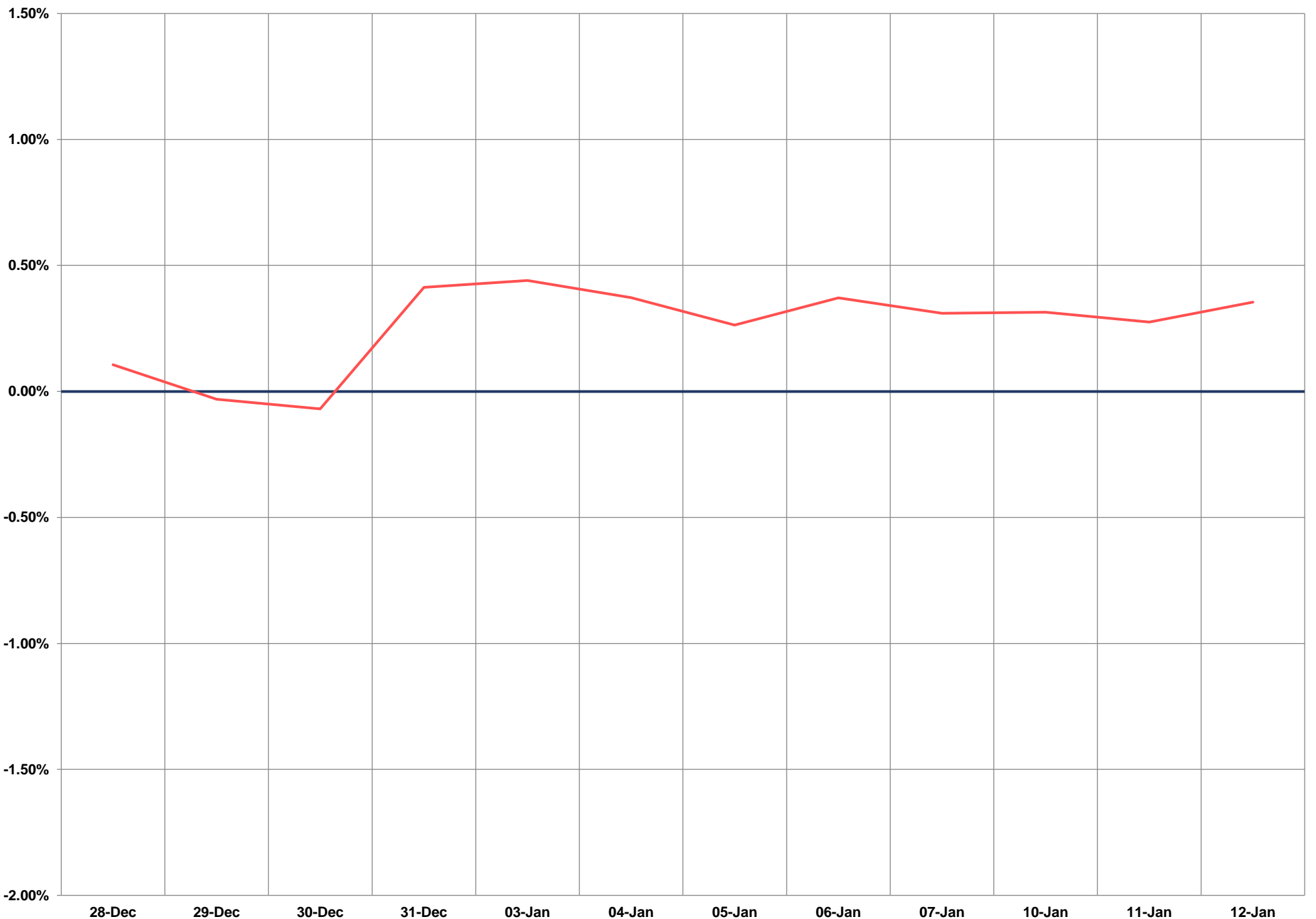
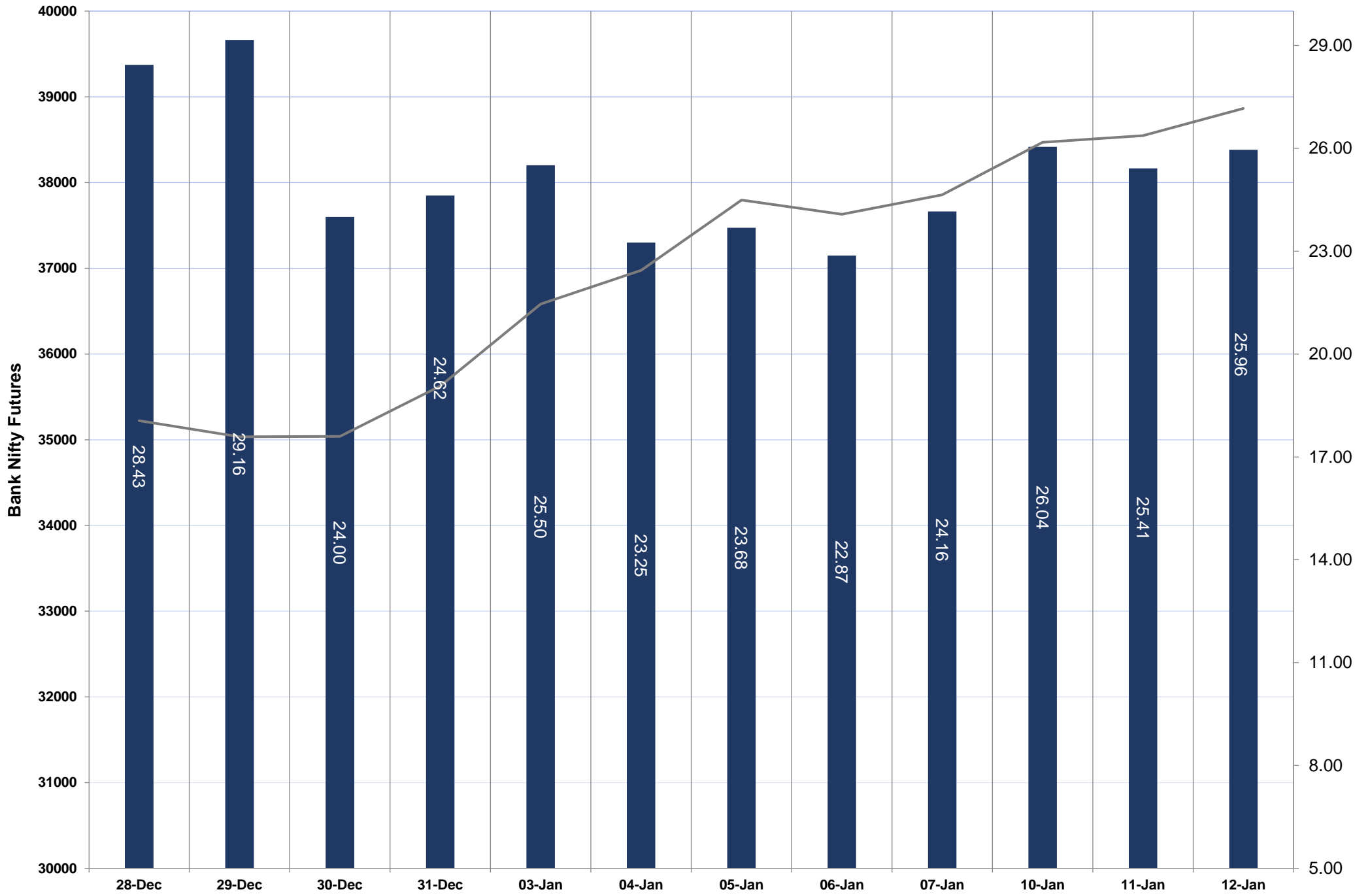
NIFTY FUTURES



TECHNICAL VIEWS



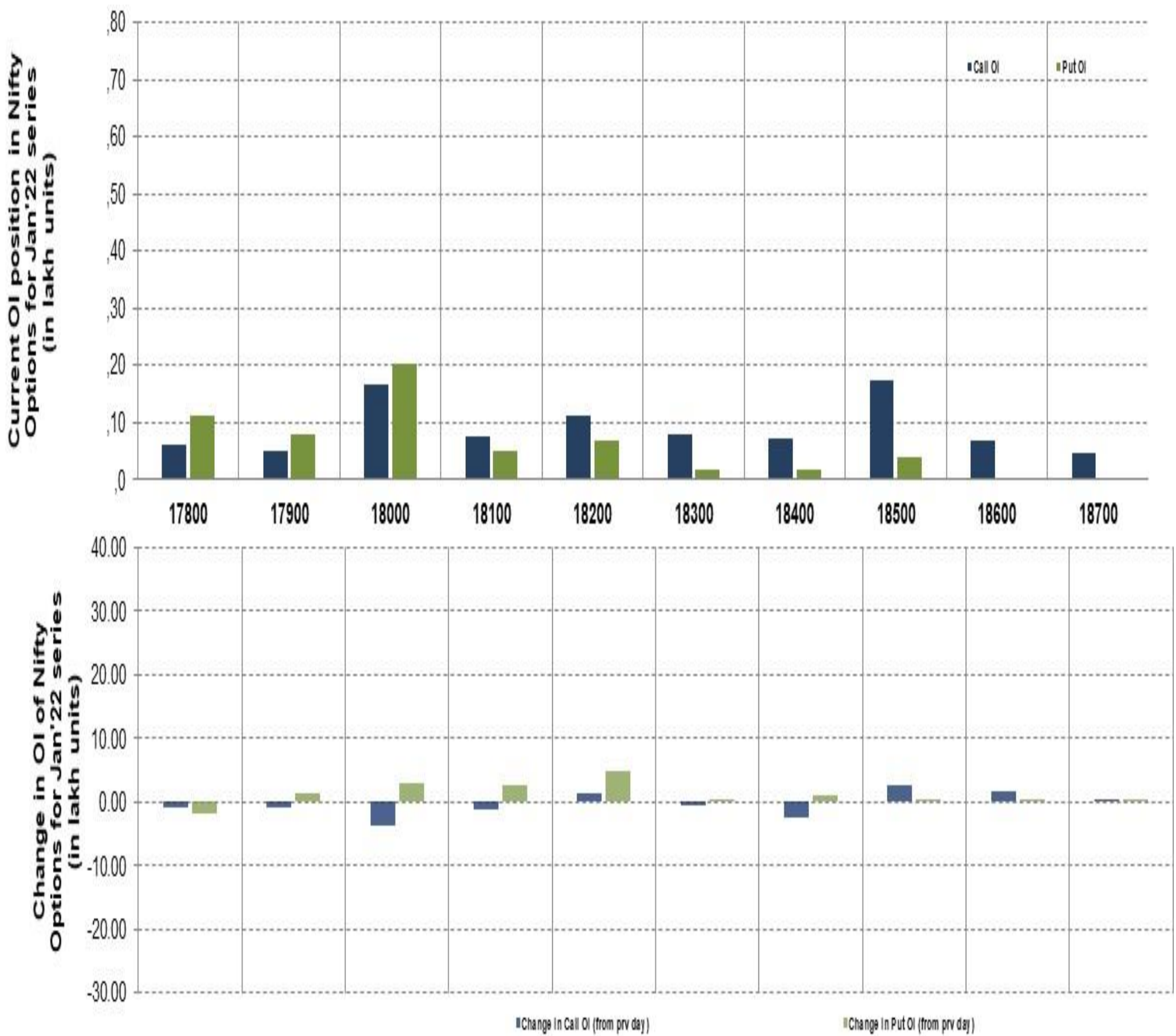
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.28 million** in Open Interests is **Strike Price of 18,500**
- **Most Active Nifty Put** with an addition of **0.29 millions** in Open Interests is **Strike Price of 18,000**
- **Maximum Open Interest** an outstanding was **1.73 millions** for Calls at **Strike Price of 18,500**
- **Maximum Open Interest** an outstanding was **2.04 millions** for Puts at **Strike Price of 18,000**

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