



MORNING MANTRA



Daily Derivatives & Market Report

Jan 28, 2022



Indian equity benchmarks ended in red on Friday's trading session. Markets made a positive start of the trading day, as commerce and industry ministry said India's electronic goods exports grew 49% in April-December 2021 at \$11 billion over \$7.4 billion during same period last year with the US and the UAE being the top two destinations. Sentiments were upbeat as Deputy Governor Michael Patra stated that Reserve Bank of India (RBI) remains committed to revive and sustain growth and continue to mitigate the impact of COVID-19 on the economy, while ensuring that inflation remains within target.

Indices remained higher for the most part of the trading session, as traders got relief, after former RBI Governor D Subbarao said that the upcoming Budget should focus on creating jobs and bridging the widened inequality in the economy besides accelerating growth, while observing that given the continuing need to raise spending on education, health, and infrastructure, there is not much leeway for tax cuts. Besides, demanding 'one nation, one pension' scheme, an employees' organisation has asked the Centre to consider changes in the National Pension System (NPS) to ensure socio-economic security of lakhs of employees. However, in the last hours of the trade, markers cut gains and ended lower.

On the global front, European markets were trading lower amid risk-off sentiment driven by the prospects of higher interest rates and geopolitical tensions in Ukraine, while a few upbeat earnings capped losses. Asian markets ended mixed, after the manufacturing sector in Taiwan continued to expand in January, albeit at a slower pace, the latest survey from Markit Economics revealed on Friday with a manufacturing PMI score of 55.1. That's down from 55.5 in December, although it remains above the boom-or-bust line of 50 that separates expansion from contraction.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57200.23	-76.71	-0.13
NIFTY	17101.95	-8.20	-0.05
MIDCAP	24186.73	244.63	1.02
SMLCAP	28940.18	306.66	1.07
BSEFMC	13365.69	79.21	0.60
AUTO	25951.33	-166.82	-0.64
POWER	3916.63	13.95	0.36
REALTY	3694.48	27.98	0.76
BSE IT	33824.00	296.19	0.88
BANKEX	43257.74	-326.66	-0.75
OIL GAS	18413.03	119.61	0.65
METAL	18985.96	51.34	0.27
INDIA VIX	20.70	-0.37	-1.76

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1299	818	62
BSE	1947	1417	94

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5515	5324	4
NSE CASH	70889	80118	(12)
NSE F&O	4189929	20057219	(79)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.10	4.31	1.21
SENSEX	26.51	3.51	0.97

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	9617.43	6258.76	3358.67
FII	8222.94	13268.28	-5045.34

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4986.66	6714.90	(1728)
Index Options	350666.34	354387.57	(3721)
Stock Futures	21418.81	20173.39	1245
Stock Options	15685.77	16055.29	(370)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.92	0.89
BANK NIFTY	0.65	1.06

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	97.21	97.25	-0.04

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.768	6.746	0.33
USA	1.778	1.780	-0.09

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1791.28	-5.96	-0.33
Silver	22.43	-0.31	-1.37
Crude-Oil	87.32	0.71	0.82
Brent-Crude	90.54	1.2	1.34

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
24 FEB -22 USD-INR	75.32	-0.06	-0.07
24 FEB -22 EUR-INR	83.93	-0.49	-0.58
24 FEB -22 GBP-INR	100.87	-0.16	-0.15
24 FEB -22 JPY- INR	65.21	-0.27	-0.42

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17102	16888	16995	17184	17291	17481
SENSEX	57200	56503	56852	57468	57817	58433
NIFTY FUTURES	17133	16908	17021	17208	17321	17508
BANK NIFTY	37689	37057	37373	37898	38214	38738
CNX IT	33852	33113	33482	33978	34347	34843
CNX MIDCAP	29805	29164	29485	29907	30228	30650
CNX SMALLCAP	10992	10837	10914	11051	11128	11265
INDIA VIX	20.70	19.73	20.21	20.77	21.25	21.81

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 31-01-2022

NIL

TECHNICAL VIEWS



NIFTY

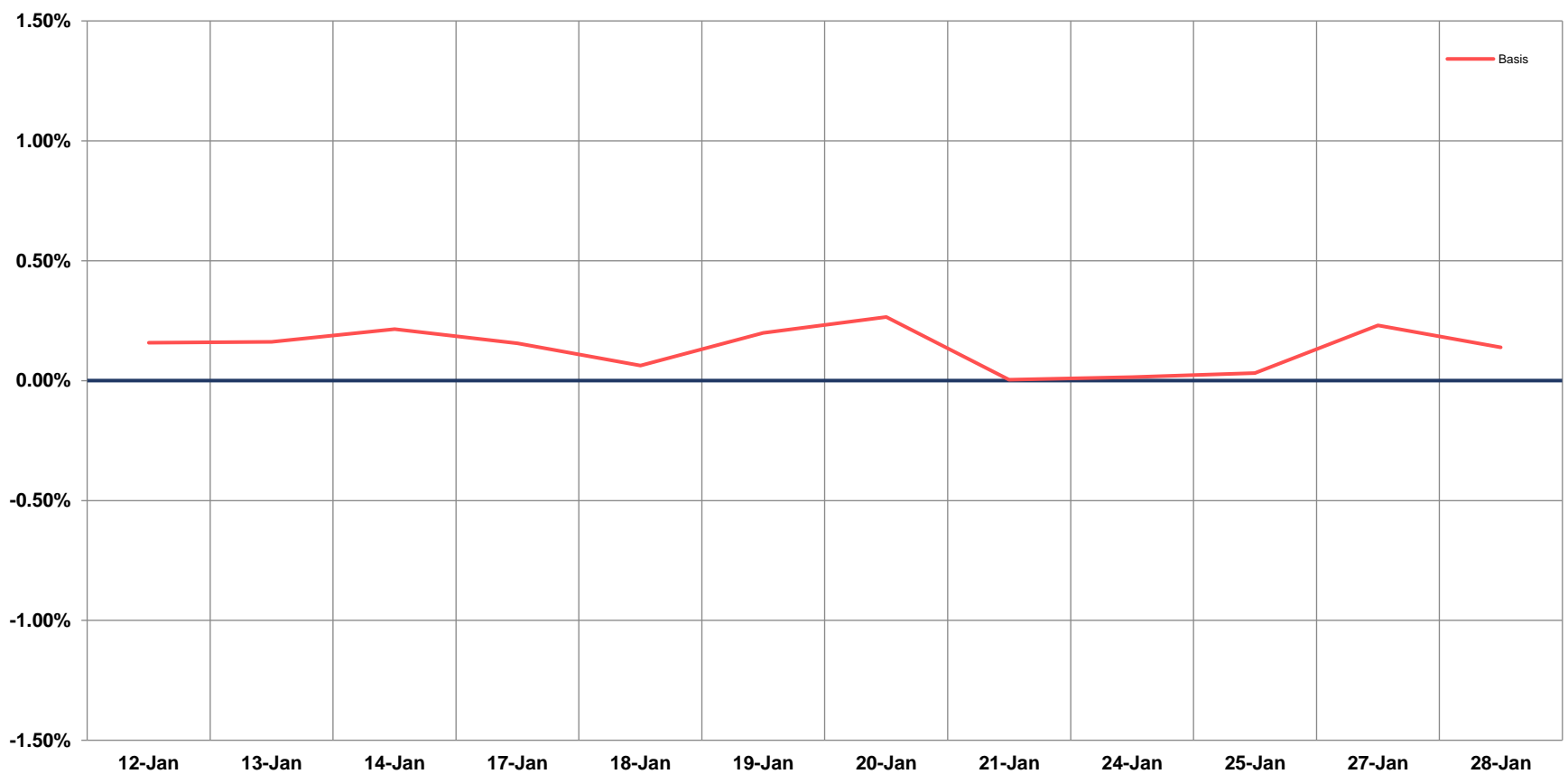
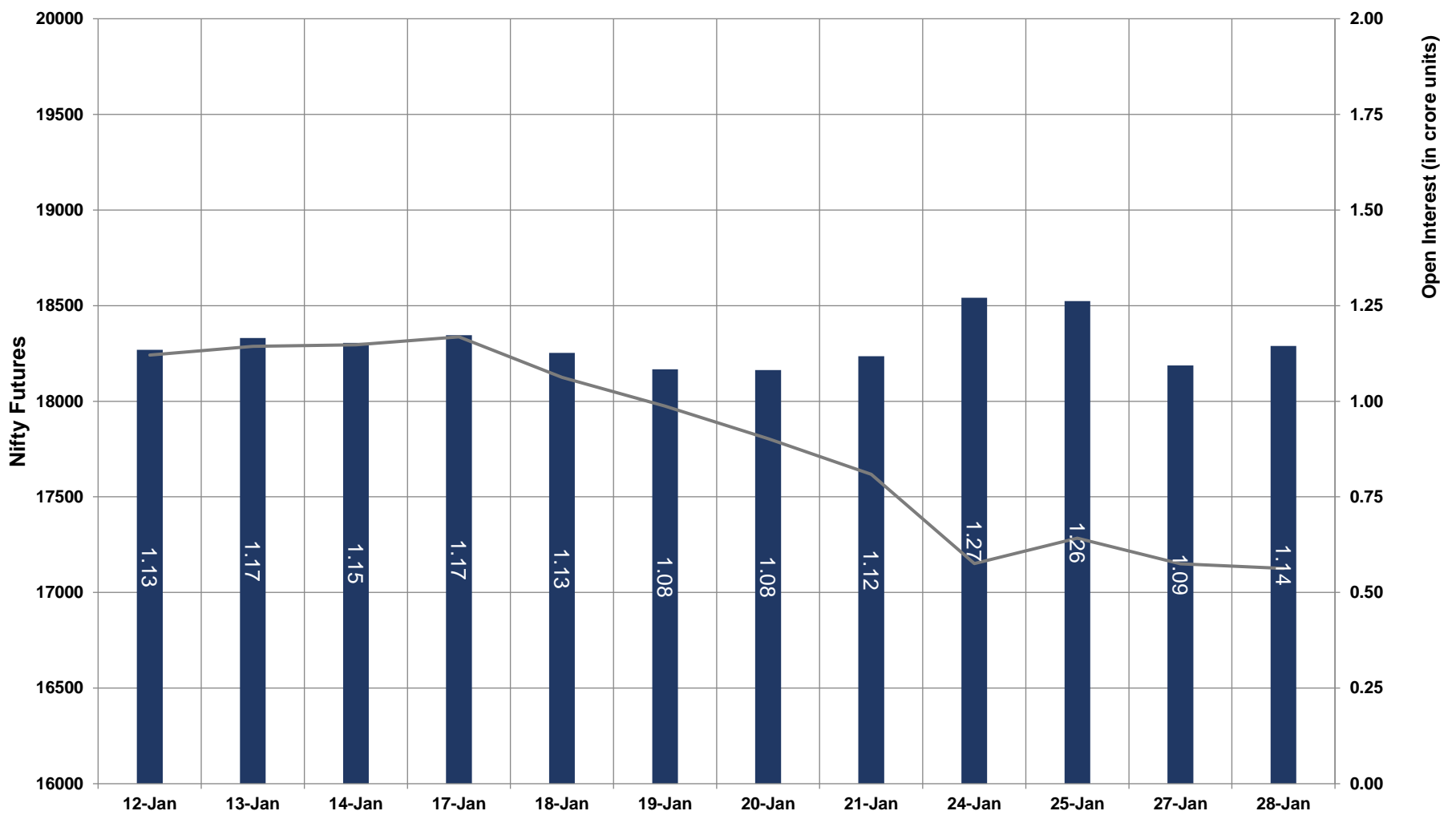


- Nifty Cash = 17101.95 (-0.05%)
- Resistance levels = 17,420 and 17540
- Support levels = 16980 and 16850

TECHNICAL VIEWS



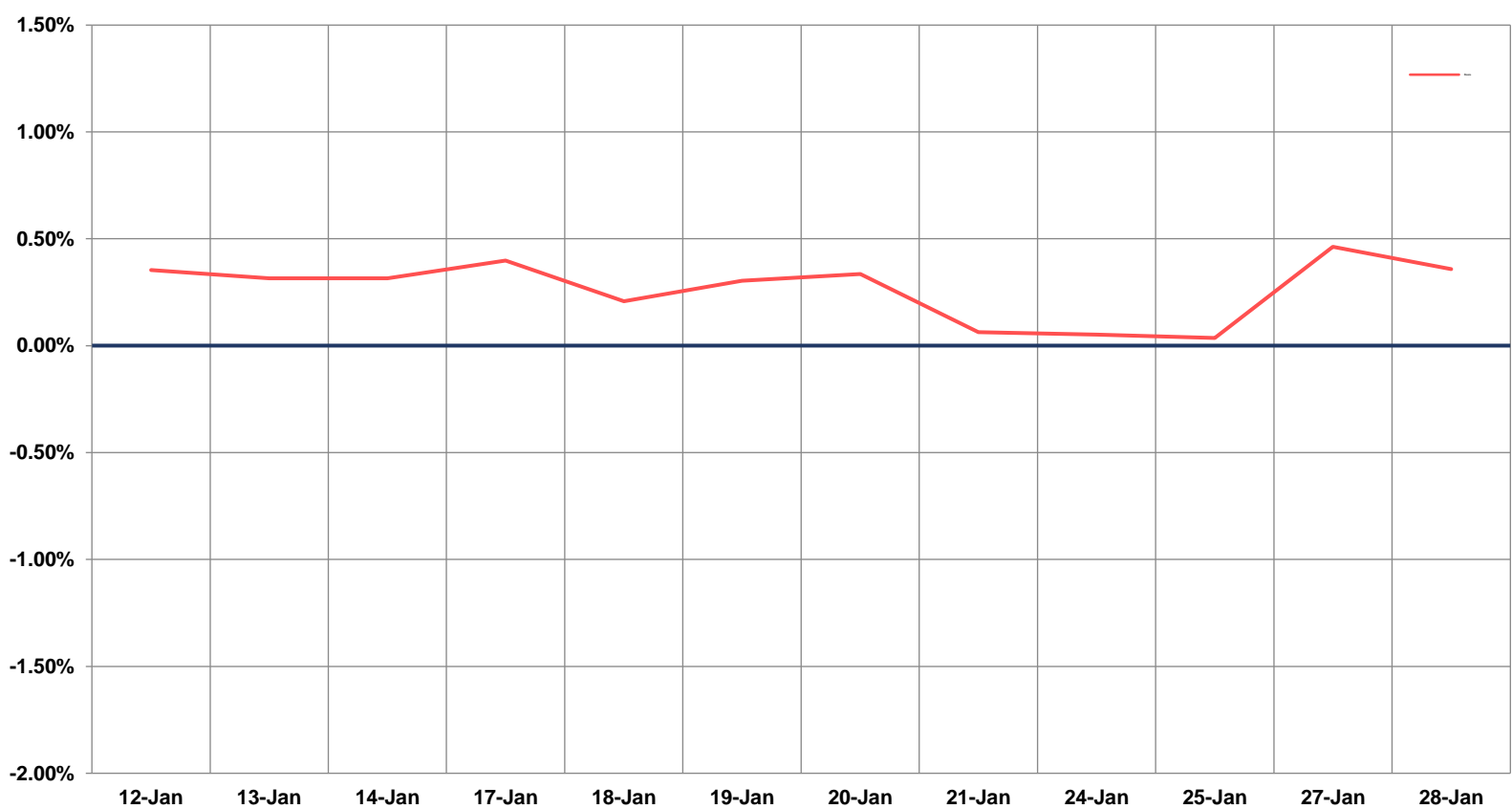
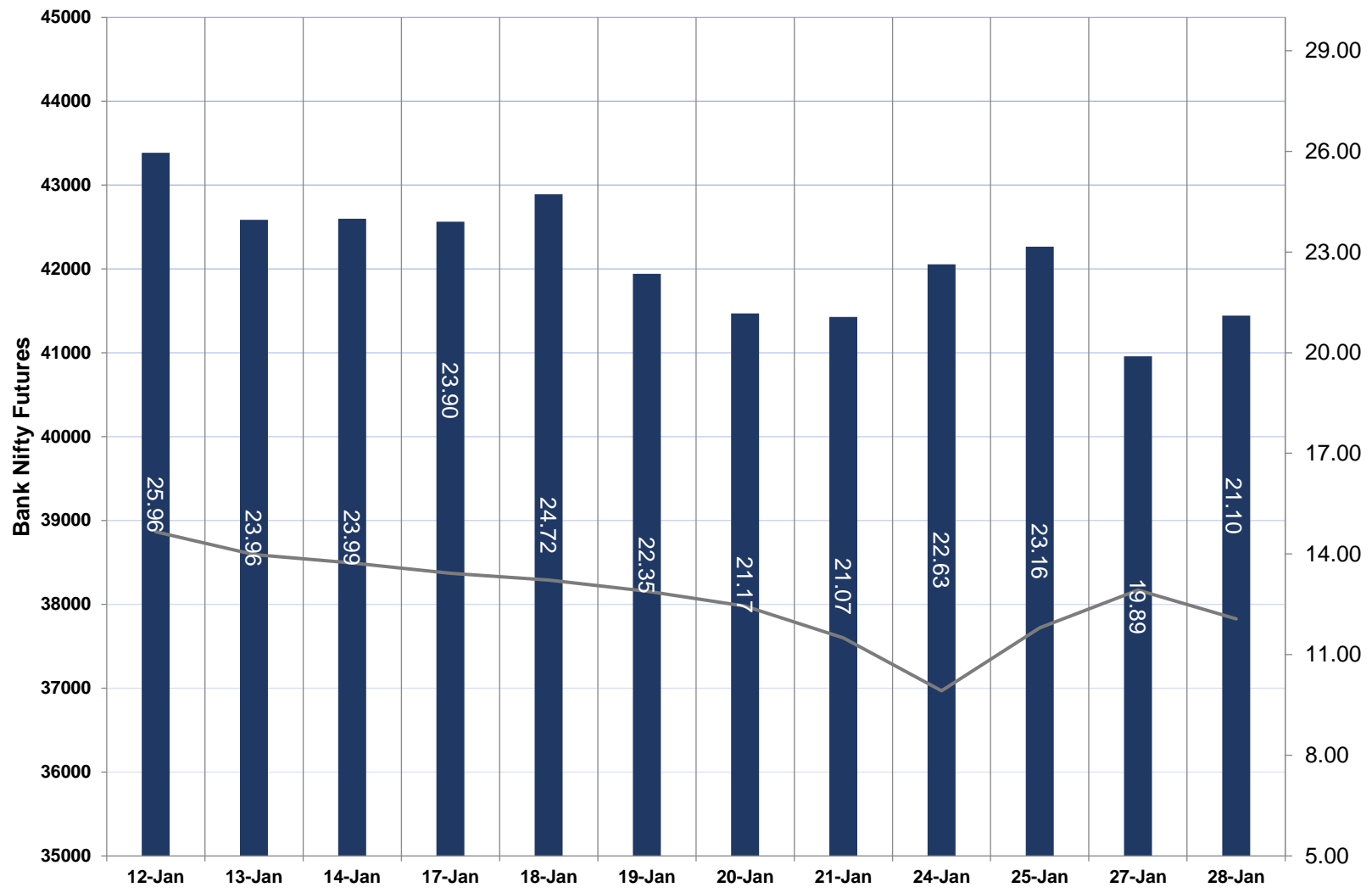
NIFTY FUTURES



TECHNICAL VIEWS



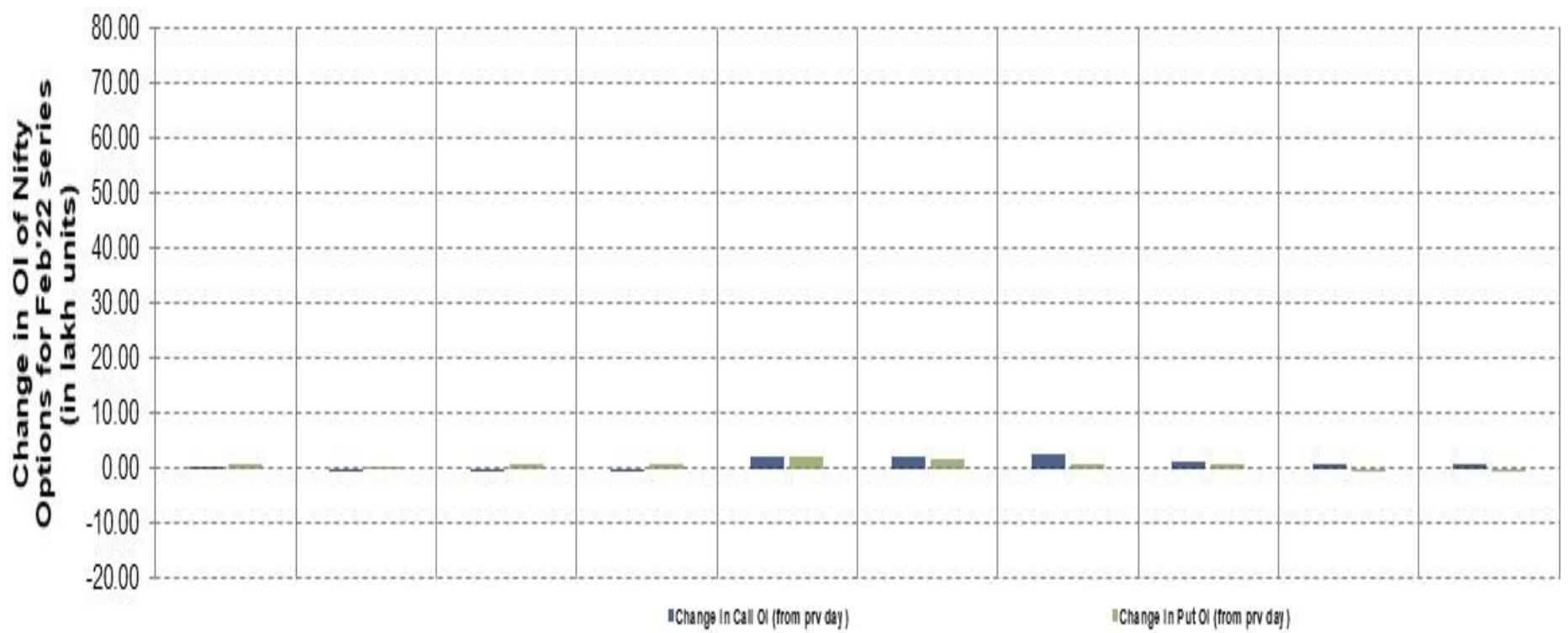
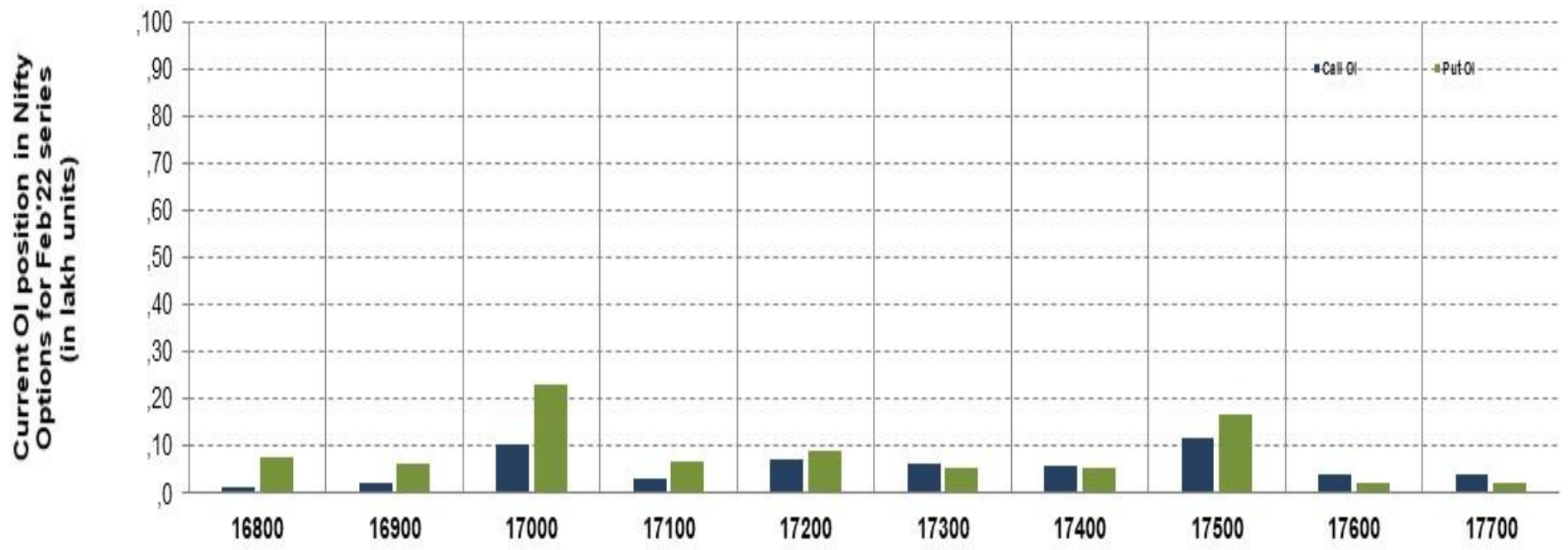
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a addition of **0.12 million** in Open Interests is **Strike Price of 17500**
- **Most Active Nifty Put** with an addition of **0.08 millions** in Open Interests is **Strike Price of 17000**
- **Maximum Open Interest an outstanding** was **1.15 millions** for Calls at **Strike Price of 17500**
- **Maximum Open Interest an outstanding** was **2.31 millions** for Puts at **Strike Price of 17000**

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