



# MORNING MANTRA



Daily Derivatives & Market Report

Dec 13,2021



Indian equity benchmarks ended lower on Monday. The start of the day was on a strong note, as domestic sentiments got a boost with the government data showing that India's industrial production rose 3.2 per cent in October 2021. As per the Index of Industrial Production (IIP) data by the National Statistical Office (NSO), the manufacturing sector's output grew 2 per cent in October. Some support also came in as the finance ministry said India's economic recovery is expected to strengthen in the remaining quarters of the current fiscal year with the investment cycle kicking off, and projected 7% annual growth until the end of the decade.

Markets remained higher in the first half of the trading session, taking some support with Union minister Amit Shah's statement that policies were framed after hours of brainstorming and studying all the aspects in order to bring back pre-pandemic levels of economic growth. He also said the policies which became hurdles in bringing industry, affected 'Make In India' or obstructed 'Atmanirbhar Bharat' were changed during the coronavirus period. Some solace came with Reserve Bank of India Governor Shaktikanta Das' statement that the country can become a 'gross driver' of the world economy if all stakeholders in the banking sector work together.

However, key indices cut all of their gains and turned negative in the second half of the trading session to end in red terrain. Gains got cut in the markets, as RBI Governor Shaktikanta Das cautioned depositors to be careful while chasing high returns as it comes with greater risk. Traders also got cautious, amid reports that the government is unlikely to announce capital infusion for public sector banks (PSBs) in the upcoming Budget, as their financial health has improved on the back of a reduction in bad loans.

On the global front, European markets were trading higher as investors shrug off concerns over the new COVID-19 Omicron variant and keep their eyes peeled for the meetings of central banks around the world, including those of the US Federal Reserve, the Bank of England, and the European Central Bank (ECB). Asian markets settled on a mixed note, even after the value of core machine orders in Japan was up a seasonally adjusted 3.8 percent on month in October, the Cabinet Office said on Monday - coming in at 879.8 billion yen. That beat expectations for an increase of 2.1 percent following the flat reading in September.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58283.42	-503.25	-0.86
NIFTY	17368.25	-143.05	-0.82
MIDCAP	25571.64	-135.54	-0.53
SMLCAP	29332.19	71.38	0.24
BSEFMC	13882.70	-120.73	-0.86
AUTO	25025.02	-82.93	-0.33
POWER	3592.67	-6.67	-0.19
REALTY	4030.22	-50.78	-1.24
BSE IT	35305.88	-26.95	-0.08
BANKEX	41956.49	-166.00	-0.39
OIL GAS	18119.37	-225.94	-1.23
METAL	19765.38	-41.25	-0.21
INDIA VIX	16.57	0.51	3.18

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1035	1087	68
BSE	1868	1608	161

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5176	4267	21
NSE CASH	61634	56015	10
NSE F&O	5774140	3785762	53

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.96	4.35	1.18
SENSEX	27.32	3.57	0.97

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6302	4951	1351
FII	7863	10606	(2743)

Note: FPI & DII Figures are provisional

## FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4051.58	4997.56	(946)
Index Options	398438.22	396942.69	1496
Stock Futures	11738.65	13901.87	(2163)
Stock Options	12466.39	12705.70	(239)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.86	1.28
BANK NIFTY	0.68	0.91

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.30	96.06	0.24

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.371	6.370	0.02
USA	1.477	1.489	-0.81

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1783.49	1.96	0.11
Silver	22.28	0.14	0.65
Crude-Oil	71.52	-0.15	-0.21
Brent-Crude	74.95	-0.20	-0.27

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 Dec -21 USD-INR	75.89	0.05	0.07
29 Dec -21 EUR-INR	85.55	0.06	0.07
29 Dec -21 GBP-INR	100.59	0.46	0.46
29 Dec -21 JPY- INR	66.72	0.06	0.09

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17368	17171	17270	17455	17553	17738
SENSEX	58283	57616	57950	58577	58910	59537
NIFTY FUTURES	17462	17234	17348	17518	17632	17802
BANK NIFTY	36925	36404	36664	37123	37384	37842
CNX IT	36051	35658	35854	36181	36377	36704
CNX MIDCAP	31126	30809	30967	31236	31394	31663
CNX SMALLCAP	11238	11110	11174	11278	11343	11447
INDIA VIX	16.57	13.86	15.21	16.04	17.39	18.22

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 14-12-2021

ESCORTS, IBULHSGFIN, IDEA

# TECHNICAL VIEWS



## NIFTY

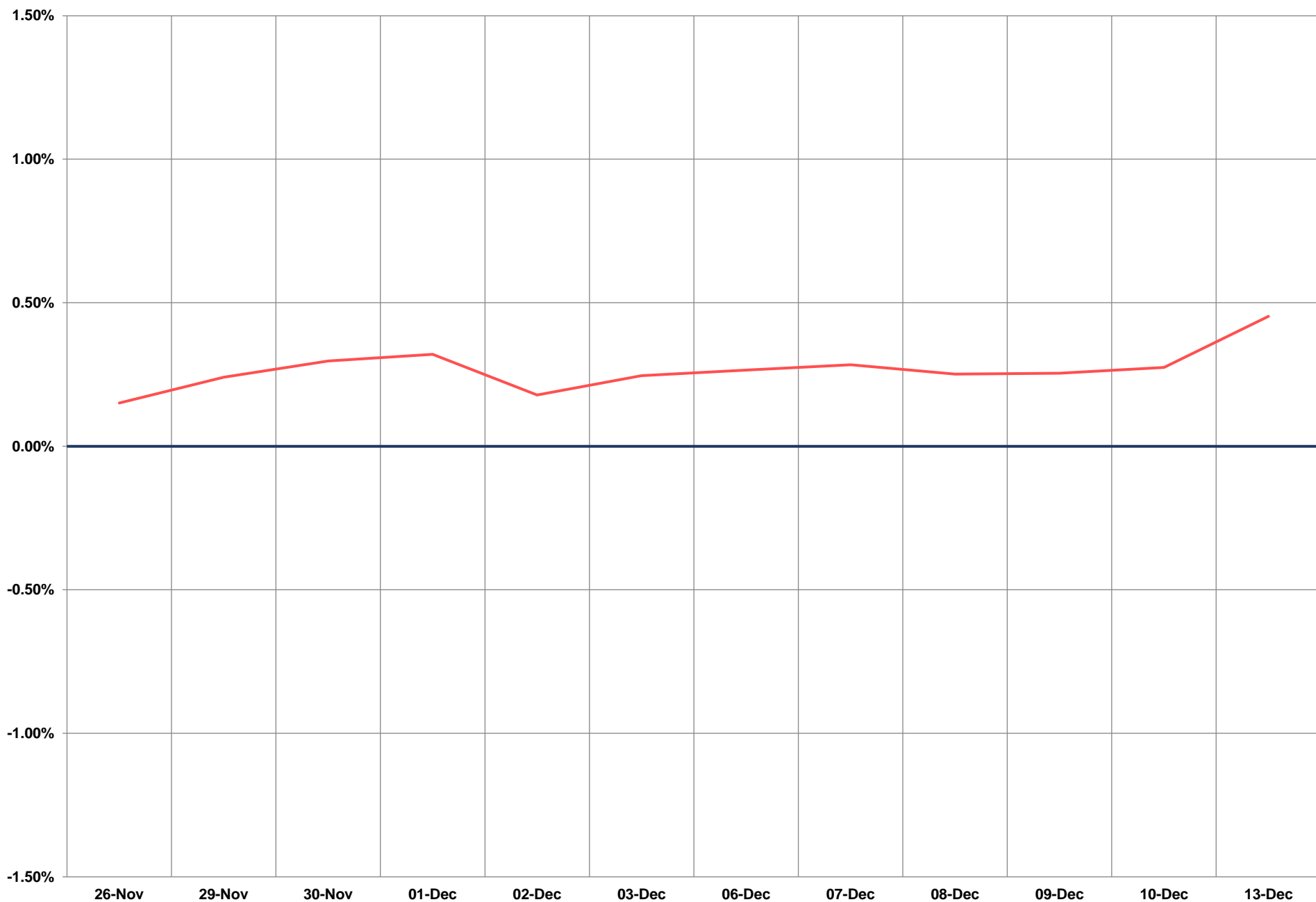
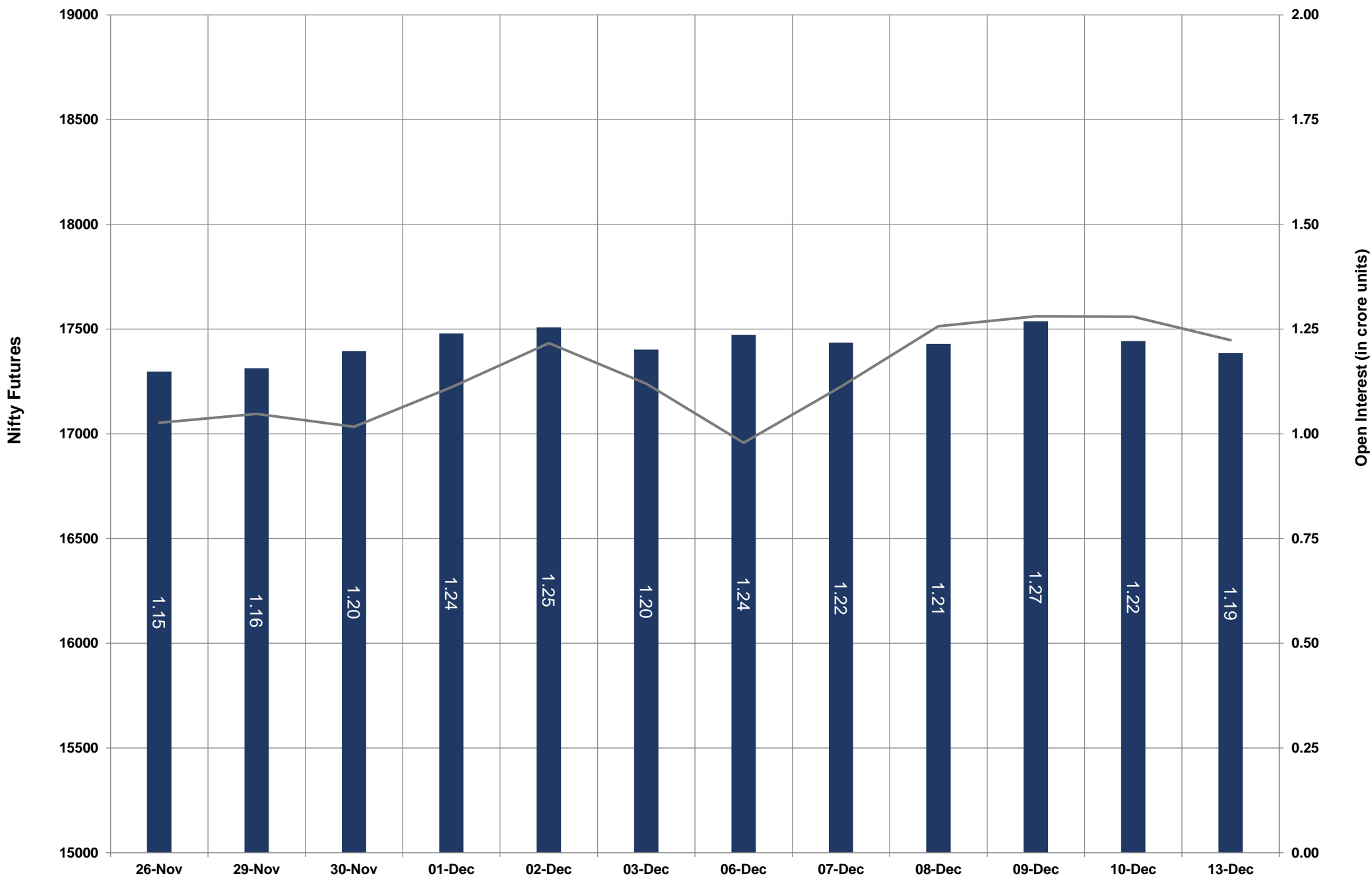


- Nifty Cash = 17,368.25 (-0.82)
- Resistance levels = 17,450 and 17,520
- Support levels = 17,330 and 17,220

# TECHNICAL VIEWS



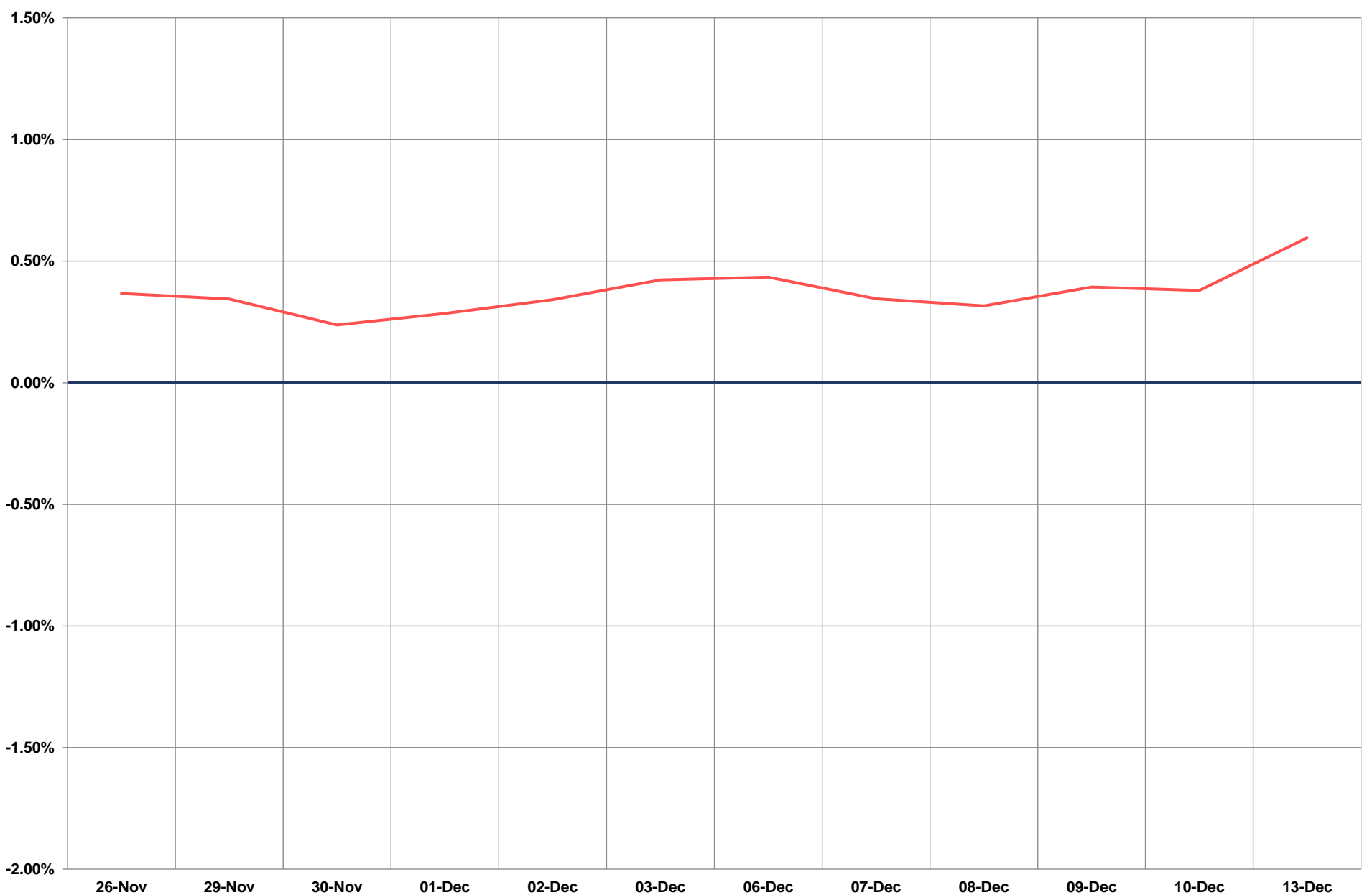
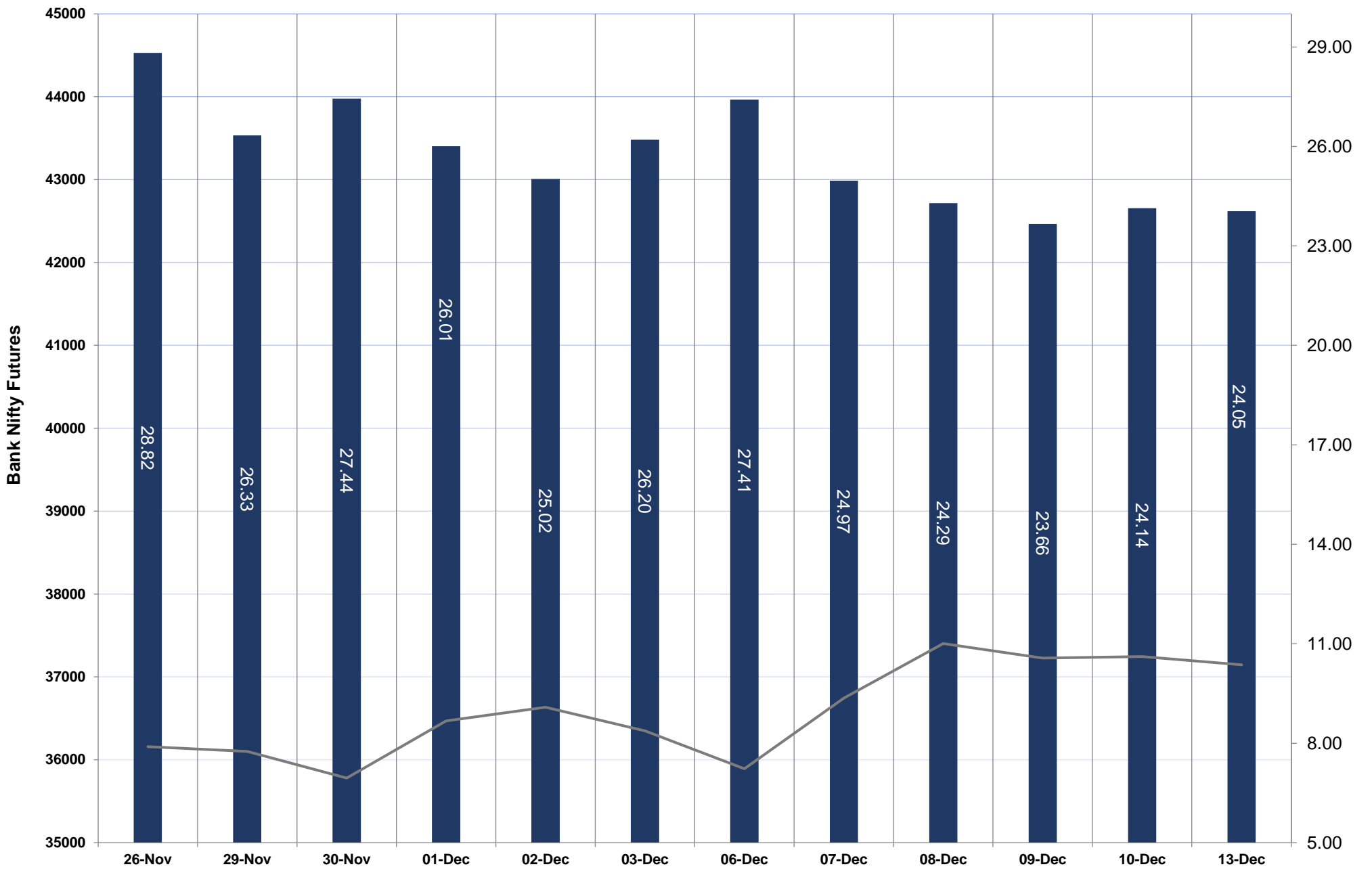
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

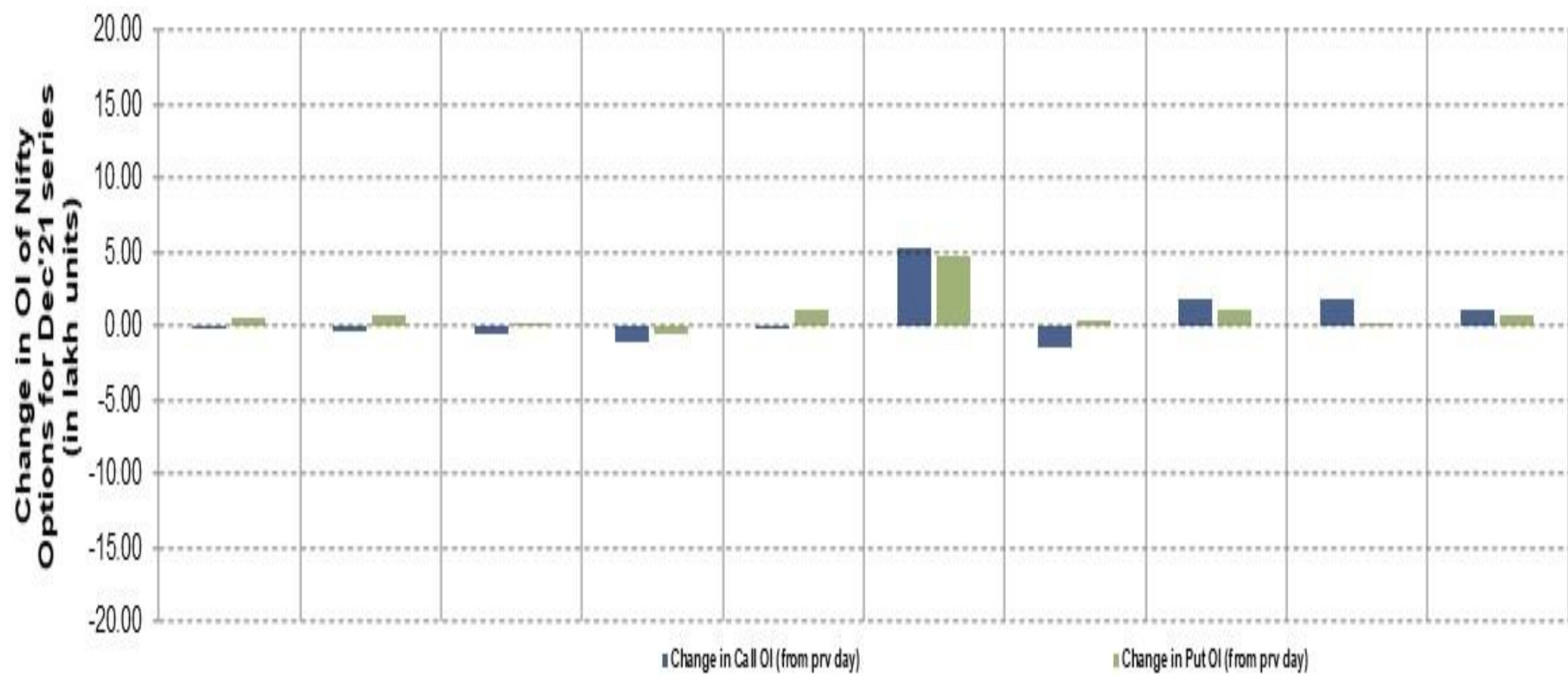
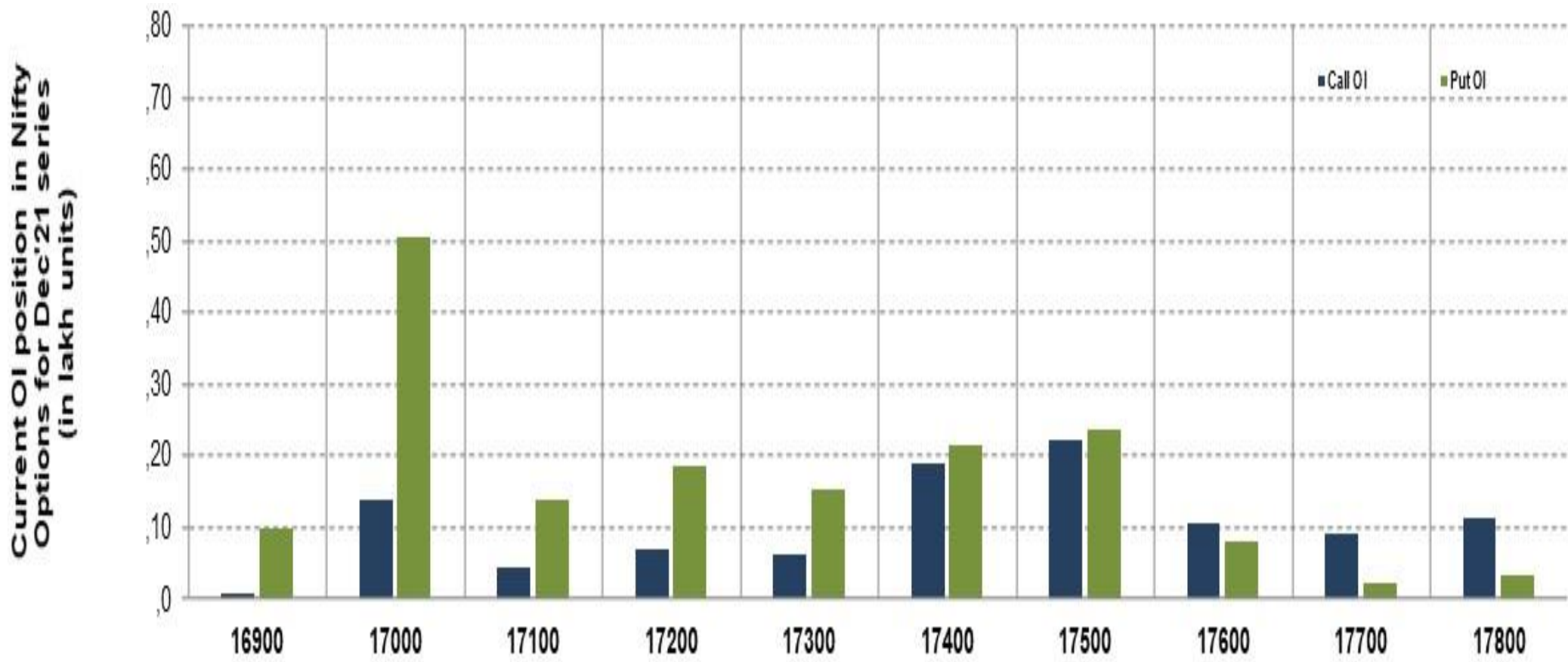




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.14 million** in Open Interests is **Strike Price of 17,500**
- **Most Active Nifty Put** with an addition of **0.06 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **2.21 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **5.04 millions** for Puts at **Strike Price of 17,000**

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