



MORNING MANTRA



Daily Derivatives & Market Report

Jan 17, 2022



Indian equity benchmarks ended in green on Monday's trading session. Markets made cautious start of the day, as former World Bank Chief Economist Kaushik Basu said that India's overall macroeconomic situation is in a recovery mode but the growth is concentrated at the top end, which is a worrying trend. Also, rising coronavirus cases dented sentiments in the markets. India recorded a spike of 257,063 new Covid-19 cases in the past 24 hours, according to Worldometer.

Markets remained volatile during the day, amid a private report stating that cities contribute nearly 80 per cent to the global economy but they also account for nearly three-fourths of greenhouse gas emissions and nearly half of the GDP in cities around the world or USD 31 trillion is at risk of disruption from nature loss. Some concerns came as Engineering Export Promotion Council of India has expressed concern that the spread of Omicron, the new variant of coronavirus, may once again disrupt the global supply chain, which could lead to a slowdown in trading activities.

Despite volatility, indices managed to trade in green for the most of the trading session, as foreign portfolio investors (FPIs) reversed the three-month selling streak in January by investing net Rs 3,117 crore in Indian markets, so far this month. Depositories data showed that they pumped Rs 1,857 crore into equities and Rs 1,743 crore into hybrid instruments during January 1-14. Some support came with the Department for Promotion of Industry and Internal Trade (DPIIT) Secretary, Anurag Jain's statement that investors are taking huge interest in the country's startup ecosystem and in the last year, annual fundings into startups have increased from \$11 billion to \$36 billion.

On the global front, European markets were trading higher with deal talks related to British consumer companies boosting the bluechip FTSE 100, while shares in Credit Suisse slipped after the Swiss bank's chairman quit following an internal probe into his personal conduct. Asian markets ended mixed on Monday, even after China's economy grew at a slower pace in the fourth quarter of 2021 amid weak property investment and new restrictions imposed at the end of the year to control the spread of coronavirus. The central bank lowered its lending rates for the first time since 2020 and boosted liquidity after the economy logged a slower growth.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	61308.91	85.88	0.14
NIFTY	18308.10	52.35	0.29
MIDCAP	26144.07	58.83	0.23
SMLCAP	31140.28	189.00	0.61
BSEFMC	13999.16	66.31	0.48
AUTO	26814.26	519.50	1.98
POWER	3901.22	54.23	1.41
REALTY	4096.50	55.17	1.37
BSE IT	38475.85	34.30	0.09
BANKEX	43624.80	-146.25	-0.33
OIL GAS	18961.27	88.16	0.47
METAL	20417.67	72.86	0.36
INDIA VIX	16.76	0.20	1.24

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1299	869	67
BSE	2231	1370	138

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5484	5019	9
NSE CASH	63430	62159	2
NSE F&O	4617190	4342852	6

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	25.37	4.61	1.12
SENSEX	29.10	3.80	0.88

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5606	5721	(115)
FII	5793	6648	(855)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2025.28	2852.96	(828)
Index Options	362097.24	359544.30	2553
Stock Futures	14510.81	15488.06	(977)
Stock Options	19206.17	19769.28	(563)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.33	1.25
BANK NIFTY	0.73	0.88

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.26	95.19	0.08

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.637	6.582	0.84
USA	1.793	1.772	1.19

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1820.52	3.37	0.19
Silver	23.01	0.10	0.45
Crude-Oil	83.75	-0.07	-0.08
Brent-Crude	85.85	-0.21	-0.24

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Jan -21 USD-INR	74.33	0.12	0.16
27 Jan -21 EUR-INR	84.94	-0.08	-0.10
27 Jan -21 GBP-INR	101.64	-0.21	-0.21
27 Jan -21 JPY- INR	64.98	-0.17	-0.27

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18308	18193	18251	18286	18344	18379
SENSEX	61309	60989	61149	61267	61427	61545
NIFTY FUTURES	18340	18193	18266	18308	18382	18424
BANK NIFTY	38216	37845	38030	38324	38510	38803
CNX IT	38805	38255	38530	38762	39037	39268
CNX MIDCAP	32041	31894	31967	32054	32127	32214
CNX SMALLCAP	11981	11860	11921	11973	12033	12086
INDIA VIX	16.76	15.58	16.17	16.86	17.45	18.14

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Buy	Buy	Buy
SENSEX	Buy	Buy	Buy
NIFTY FUTURES	Buy	Buy	Buy
BANK NIFTY	Neutral	Buy	Neutral
CNX IT	Buy	Buy	Buy
CNX MIDCAP	Buy	Buy	Buy
CNX SMALLCAP	Buy	Buy	Buy
INDIA VIX	Sell	Neutral	Sell

SECURITIES BAN IN F&O TRADES FOR 18-01-2022

ESCORTS, GRANULES, IBULHSGFIN, IDEA, SAIL

TECHNICAL VIEWS



NIFTY

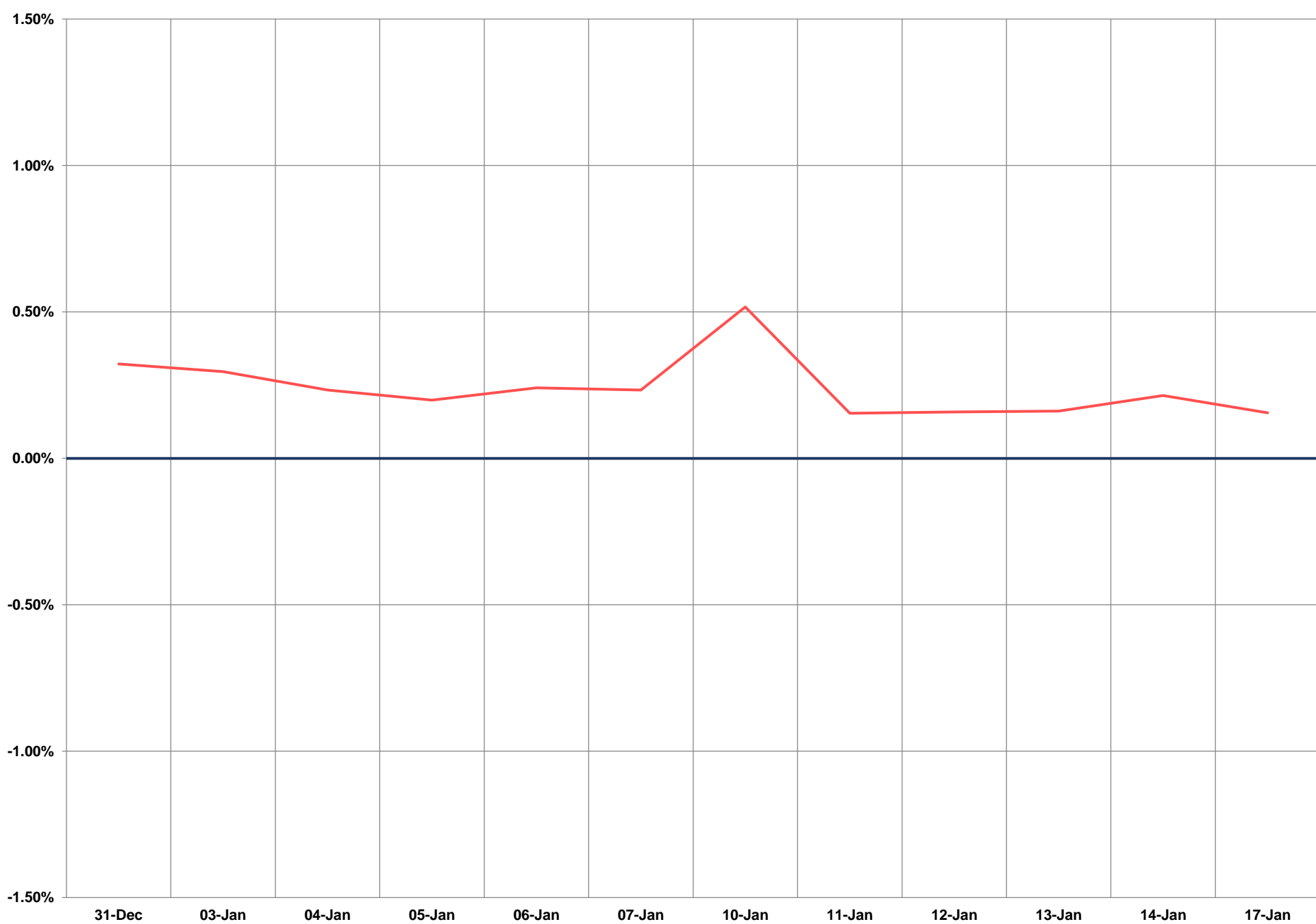
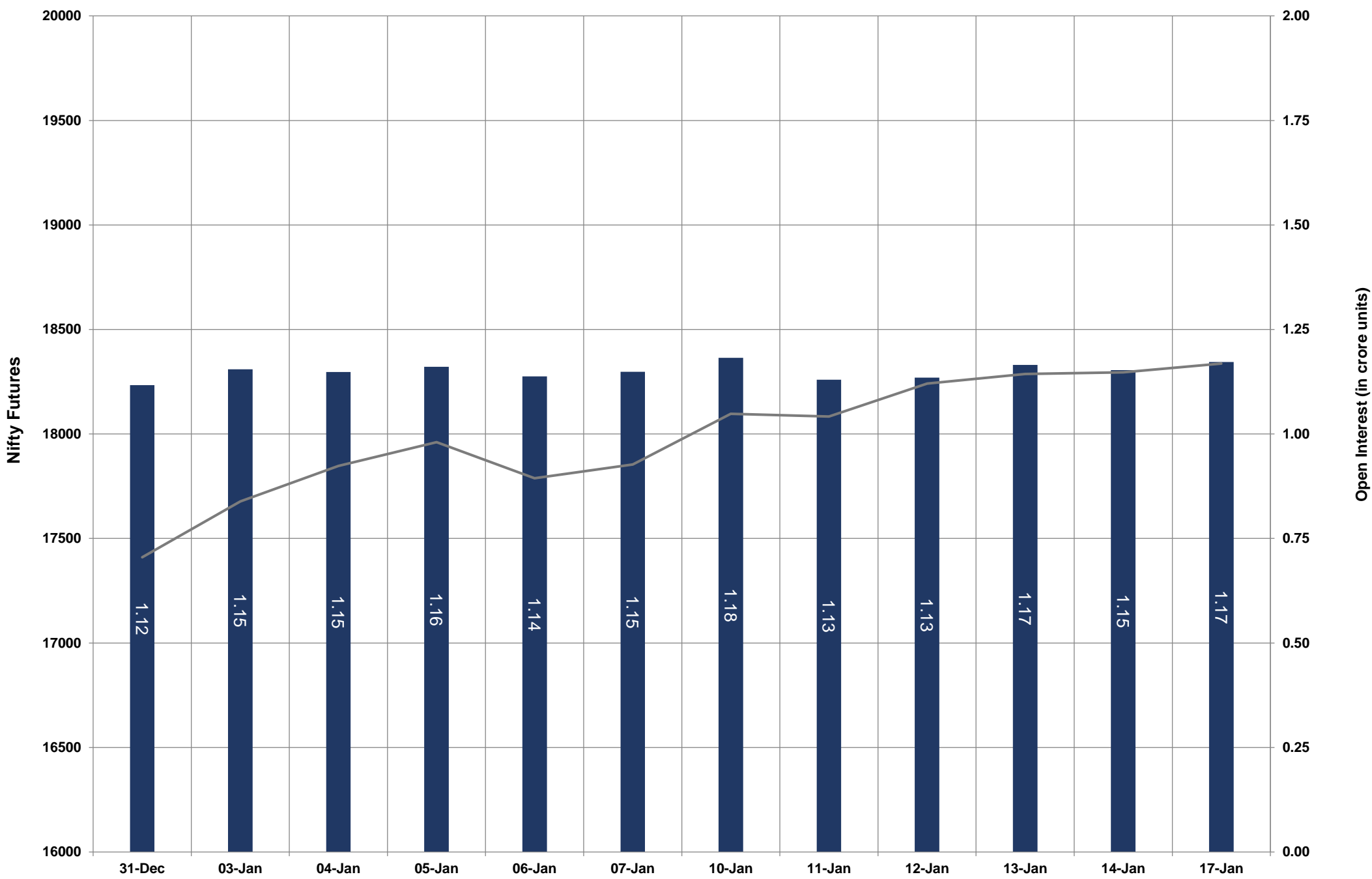


- Nifty Cash = **18,308.10 (+0.29%)**
- Resistance levels = **18,390** and **18,450**
- Support levels = **18,220** and **18,130**

TECHNICAL VIEWS



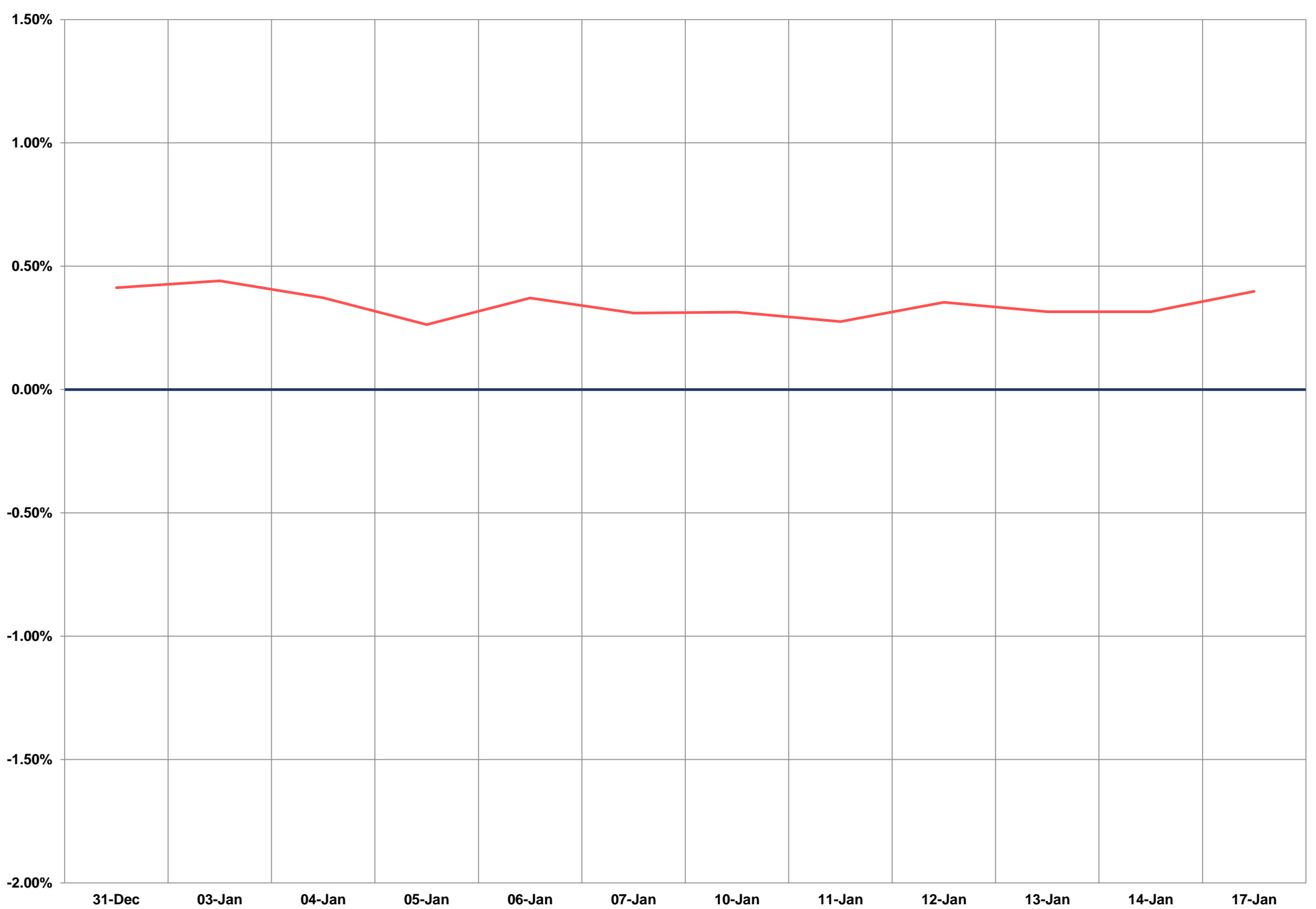
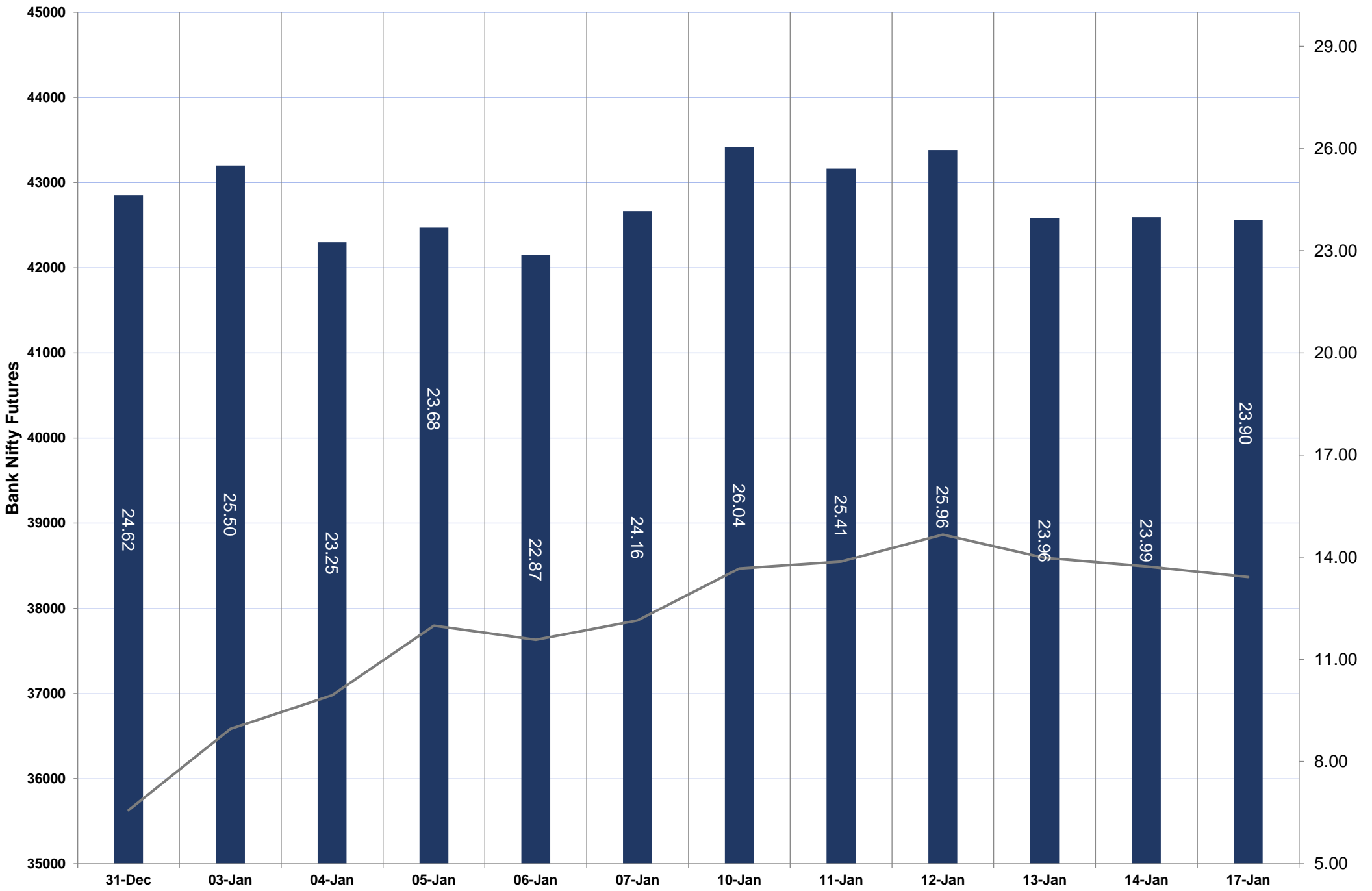
NIFTY FUTURES



TECHNICAL VIEWS



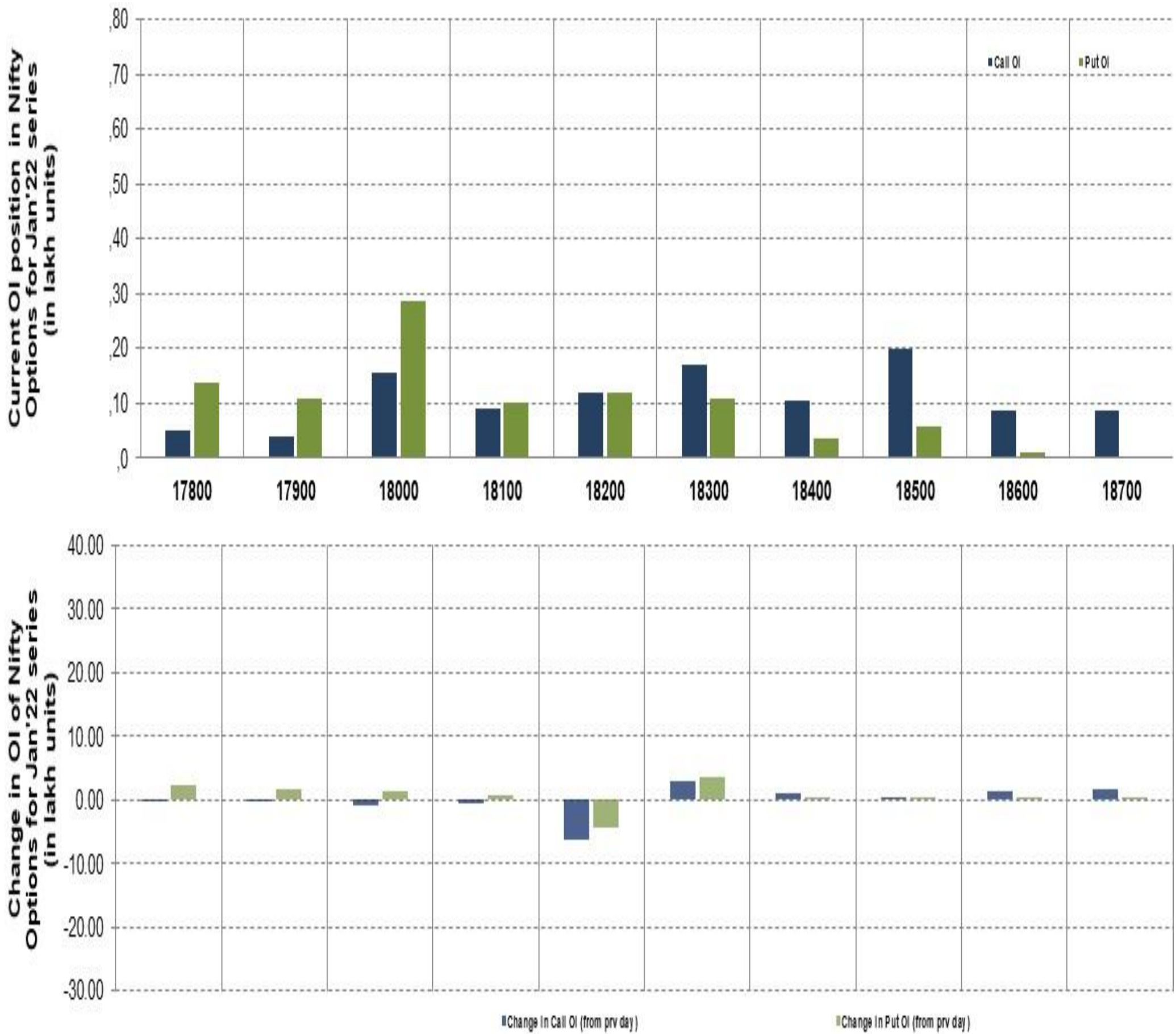
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.06 million** in Open Interests is **Strike Price of 18,500**
- **Most Active Nifty Put** with an addition of **0.15 millions** in Open Interests is **Strike Price of 18,000**
- **Maximum Open Interest an outstanding** was **2.01 millions** for Calls at **Strike Price of 18,500**
- **Maximum Open Interest an outstanding** was **2.85 millions** for Puts at **Strike Price of 18,000**

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