



# MORNING MANTRA



Daily Derivatives & Market Report

Dec 24, 2021



Indian equity benchmarks ended lower on Friday. After a slightly positive start of the day, markets remained weak during trading session, as the Federation of Indian Export Organisations (FIEO) said India's exports growth may slow to 15-17.5% in FY23 but containment of Covid-19 through massive vaccination across the globe and creation of required capacity will be the decisive factors. Adding pessimism, the Centre for Monitoring Indian Economy said that the outbreak of pandemic has led to an increase in the number of households with no earning members making them more vulnerable to the pandemic.

Traders remained cautious, amid reports that the Indian hospitality industry, battered by the pandemic, is on alert mode but not panicking yet in the face of the Omicron variant threatening to derail prospects of winter holiday season business. Besides, Automobile dealers' body FADA said passenger vehicle supplies may get affected further if chip-making countries go under lockdown due to the spread of the Omicron variant of COVID-19. The industry body, however, noted that it expects the semiconductor shortage situation to normalize by the second half of next year.

However, in the last hours of the trade, markets staged some recovery, amid a private report stating that India can generate \$813 billion in revenue creating 152 million jobs, with an investment of \$272 billion in agritech and allied segments by 2030, making it the largest private sector industry in the country. Adding some relief among traders, Jayant Sinha, Chairperson, Parliament Standing Committee on Finance, has said that the government is working to bring changes in the GST Act and other public platforms so that companies can utilise data to grow big in size and scale.

On the global front, European markets were trading mixed ahead of the Christmas holiday amid thin trading volumes, with traders weighing risks from the omicron variant. Asian markets ended mostly higher, even after overall nationwide consumer prices in Japan were up 0.6 percent on year in November, the Ministry of Internal Affairs and Communications said - beating forecasts for 0.4 percent and up from 0.1 percent in October. Core CPI, which excludes volatile food prices, climbed an annual 0.5 percent - also exceeding expectations for 0.4 percent and up from 0.1 percent in the previous month.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57124.31	-190.97	-0.33
NIFTY	17003.75	-68.85	-0.40
MIDCAP	24357.27	-284.55	-1.15
SMLCAP	28366.55	-171.97	-0.60
BSEFMC	13532.73	-20.11	-0.15
AUTO	24070.28	-233.53	-0.96
POWER	3482.38	-72.46	-2.04
REALTY	3786.17	-54.97	-1.43
BSE IT	36957.77	272.00	0.74
BANKEX	39597.78	-394.19	-0.99
OIL GAS	17406.40	-185.60	-1.06
METAL	19163.62	-118.84	-0.62
INDIA VIX	16.15	0.33	2.05

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	735	1350	63
BSE	1497	1823	106

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3259	3330	(2)
NSE CASH	43194	45219	(4)
NSE F&O	4678639	14088646	(67)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.45	4.26	1.22
SENSEX	27.11	3.53	0.95

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	3910	3953	(43)
FII	2360	3075	(715)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	4052.81	3982.74	70
Index Options	311644.93	317345.46	(5701)
Stock Futures	15973.46	15578.70	395
Stock Options	15538.18	15127.77	410

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.00	1.05
BANK NIFTY	0.81	0.85

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.06	96.07	-0.02

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.462	6.460	0.03
USA	1.493	1.493	0.00

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1808	-0.40	-0.02
Silver	22.88	0.11	0.46
Crude-Oil	72.80	-0.99	-1.34
Brent-Crude	75.86	-0.99	-1.29

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 Dec -21 USD-INR	75.08	-0.20	-0.27
29 Dec -21 EUR-INR	85.10	-0.16	-0.19
29 Dec -21 GBP-INR	100.68	-0.32	-0.32
29 Dec -21 JPY- INR	65.68	-0.22	-0.34

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17004	16777	16890	17023	17136	17269
SENSEX	57124	56377	56751	57187	57561	57997
NIFTY FUTURES	17003	16788	16895	17028	17135	17268
BANK NIFTY	34857	34178	34518	34923	35262	35667
CNX IT	37728	37251	37490	37656	37894	38060
CNX MIDCAP	29613	29183	29398	29724	29939	30264
CNX SMALLCAP	10849	10690	10770	10872	10952	11054
INDIA VIX	16.15	14.72	15.44	16.04	16.76	17.36

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 27-12-2021

ESCORTS, IBULHSGFIN, IDEA

# TECHNICAL VIEWS



## NIFTY

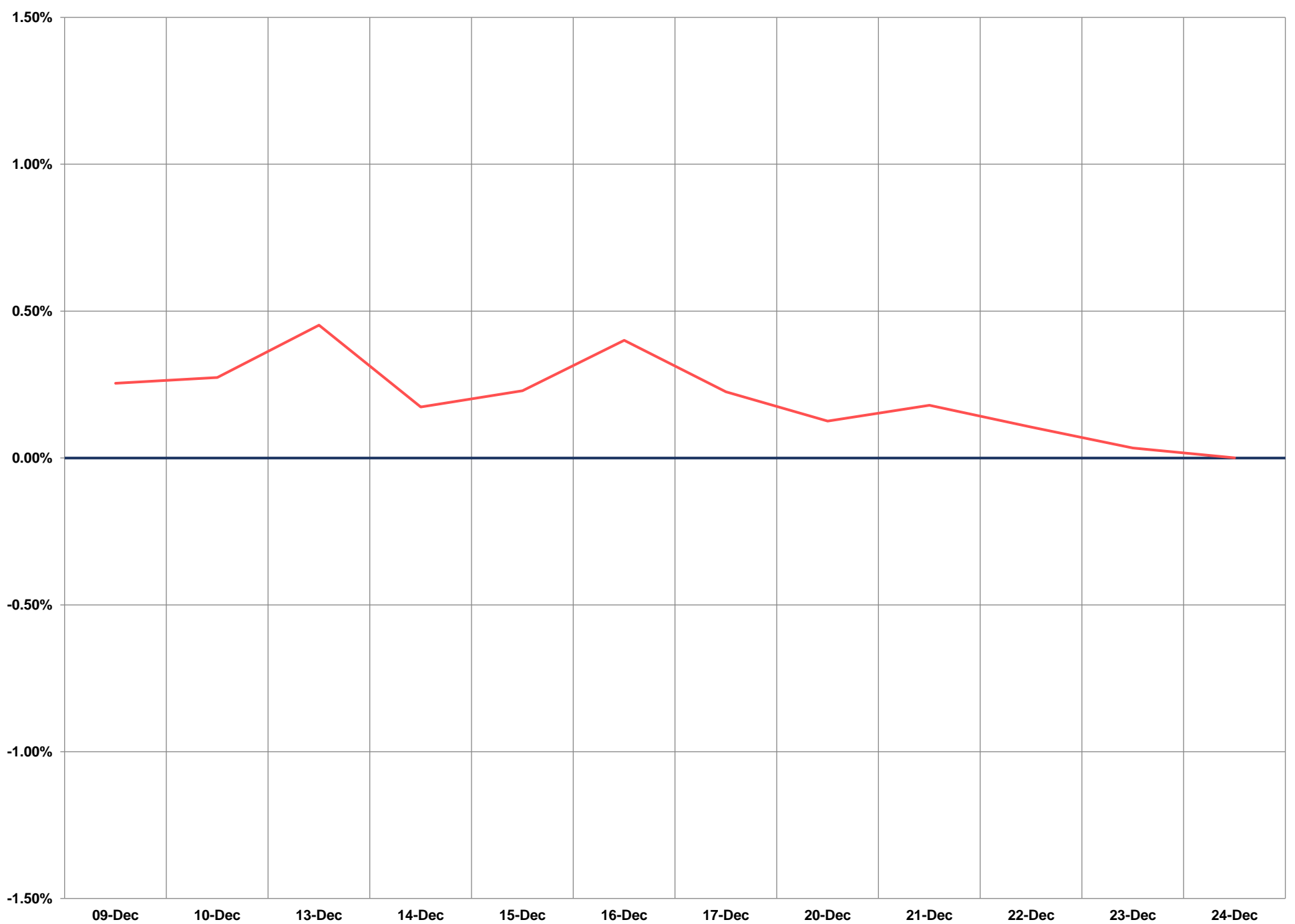
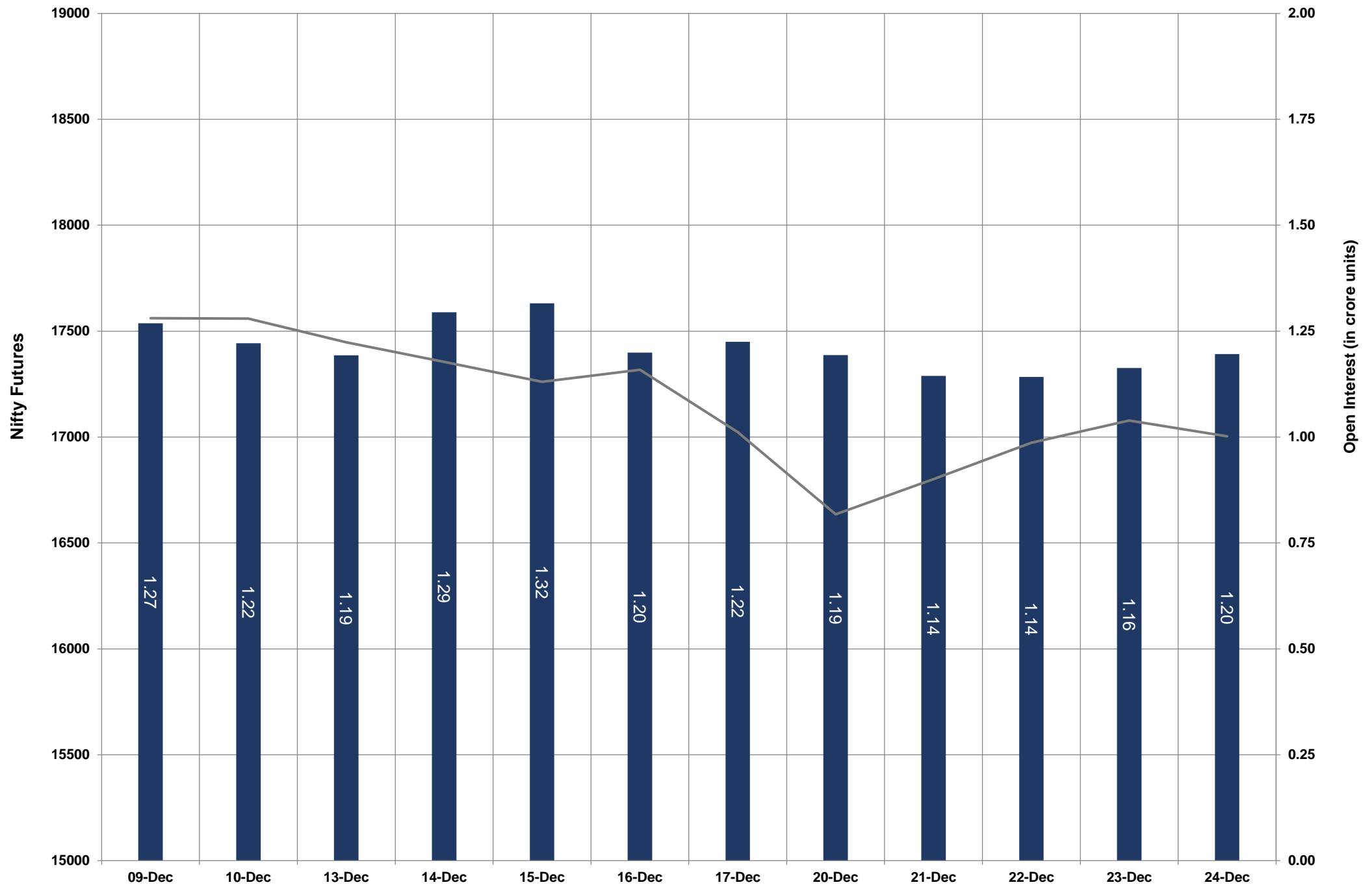


- Nifty Cash = 17003.75 (-0.40)
- Resistance levels = 17,080 and 17,270
- Support levels = 16,930 and 16,870

# TECHNICAL VIEWS



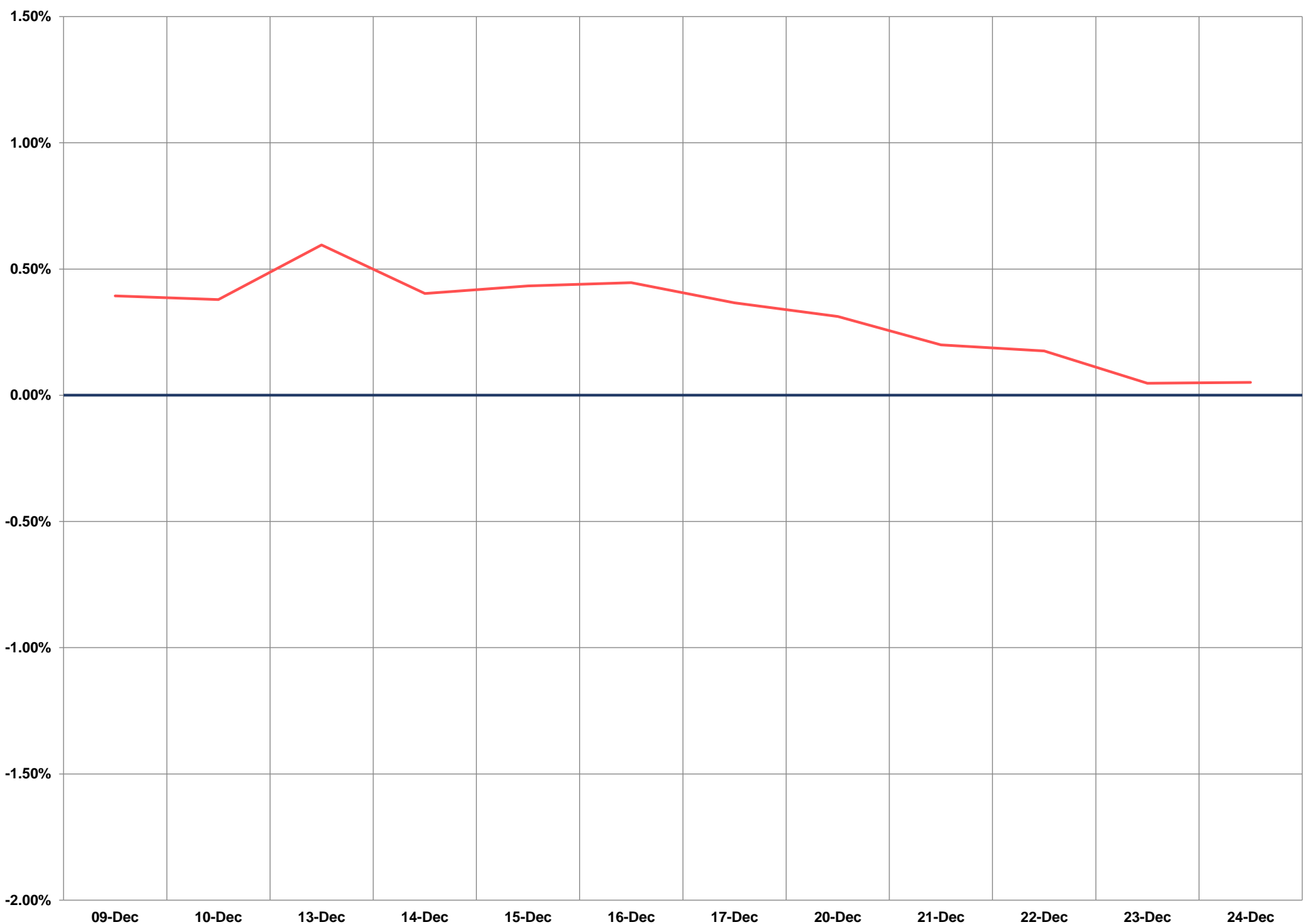
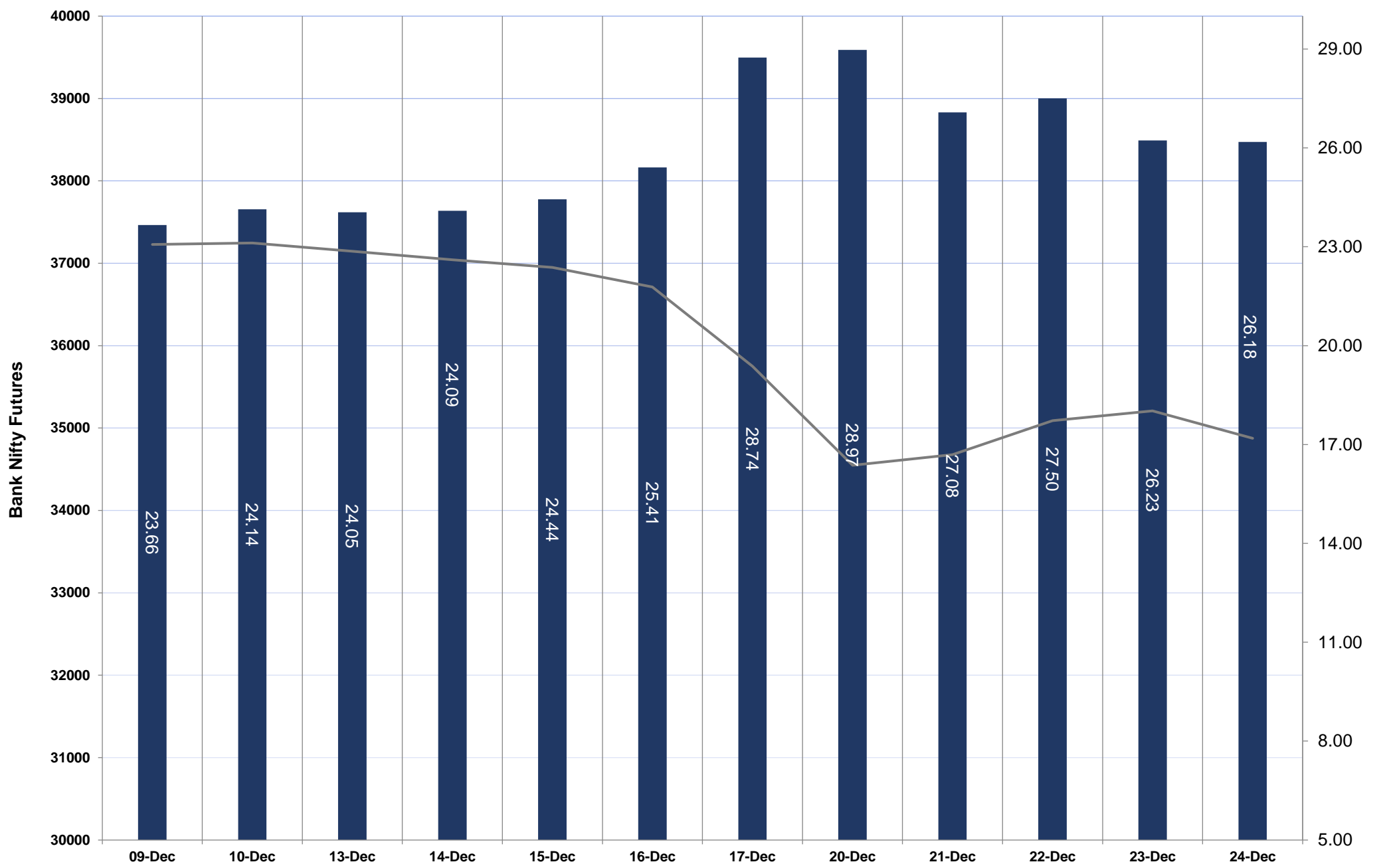
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

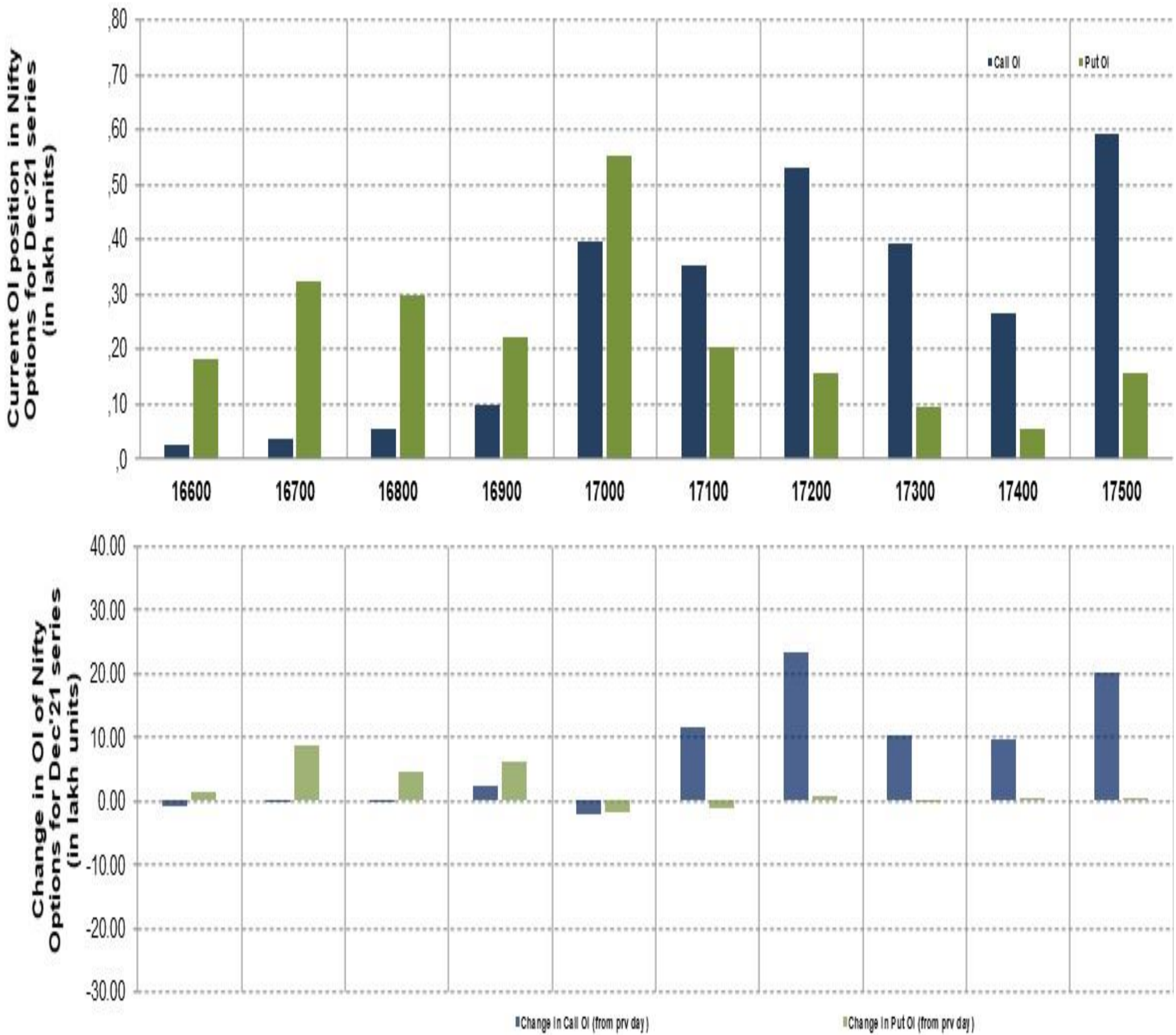




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **2.02 million** in Open Interests is **Strike Price of 17,500**
- **Most Active Nifty Put** with a reduction of **0.20 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **5.90 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **5.53 millions** for Puts at **Strike Price of 17,000**

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