



# MORNING MANTRA



Daily Derivatives & Market Report

Dec 21, 2021



Indian equity benchmarks staged splendid recovery on Tuesday as traders opted to buy beaten down but fundamentally strong stocks as investors judged the recent sharp fall in the market as unwarranted. Markets started the day on an optimistic note as traders took encouragement after Commerce Ministry official said Indian exports showed a turnaround after December last year and are still going strong. Some support also came as Prime Minister Narendra Modi assured India Inc that the government would focus on reducing the compliance burden while exhorting the top companies to make full use of the production-linked incentive (PLI) scheme.

Markets extended gains as additional optimism came with report that the Asian Development Bank (ADB) will provide \$350 million loan to improve access to urban services in India by accelerating policy actions and reforms to enhance service delivery and promote performance-based central fiscal transfers to urban local bodies (ULBs). However, market participants booked half of their early profit in later part of the trade as some cautiousness came with report that Formal job creation in the country slowed down in October with 1.27 million new jobs added under the Employees' Provident Fund Organisation. This is the lowest after July when 1.23 million subscribers were added. Net new additions under EPFO stood at 1.36 million in August and 1.54 million in September.

On the global front, European markets made a positive start with a jump in commodity stocks offsetting concerns about the Omicron coronavirus variant. All the Asian markets ended in green terrain as traders went for bargain hunting after a worldwide slump for financial markets spurred by worries about how badly the omicron variant, inflation and other forces will hit the world economy. Meanwhile, Chinese markets cheered Beijing's move to help troubled property firms, although surging cases of the Omicron coronavirus variant remain a worry for investors.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	56319.01	497.00	0.89
NIFTY	16770.85	156.65	0.94
MIDCAP	24041.78	338.87	1.43
SMLCAP	27869.12	354.70	1.29
BSEFMC	13322.99	89.53	0.68
AUTO	23722.91	148.97	0.63
POWER	3469.61	24.87	0.72
REALTY	3651.22	54.23	1.51
BSE IT	35898.26	567.20	1.61
BANKEX	39312.54	122.80	0.31
OIL GAS	17105.14	74.56	0.44
METAL	19018.45	551.78	2.99
INDIA VIX	17.54	-1.43	-7.51

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1487	612	50
BSE	2239	1095	97

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3759	6521	(42)
NSE CASH	54722	62547	(13)
NSE F&O	7039313	6405064	10

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.13	4.20	1.20
SENSEX	26.72	3.48	0.96

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6139	4734	1405
FII	5883	7093	(1210)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	6971.47	3902.99	3068
Index Options	505315.71	503197.24	2118
Stock Futures	13836.08	11671.34	2165
Stock Options	15895.52	15859.59	36

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.88	0.72
BANK NIFTY	0.64	0.53

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.45	96.55	-0.10

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.469	6.435	0.53
USA	1.443	1.419	2.05

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1796.83	5.31	0.29
Silver	22.71	0.46	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	75.62	-0.32	-0.42
29 Dec -21 EUR-INR	85.30	-0.26	-0.30
29 Dec -21 GBP-INR	100.23	0.01	0.01
29 Dec -21 JPY- INR	66.49	-0.37	-0.56

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16771	16550	16661	16799	16909	17047
SENSEX	56319	55569	55944	56422	56797	57276
NIFTY FUTURES	16814	16579	16697	16826	16943	17072
BANK NIFTY	34608	34023	34315	34683	34975	35343
CNX IT	36627	35759	36193	36582	37016	37405
CNX MIDCAP	29208	28689	28948	29208	29468	29727
CNX SMALLCAP	10542	10396	10469	10563	10636	10730
INDIA VIX	17.54	15.38	16.46	17.71	18.79	20.04

## 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	Buy	Buy	Buy
CNX MIDCAP	Sell	Neutral	Buy
CNX SMALLCAP	Sell	Neutral	Buy
INDIA VIX	Neutral	Neutral	Neutral

## SECURITIES BAN IN F&O TRADES FOR 22-12-2021

ESCORTS, IBULHSGFIN, ZEEL



# TECHNICAL VIEWS



## NIFTY

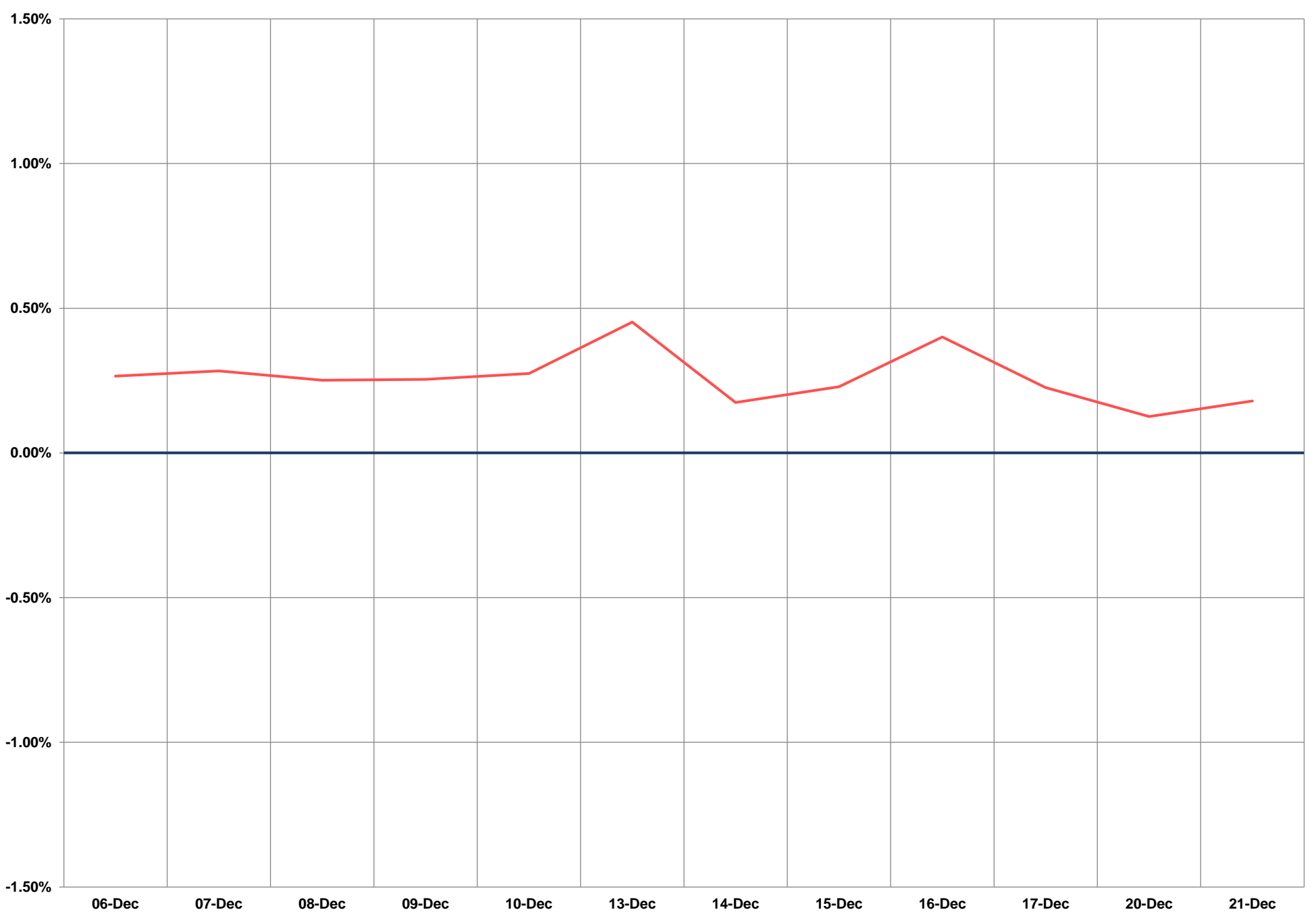
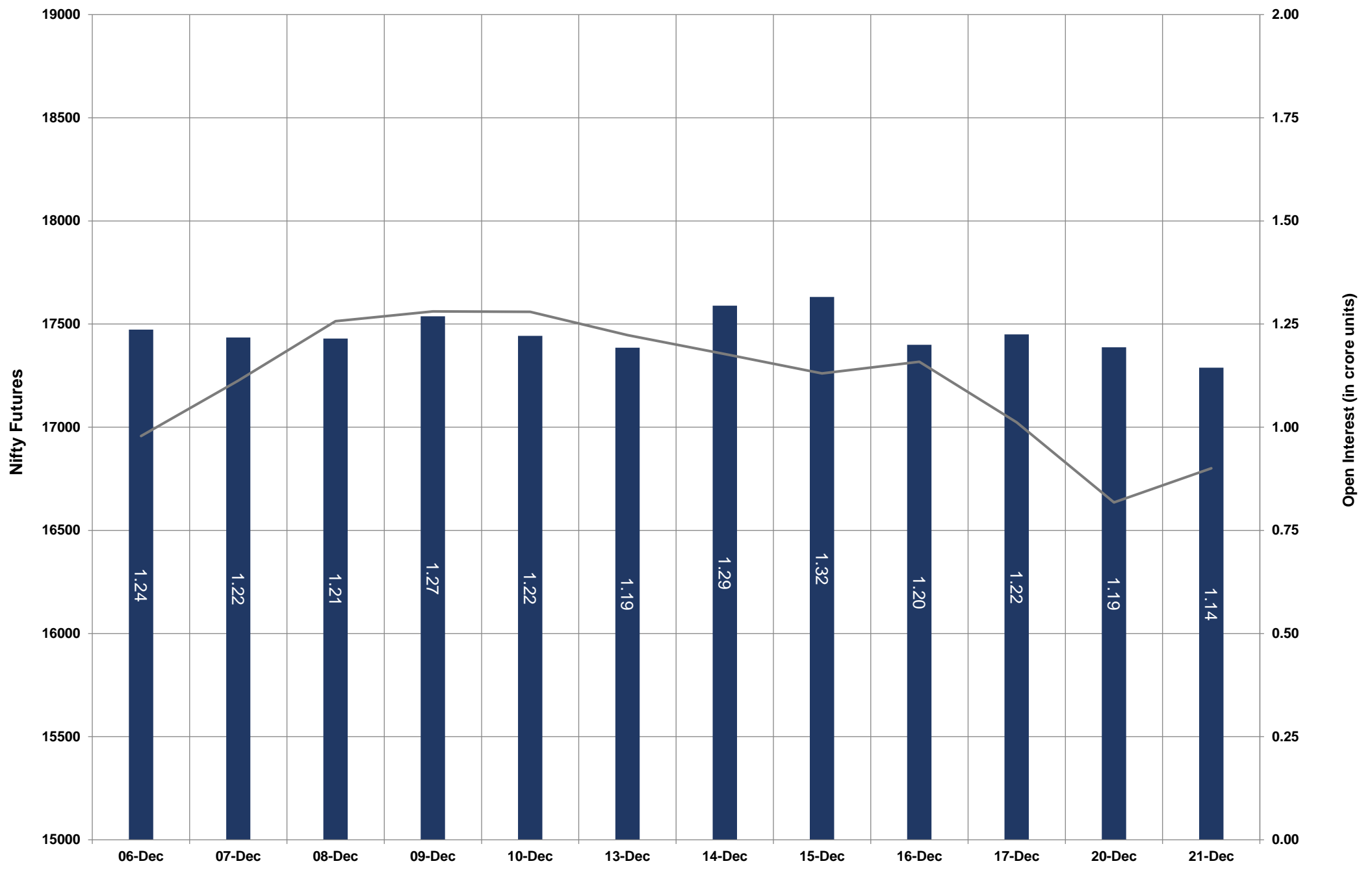


- Nifty Cash = **16770.85 (+0.94)**
- Resistance levels = **16,870** and **16,990**
- Support levels = **16,690** and **16,580**

# TECHNICAL VIEWS



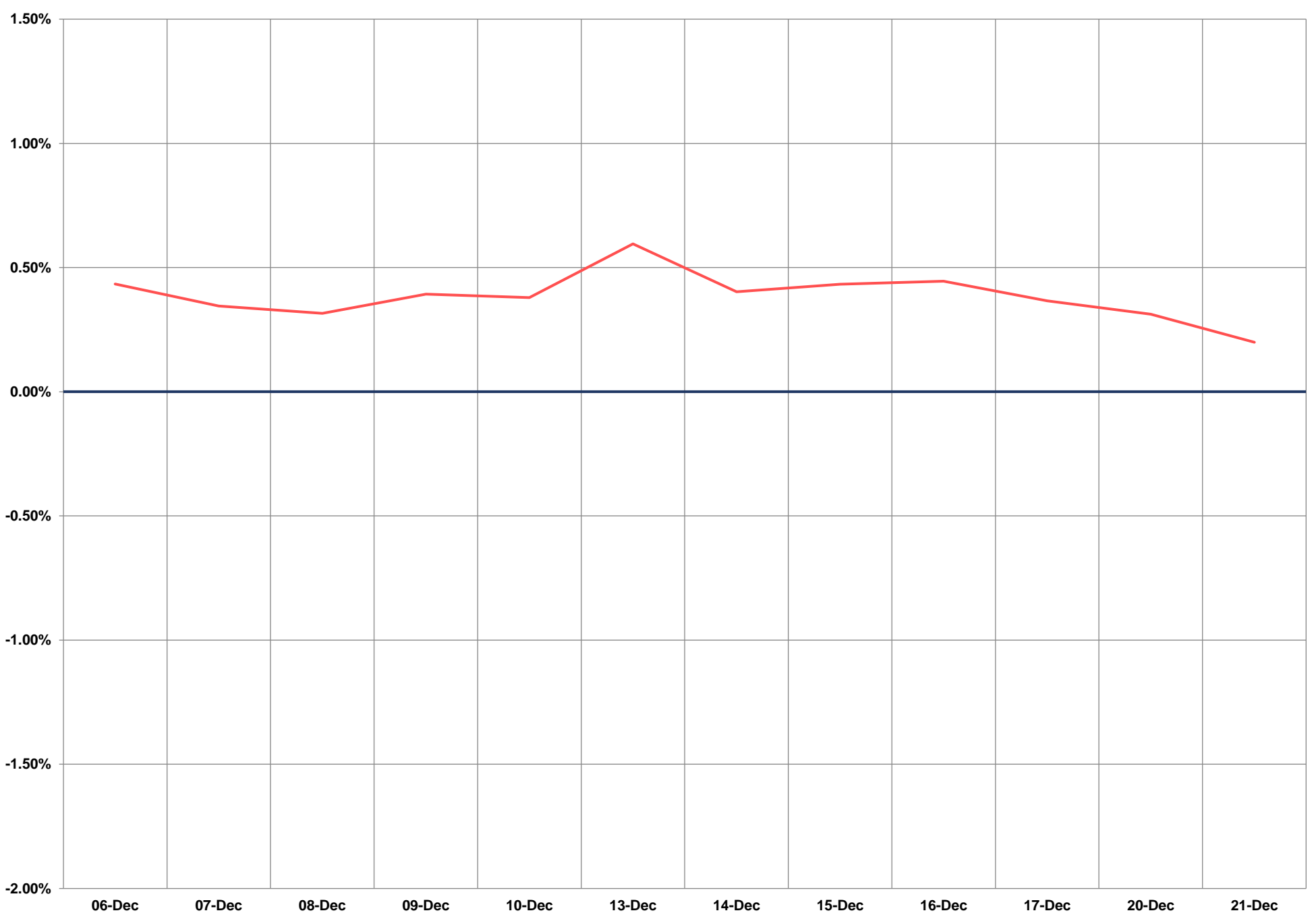
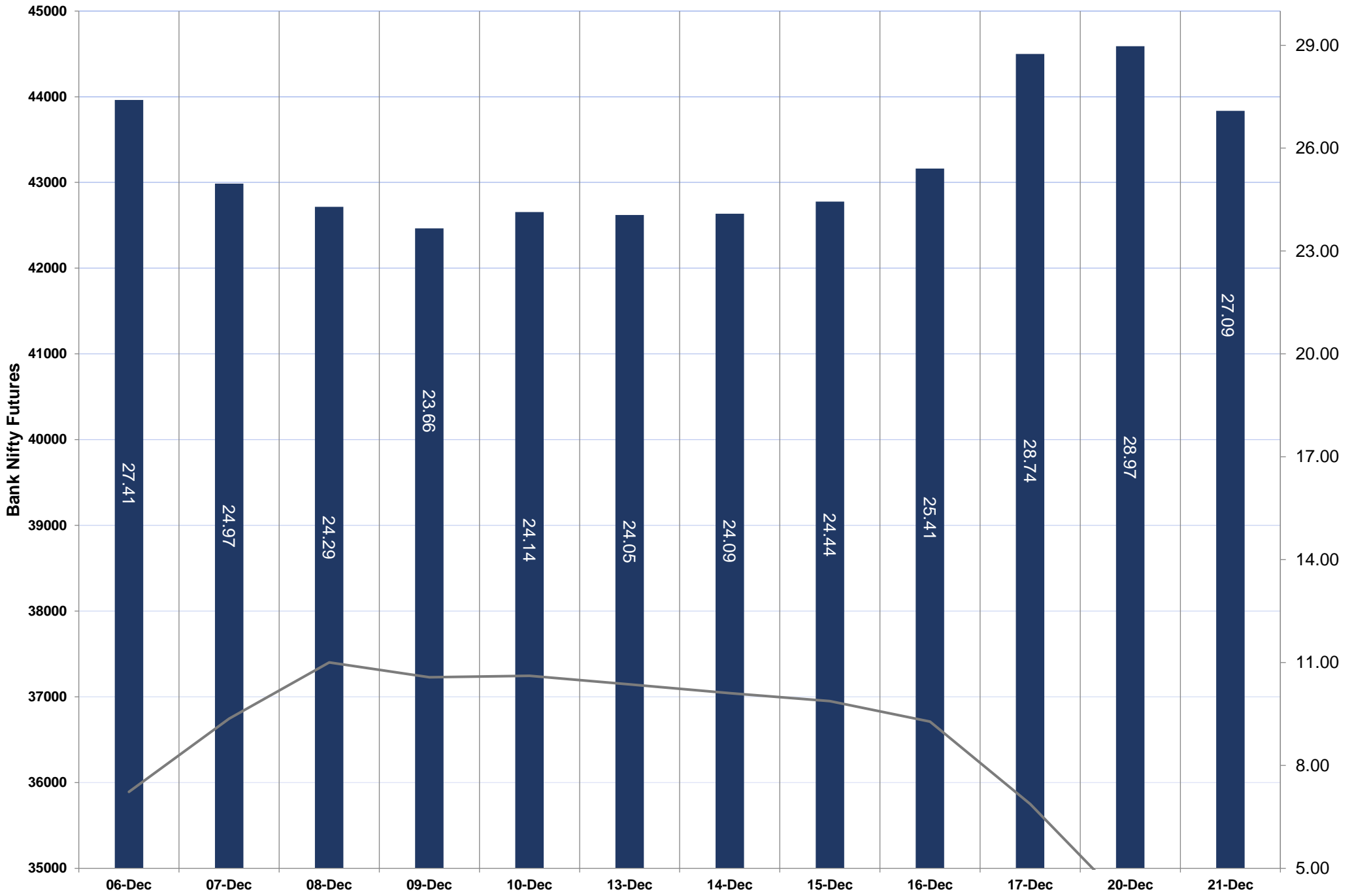
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

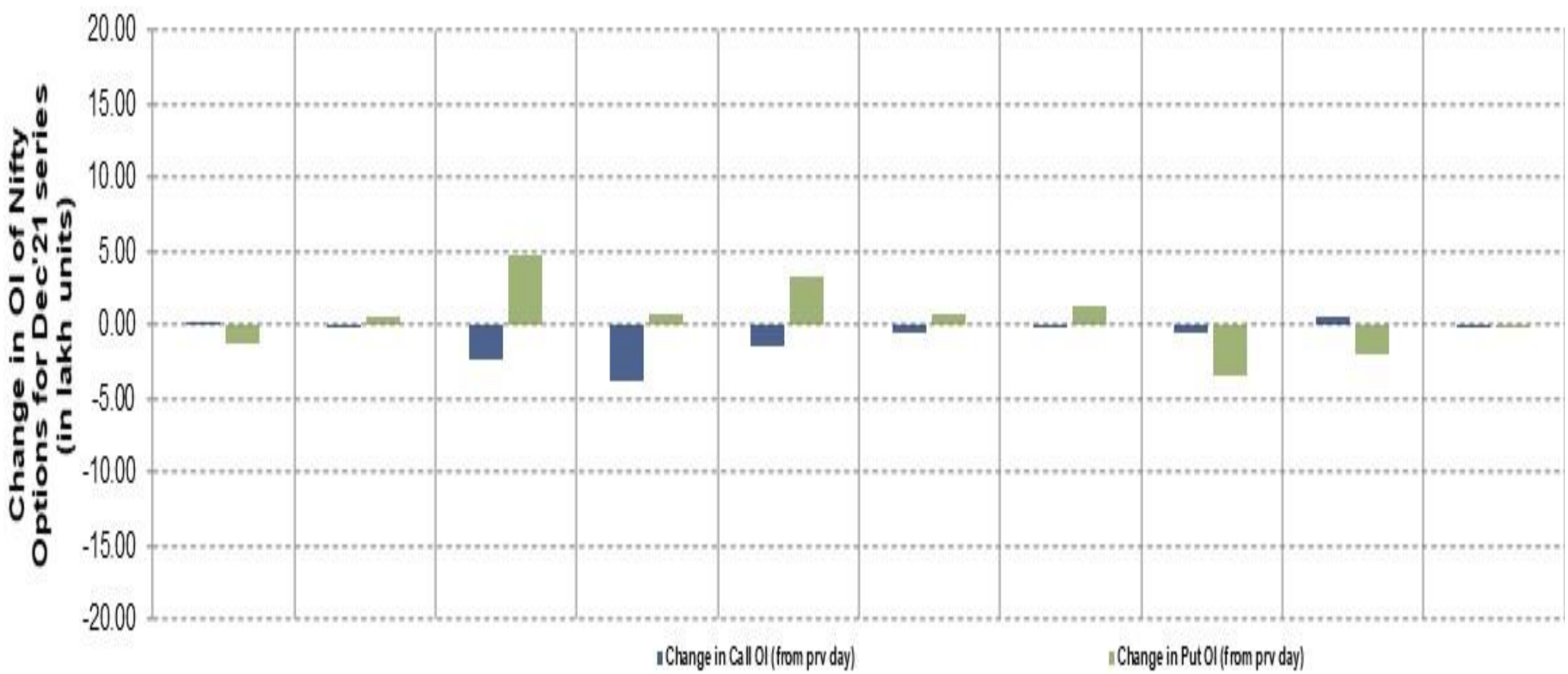
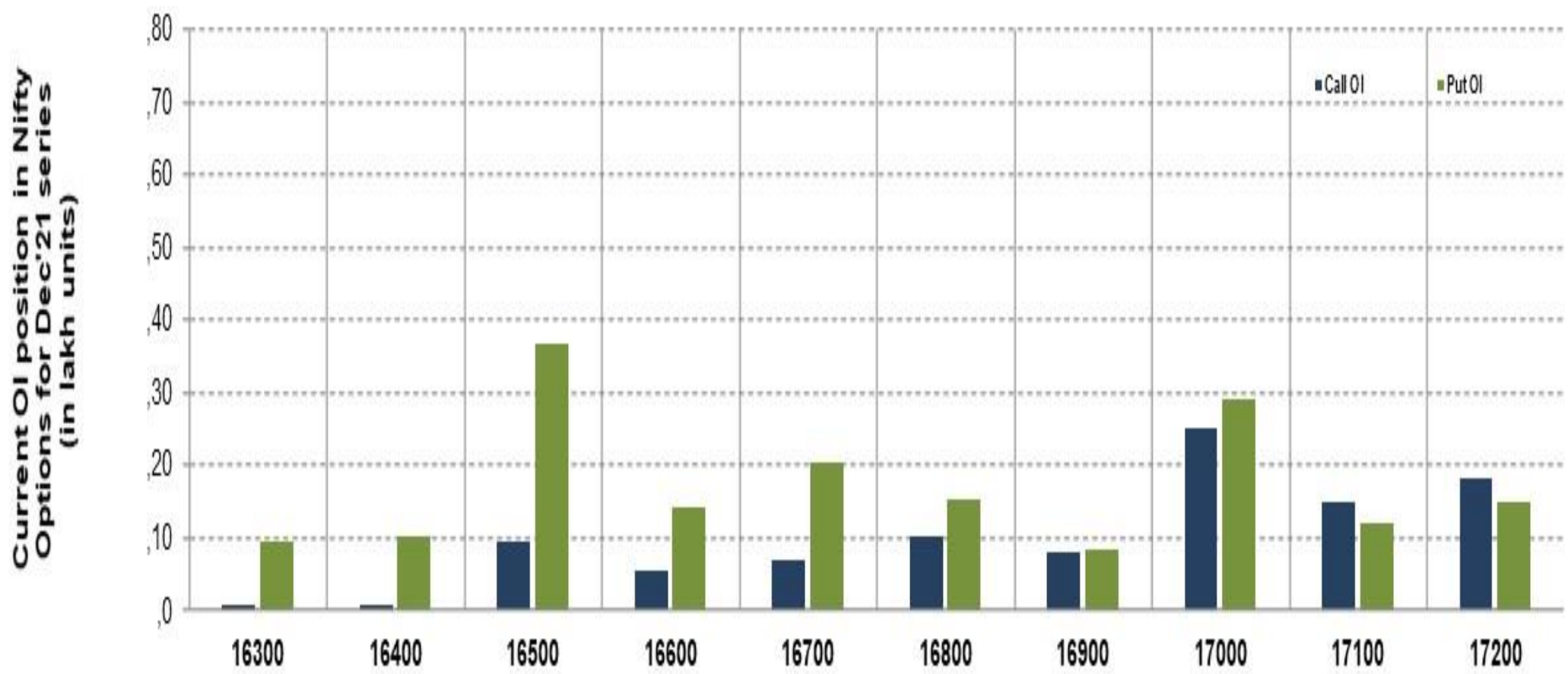




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.05 million** in Open Interests is **Strike Price of 17,000**
- **Most Active Nifty Put** with an addition of **0.50 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **2.50 millions** for Calls at **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **3.70 millions** for Puts at **Strike Price of 17,000**

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