



MORNING MANTRA



Daily Derivatives & Market Report

Dec 14,2021



Indian equity benchmarks ended in red terrain on Tuesday's trading session. The start of the day was on a lower note, as the data released by the Ministry of Statistics and Programme Implementation (MoSPI) showed that the country's retail inflation rate, which is measured by the Consumer Price Index (CPI), rose to 4.91 percent during the month of November 2021. The inflation has increased sequentially, as it was recorded at 4.48 percent in October 2021. The uptick on sequential basis was led by an increase in food prices, particularly vegetables.

Markets remained volatile during the trading session, as India's inflation based on wholesale price index (WPI) jumped to 14.23% in the month of November as against 12.54% in October. The annual rate of inflation is 14.23% (Provisional) for the month of November 2021 as compared to 2.29% in November 2020. The high rate of inflation in November 2021 is primarily due to rise in prices of mineral oils, basic metals, crude petroleum & natural gas, chemicals and chemical products, food products etc as compared to the corresponding month of the previous year.

Finally, indices ended in red but managed to stage some recovery in the last hour of the trade. Losses got cut, as NITI Aayog CEO Amitabh Kant has said that the government will continue to push for greater reforms across sectors. Kant stated 'India is determined to carry out reforms. We need more and more reforms and the government will push for greater levels of reforms across sectors and make things easy and simple.' Besides, the Union Minister of Commerce & Industry, Consumer Affairs & Food & Public Distribution and Textiles, Piyush Goyal called for Partnerships among countries for achieving Sustainable Growth.

On the global front, European markets were trading higher as investors focussed on crucial central bank meetings this week, while keeping a wary eye on developments around the Omicron coronavirus variant. Most of the Asian markets ended lower, even after export prices in South Korea were up 25.5 percent on year in November, the Bank of Korea said on Tuesday - up slightly from 25.3 percent in October. Import prices surged an annual 35.5 percent, easing from 38.8 percent in the previous month. On a monthly basis, export prices fell 1.0 percent and import prices dipped 0.6 percent.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58117.09	-166.33	-0.29
NIFTY	17324.90	-43.35	-0.25
MIDCAP	25476.86	-94.78	-0.37
SMLCAP	29346.12	13.93	0.05
BSEFMC	13799.92	-82.78	-0.60
AUTO	24807.15	-217.87	-0.87
POWER	3642.64	49.97	1.39
REALTY	4027.78	-2.44	-0.06
BSE IT	35423.06	117.18	0.33
BANKEX	41919.43	-37.06	-0.09
OIL GAS	18247.44	128.07	0.71
METAL	19808.89	43.51	0.22
INDIA VIX	16.95	0.38	2.29

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	995	1103	50
BSE	1801	1510	114

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4388	5176	(15)
NSE CASH	58373	61634	(5)
NSE F&O	6272474	5774140	9

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.90	4.34	1.19
SENSEX	27.20	3.55	0.97

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5211	4785	425
FII	9498	10261	(763)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3493.57	5150.22	(1657)
Index Options	411590.20	414844.13	(3254)
Stock Futures	11355.70	13537.30	(2182)
Stock Options	11645.41	11707.36	(62)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.84	0.86
BANK NIFTY	0.74	0.68

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.15	96.30	-0.16

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.357	6.370	-0.20
USA	1.434	1.424	0.72

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1784.19	-1.52	-0.09
Silver	22.17	-0.13	-0.57
Crude-Oil	71.57	0.25	0.39
Brent-Crude	74.69	0.30	0.40

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 Dec -21 USD-INR	75.92	0.05	0.06
29 Dec -21 EUR-INR	85.95	0.43	0.50
29 Dec -21 GBP-INR	100.54	-0.02	-0.02
29 Dec -21 JPY- INR	66.85	0.12	0.18

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17325	17159	17242	17309	17392	17459
SENSEX	58117	57563	57840	58081	58358	58600
NIFTY FUTURES	17353	17142	17247	17336	17441	17530
BANK NIFTY	36894	36332	36613	36826	37107	37320
CNX IT	36103	35383	35743	35997	36357	36612
CNX MIDCAP	31067	30653	30860	30984	31191	31315
CNX SMALLCAP	11263	11092	11178	11229	11315	11366
INDIA VIX	16.95	12.68	14.82	16.07	18.21	19.46

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Sell	Neutral	Buy
SENSEX	Sell	Neutral	Buy
NIFTY FUTURES	Sell	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 15-12-2021

ESCORTS, IBULHSGFIN, IDEA

TECHNICAL VIEWS



NIFTY

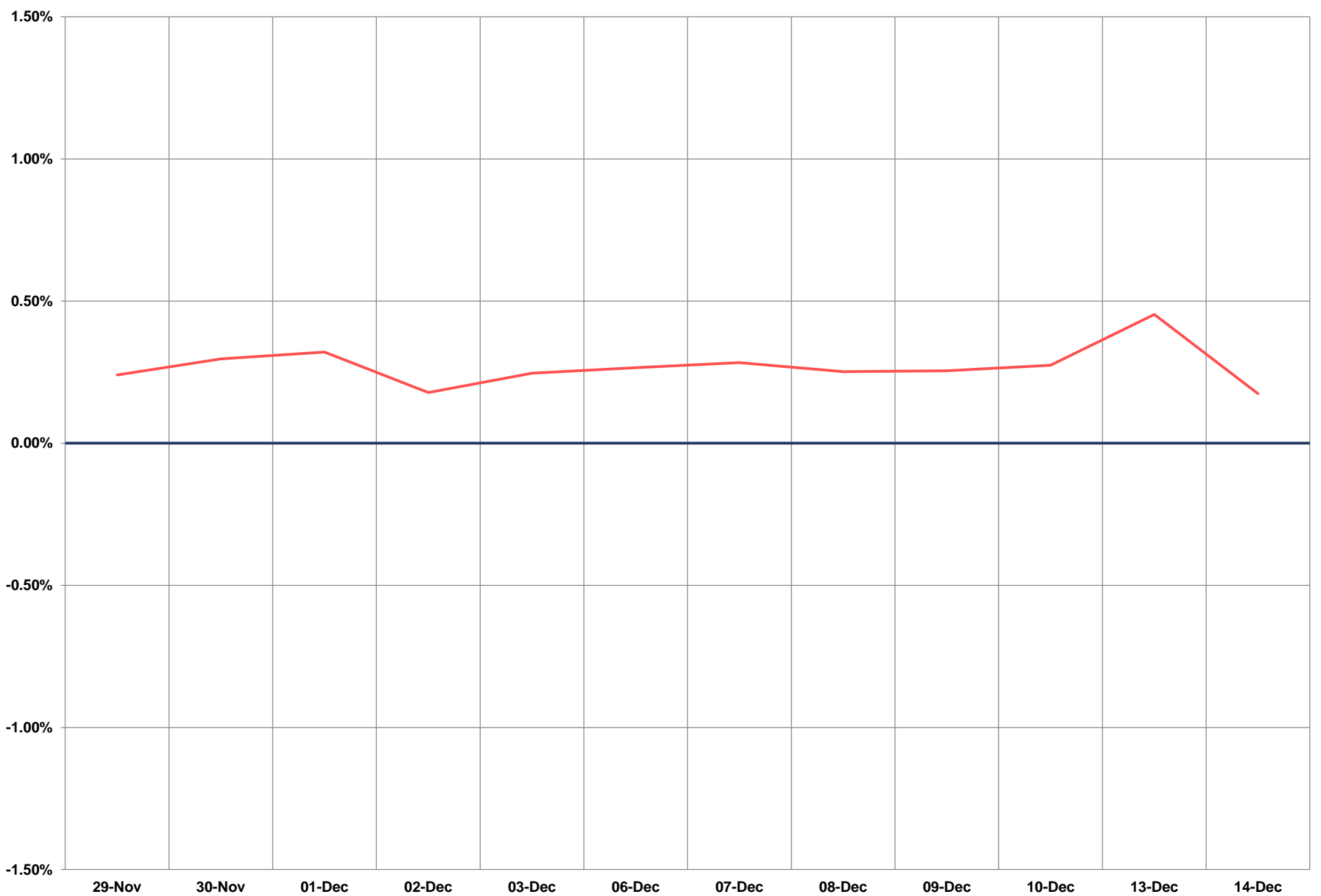
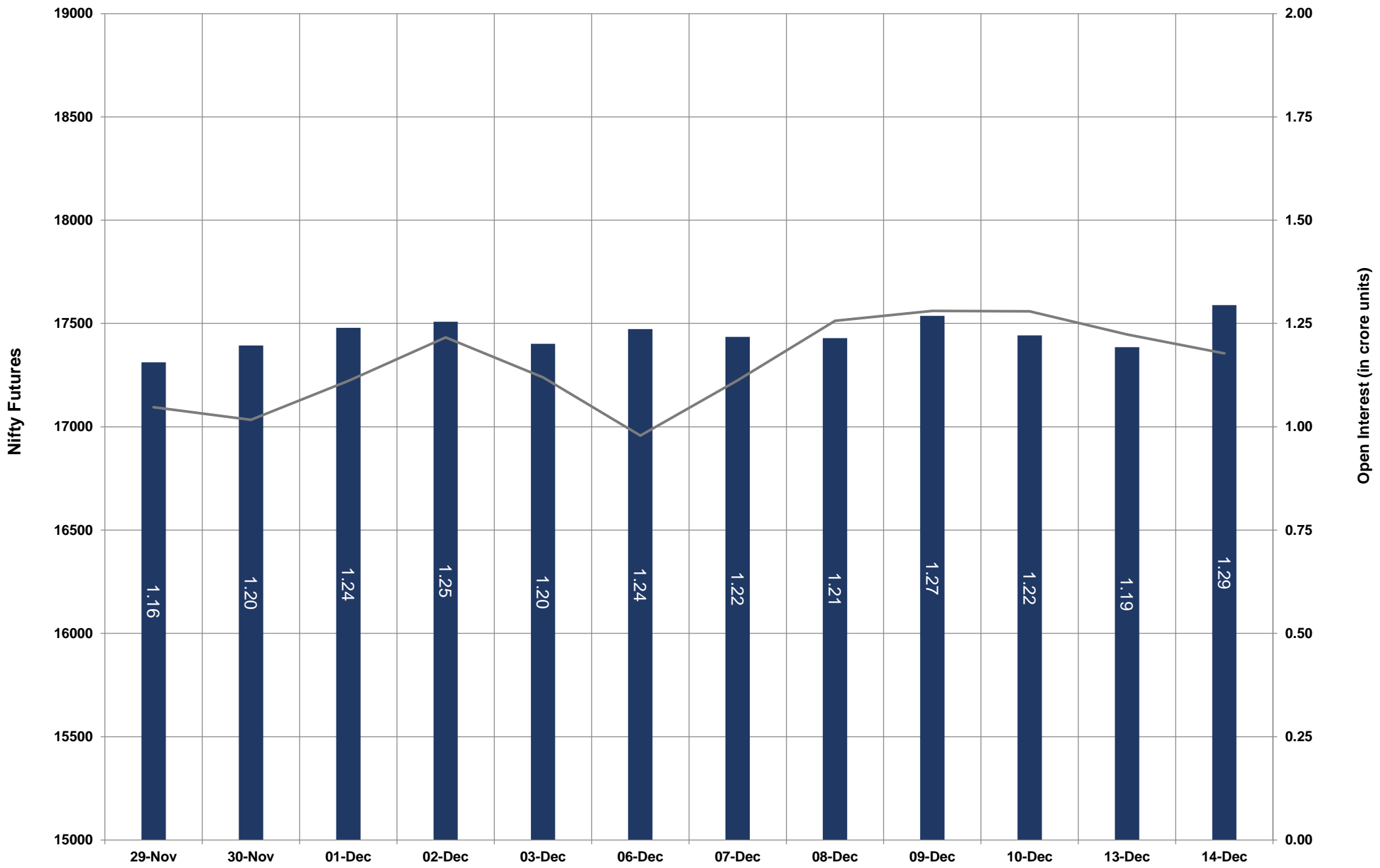


- Nifty Cash = **17,324.90 (-0.25)**
- Resistance levels = **17,390** and **17,490**
- Support levels = **17,250** and **17,160**

TECHNICAL VIEWS



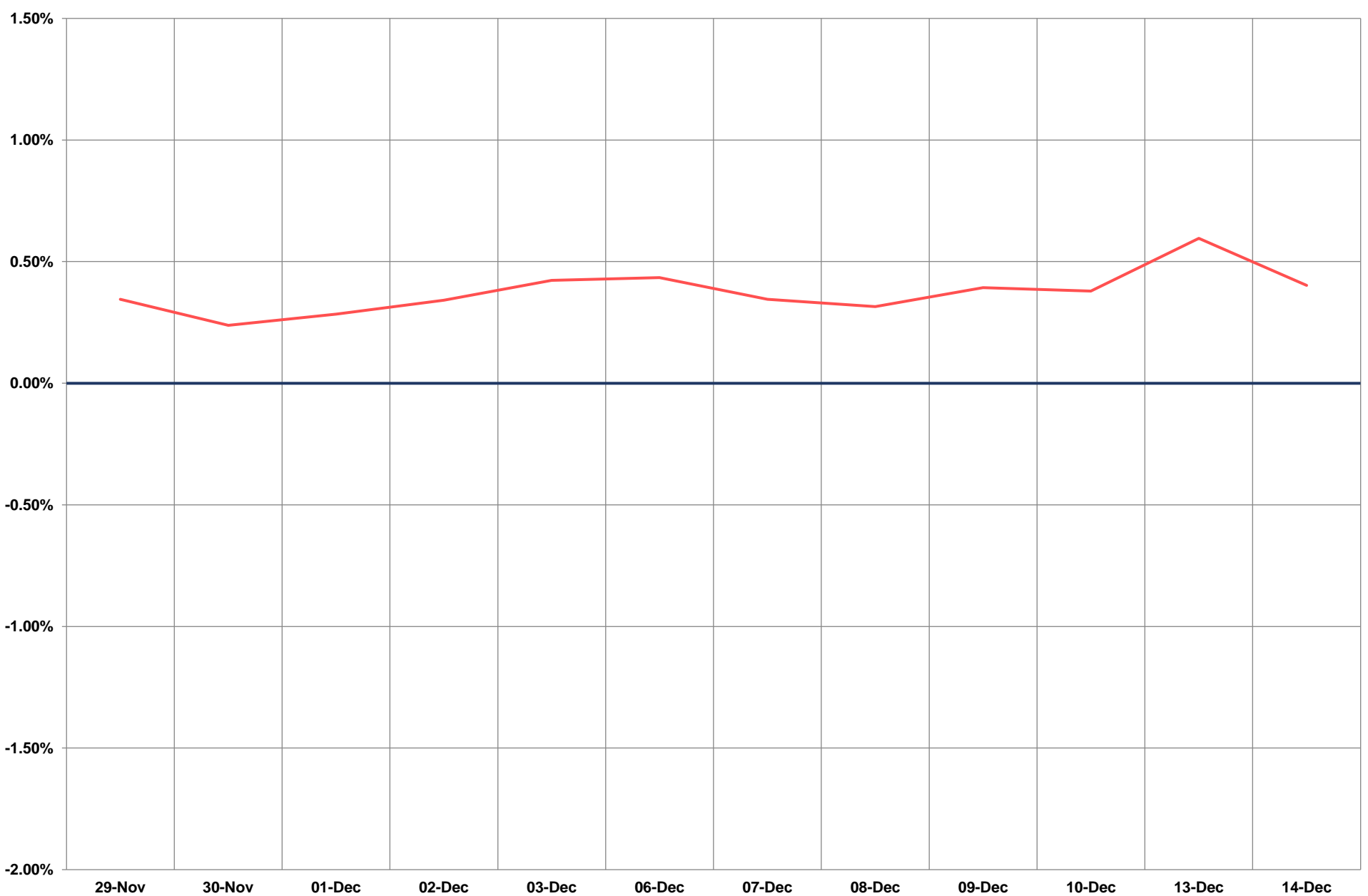
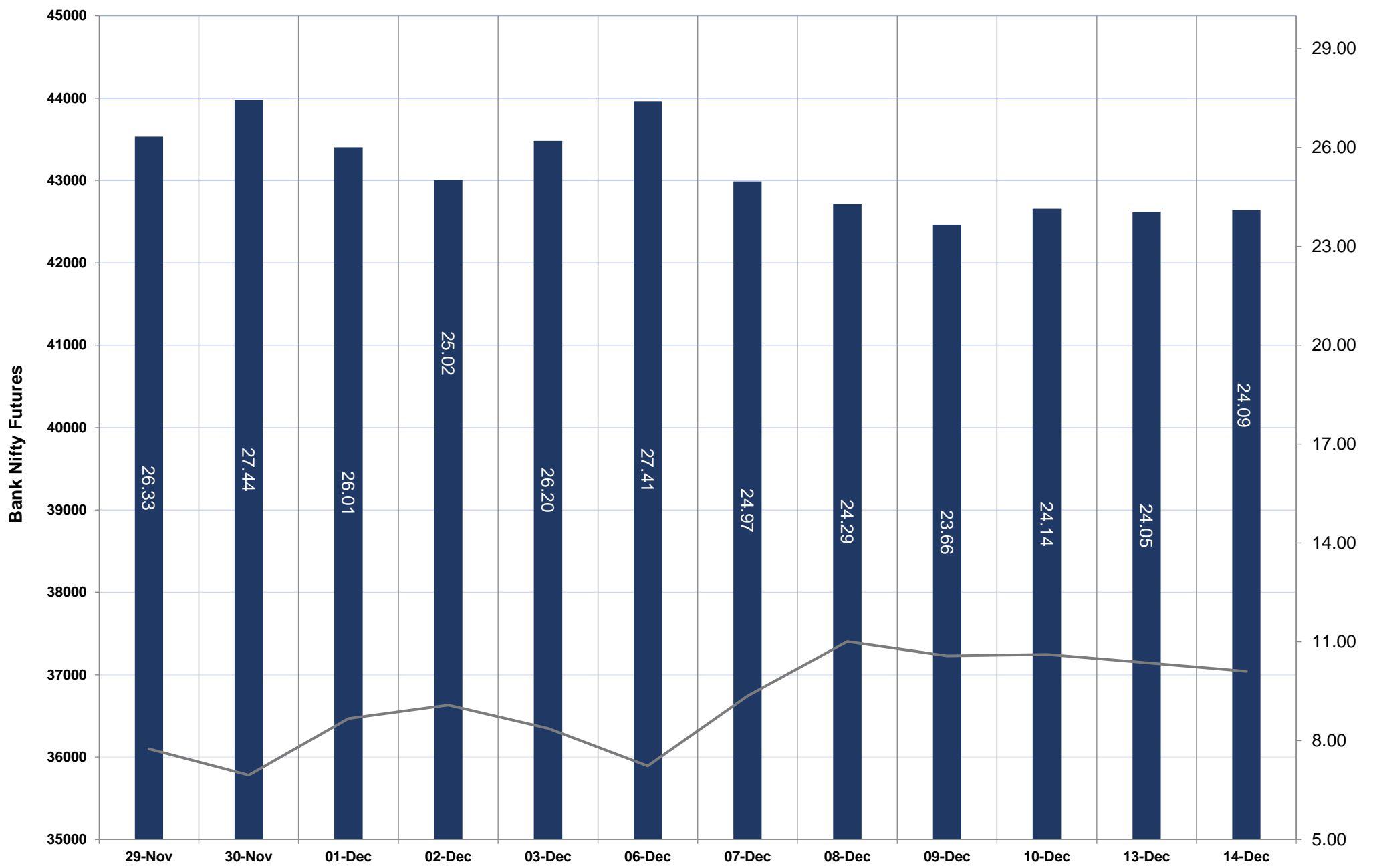
NIFTY FUTURES



TECHNICAL VIEWS



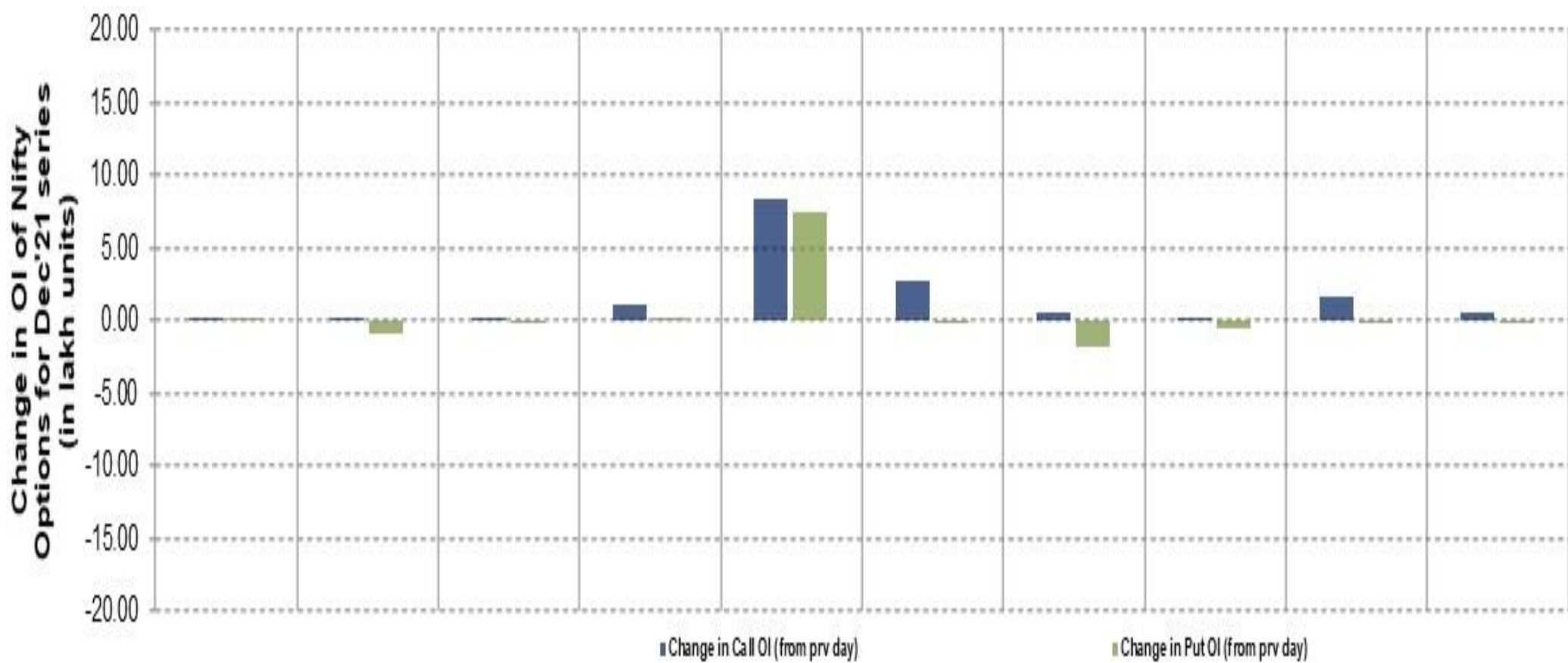
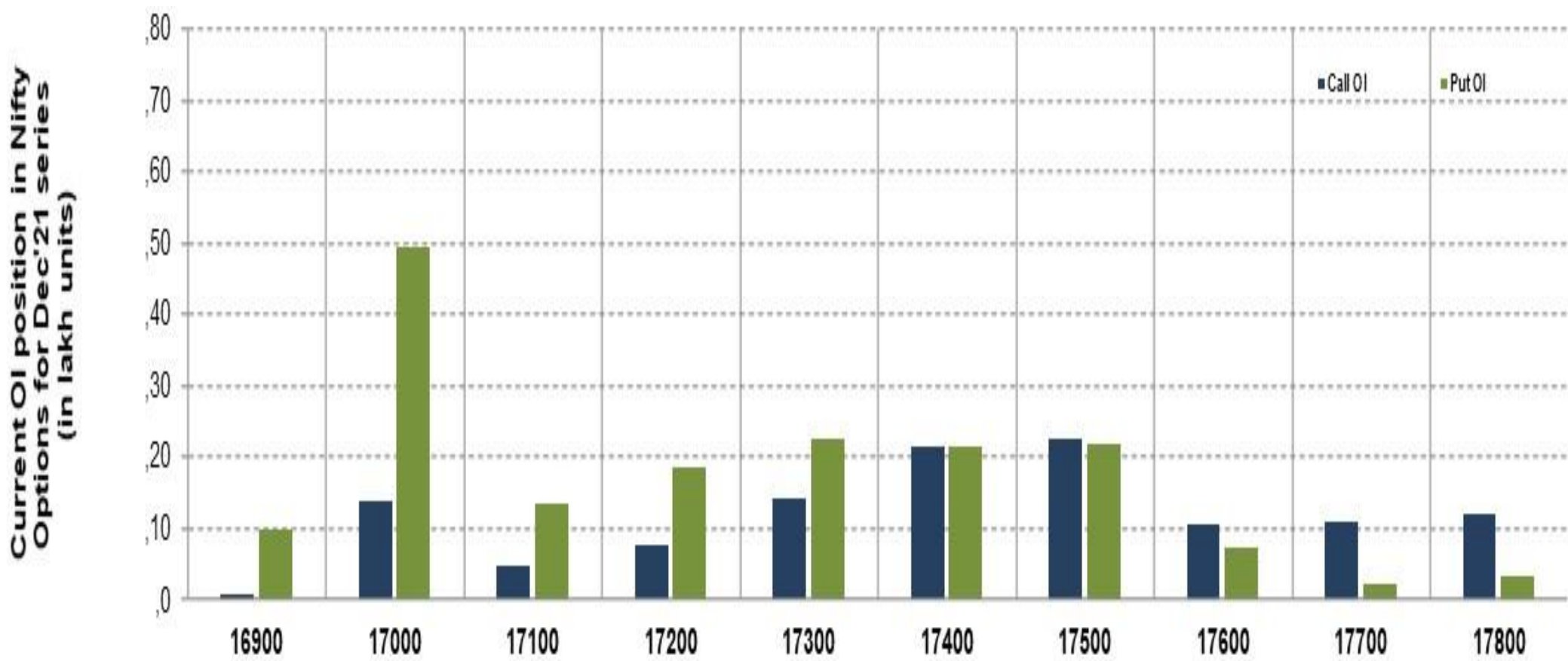
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.04 million** in Open Interests is **Strike Price of 17,500**
- **Most Active Nifty Put** with a reduction of **0.10 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **2.25 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **5.00 millions** for Puts at **Strike Price of 17,000**

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