



MORNING MANTRA



Daily Derivatives & Market Report

Jan 18, 2022



Indian equity benchmarks ended in deep red on Tuesday. After a cautious start, markets soon turned negative and remained weak during trading session, as cautiousness came in with a private survey report stating that in the wake of COVID-19 and new digital operations, banking and financial institutions have been struggling to deal with an increasing number of fraud incidents and the trend is expected to continue.

In the last hour of the trading session, key indices witnessed sharp fall, as domestic sentiments remained downbeat with Crisil Ratings' report stating that securitisation volume growth slowed to around 8 percent on year to Rs 29,000 crore in the quarter ended December 31, 2021, on higher risk aversion amid the third wave of COVID-19. Traders remained cautious with private report stating that the fast-spreading third wave of COVID-19 has undone the gains achieved due to resumption of business since the end of the lethal second wave last year. Besides, noting that the successive waves of the pandemic have severely dented consumer confidence that hit an all-time low of 48.5 in May 2021 at the peak of the second wave, an RBI bulletin released said even now the sentiment is yet to return to the pre-pandemic levels.

On the global front, European markets were trading lower mirroring falls in Asia as investors track rising US bond yields and looming central bank interest rate hikes. Asian markets ended mostly lower, after the Bank of Japan maintained its monetary policy stimulus unchanged and lifted its inflation forecast for the next fiscal year citing a rise in commodity prices. The board, governed by Haruhiko Kuroda, on Tuesday, voted 8-1, to hold the interest rate at -0.1% on current accounts that financial institutions maintain at the central bank.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60754.86	-554.05	-0.90
NIFTY	18113.05	-195.05	-1.07
MIDCAP	25569.85	-574.22	-2.20
SMLCAP	30543.09	-597.19	-1.92
BSEFMC	13827.21	-171.95	-1.23
AUTO	26199.30	-614.96	-2.29
POWER	3893.70	-7.52	-0.19
REALTY	3989.34	-107.16	-2.62
BSE IT	37876.64	-599.21	-1.56
BANKEX	43695.23	70.43	0.16
OIL GAS	18834.95	-126.32	-0.67
METAL	19955.68	-461.99	-2.26
INDIA VIX	17.78	1.01	6.05

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	515	1630	45
BSE	1092	2350	71

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5386	5484	(2)
NSE CASH	64874	63430	2
NSE F&O	8663834	4617190	88

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	25.00	4.56	1.13
SENSEX	28.57	3.73	0.90

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5795	6015	(220)
FII	5409	6664	(1255)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4211.62	4416.94	(205)
Index Options	667415.82	673548.45	(6133)
Stock Futures	17089.11	17655.94	(567)
Stock Options	22039.18	21900.01	139

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.92	1.33
BANK NIFTY	0.83	0.73

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.58	95.26	0.33

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.627	6.636	-0.14
USA	1.811	1.772	2.20

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1818.16	-0.90	-0.06
Silver	23.49	0.47	2.02
Crude-Oil	85.34	1.05	1.25
Brent-Crude	87.56	1.09	1.26

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Jan -21 USD-INR	74.67	0.33	0.44
27 Jan -21 EUR-INR	85.07	0.14	0.16
27 Jan -21 GBP-INR	101.63	-0.04	-0.04
27 Jan -21 JPY- INR	65.12	0.15	0.23

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18113	17918	18016	18183	18281	18448
SENSEX	60755	60152	60453	60964	61266	61777
NIFTY FUTURES	18114	17929	18021	18192	18285	18456
BANK NIFTY	38210	37627	37919	38387	38679	39147
CNX IT	38092	37376	37734	38362	38720	39348
CNX MIDCAP	31381	30682	31032	31631	31981	32580
CNX SMALLCAP	11687	11409	11548	11798	11937	12187
INDIA VIX	17.78	16.35	17.07	17.47	18.19	18.59

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 19-01-2022

BHEL, ESCORTS, GRANULES, IBULHSGFIN, IDEA, SAIL

TECHNICAL VIEWS



NIFTY

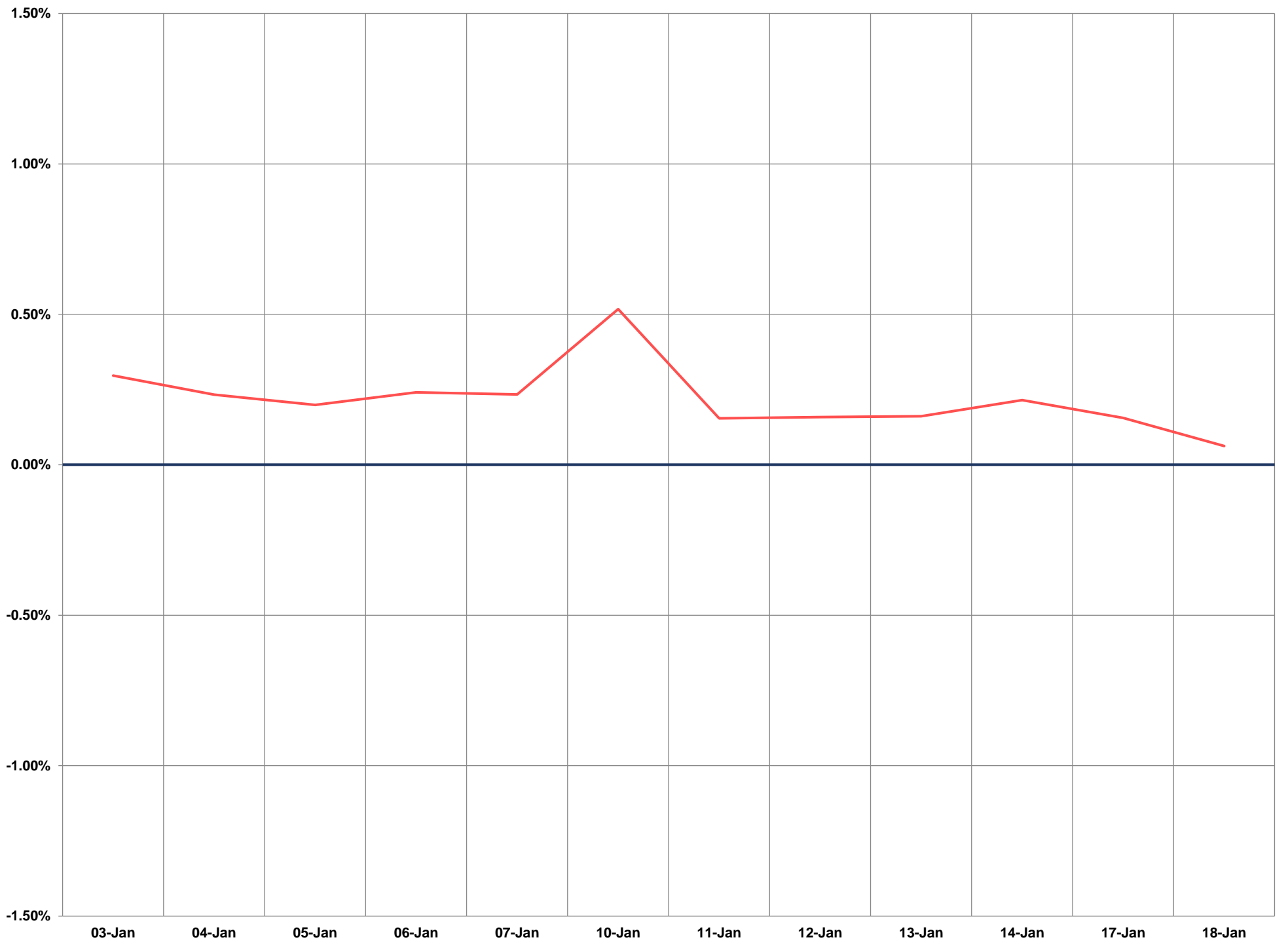
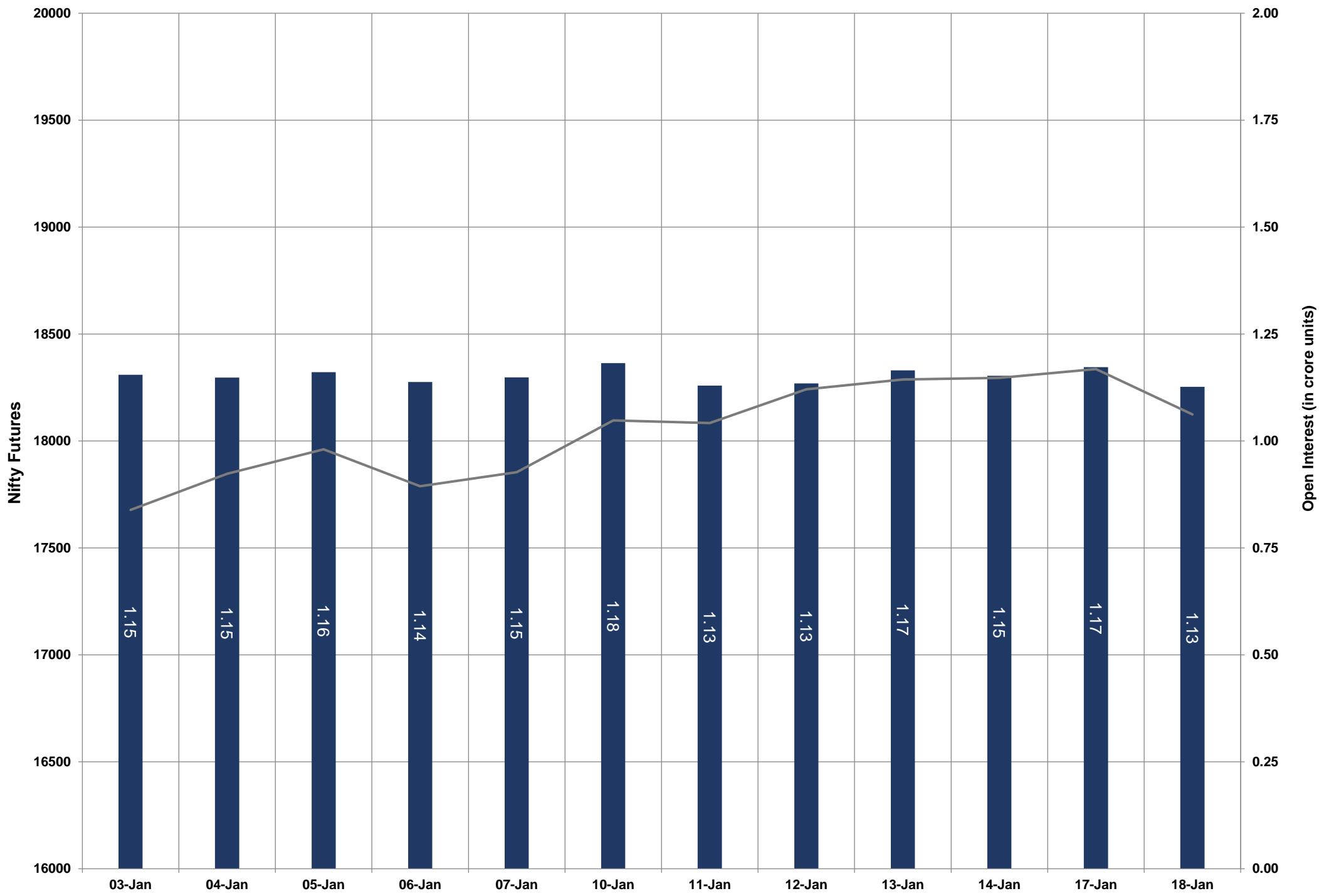


- Nifty Cash = 18,113.05 (-1.07%)
- Resistance levels = 18,190 and 18,260
- Support levels = 18,040 and 17,980

TECHNICAL VIEWS



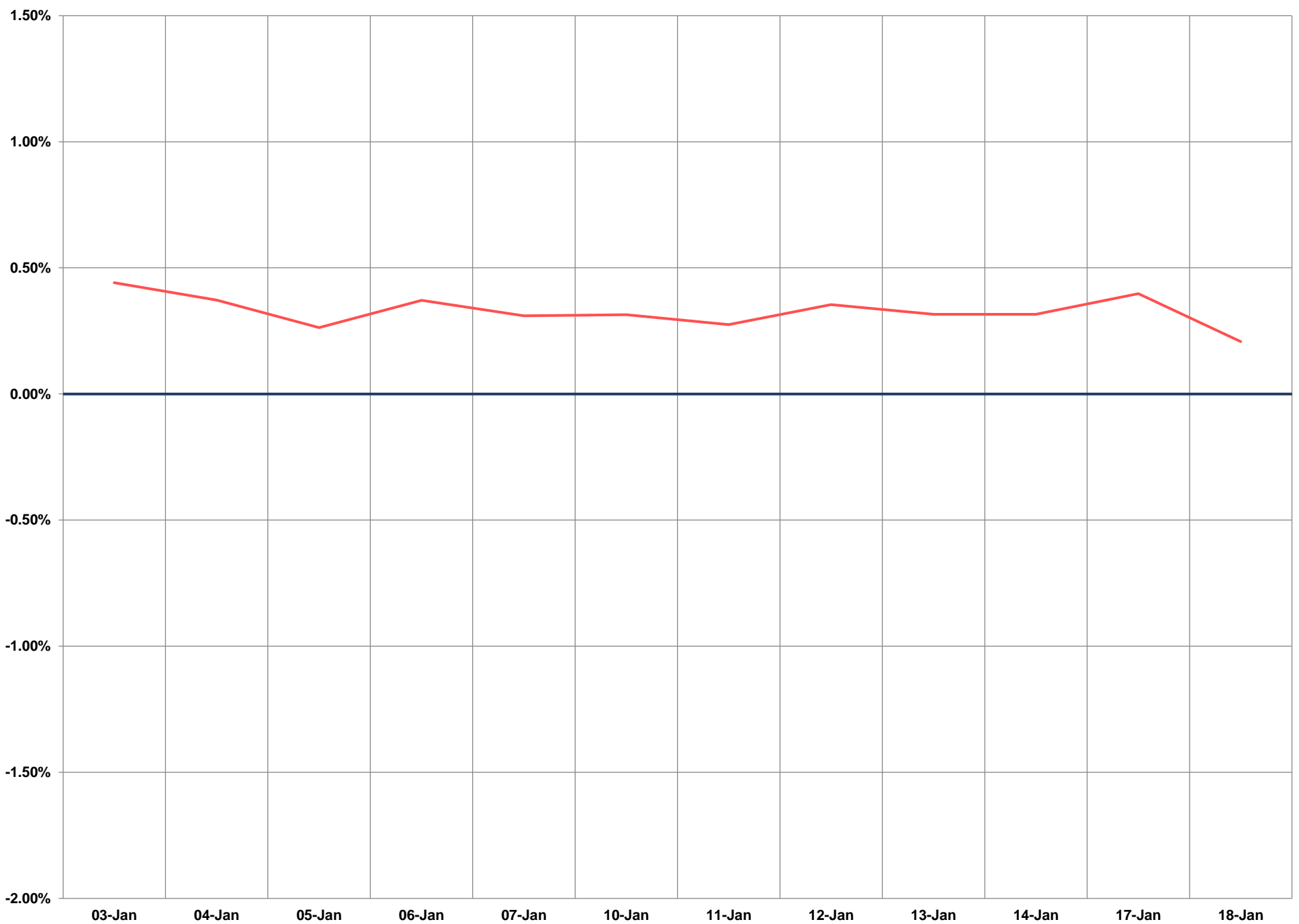
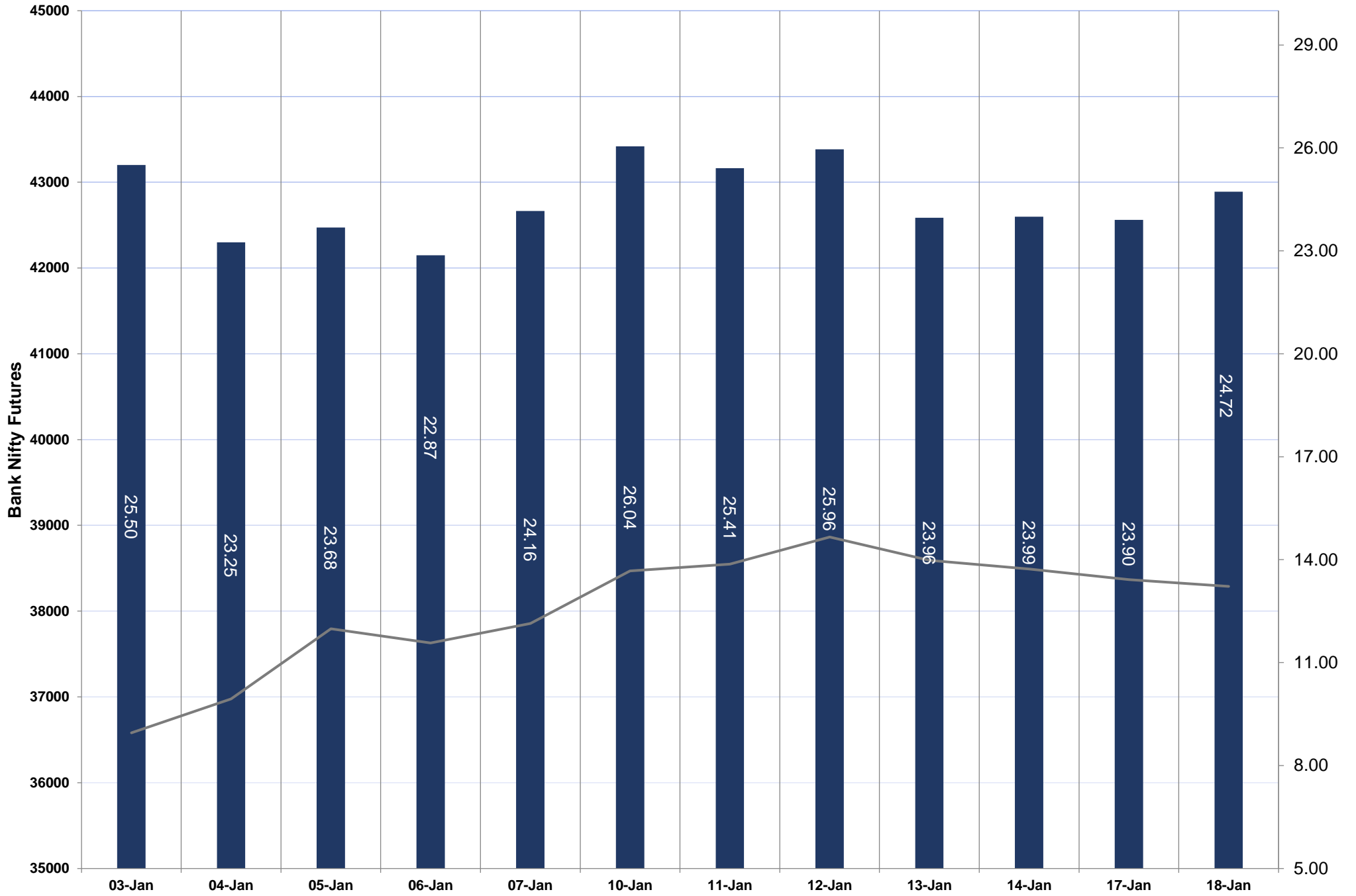
NIFTY FUTURES



TECHNICAL VIEWS



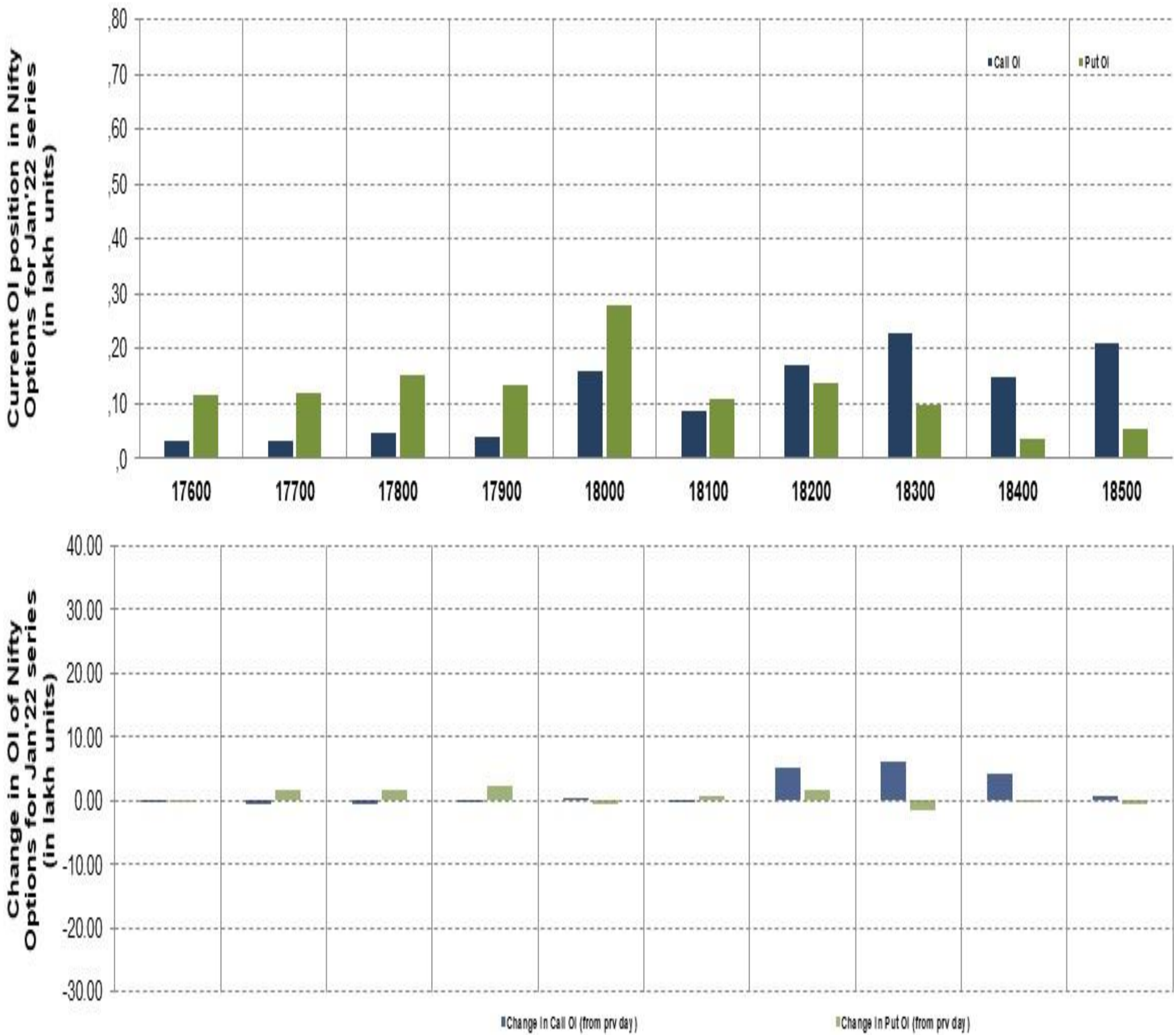
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.61 million** in Open Interests is **Strike Price of 18,300**
- **Most Active Nifty Put** with a reduction of **0.05 millions** in Open Interests is **Strike Price of 18,000**
- **Maximum Open Interest** an outstanding was **2.30 millions** for Calls at **Strike Price of 18,300**
- **Maximum Open Interest** an outstanding was **2.80 millions** for Puts at **Strike Price of 18,000**

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