



MORNING MANTRA



Daily Derivatives & Market Report

Jan 21, 2022



Indian equity benchmarks ended lower on Friday's trading session. The start of the day was on a negative note, as persistent selling by FIIs weighted down on the markets. As per provisional data available on NSE, Foreign institutional investors (FIIs) sold shares worth Rs 4,679.84 crore on January 20. Some cautiousness came in as the government data showed that retail inflation for farm and rural workers rose to 4.78 percent and 5.03 percent respectively in December 2021, mainly due to higher price of certain food items.

Markets remained lower during the trading session, as some concerns came with domestic rating agency ICRA's report stated that the recent surge in fresh Covid infections as well as subsequent localised lockdowns emanating from Omicron spread are likely to shave off around 100 bps of growth in toll collections in fiscal year 2021-22. Adding more concerns, a private report stated that institutional investments in real estate fell 81 per cent at \$670 million during the December quarter because of lower inflow in office assets.

However, in the last hour of the trading session, key indices staged some recovery, taking support with India Ratings and Research's statement that the country's economy is likely to grow at 7.6 per cent year-on-year in 2022-23. Some relief came after the Retirement fund body, Employees' Provident Fund Organisation (EPFO) in its latest 'Provisional Estimate of Net Payroll' data report has showed that India created 1395475 new jobs in the month of November 2021.

On the global front, European markets were trading lower, following on from losses in Asia and a late slump in the U.S. as fears about the pace of monetary policy tightening and a batch of weaker-than-expected earnings knocked investor confidence again. Asian markets settled mostly lower on Friday, after overall consumer prices in Japan were up 0.8 percent on year in December. The Ministry of Internal Affairs and Communications said that was in line with expectations and up from 0.6 percent in November.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59037.18	-427.44	-0.72
NIFTY	17617.15	-139.85	-0.79
MIDCAP	24951.67	-512.64	-2.01
SMLCAP	29967.21	-598.42	-1.96
BSEFMC	13573.72	7.27	0.05
AUTO	26106.51	-49.08	-0.19
POWER	3949.00	-34.21	-0.86
REALTY	3896.83	-93.67	-2.35
BSE IT	35924.10	-587.98	-1.61
BANKEX	42940.30	-336.43	-0.78
OIL GAS	18577.59	-248.71	-1.32
METAL	19827.77	-387.99	-1.92
INDIA VIX	18.89	1.10	6.18

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	463	1680	40
BSE	926	2466	74

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5411	4678	16
NSE CASH	68036	63757	7
NSE F&O	5969506	18625229	(68)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	24.29	4.44	1.18
SENSEX	27.85	3.64	0.92

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6930	6661	269
FII	7564	10713	(3149)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5836.15	6452.45	(616)
Index Options	472984.11	472568.27	416
Stock Futures	33364.80	34367.52	(1003)
Stock Options	27380.12	27694.83	(315)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.89	0.76
BANK NIFTY	0.75	0.74

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.63	95.73	-0.10

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.621	6.608	0.20
USA	1.790	1.834	-2.39

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1830.97	-7.92	-0.43
Silver	24.20	-0.18	-0.75
Crude-Oil	84.81	-0.74	-0.86
Brent-Crude	87.90	-0.48	-0.54

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Jan -21 USD-INR	74.45	-0.10	-0.13
27 Jan -21 EUR-INR	84.41	-0.16	-0.19
27 Jan -21 GBP-INR	100.93	-0.55	-0.54
27 Jan -21 JPY- INR	65.40	0.19	0.30

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17617	17382	17499	17604	17721	17825
SENSEX	59037	58287	58662	58996	59371	59705
NIFTY FUTURES	17648	17404	17526	17625	17747	17845
BANK NIFTY	37574	36996	37285	37513	37802	38030
CNX IT	36055	35414	35734	36157	36477	36900
CNX MIDCAP	30564	29838	30201	30705	31068	31572
CNX SMALLCAP	11417	11149	11283	11476	11610	11803
INDIA VIX	18.89	15.86	17.38	18.49	20.01	21.12

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 24-01-2022

BHEL, ESCORTS, IBULHSGFIN, IDEA, NATIONALUM

TECHNICAL VIEWS



NIFTY

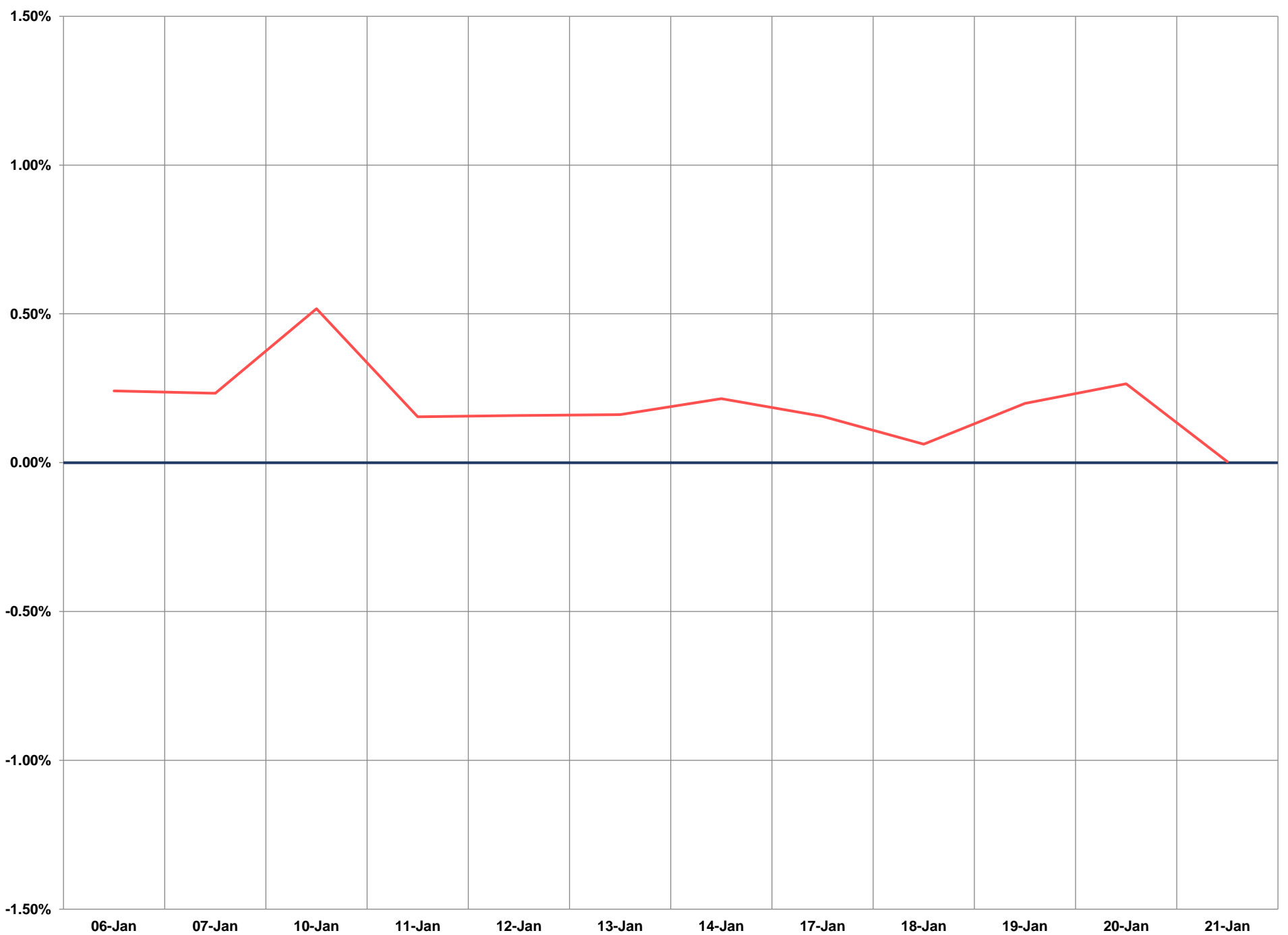
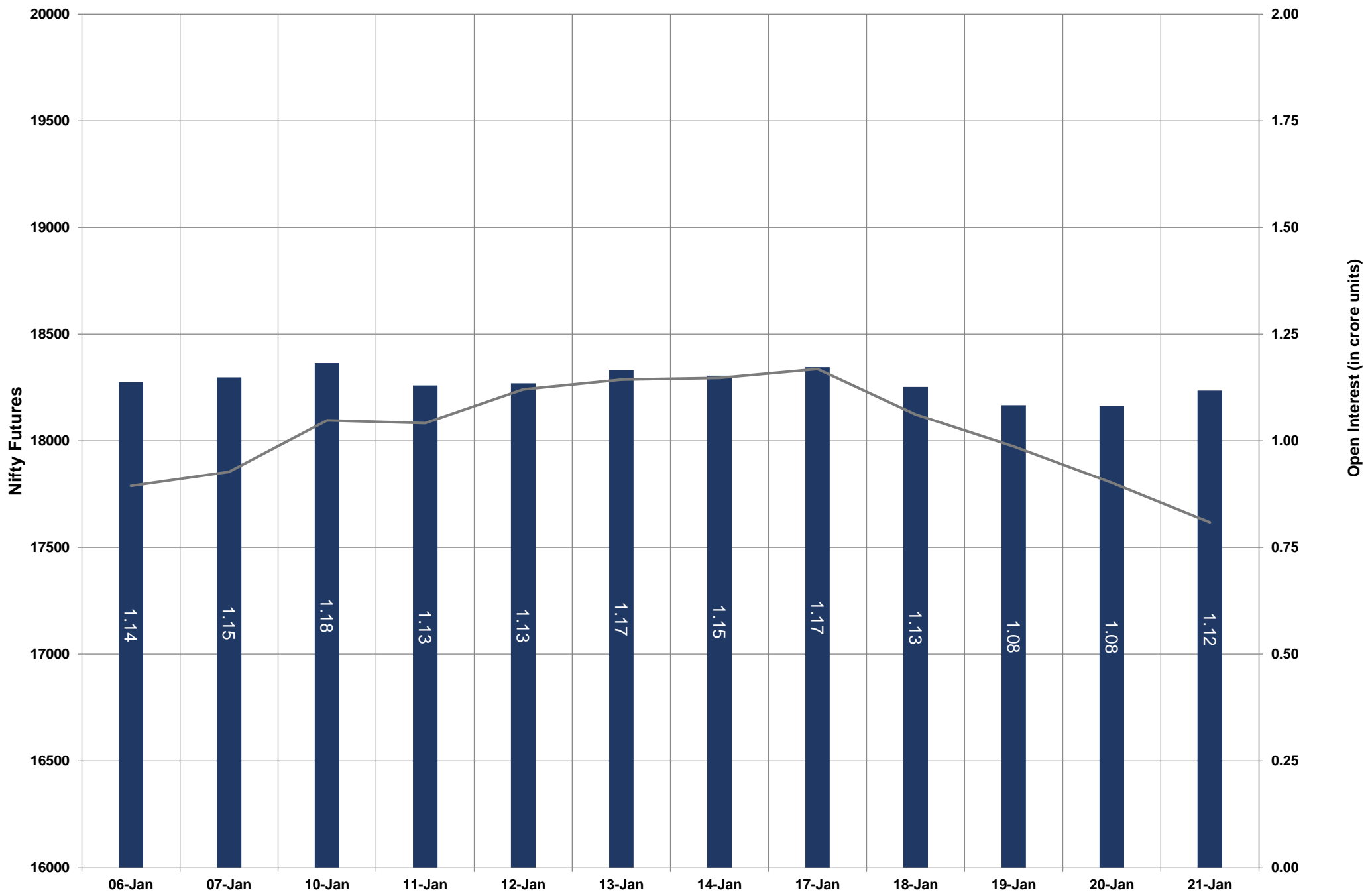


- Nifty Cash = 17,617.15 (-0.79%)
- Resistance levels = 17,780 and 17,830
- Support levels = 17,570 and 17,490

TECHNICAL VIEWS



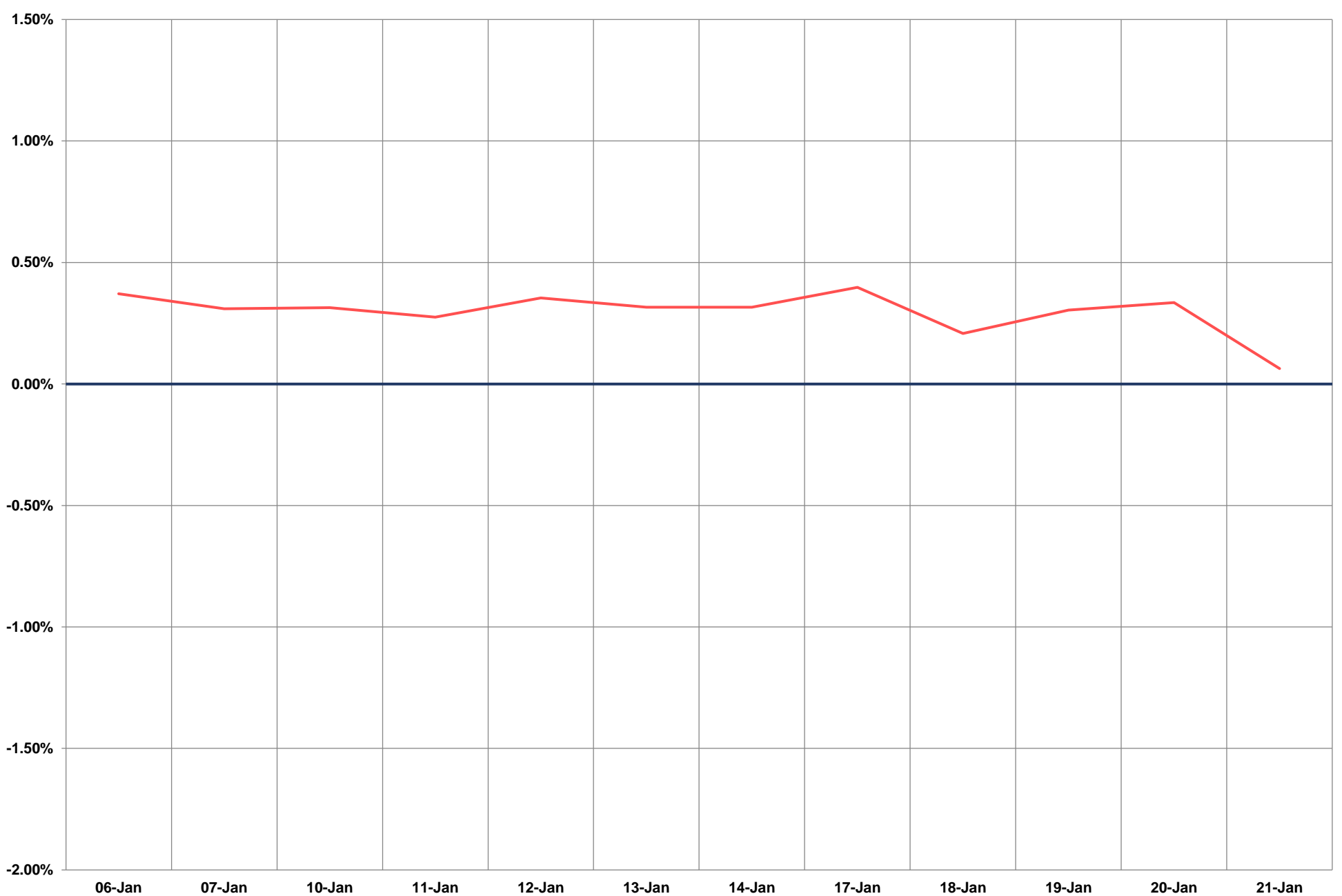
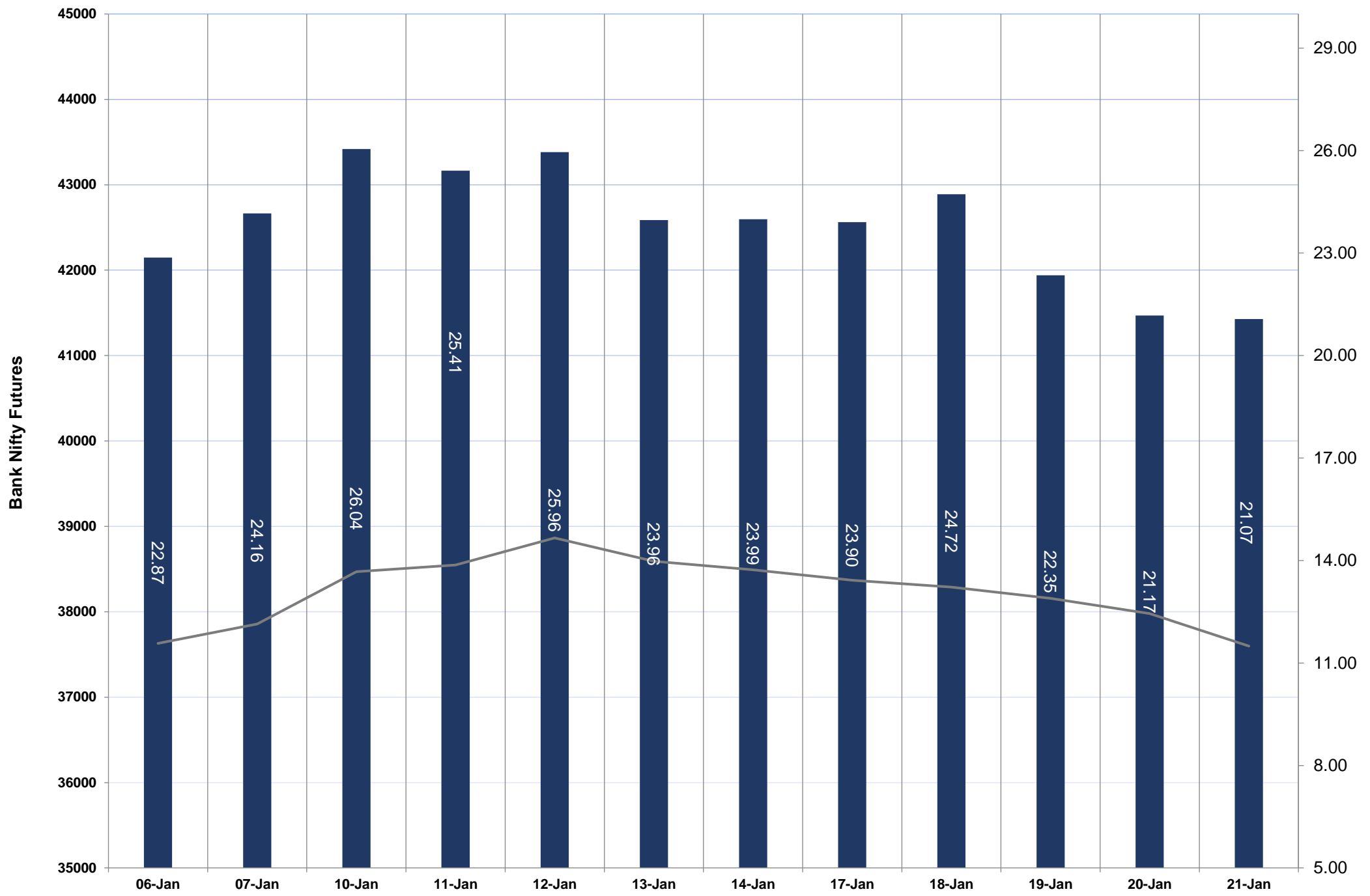
NIFTY FUTURES



TECHNICAL VIEWS



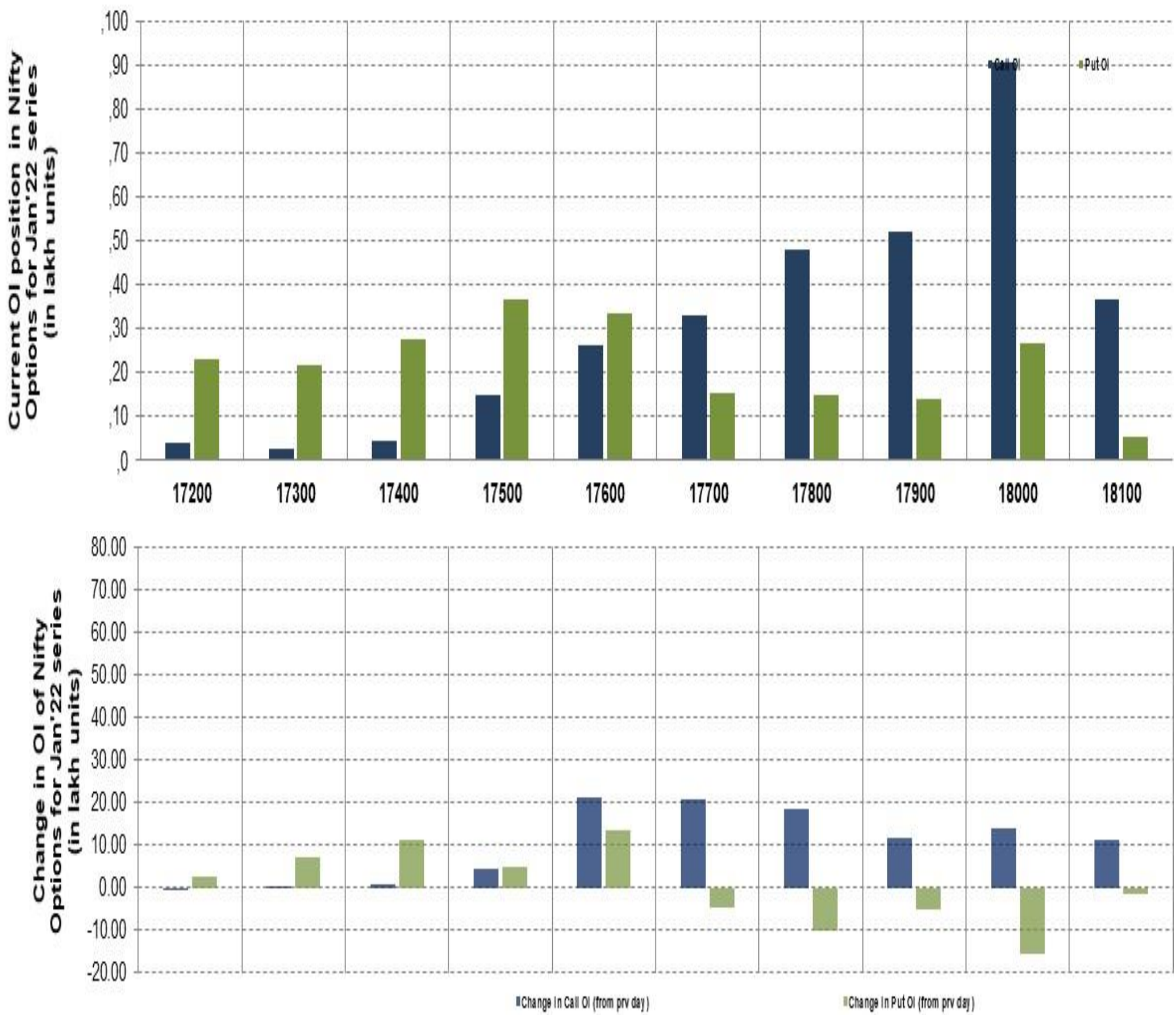
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **1.40 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 17,500**
- **Maximum Open Interest** an outstanding was **9.10 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest** an outstanding was **3.70 millions** for Puts at **Strike Price of 17,500**

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