



MORNING MANTRA



Daily Derivatives & Market Report

Jan 19, 2022



Bears held a tight grip over the Dalal Street on Wednesday, with both Sensex and Nifty ending in deep red. After a negative start, markets remained lower during the trading session, amid a private report that the third wave of the COVID-19 pandemic is likely to peak in India on January 23 when the country will record nearly 7.2 lakh cases per day. Some cautiousness also came in as the SBI Business Activity Index declined to 101 as on January 17 from 109 in the week ended January 10. The latest reading, even as the country is in the midst of the third wave of the pandemic, is the lowest since November 15.

Traders remained worried, as a top WHO official said that it is not possible to end the COVID-19 virus as such viruses never go away and end up becoming part of the ecosystem, but asserted that it is possible to end this year the public health emergency caused by COVID-19 with a collaborative approach to fix inherent inequities in the system. Adding more concerns, Crisil Ratings said disruptions due to the third COVID wave could shave off as much as 200 basis points from the growth in assets under management of housing finance companies in the current and next financial years.

Key indices added more losses in the second half of the trading session to end the day on a lower note, as ratings agency ICRA in its latest report has said that States are shelling out more for debt funds, with the weighted average cost for their debt auctions hardening by 9 basis points (bps) to touch 7.24 per cent, the highest level so far this fiscal, during the auctions on January 18, 2022. Compared to the previous week, the cost has gone up by 9 bps. From the first auctions in January, the cut-offs have been trending over 7 per cent.

On the global front, European markets were trading mostly in red as U.S. Treasury yields hit new highs, while luxury stocks stood out on upbeat trading updates from Richemont and Burberry. Asian markets settled mostly lower on Wednesday, after Japan's industrial production rose less than initially estimated in November. The data from the Ministry of Economy, Trade and Industry said that industrial production rose a seasonally adjusted 7.0 percent monthly in November. In the initial estimate, output grew 7.2 percent. Shipments rose 7.4 percent monthly in November, as estimated.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60098.82	-656.04	-1.08
NIFTY	17938.40	-174.65	-0.96
MIDCAP	25482.18	-87.67	-0.34
SMLCAP	30551.15	8.06	0.03
BSEFMC	13704.00	-123.21	-0.89
AUTO	26367.61	168.31	0.64
POWER	3932.27	38.57	0.99
REALTY	3980.10	-9.24	-0.23
BSE IT	37139.63	-737.01	-1.95
BANKEX	43468.74	-226.49	-0.52
OIL GAS	18969.26	134.31	0.71
METAL	20133.53	177.85	0.89
INDIA VIX	17.82	0.04	0.23

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	899	1219	55
BSE	1494	1917	84

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6390	5386	19
NSE CASH	67801	64874	5
NSE F&O	10619316	8663834	23

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	24.76	4.52	1.15
SENSEX	28.34	3.70	0.90

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7241	7437	(195)
FII	7691	10396	(2705)

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	0.78	0.92
BANK NIFTY	0.72	0.83

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.59	95.72	-0.15

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.599	6.627	-0.42
USA	1.861	1.868	-0.37

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1824.56	10.23	0.57
Silver	23.81	0.34	1.47
Crude-Oil	85.94	0.51	0.60
Brent-Crude	88.01	0.52	0.59

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Jan -21 USD-INR	74.50	-0.18	-0.24
27 Jan -21 EUR-INR	84.55	-0.51	-0.60
27 Jan -21 GBP-INR	101.58	-0.05	-0.05
27 Jan -21 JPY- INR	65.08	-0.04	-0.06

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17938	17740	17839	17984	18083	18228
SENSEX	60099	59385	59742	60306	60663	61227
NIFTY FUTURES	17976	17794	17885	17997	18088	18201
BANK NIFTY	38041	37486	37764	38047	38325	38608
CNX IT	37282	36734	37008	37510	37784	38286
CNX MIDCAP	31363	30818	31091	31241	31514	31665
CNX SMALLCAP	11689	11458	11574	11642	11757	11826
INDIA VIX	17.82	14.89	16.36	17.40	18.87	19.91

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 20-01-2022

BHEL, ESCORTS, GRANULES, IBULHSGFIN, IDEA, SAIL

TECHNICAL VIEWS



NIFTY

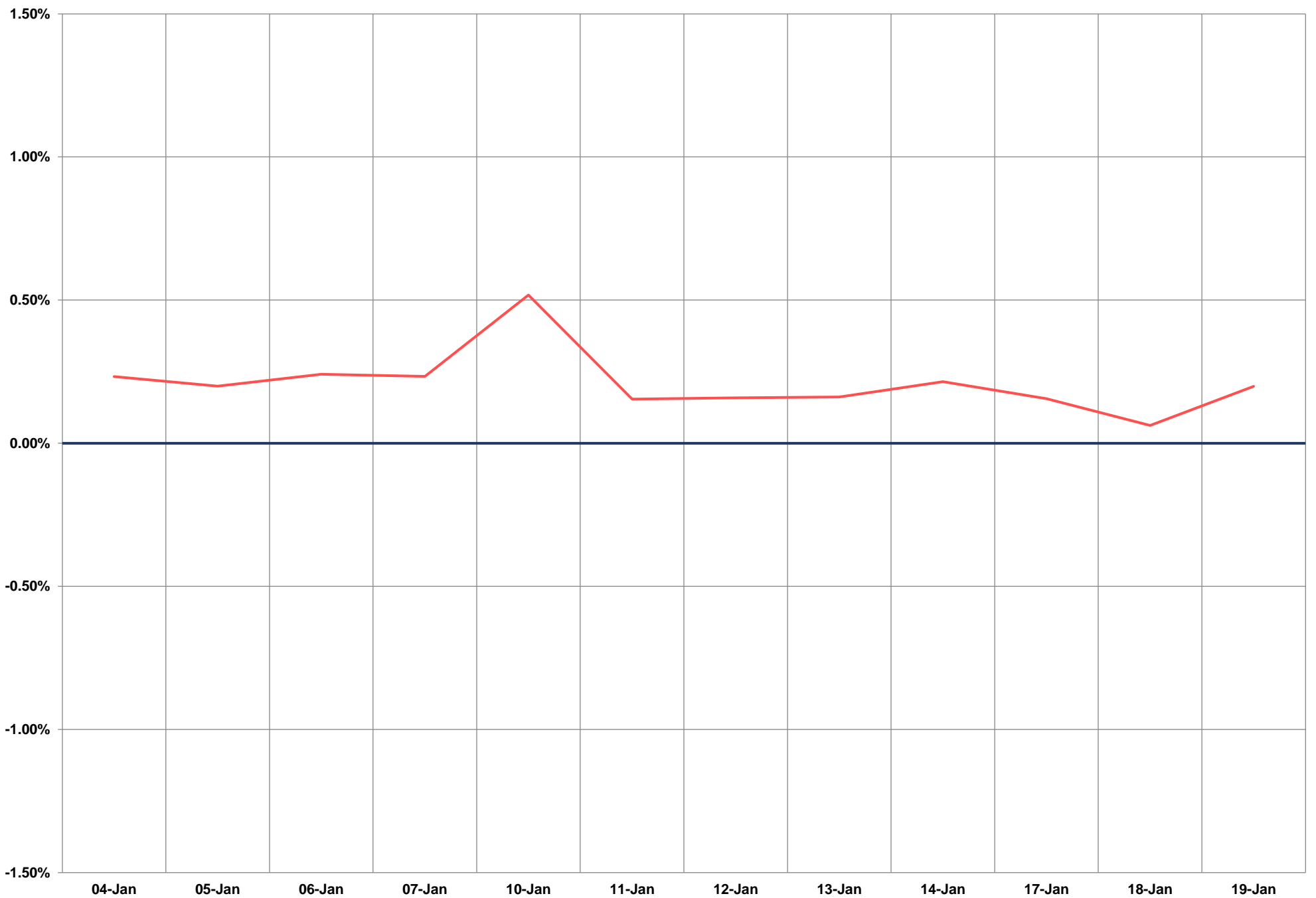
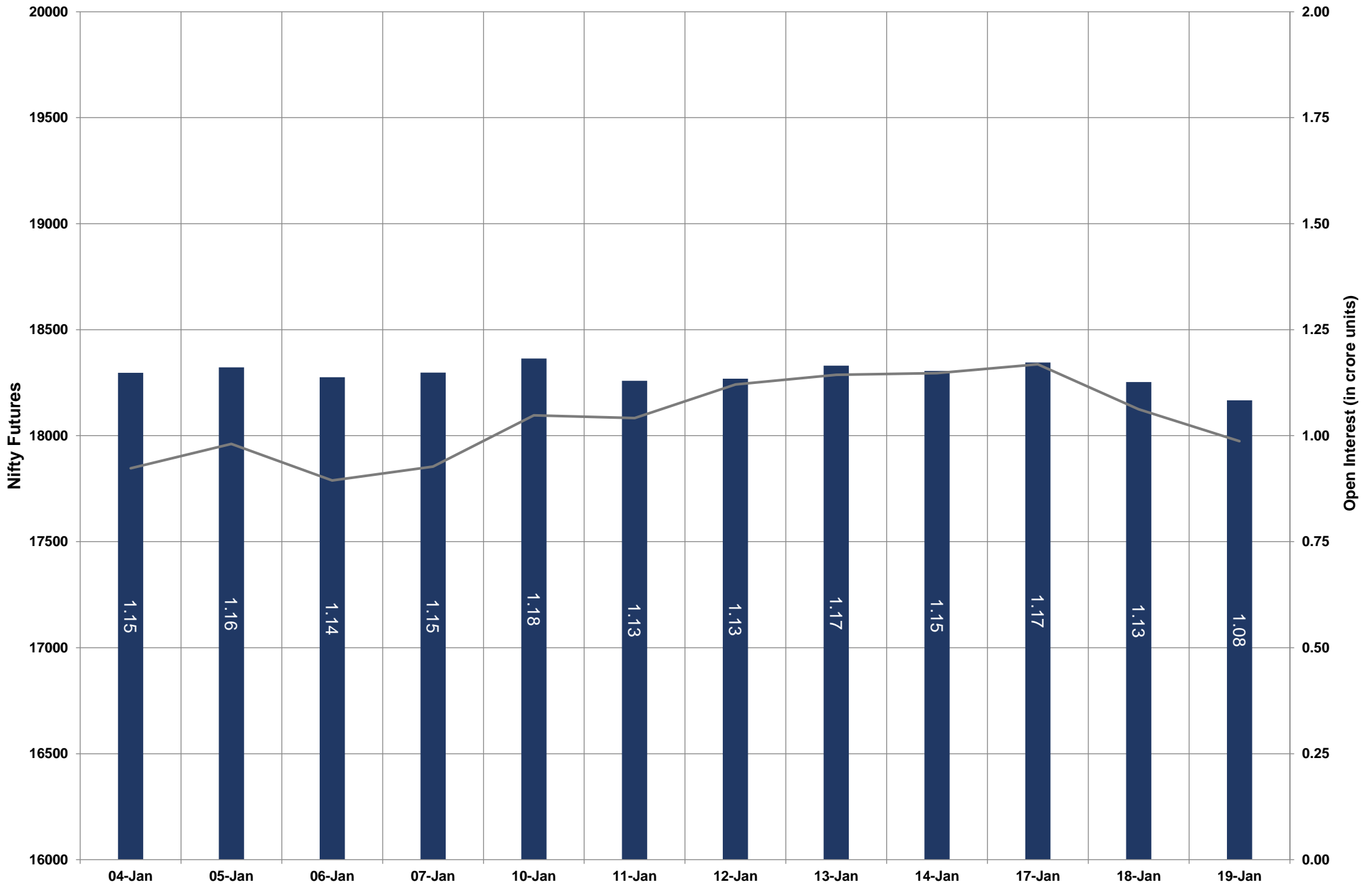


- Nifty Cash = **17,938.40 (-0.96%)**
- Resistance levels = **18,080** and **18,190**
- Support levels = **17,820** and **17,770**

TECHNICAL VIEWS



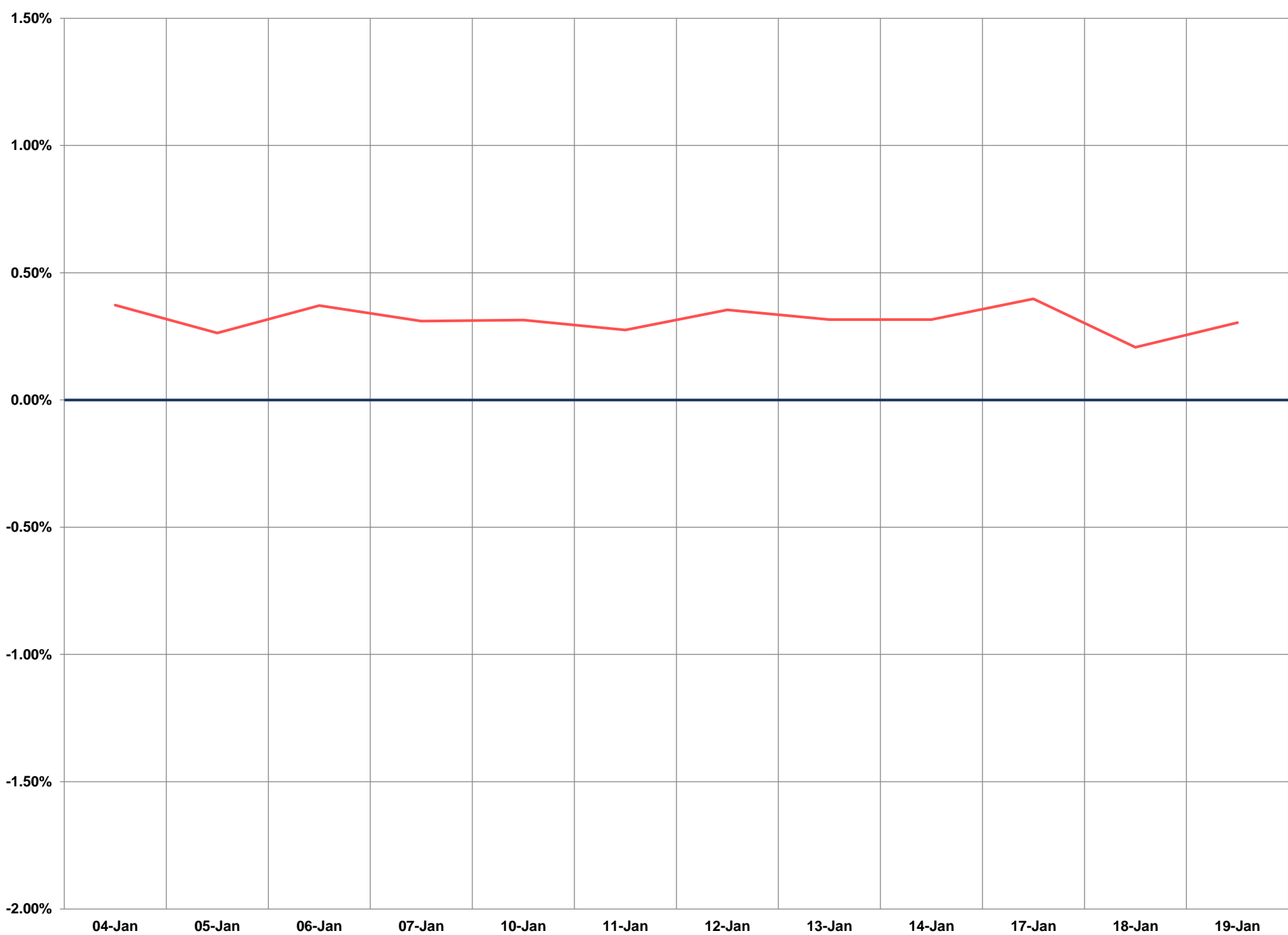
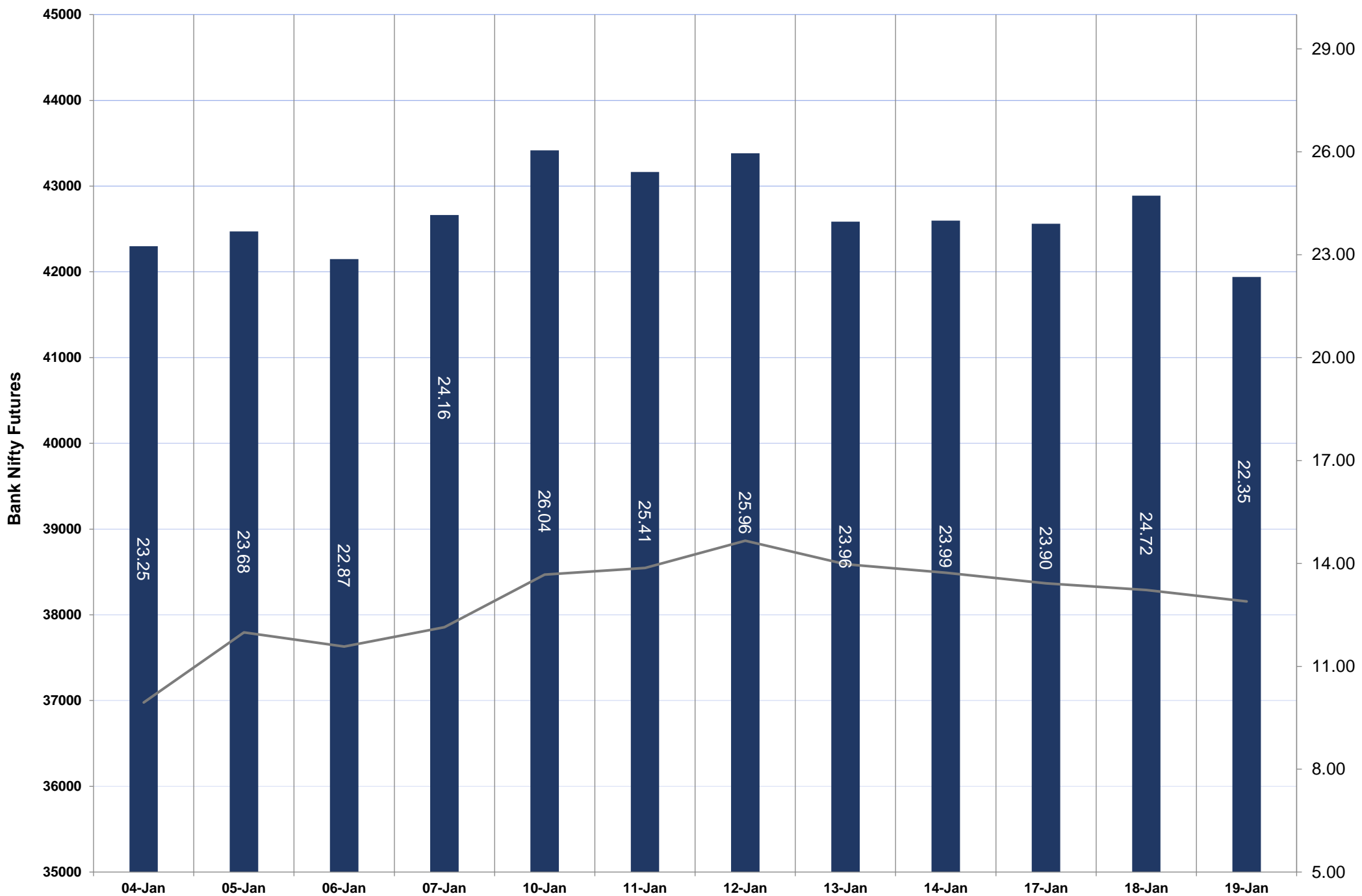
NIFTY FUTURES



TECHNICAL VIEWS



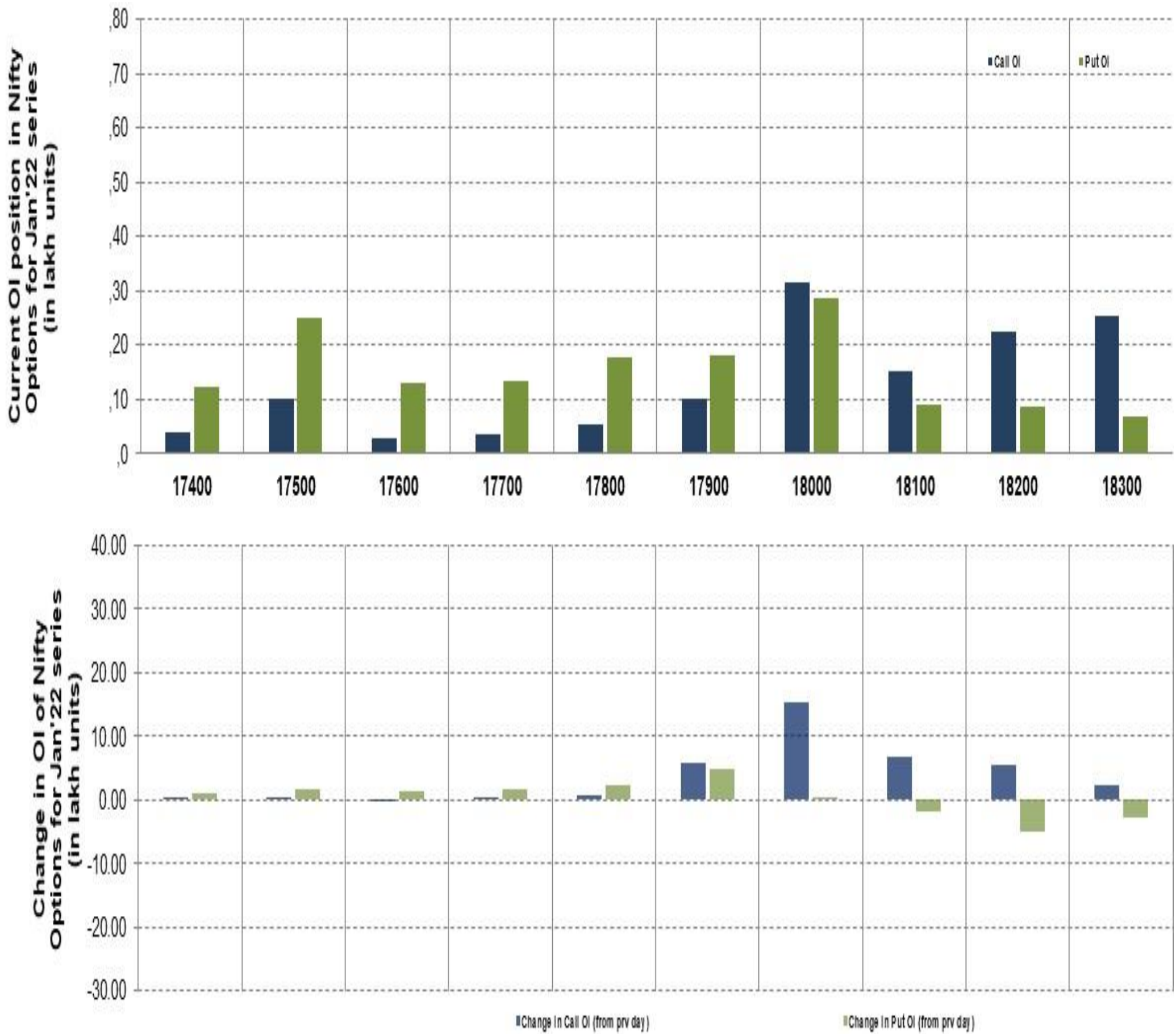
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **1.54 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **0.50 millions** in Open Interests is **Strike Price of 18,000**
- **Maximum Open Interest** an outstanding was **3.14 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest** an outstanding was **2.90 millions** for Puts at **Strike Price of 18,000**

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