



MORNING MANTRA



Daily Derivatives & Market Report

Dec 28, 2021



Indian equity benchmarks ended on a strong note, as bulls held a tight grip over the Dalal Street. Markets made a positive start of the day, as India's exports in the first three weeks of December rose 36.20% on-year at \$23.82 billion. Outbound shipments were 27.7% higher than the same period of 2019-20. Export excluding petroleum, oil and lubricants increased 28.08% over the corresponding period last year. Some support came amid reports that increasing per capita steel consumption and production of special steel as well as enhancing raw material security will remain the key focus areas of the government in 2022.

Firm trade continued over the Dalal Street till the end of the trading session, as traders got some support after a private report stated that the Indian economy is likely to maintain a real GDP growth of 9 percent each in FY2022 and FY2023 amid uncertainty triggered by the Omicron variant of corona virus. Traders also took note of another private report stating that spiralling prices pinched the pocket of consumer as edible oil, fuel and many other commodities turned dearer this year amid pandemic-induced disruptions but the inflationary pressure is anticipated to ease, though marginally, in the coming months.

On the global front, European markets were trading in green as investors appear confident that the Omicron coronavirus variant will not derail the global economic recovery. Asian markets ended higher on Tuesday, after industrial output in Japan advanced a seasonally adjusted 7.2 percent on month in November. The Ministry of Economy, Trade and Industry said that beat expectations for an increase of 4.8 percent and was up from the 1.8 percent gain in October. On a yearly basis, industrial production improved 5.4 percent - again topping forecasts for a gain of 2.5 percent following the 4.1 percent contraction in the previous month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57897.48	477.24	0.83
NIFTY	17233.25	147.00	0.86
MIDCAP	24653.89	231.90	0.95
SMLCAP	28922.89	407.97	1.43
BSEFMC	13635.24	106.00	0.78
AUTO	24433.24	303.53	1.26
POWER	3518.26	30.06	0.86
REALTY	3833.83	29.25	0.77
BSE IT	37506.40	369.91	1.00
BANKEX	40026.93	135.42	0.34
OIL GAS	17593.36	154.75	0.89
METAL	19263.67	168.75	0.88
INDIA VIX	16.48	-0.64	-3.72

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1612	476	56
BSE	2590	805	84

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3507	3456	1
NSE CASH	43622	40233	8
NSE F&O	5282087	5399689	(2)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.77	4.31	1.20
SENSEX	27.50	3.58	0.94

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	4112	3545	567
FII	4761	4554	207

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4885.54	4919.97	(34)
Index Options	439449.25	438162.87	1286
Stock Futures	46371.42	45269.55	1102
Stock Options	19035.36	19464.34	(429)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.34	1.25
BANK NIFTY	0.93	1.10

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.01	96.09	-0.08

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.478	6.465	0.20
USA	1.484	1.481	0.22

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1817.09	4.75	0.26
Silver	23.19	0.14	0.60
Crude-Oil	76.72	1.15	1.52
Brent-Crude	79.60	1.00	1.27

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 Dec -21 USD-INR	74.74	-0.27	-0.36
29 Dec -21 EUR-INR	84.70	-0.20	-0.24
29 Dec -21 GBP-INR	100.54	0.02	0.02
29 Dec -21 JPY- INR	65.39	-0.30	-0.46

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17233	17126	17180	17215	17269	17304
SENSEX	57897	57531	57714	57833	58017	58136
NIFTY FUTURES	17257	17127	17192	17225	17290	17324
BANK NIFTY	35184	34877	35030	35191	35345	35506
CNX IT	38358	38005	38181	38341	38517	38677
CNX MIDCAP	30095	29803	29949	30041	30187	30279
CNX SMALLCAP	11040	10907	10974	11020	11086	11132
INDIA VIX	16.48	14.36	15.42	16.27	17.33	18.18

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	Neutral	Buy
CNX SMALLCAP	Neutral	Neutral	Buy
INDIA VIX	Sell	Neutral	Neutral

SECURITIES BAN IN F&O TRADES FOR 29-12-2021

IBULHSGFIN, IDEA, RBLBANK

TECHNICAL VIEWS



NIFTY

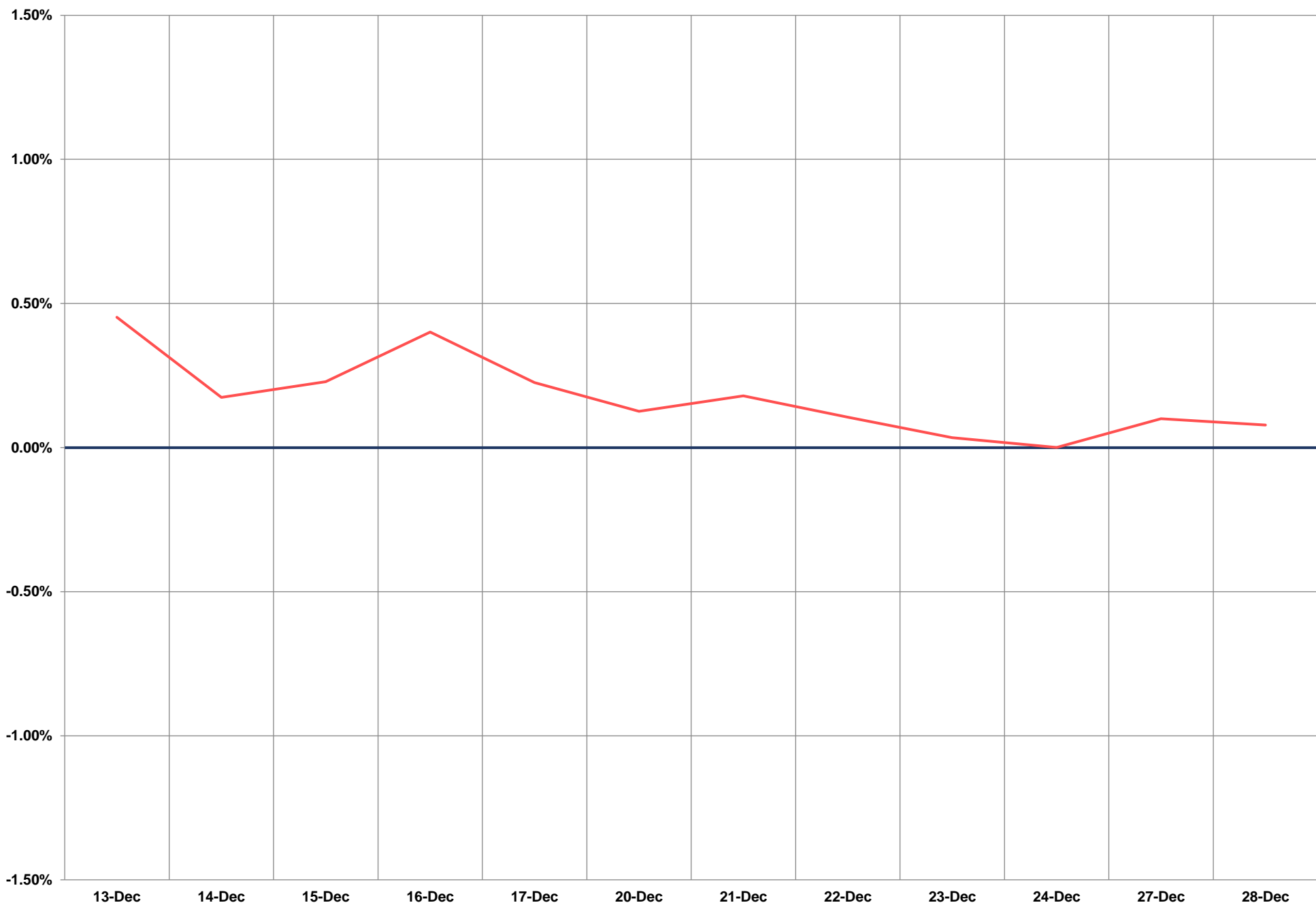
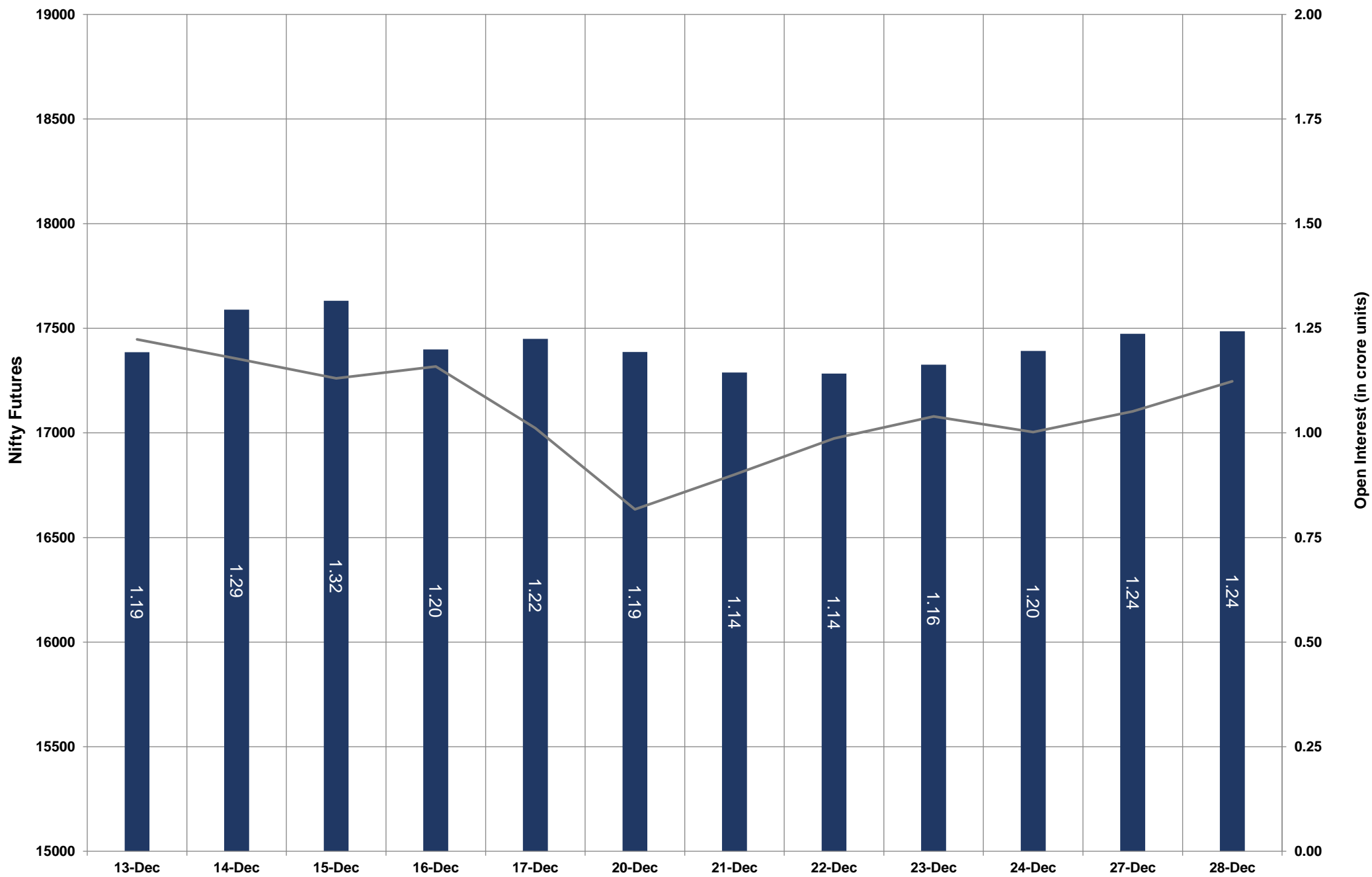


- Nifty Cash = 17,233.25 (+0.86)
- Resistance levels = 17,340 and 17,470
- Support levels = 17,180 and 17,080

TECHNICAL VIEWS



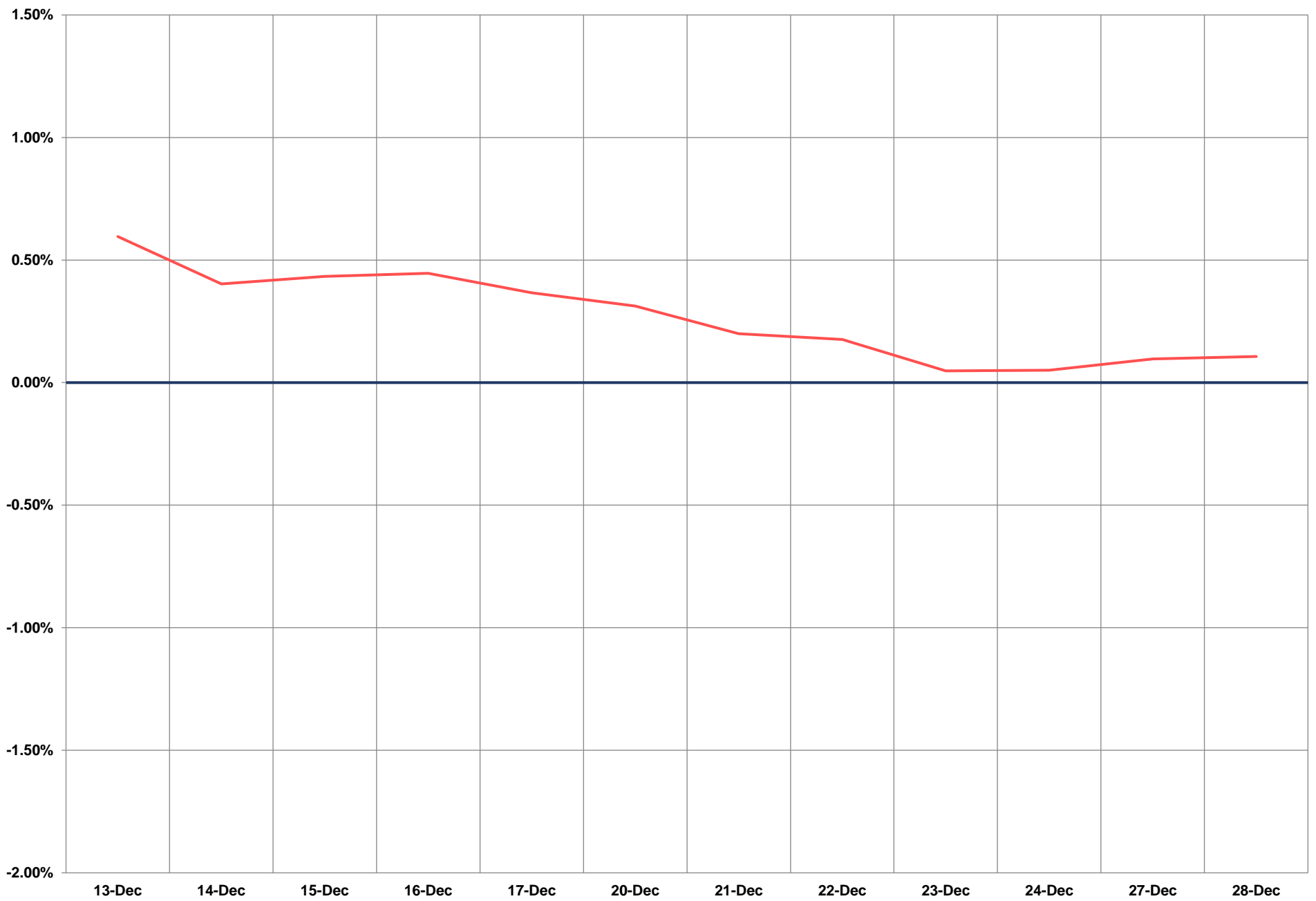
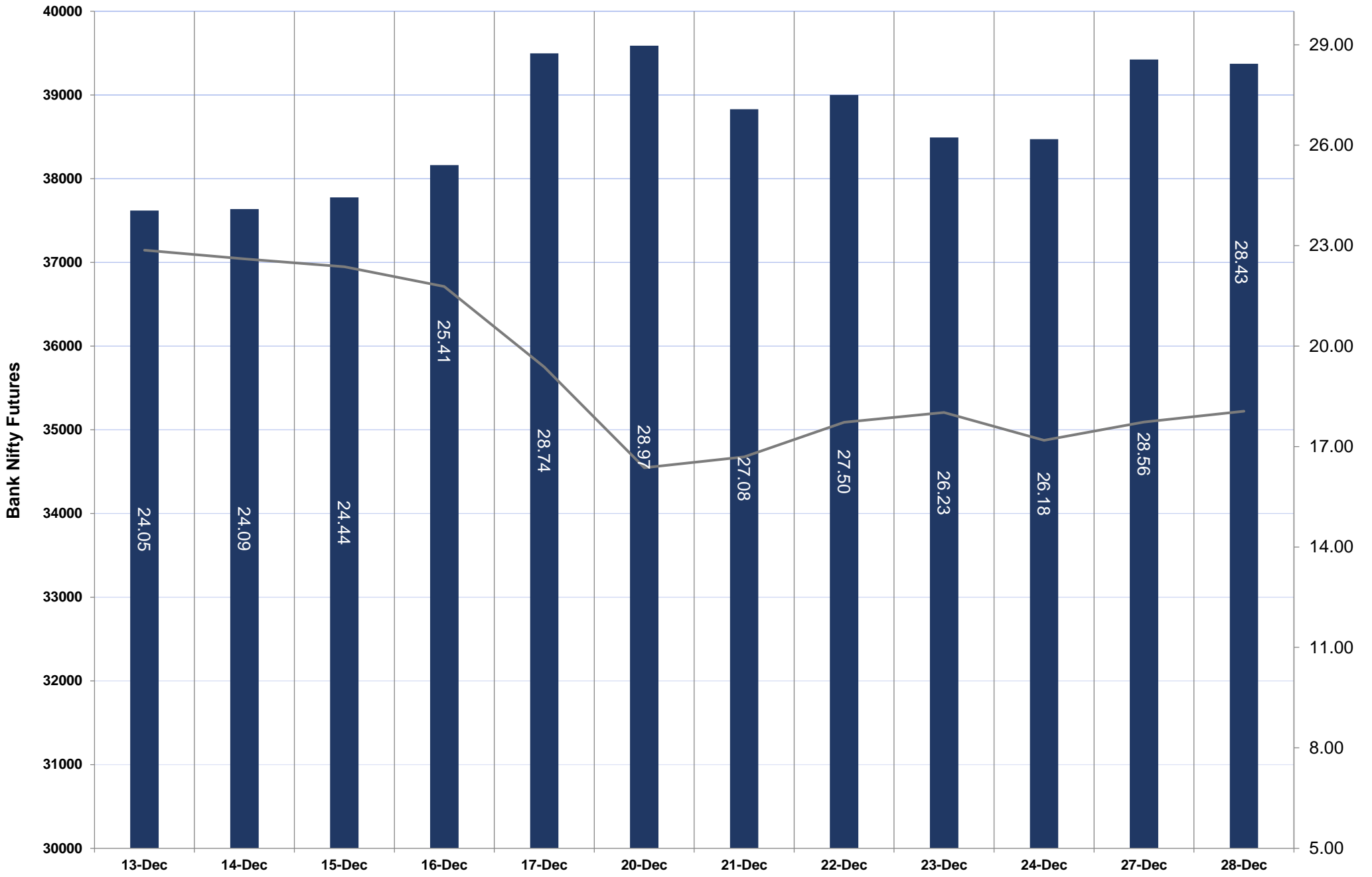
NIFTY FUTURES



TECHNICAL VIEWS



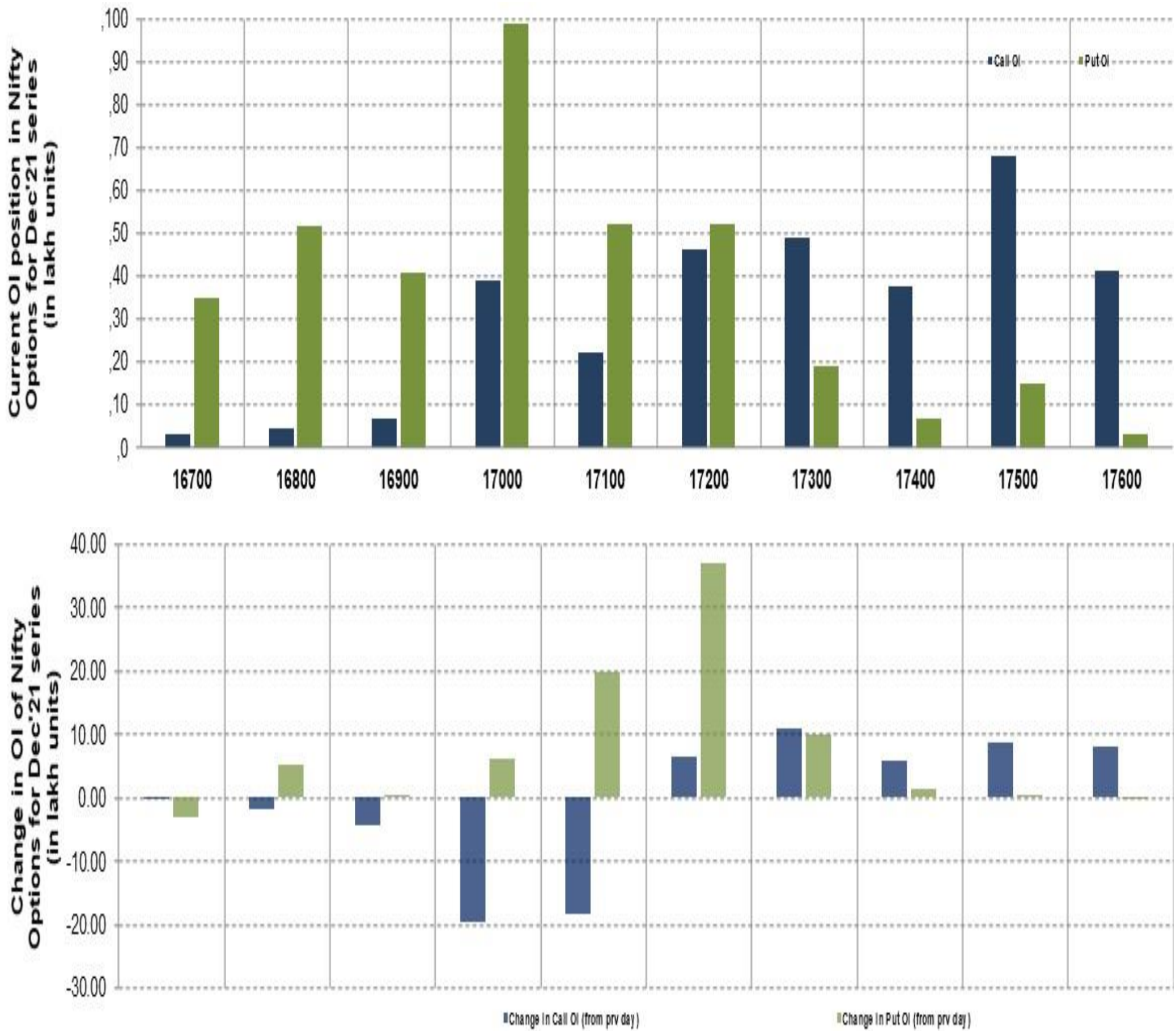
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.90 million** in Open Interests is **Strike Price of 17,500**
- **Most Active Nifty Put** with an addition of **0.63 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **6.80 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **9.91 millions** for Puts at **Strike Price of 17,000**

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