



# MORNING MANTRA



Daily Derivatives & Market Report

Dec 20,2021



Indian equity benchmarks witnessed a worst fall on Monday, with both Sensex and Nifty ending lower by over 2%. Markets made a negative start of the day, as global sentiment remained cautious amid rising Omicron coronavirus cases worldwide. India's Omicron COVID count rose to 151 on Sunday after Maharashtra reported six more cases. Traders remained concerned with continued foreign fund outflow. Foreign portfolio investors (FPIs) have pulled out Rs 17,696 crore from the Indian markets in December so far amid uncertainty due to a new coronavirus strain, Omicron, and expectations of faster tapering by the US Federal Reserve.

Key indices remained lower during the trading session, as bears held a tight grip over the Dalal Street. Domestic sentiments remain dampened as a private report estimated 6.3 per cent real GDP expansion in FY23, among the lowest within the analyst community and stated that there is uncertainty on the growth trajectory. Adding more worries among traders, the RBI data showed declining for the third consecutive week, India's forex reserves dipped by \$77 million to reach \$635.828 billion for the week ended December 10.

Markets staged some recovery but ended in red terrain, as dues on the listing fees against a company are 'regulatory dues' in nature and cannot be recovered under 'operational debt' through insolvency proceedings, said the National Company Law Appellate Tribunal (NCLAT) while dismissing an appeal by stock exchange BSE. Besides, a parliamentary panel has expressed concern over delay in disposal of pensioners' grievances beyond the stipulated time limit of 60 days, and asked the Centre to constitute social audit panels to identify core complaints prone areas and streamline their systems.

On the global front, European markets were trading lower as the rapid spread of the omicron Covid-19 variant triggers stricter containment measures across the continent. Asian markets settled lower on Monday, after China cut its benchmark loan prime rate for the first time in 20 months. The one-year loan prime rate was lowered to 3.80 percent from 3.85 percent. At the same time, the five-year LPR was maintained at 4.65 percent. The one-year and five-year loan prime rates were last reduced in April 2020. The one-year loan prime rate was cut by 20 basis points and five-year rate by 10 basis points in April 2020.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	55822.01	-1189.73	-2.09
NIFTY	16614.20	-371.00	-2.18
MIDCAP	23702.91	-839.24	-3.42
SMLCAP	27514.42	-940.78	-3.31
BSEFMC	13233.46	-141.84	-1.06
AUTO	23573.94	-579.47	-2.40
POWER	3444.74	-92.12	-2.60
REALTY	3596.99	-178.95	-4.74
BSE IT	35331.06	-630.48	-1.75
BANKEX	39189.74	-1298.12	-3.21
OIL GAS	17030.58	-673.55	-3.80
METAL	18466.67	-711.45	-3.71
INDIA VIX	18.96	2.62	16.05

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	246	1896	58
BSE	746	2699	122

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6521	4842	35
NSE CASH	62547	72857	(14)
NSE F&O	6405064	5076143	26

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	22.92	4.16	1.22
SENSEX	26.38	3.44	0.98

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	8746	5982	2764
FII	6744	10310	(3565)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	6200.48	7363.92	(1163)
Index Options	451836.76	452707.78	(871)
Stock Futures	17042.16	16303.64	739
Stock Options	21610.94	22164.90	(554)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.72	0.80
BANK NIFTY	0.53	0.54

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.54	96.65	-0.11

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.438	6.411	0.42
USA	1.388	1.402	-0.96

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1797.11	0.23	0.01
Silver	22.28	-0.01	-0.02
Crude-Oil	68.53	-2.19	-3.10
Brent-Crude	71.59	-1.94	-2.64

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 Dec -21 USD-INR	75.94	-0.16	-0.21
29 Dec -21 EUR-INR	85.58	-0.53	-0.62
29 Dec -21 GBP-INR	100.26	-0.83	-0.82
29 Dec -21 JPY- INR	66.86	-0.16	-0.25

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16614	16192	16403	16622	16833	17051
SENSEX	55822	54425	55124	55831	56529	57236
NIFTY FUTURES	16628	16172	16400	16659	16888	17147
BANK NIFTY	34440	33350	33895	34563	35108	35776
CNX IT	35916	34986	35451	36025	36490	37064
CNX MIDCAP	28838	27761	28299	28935	29474	30109
CNX SMALLCAP	10412	10076	10244	10474	10642	10871
INDIA VIX	18.96	14.68	16.82	18.48	20.62	22.28

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 21-12-2021

ESCORTS, IBULHSGFIN



# TECHNICAL VIEWS



## NIFTY

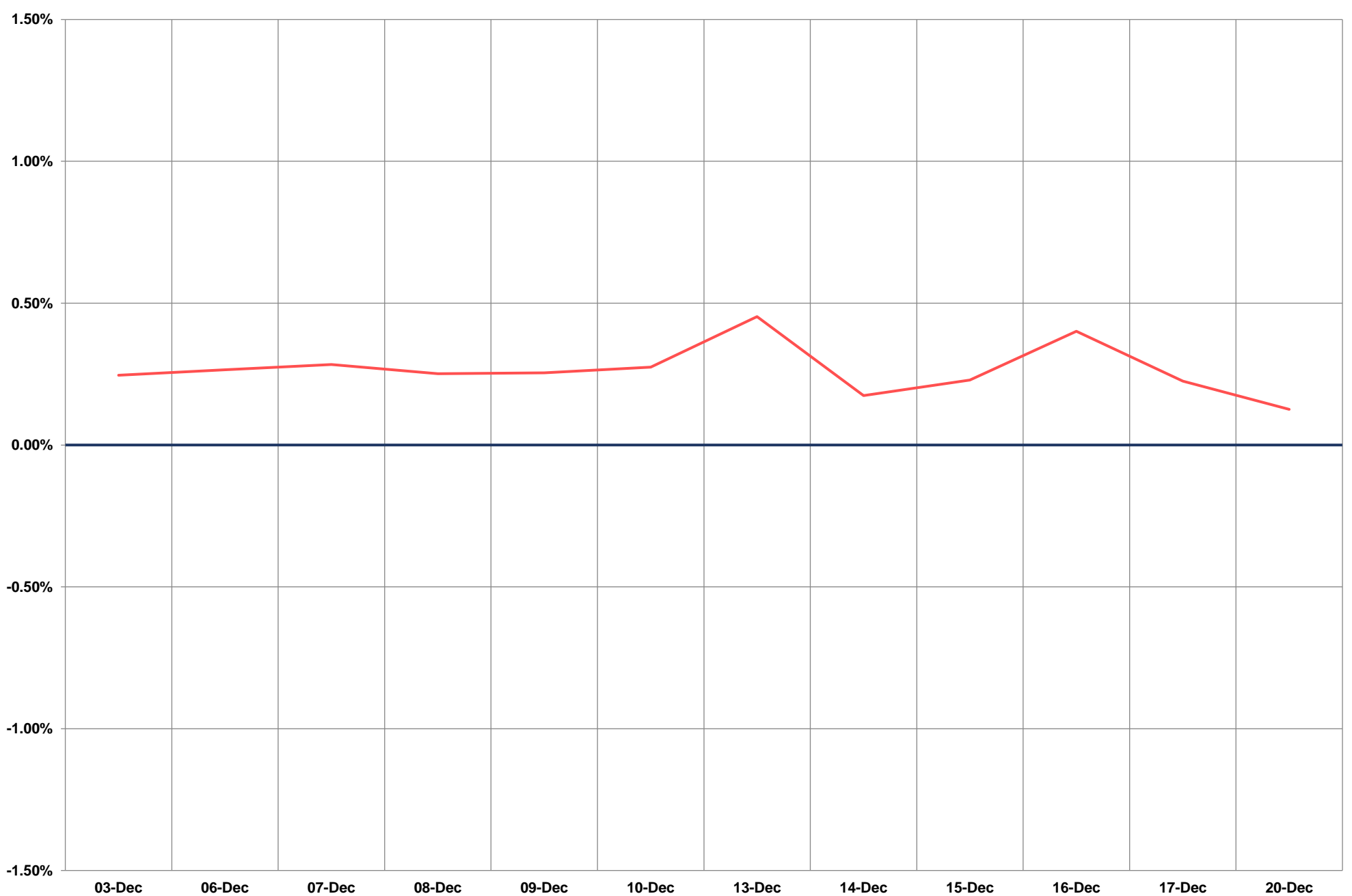
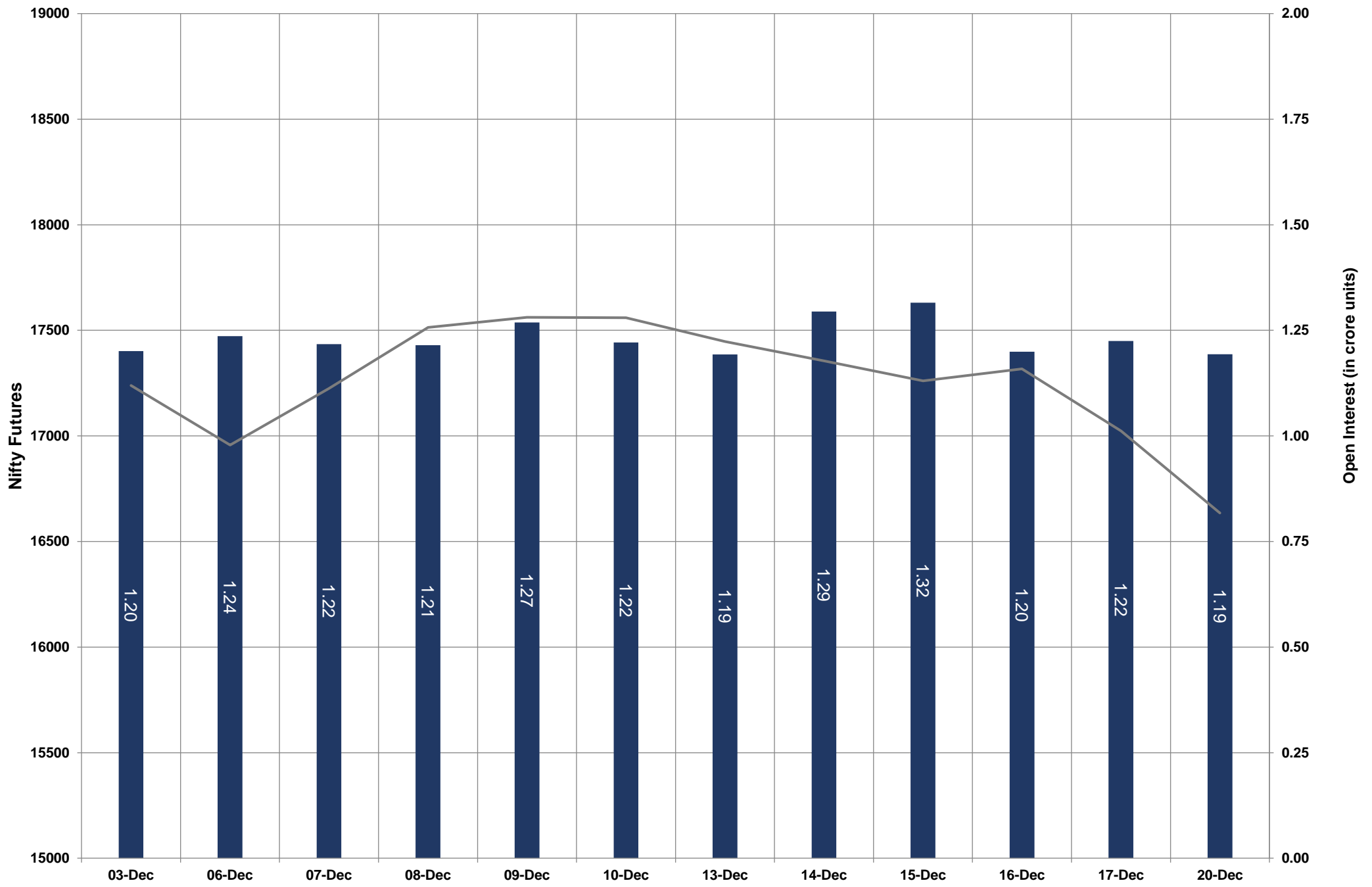


- Nifty Cash = **16614.20 (-2.18)**
- Resistance levels = **16,720** and **16,890**
- Support levels = **16,530** and **16,440**

# TECHNICAL VIEWS



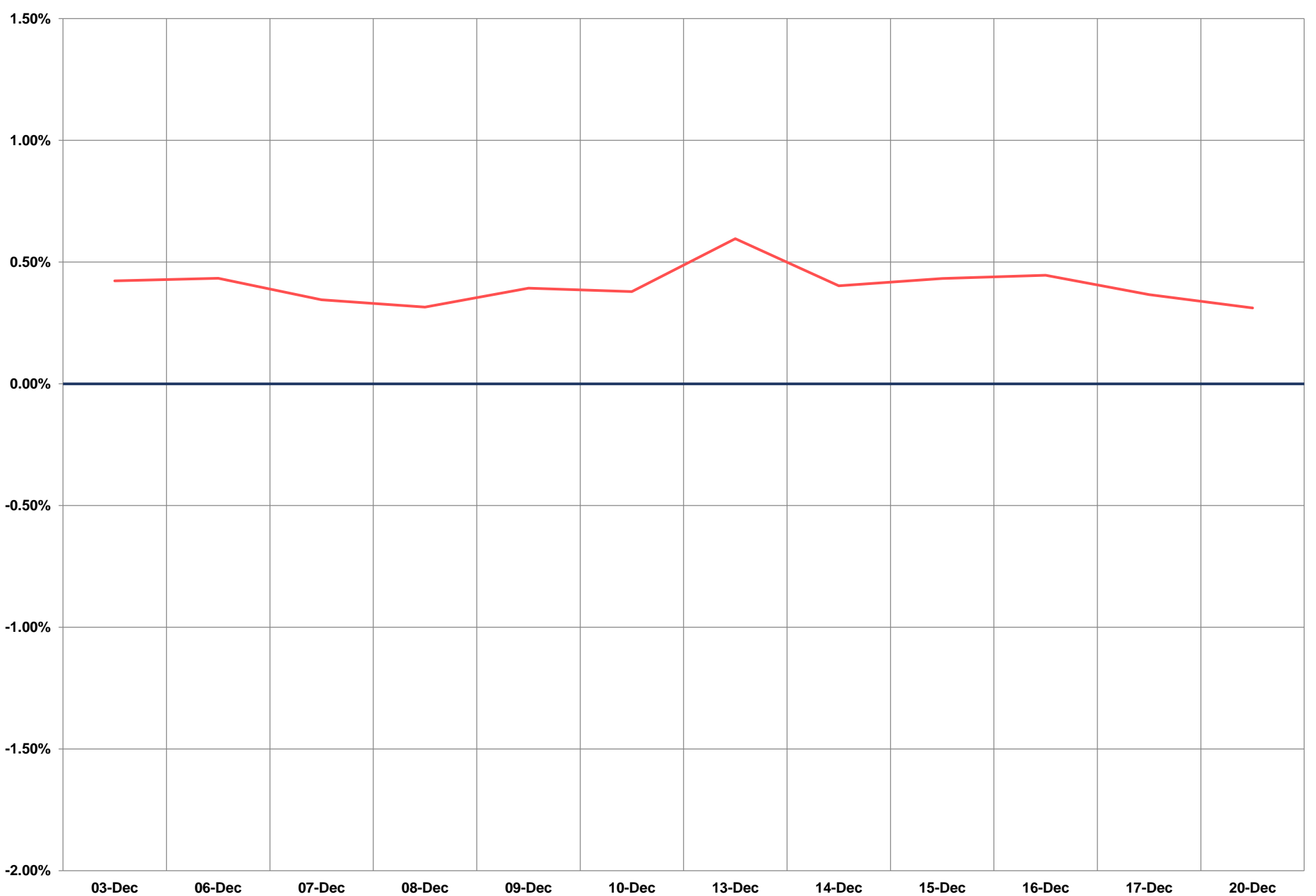
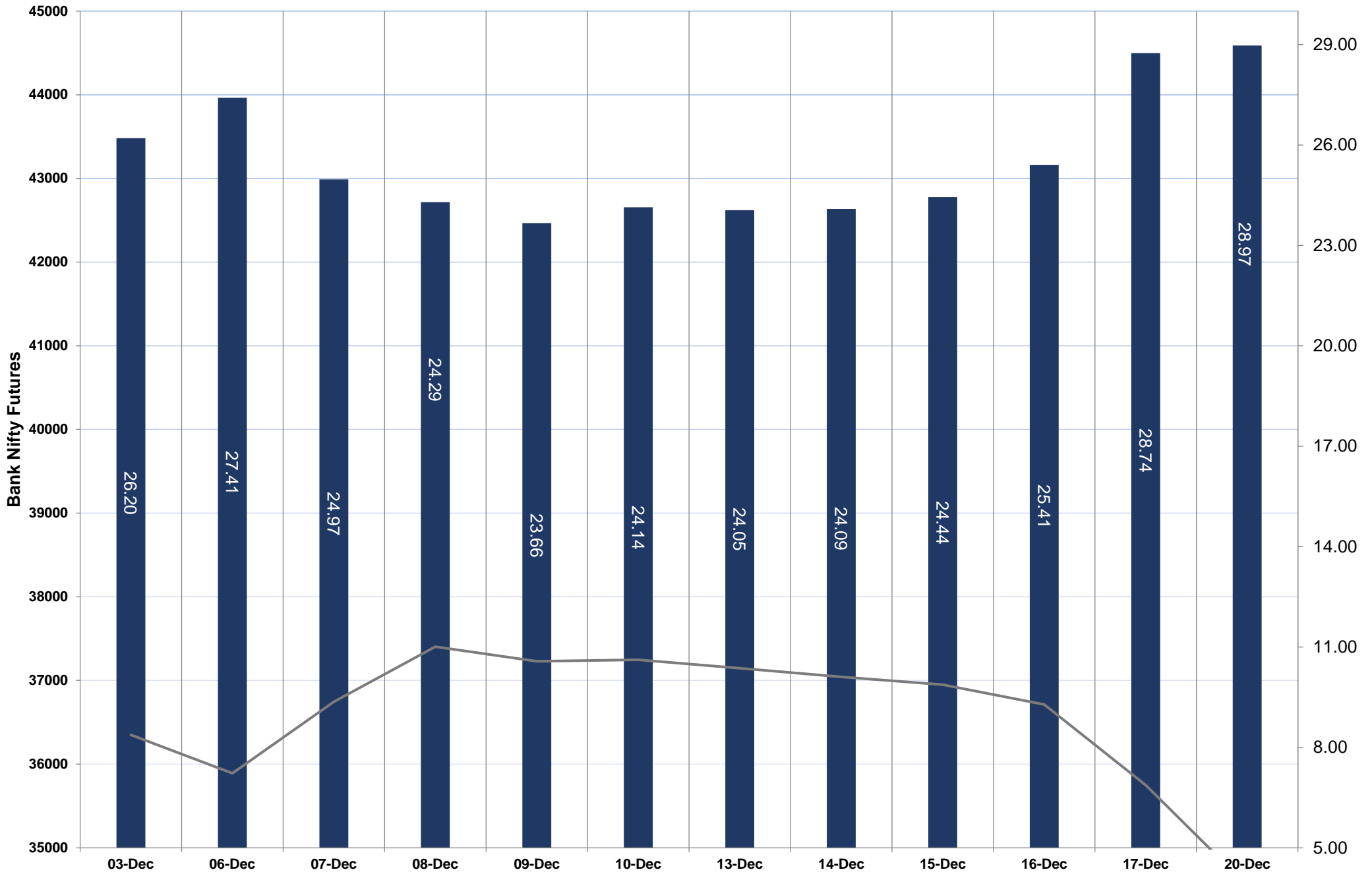
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

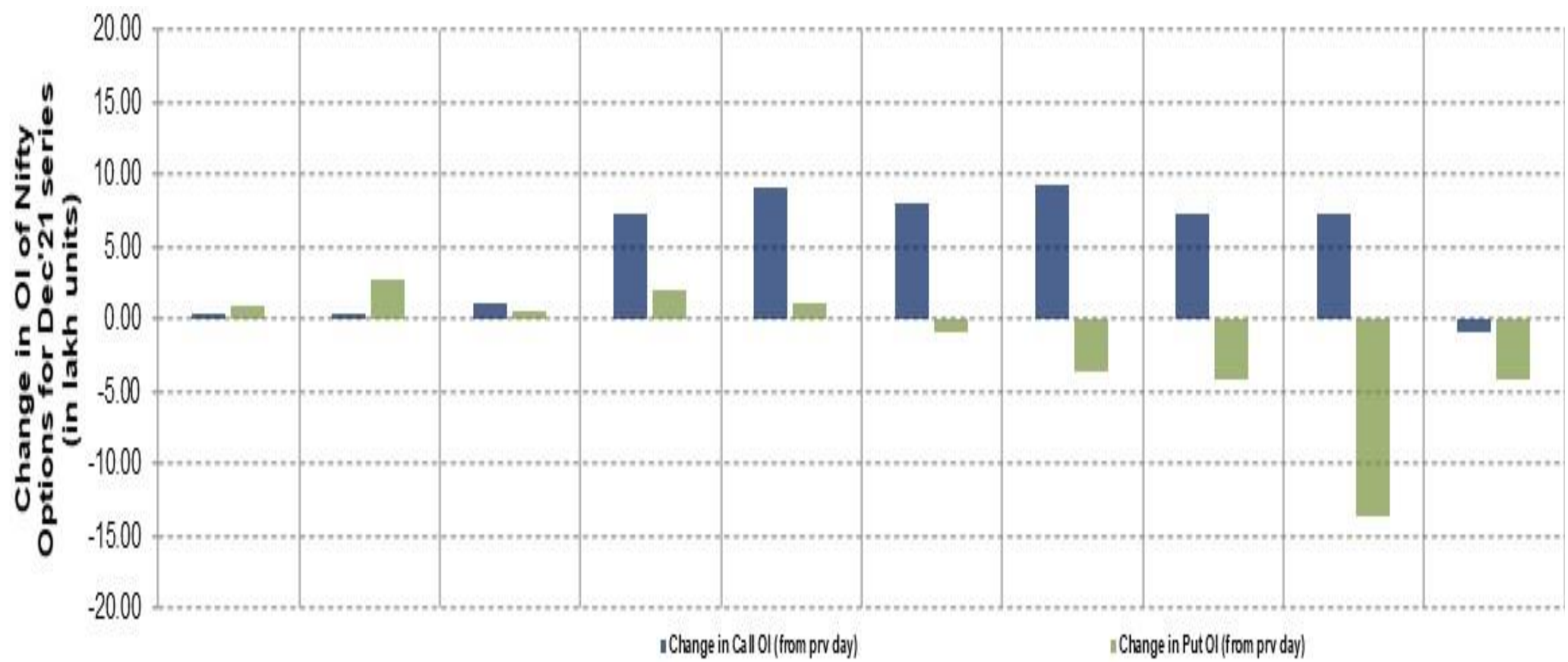
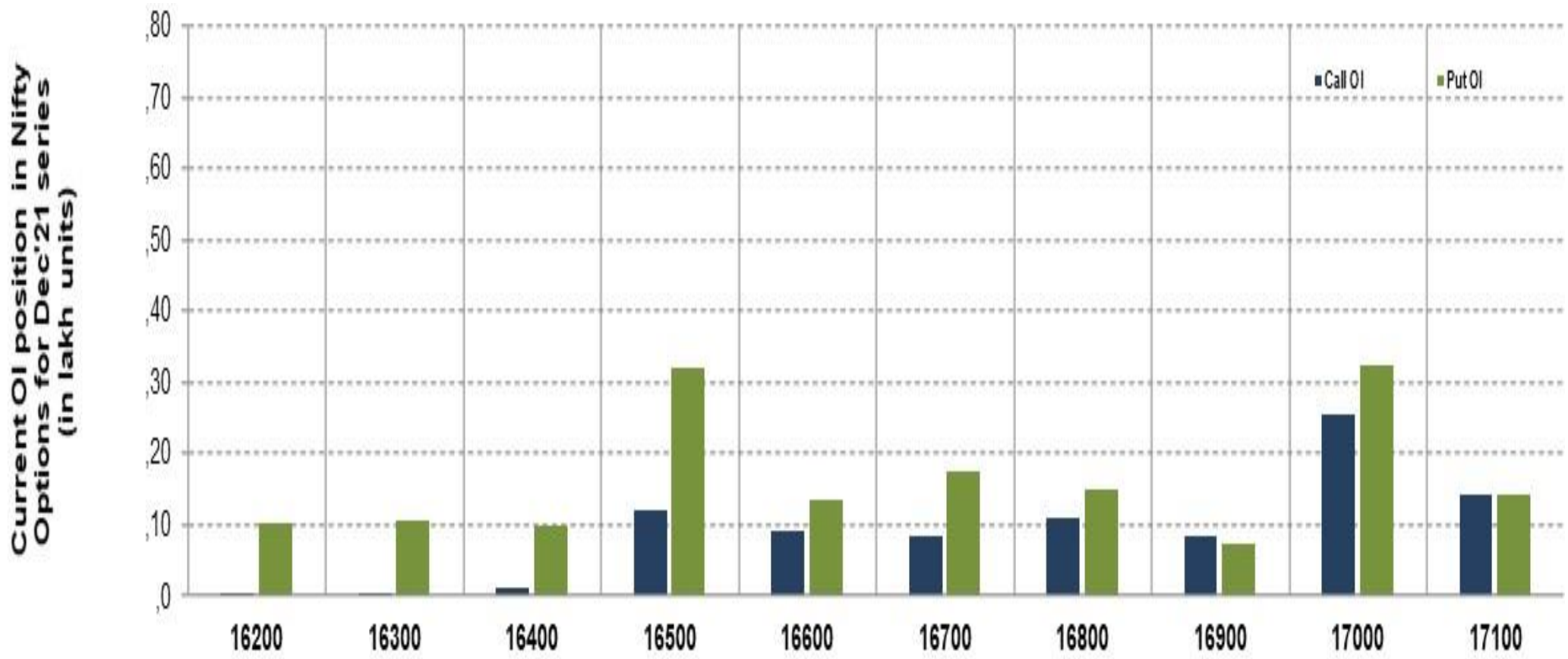




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.71 million** in Open Interests is **Strike Price of 17,000**
- **Most Active Nifty Put** with a reduction of **1.37 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest an outstanding** was **2.55 millions** for Calls at **Strike Price of 17,000**
- **Maximum Open Interest an outstanding** was **3.24 millions** for Puts at **Strike Price of 17,000**

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