



# MORNING MANTRA



Daily Derivatives & Market Report

Dec 29, 2021



Indian equity benchmarks ended the volatile day of trade with minor losses on penultimate day of December month F&O expiry. It turned out to be a choppy day of trade for domestic bourses with Sensex and Nifty lingering between green and red in very tight range as traders remained concerned as India reported 6,358 new coronavirus cases on Tuesday, according to the health ministry. The active caseload of the country now stands at 75,456. Omicron cases have risen to 653. Market participants traded with caution throughout the day as some anxiety persists after the government's total liabilities rose to Rs 125.71 lakh crore in the September quarter from Rs 120.91 lakh crore in the three months ended June, according to the latest public debt management report. The increase reflects a quarter-on-quarter increase of 3.97 per cent in the July-September period of 2021-22.

However, losses remained capped as some relief came as ICRA said 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. The Indian economy grew at 8.4 per cent in the second quarter of the current fiscal, as against a growth of 20.1 per cent in the April-June quarter. Traders also took note of report that Finance Minister Nirmala Sitharaman will hold a meeting with finance ministers of states on Thursday as part of customary pre-Budget consultations with various stakeholders. Meanwhile, the Central Board of Direct Taxes (CBDT) has constituted a task force to restructure the Income Tax (I-T) Department. Besides, Markets regulator Sebi has decided to put a cap on IPO proceeds earmarked for making future acquisition of unspecified targets and will bring under monitoring the funds reserved for general corporate purposes.

On the global front, European markets were trading mostly in green led by banks and retail shares, although rising coronavirus cases fuelled concerns about the economic outlook for next year. Asian markets ended mixed as the region's investors positioned their portfolios for the New Year and continued to grapple with increasing global numbers of Omicron coronavirus cases.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57806.49	-90.99	-0.16
NIFTY	17213.60	-19.65	-0.11
MIDCAP	24684.86	30.97	0.13
SMLCAP	29066.03	143.14	0.49
BSEFMC	13599.98	-35.26	-0.26
AUTO	24540.46	107.22	0.44
POWER	3495.32	-22.94	-0.65
REALTY	3830.99	-2.84	-0.07
BSE IT	37451.05	-55.35	-0.15
BANKEX	39853.41	-173.52	-0.43
OIL GAS	17557.09	-36.27	-0.21
METAL	19068.97	-194.70	-1.01
INDIA VIX	16.24	-0.23	-1.43

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1142	969	41
BSE	2053	1334	87

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4057	3507	16
NSE CASH	43789	43622	0
NSE F&O	6241101	5282087	18

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.74	4.31	1.21
SENSEX	27.39	3.57	0.94

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5016	4009	1007
FII	3418	4393	(975)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	5570.47	5732.12	(162)
Index Options	478975.67	474342.27	4633
Stock Futures	27846.91	28111.36	(264)
Stock Options	14513.98	14330.54	183

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.20	1.34
BANK NIFTY	0.72	0.93

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.92	96.20	-0.29

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.461	6.461	0.00
USA	1.550	1.481	4.63

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1804.25	-2.26	-0.13
Silver	22.82	-0.19	-0.82
Crude-Oil	76.47	0.49	0.64
Brent-Crude	79.17	0.23	0.29

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Jan -21 USD-INR	74.95	-0.04	-0.05
27 Jan -21 EUR-INR	84.75	-0.32	-0.37
27 Jan -21 GBP-INR	100.63	-0.26	-0.26
27 Jan -21 JPY- INR	65.27	-0.12	-0.19

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17214	17116	17165	17225	17274	17335
SENSEX	57806	57450	57628	57863	58041	58275
NIFTY FUTURES	17199	17123	17161	17224	17262	17325
BANK NIFTY	35045	34617	34831	35105	35319	35592
CNX IT	38275	38011	38143	38314	38446	38617
CNX MIDCAP	30135	29949	30042	30150	30243	30351
CNX SMALLCAP	11105	10997	11051	11094	11148	11191
INDIA VIX	16.24	15.24	15.74	16.30	16.80	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	Neutral	Neutral	Buy
CNX SMALLCAP	Neutral	Neutral	Buy
INDIA VIX	Sell	Neutral	Neutral

## SECURITIES BAN IN F&O TRADES FOR 30-12-2021

IBULHSGFIN, IDEA, RBLBANK



# TECHNICAL VIEWS



## NIFTY

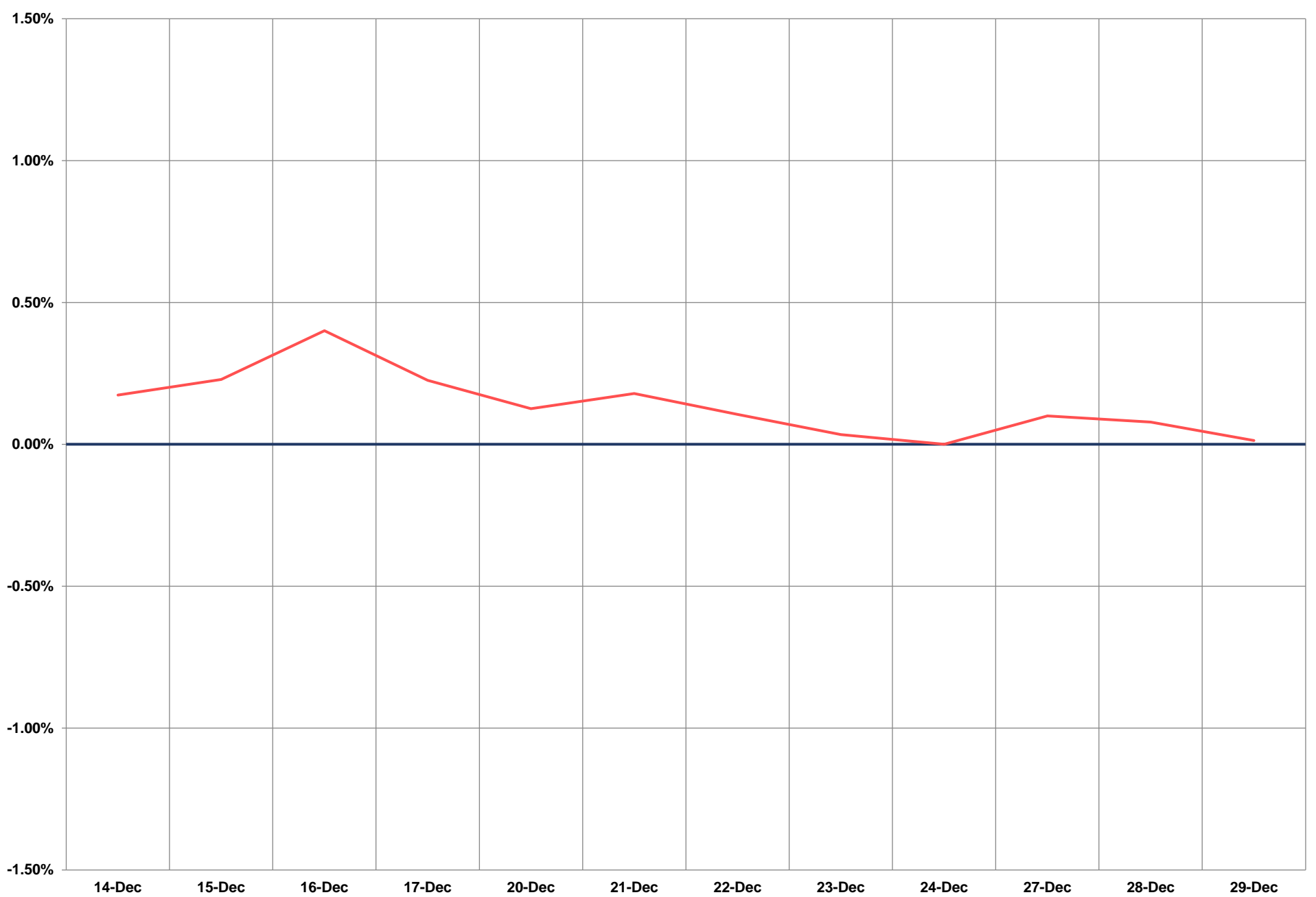
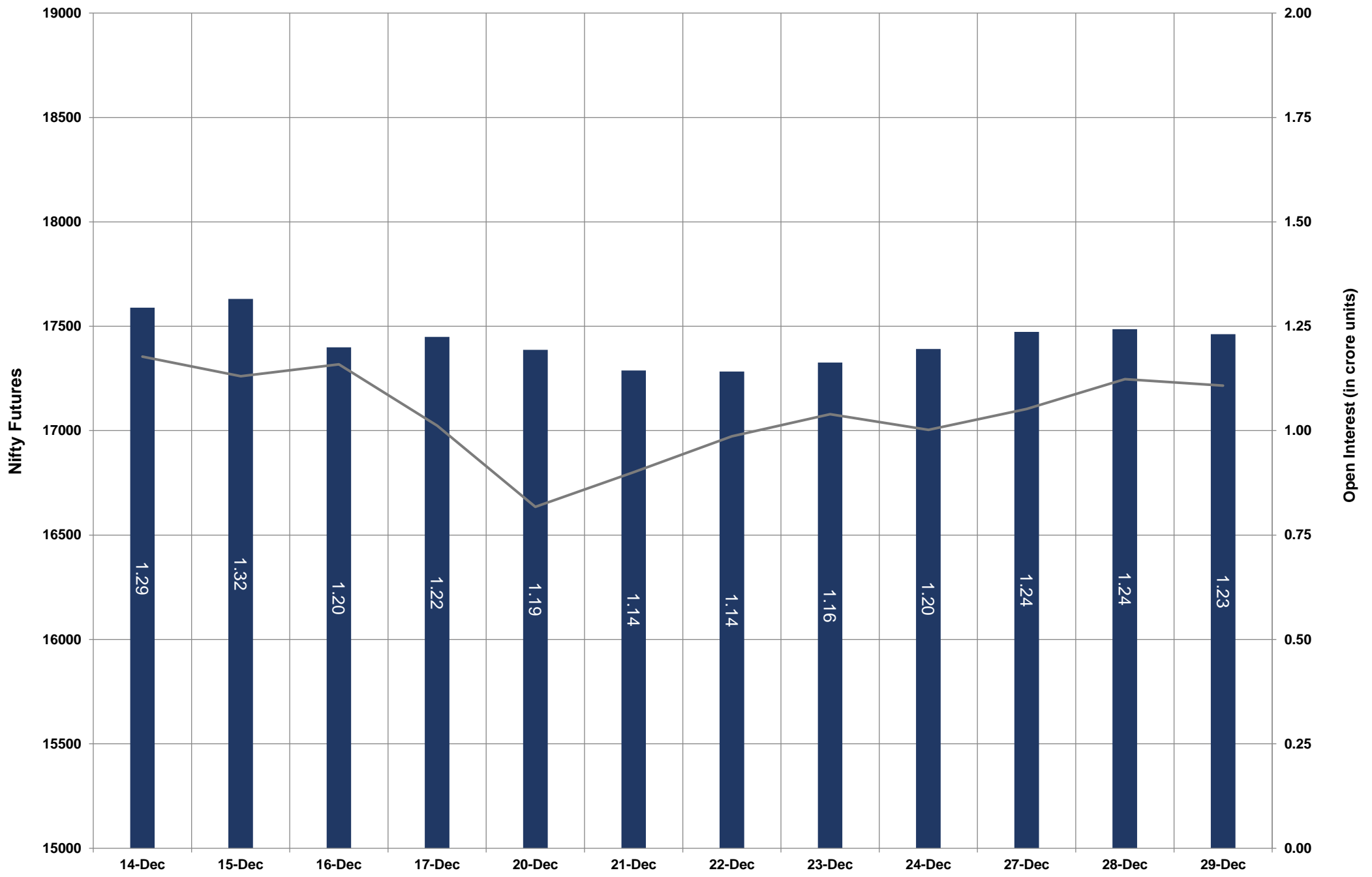


- Nifty Cash = 17,213.60 (-0.12)
- Resistance levels = 17,270 and 17,390
- Support levels = 17,180 and 17,080

# TECHNICAL VIEWS



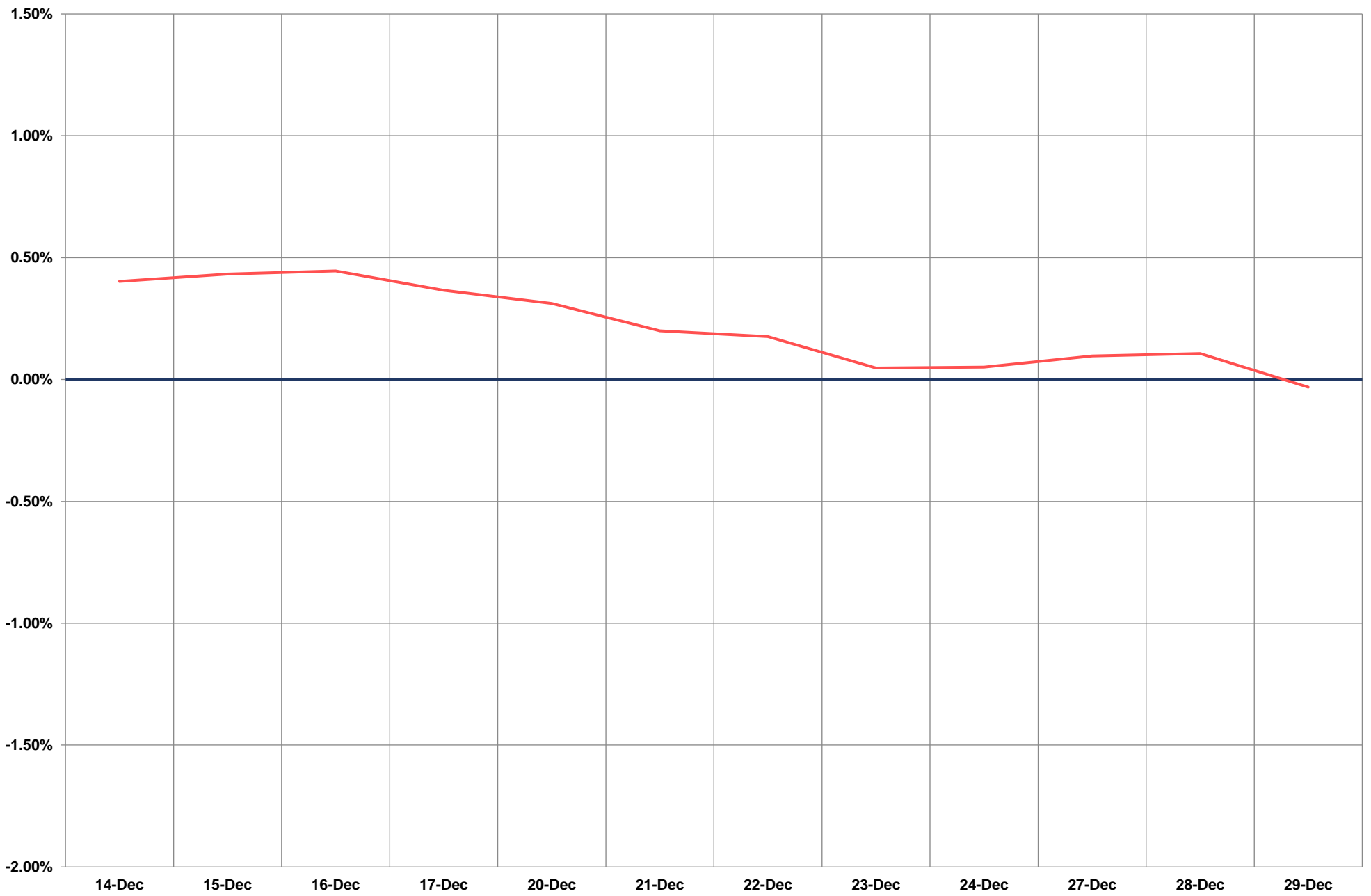
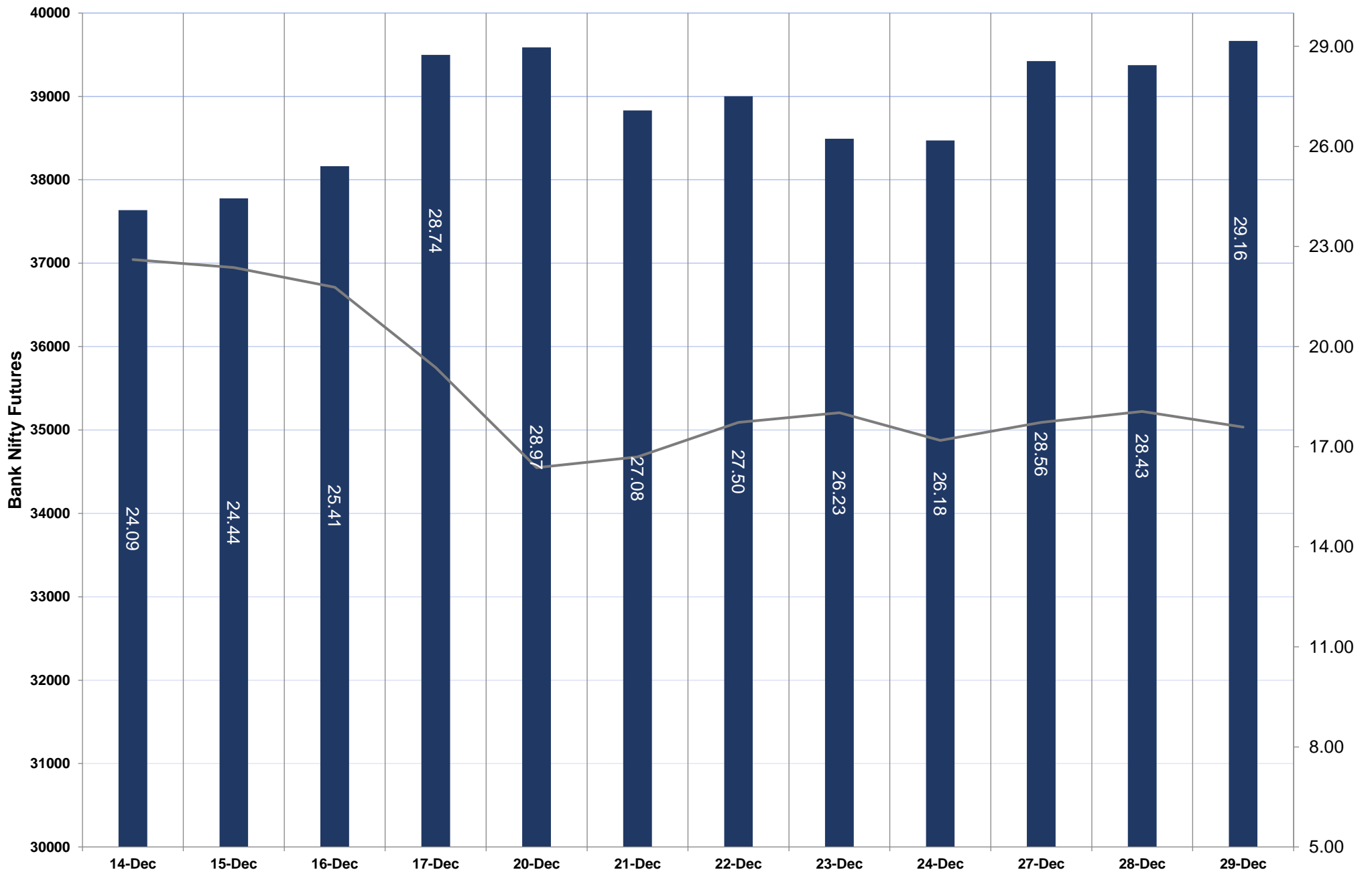
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

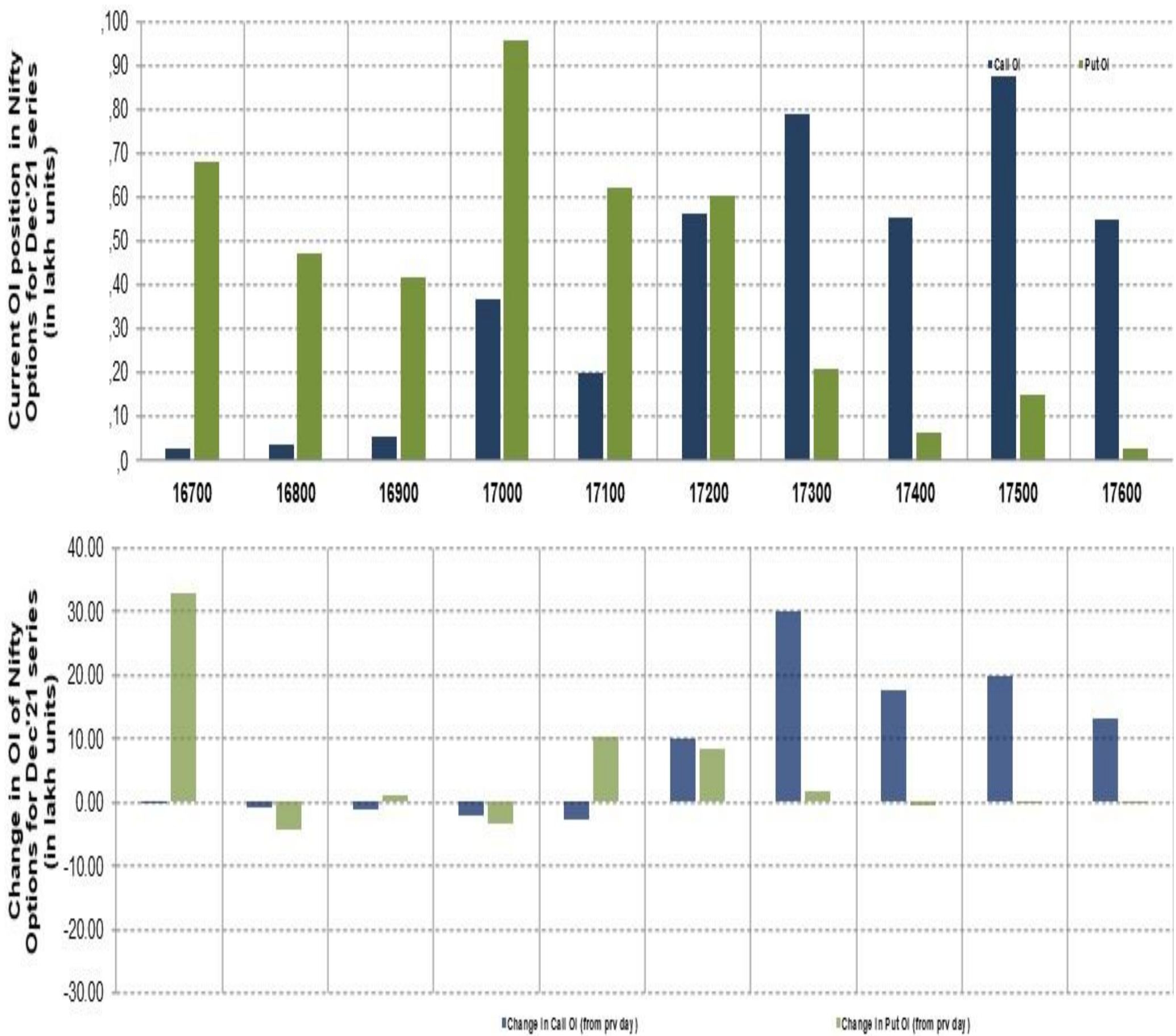




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **2.00 million** in Open Interests is **Strike Price of 17,500**
- **Most Active Nifty Put** with a reduction of **0.33 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **8.80 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **9.60 millions** for Puts at **Strike Price of 17,000**

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