



MORNING MANTRA



Daily Derivatives & Market Report

Jan 13, 2022



Indian equity benchmarks end on higher note on Thursday. Markets made a cautious start of the trading session, amid weak macroeconomic data. With the waning low base effect, India's industrial production growth remained subdued for the third straight month and expanded by 1.4 per cent in November. The IIP had contracted by 1.6 per cent in November 2020. Besides, with rising prices of essential kitchen items, the India's retail inflation jumped to a six-month high of 5.59 per cent in December 2021, close to the Reserve Bank of India's (RBI's) upper tolerance limit of 6 per cent.

Key indices remained volatile during the trading session, after a private report revised downwards its India's growth forecast for the current financial year to 9.1 per cent from 9.5 per cent earlier, citing the massive surge in Omicron infections and the resultant impact on overall economic activities in the March quarter. But, markets managed to end in green terrain, as the World Bank said Narendra Modi government's Production-Linked Incentive (PLI) Scheme will likely help India's economy grow at 8.7% in the next financial year 2022-23, beating emerging market peers including China.

Traders got support, as Commerce and Industry Minister Piyush Goyal said startups of the country will help India transition from an assembly economy to a knowledge-based economy. He said that Indian startups are the agents of change as well as the pillars for making India aatma nirbhar (self reliant). Adding more relief, a private report stated that digital platforms help unlock up to 30 per cent more value for microentrepreneurs who are associated with them by helping overcome challenges like market access and credit.

On the global front, European markets were trading lower weighed down by defensive and travel stocks, on a continuing surge in COVID-19 cases globally due to the Omicron variant and as worries persisted about a tighter monetary policy environment. Asian markets settled mostly higher, even after China's bank lending declined more than expected in December, data from the People's Bank of China showed on Wednesday. In December, banks extended CNY 1.13 trillion in new loans compared to CNY 1.27 trillion lending in November.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	61235.30	85.26	0.14
NIFTY	18257.80	45.45	0.25
MIDCAP	26027.21	97.85	0.38
SMLCAP	30797.65	151.41	0.49
BSEFMC	14016.35	37.16	0.27
AUTO	26387.27	15.70	0.06
POWER	3829.65	57.39	1.52
REALTY	3997.30	-28.80	-0.72
BSE IT	38080.81	96.36	0.25
BANKEX	43923.87	-297.96	-0.67
OIL GAS	18899.93	156.10	0.83
METAL	20410.90	758.05	3.86
INDIA VIX	16.70	-0.48	-2.81

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1119	989	59
BSE	1708	1715	76

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5198	5551	(6)
NSE CASH	66842	63883	5
NSE F&O	15264361	7279125	110

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	25.37	4.60	1.13
SENSEX	29.14	3.79	0.88

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7051	5986	1065
FII	7418	8809	(1391)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4412.77	2940.19	1473
Index Options	1071558.19	1066652.21	4906
Stock Futures	14449.36	14984.70	(535)
Stock Options	17505.17	17873.48	(368)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.35	1.45
BANK NIFTY	0.81	0.99

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	94.86	94.92	-0.06

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.565	6.593	-0.42
USA	1.752	1.725	1.55

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1812.94	-12.34	-0.67
Silver	23.01	-0.11	-0.48
Crude-Oil	82.09	-0.55	-0.61
Brent-Crude	84.24	-0.43	-0.51

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Jan -21 USD-INR	74.02	-0.03	-0.04
27 Jan -21 EUR-INR	84.86	0.65	0.78
27 Jan -21 GBP-INR	101.67	0.73	0.72
27 Jan -21 JPY- INR	64.65	0.43	0.68

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18258	18123	18190	18231	18299	18340
SENSEX	61235	60779	61007	61178	61406	61577
NIFTY FUTURES	18290	18157	18223	18263	18330	18370
BANK NIFTY	38470	38180	38325	38521	38666	38863
CNX IT	38597	37809	38203	38545	38939	39281
CNX MIDCAP	31989	31525	31757	31893	32125	32262
CNX SMALLCAP	11826	11688	11757	11801	11870	11913
INDIA VIX	16.70	16.03	16.36	16.95	17.28	17.87

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 14-01-2022

IBULHSGFIN, IDEA, SAIL

TECHNICAL VIEWS



NIFTY

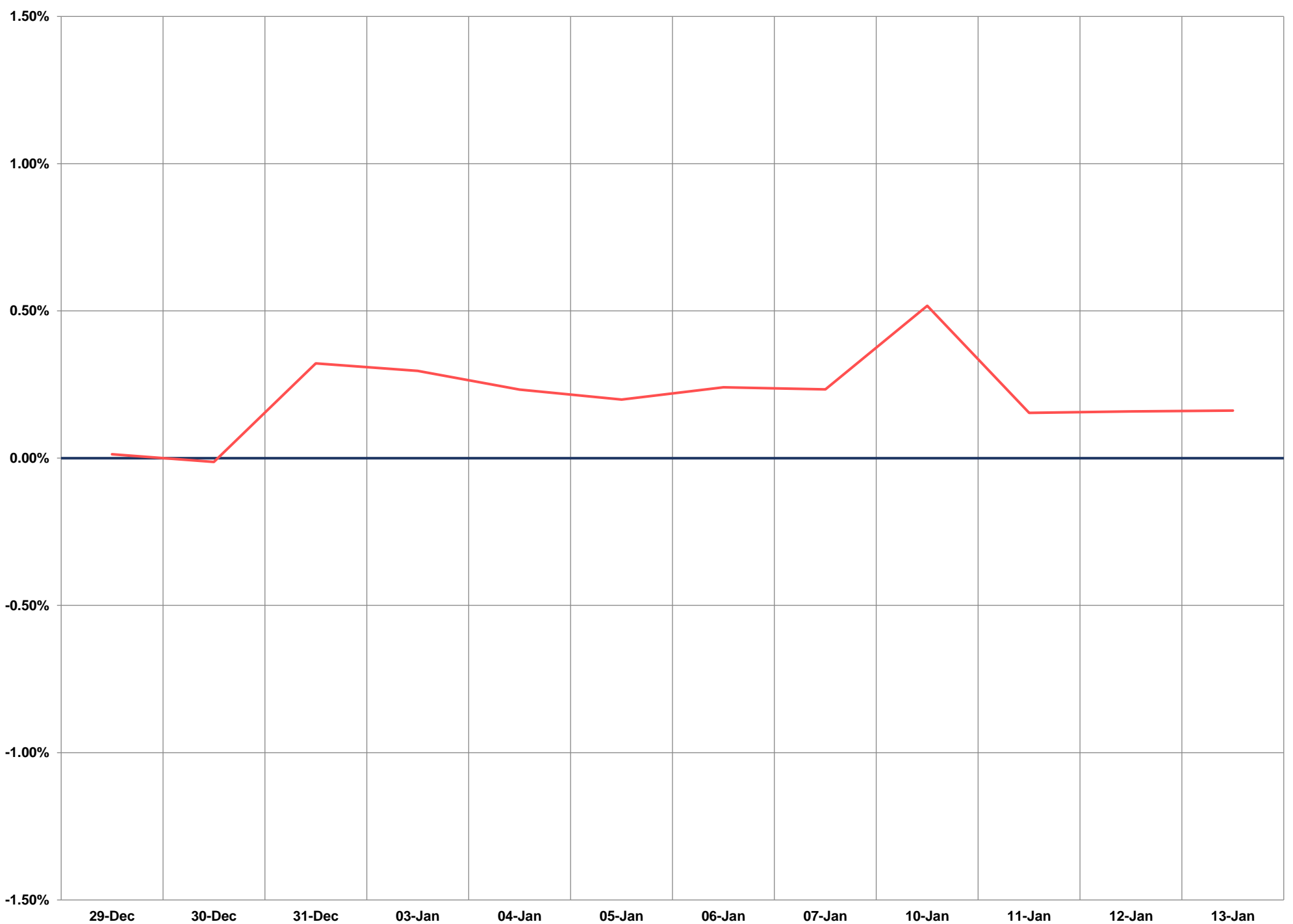
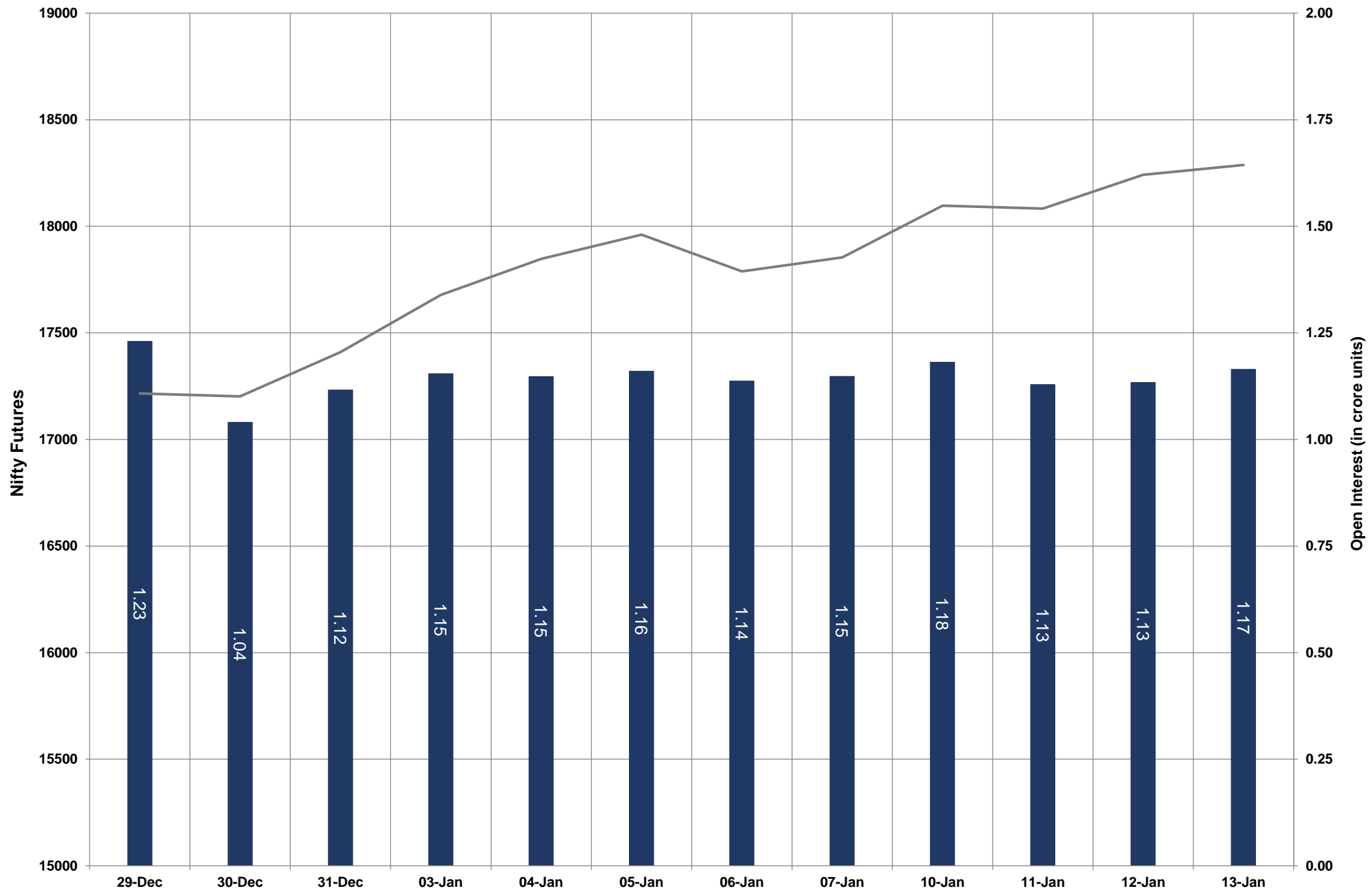


- Nifty Cash = **18,257.80 (+0.25)**
- Resistance levels = **18,380** and **18,450**
- Support levels = **18,170** and **18,080**

TECHNICAL VIEWS



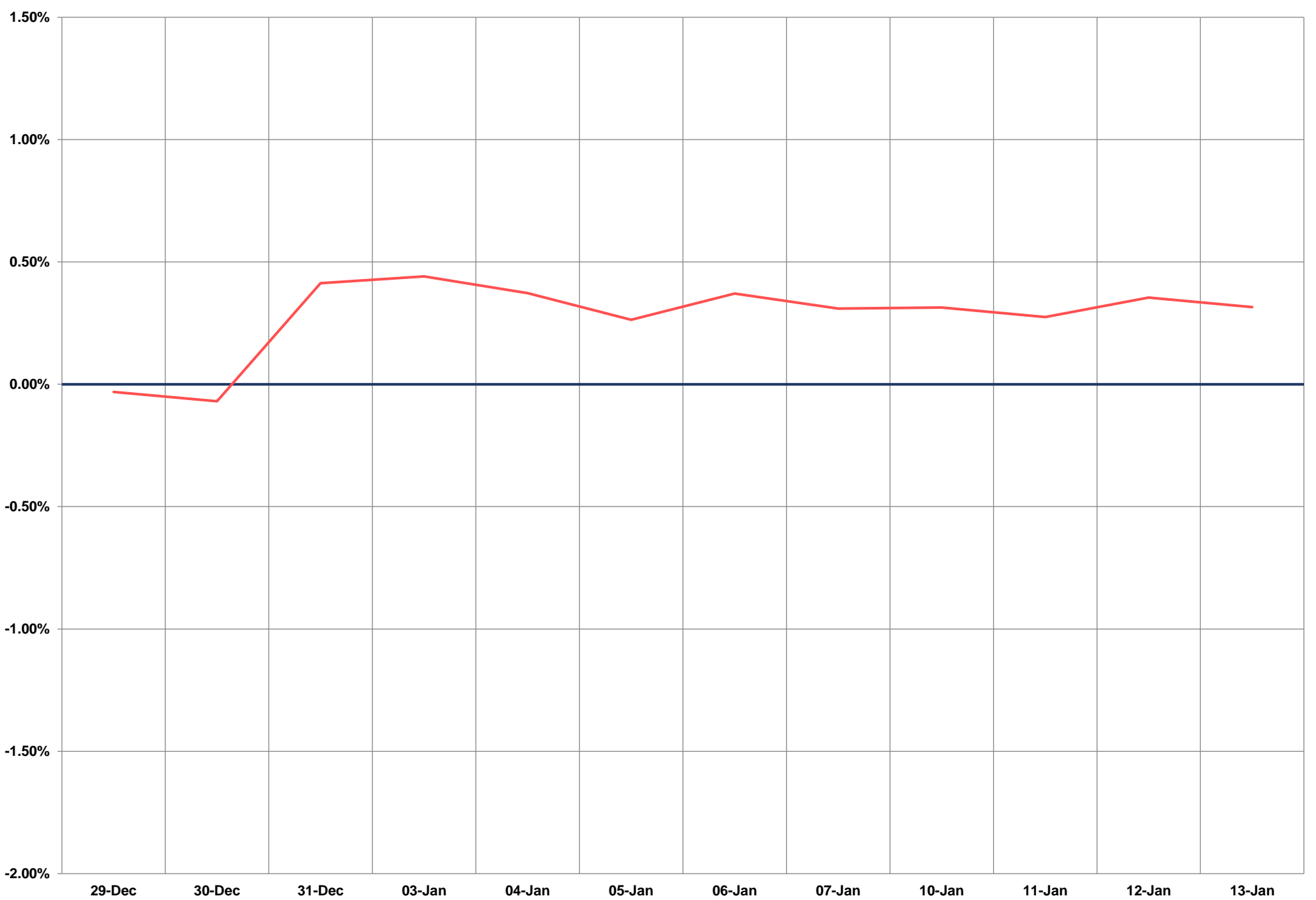
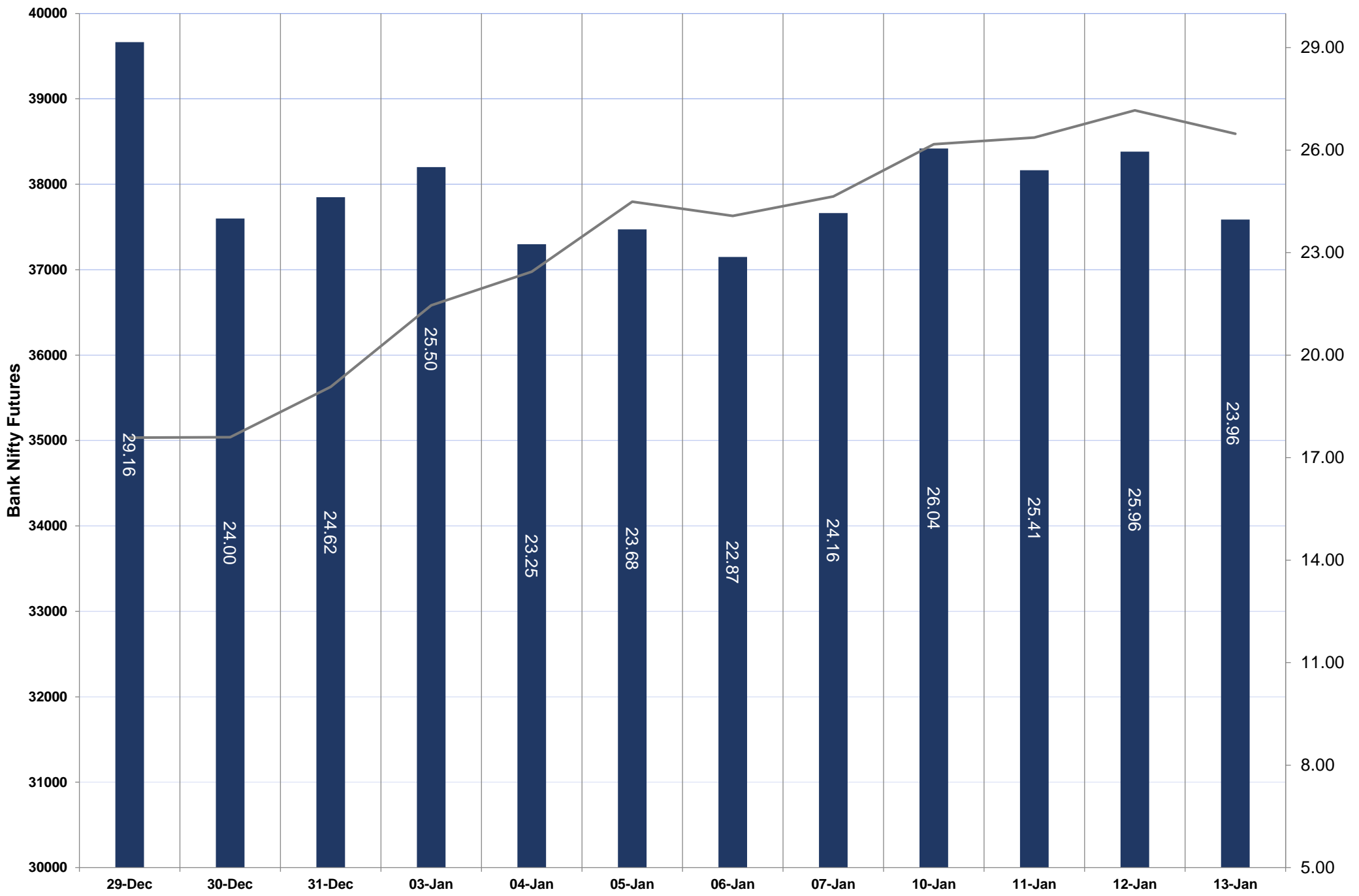
NIFTY FUTURES



TECHNICAL VIEWS



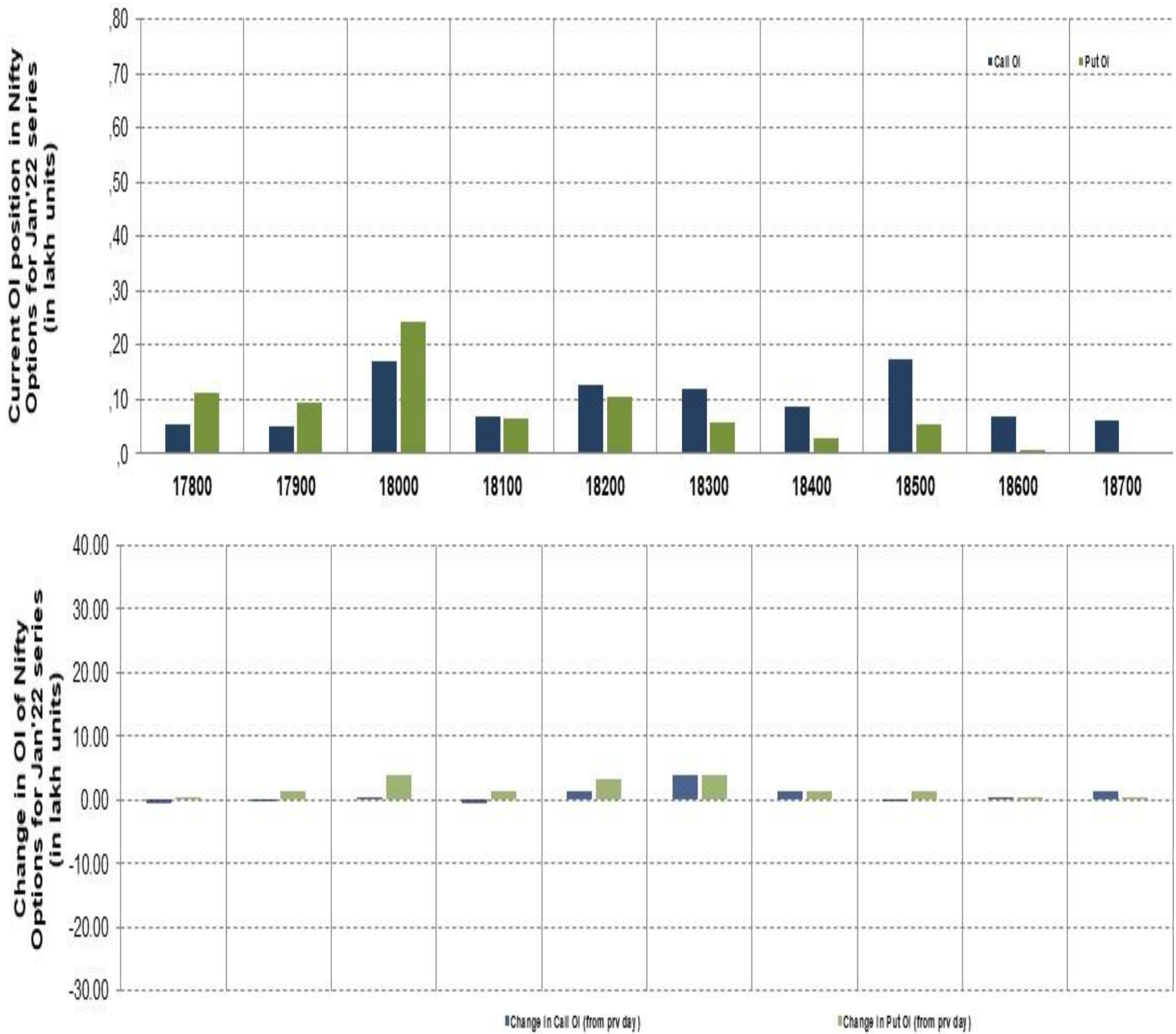
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.00** million in Open Interests is **Strike Price of 18,500**
- **Most Active Nifty Put** with an addition of **0.40** 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 **2.43** millions for Puts at **Strike Price of 18,000**

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