



MORNING MANTRA



Daily Derivatives & Market Report

Jan 14, 2022



Indian equity benchmarks ended flat with a negative bias on Friday. After a negative start, markets remained lower during the trading session, impacted with United Nations' report that India is forecast to grow at 6.5 per cent in fiscal year 2022, a decline from the 8.4 per cent GDP estimate in previous financial year, and while the country's economic recovery is on a solid path amid rapid vaccination progress, coal shortages and high oil prices could put the brakes on economic activity in the near term.

Sentiments were negative, as a domestic rating agency -- Icra said that the upcoming budget is unlikely to make any provision for recapitalisation of state-owned lenders, as over Rs 3.36 lakh crore has been spent on the banks in the last six years. Besides, rating agency Icra revised downwards the revenue growth forecast for the auto components industry in the current fiscal to 15-17 per cent, citing the impact of the Omicron wave, delayed recovery in semiconductors shortage and muted two-wheelers demand.

However, in the second half of the trading session, key indices staged recovery, after India's inflation based on wholesale price index (WPI) eased to 13.56% in the month of December as against 14.23% in November. Further, as per the data released by the Commerce Ministry, exports in December 2021 were \$37.81 billion, as compared to \$27.22 billion in December 2020, exhibiting a positive growth of 38.91 per cent. Exports for the period April-December 2021 was \$301.38 billion as against \$201.38 billion during the period April-December 2020, registering a positive growth of 49.66 per cent.

On the global front, European markets were trading mostly in red with technology bearing the brunt of losses on the heels of heavy losses for that sector on Wall Street amid worries over Federal Reserve action to control inflation. EDF shares slid 20% after pulling guidance. Asian markets settled mostly lower on Friday, after China's exports and imports grew at slower rates at the end of the year. The data from the General Administration of Customs revealed that exports grew 20.9 percent on a yearly basis in December after rising 22.0 percent in November. The annual growth was forecast to slow to 20.0 percent.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	61223.03	-12.27	-0.02
NIFTY	18255.75	-2.05	-0.01
MIDCAP	26085.24	58.03	0.22
SMLCAP	30951.28	153.63	0.50
BSEFMC	13932.85	-83.50	-0.60
AUTO	26294.76	-92.51	-0.35
POWER	3846.99	17.34	0.45
REALTY	4041.33	44.03	1.10
BSE IT	38441.55	360.74	0.95
BANKEX	43771.05	-152.82	-0.35
OIL GAS	18873.11	-26.82	-0.14
METAL	20344.81	-66.09	-0.32
INDIA VIX	16.55	-0.15	-0.84

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1243	854	47
BSE	2039	1369	95

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5019	5198	(3)
NSE CASH	62159	66842	(7)
NSE F&O	4342852	15264361	(72)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	25.30	4.60	1.12
SENSEX	29.04	3.78	0.89

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5561	5189	371
FII	6144	7742	(1598)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2642.36	3267.97	(626)
Index Options	331049.65	325691.60	5358
Stock Futures	13468.14	14364.38	(896)
Stock Options	16569.33	16802.91	(234)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.25	1.35
BANK NIFTY	0.88	0.81

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.20	94.78	0.44

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.582	6.582	0.00
USA	1.761	1.709	3.04

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1817.62	-3.31	-0.18
Silver	22.91	-0.14	-0.62
Crude-Oil	83.20	1.08	1.32
Brent-Crude	85.45	0.96	1.12

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Jan -21 USD-INR	74.21	0.18	0.24
27 Jan -21 EUR-INR	84.99	0.11	0.13
27 Jan -21 GBP-INR	101.83	0.13	0.13
27 Jan -21 JPY- INR	65.12	0.44	0.68

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18256	18053	18155	18221	18322	18388
SENSEX	61223	60534	60879	61102	61446	61669
NIFTY FUTURES	18295	18080	18187	18254	18361	18428
BANK NIFTY	38370	37835	38103	38275	38543	38716
CNX IT	38827	37747	38287	38590	39130	39433
CNX MIDCAP	31990	31653	31822	31957	32125	32261
CNX SMALLCAP	11910	11727	11818	11872	11964	12018
INDIA VIX	16.56	14.57	15.57	16.33	17.33	18.09

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	Sell	Buy	Sell

SECURITIES BAN IN F&O TRADES FOR 17-01-2022

ESCORTS, IBULHSGFIN, IDEA, SAIL

TECHNICAL VIEWS



NIFTY

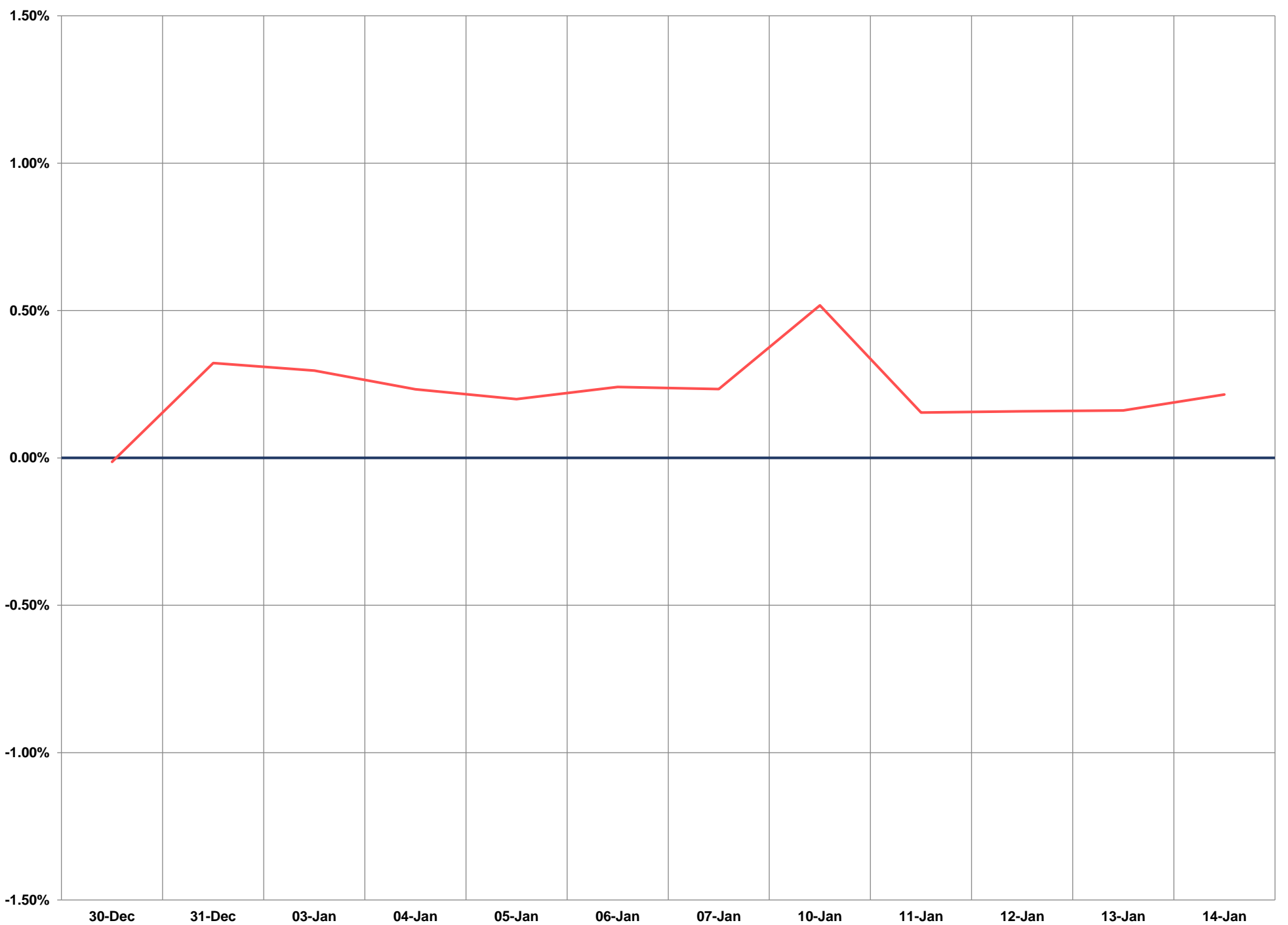
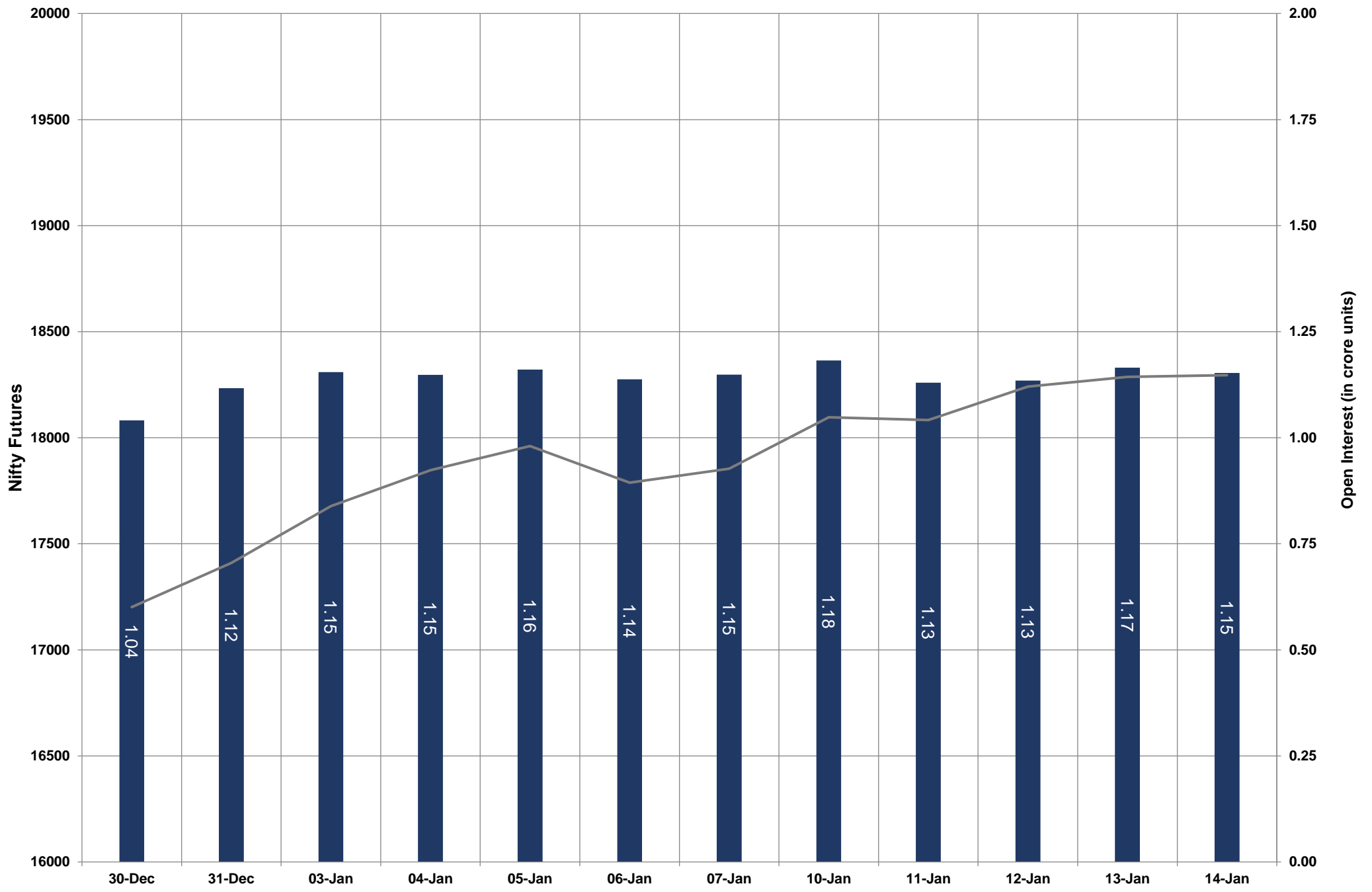


- Nifty Cash = **18,255.75 (-0.01)**
- Resistance levels = **18,380** and **18,450**
- Support levels = **18,170** and **18,080**

TECHNICAL VIEWS



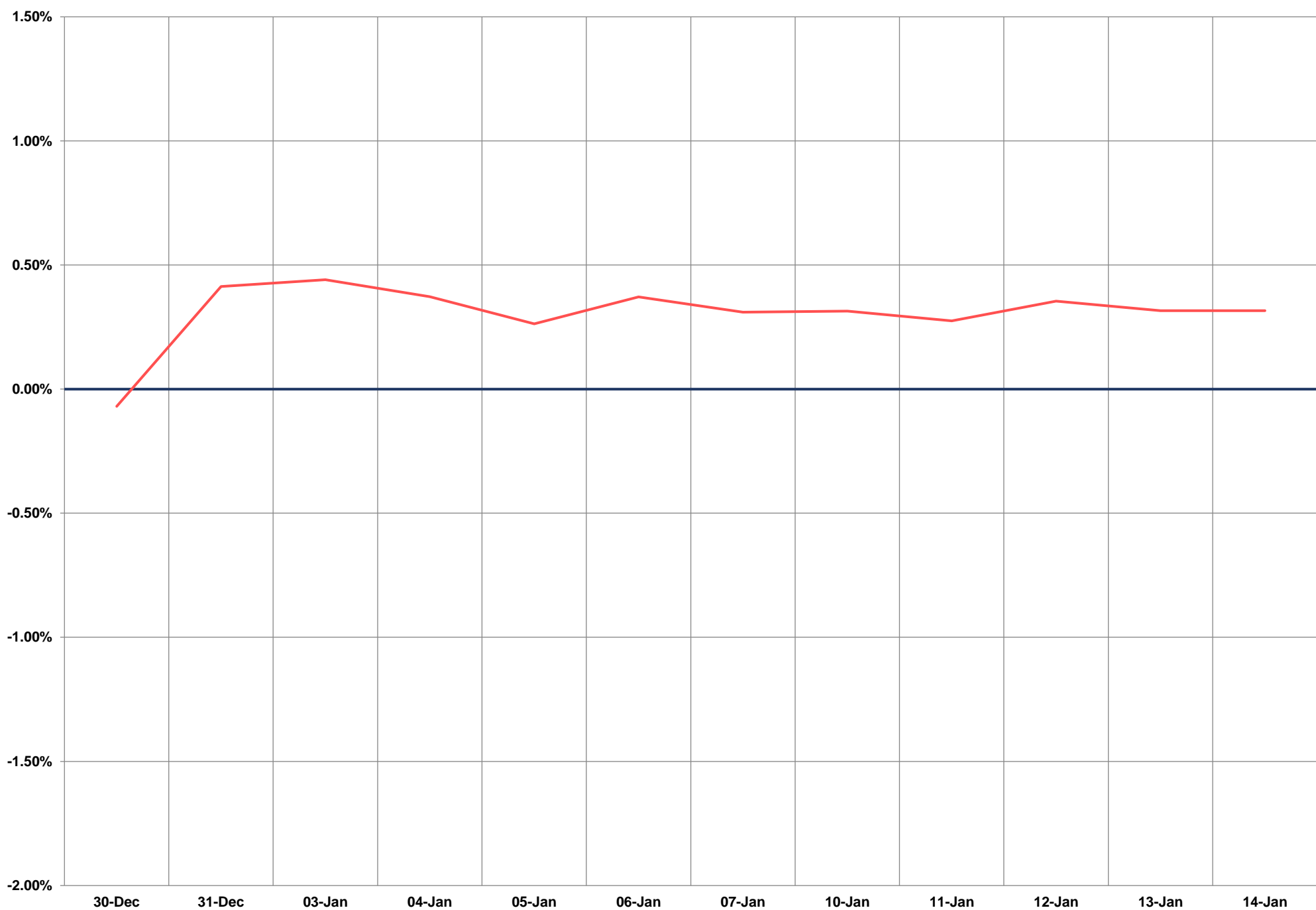
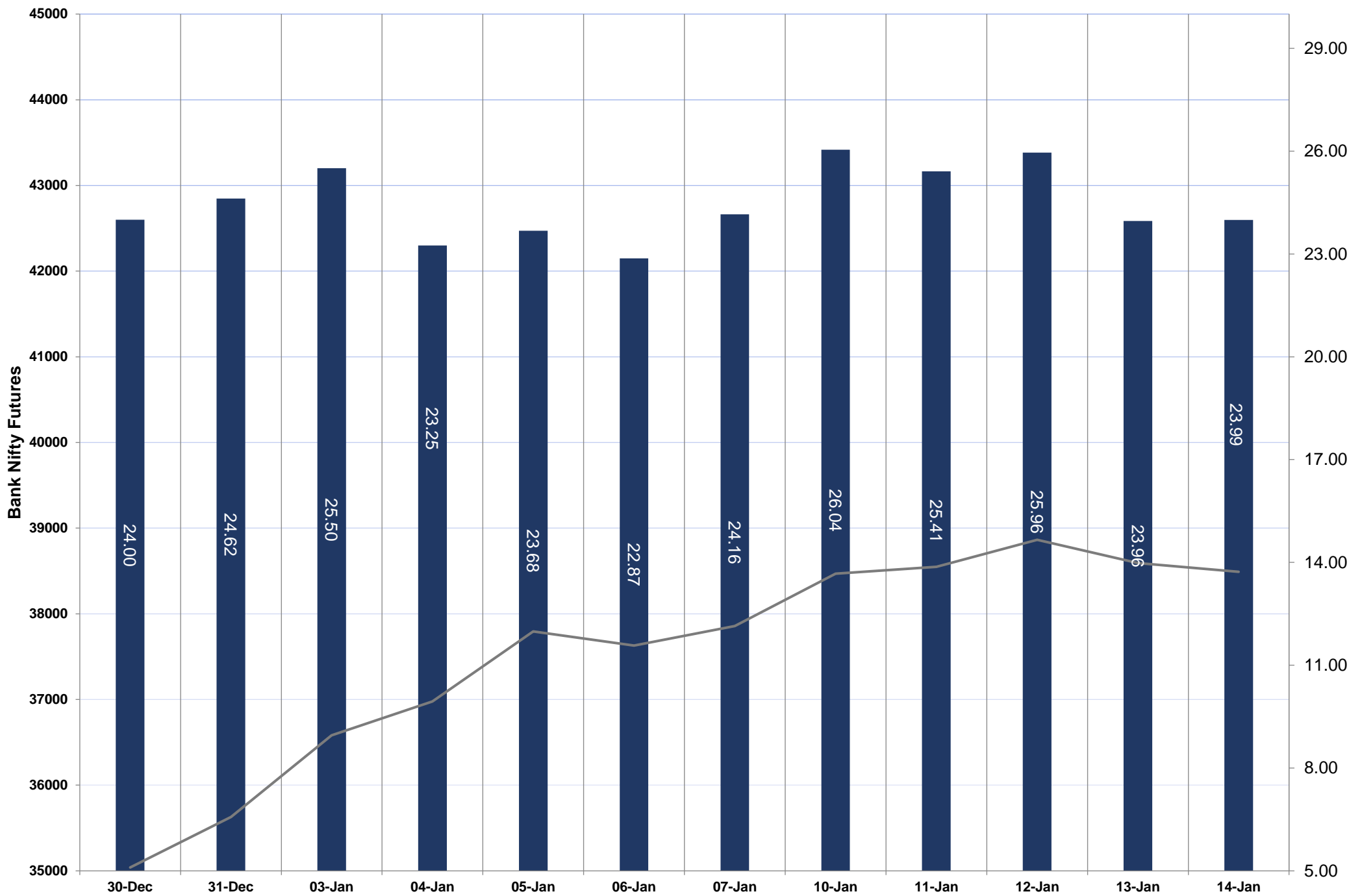
NIFTY FUTURES



TECHNICAL VIEWS



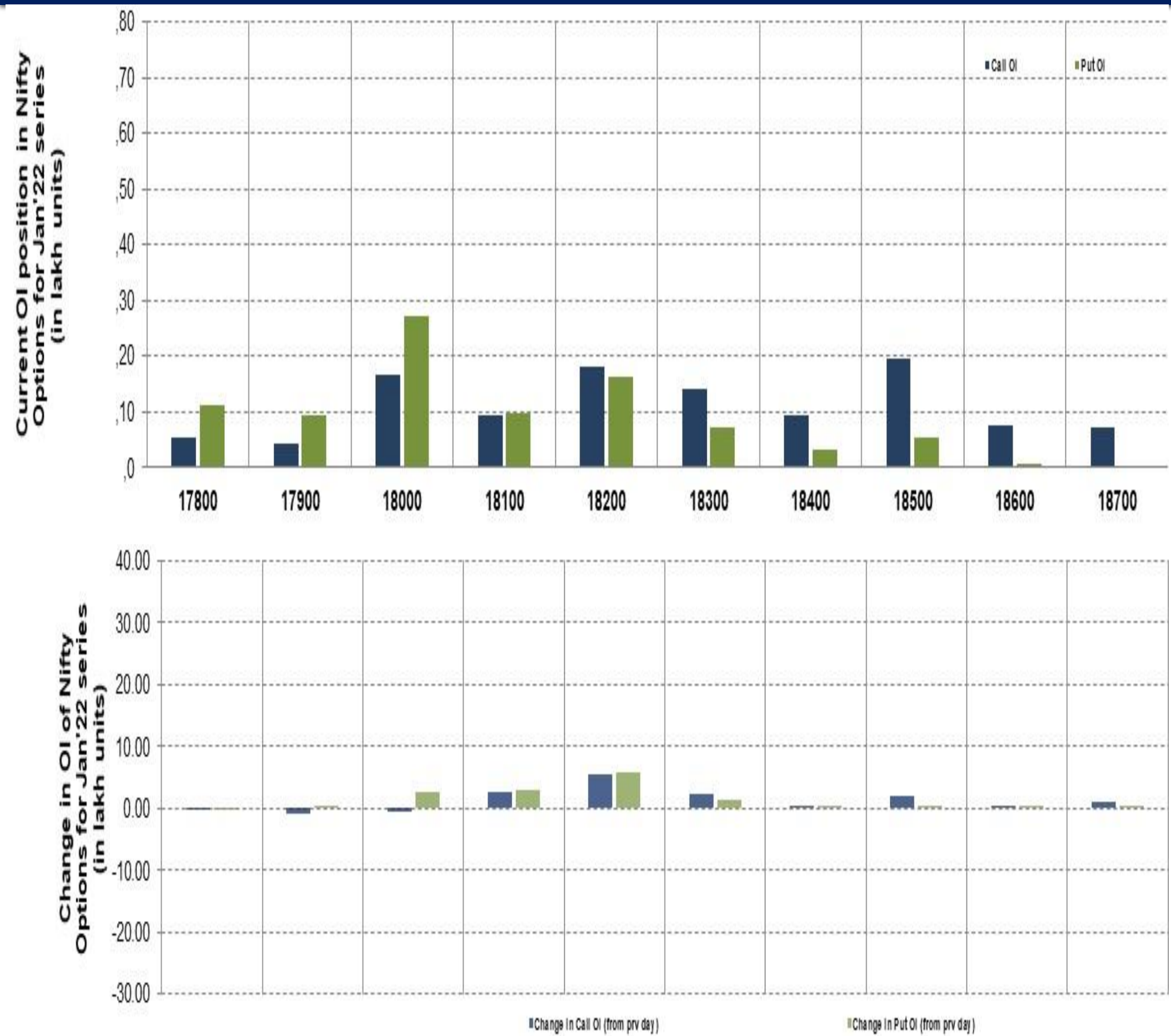
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.22 million** in Open Interests is **Strike Price of 18,500**
- **Most Active Nifty Put** with an addition of **0.27 millions** in Open Interests is **Strike Price of 18,000**
- **Maximum Open Interest an outstanding** was **1.95 millions** for Calls at **Strike Price of 18,500**
- **Maximum Open Interest an outstanding** was **2.70 millions** for Puts at **Strike Price of 18,000**

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