



# MORNING MANTRA



Daily Derivatives & Market Report

Dec 31, 2021



The last day of 2021 remained cheerful for the Indian equity benchmarks, as bulls held a tight grip over the Dalal Street. After a positive start, markets remained strong during trading session, as India Ratings and Research (Ind-Ra) said that higher tax and non-tax revenue collections this fiscal are expected to more than offset the shortfall in disinvestment revenue, leading to the fiscal deficit coming in at 6.6 per cent of GDP in FY22, or 20 basis points lower than the budgeted target.

Traders remained positive during the day, as markets regulator Sebi extended the deadline till September 30 next year for the applicability of the tweaked reporting requirements for alternative investment funds (AIFs). Earlier, the deadline was December 31, 2021. Besides, a High-Level Committee chaired by Union Home Minister Amit Shah has approved Rs 3,063.21 crore of additional central assistance to six states under the National Disaster Response Fund.

Key indices maintained gains in the second half of the trading session, as sentiments remained upbeat after India's agricultural and processed food exports have grown at a steady pace in the last decade notwithstanding several logistical challenges faced in the global trade of the commodities. Exports of agricultural and processed food products under Agricultural and Processed Food Products Export Development Authority (APEDA) basket rose to \$20,674 million (Rs 15,30,50 crore) during 2020-21, from \$17,321 million (Rs 83,484 crore) in 2011-12.

On the global front, European markets were trading in red. Asian markets ended mostly higher on Friday, after industrial output in South Korea advanced a seasonally adjusted 5.1 percent on month in November. The Statistics Korea said that easily beat expectations for an increase of 2.5 percent following the upwardly revised 2.9 percent contraction in October (originally -3.0 percent). On a yearly basis, industrial production advanced 5.9 percent - again exceeding forecasts for 3.2 percent and accelerating from 4.5 percent in the previous month.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58253.82	459.50	0.80
NIFTY	17354.05	150.10	0.87
MIDCAP	24970.08	339.27	1.38
SMLCAP	29457.76	336.72	1.16
BSEFMC	13784.58	173.14	1.27
AUTO	24817.60	422.86	1.73
POWER	3481.71	12.44	0.36
REALTY	3841.12	48.15	1.27
BSE IT	37844.49	32.17	0.09
BANKEX	40408.50	542.01	1.36
OIL GAS	17508.03	201.48	1.16
METAL	19245.75	396.33	2.10
INDIA VIX	16.22	-0.34	-2.08

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1524	598	53
BSE	2413	975	92

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3941	3908	1
NSE CASH	44546	53784	(17)
NSE F&O	3226284	12317453	(74)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	24.11	4.37	1.19
SENSEX	27.87	3.63	0.92

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	4854	3688	1166
FII	4083	3508	575

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	3595.73	2711.76	884
Index Options	222954.12	226191.92	(3238)
Stock Futures	9893.63	8753.77	1140
Stock Options	8764.56	9283.94	(519)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.41	1.18
BANK NIFTY	0.99	0.87

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.95	95.97	-0.02

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.457	6.469	-0.19
USA	1.502	1.515	-0.89

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1819.16	3.43	0.19
Silver	23.10	0.03	0.11
Crude-Oil	75.70	-1.29	-1.68
Brent-Crude	78.27	-1.26	-1.60

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
27 Jan -21 USD-INR	74.57	-0.06	-0.09
27 Jan -21 EUR-INR	84.56	-0.01	-0.01
27 Jan -21 GBP-INR	100.62	-0.05	-0.05
27 Jan -21 JPY- INR	64.86	-0.04	-0.07

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17354	17169	17261	17331	17424	17493
SENSEX	58254	57607	57930	58170	58493	58733
NIFTY FUTURES	17420	17195	17307	17378	17490	17561
BANK NIFTY	35482	34914	35198	35397	35681	35881
CNX IT	38701	38284	38493	38677	38885	39070
CNX MIDCAP	30443	29961	30202	30341	30582	30721
CNX SMALLCAP	11289	11132	11211	11260	11339	11388
INDIA VIX	16.22	14.77	15.49	16.13	16.85	17.49

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 03-01-2022

NIL



# TECHNICAL VIEWS



## NIFTY

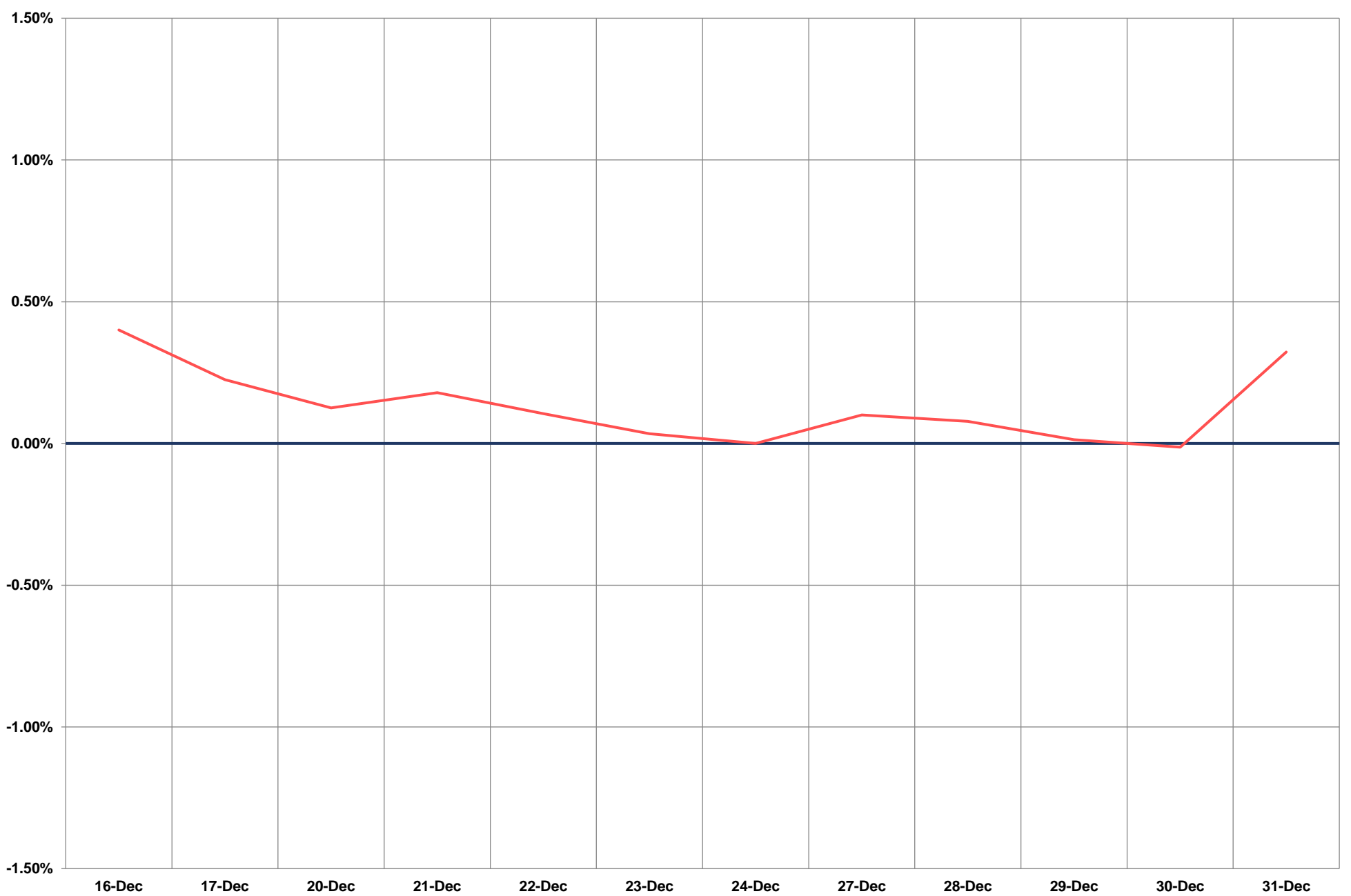
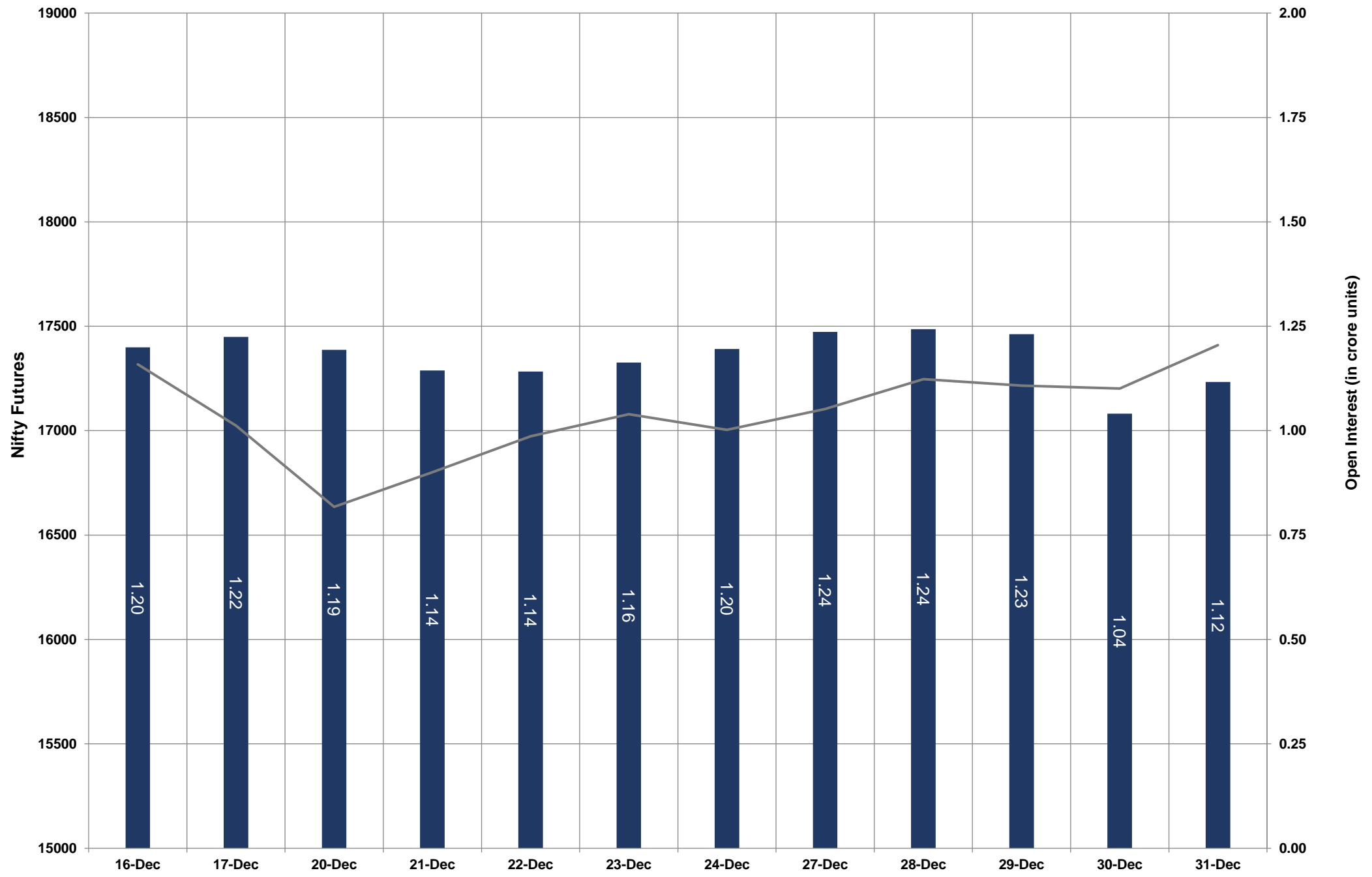


- Nifty Cash = 17,354.05 (+0.87)
- Resistance levels = 17,450 and 17,530
- Support levels = 17,260 and 17,180

# TECHNICAL VIEWS



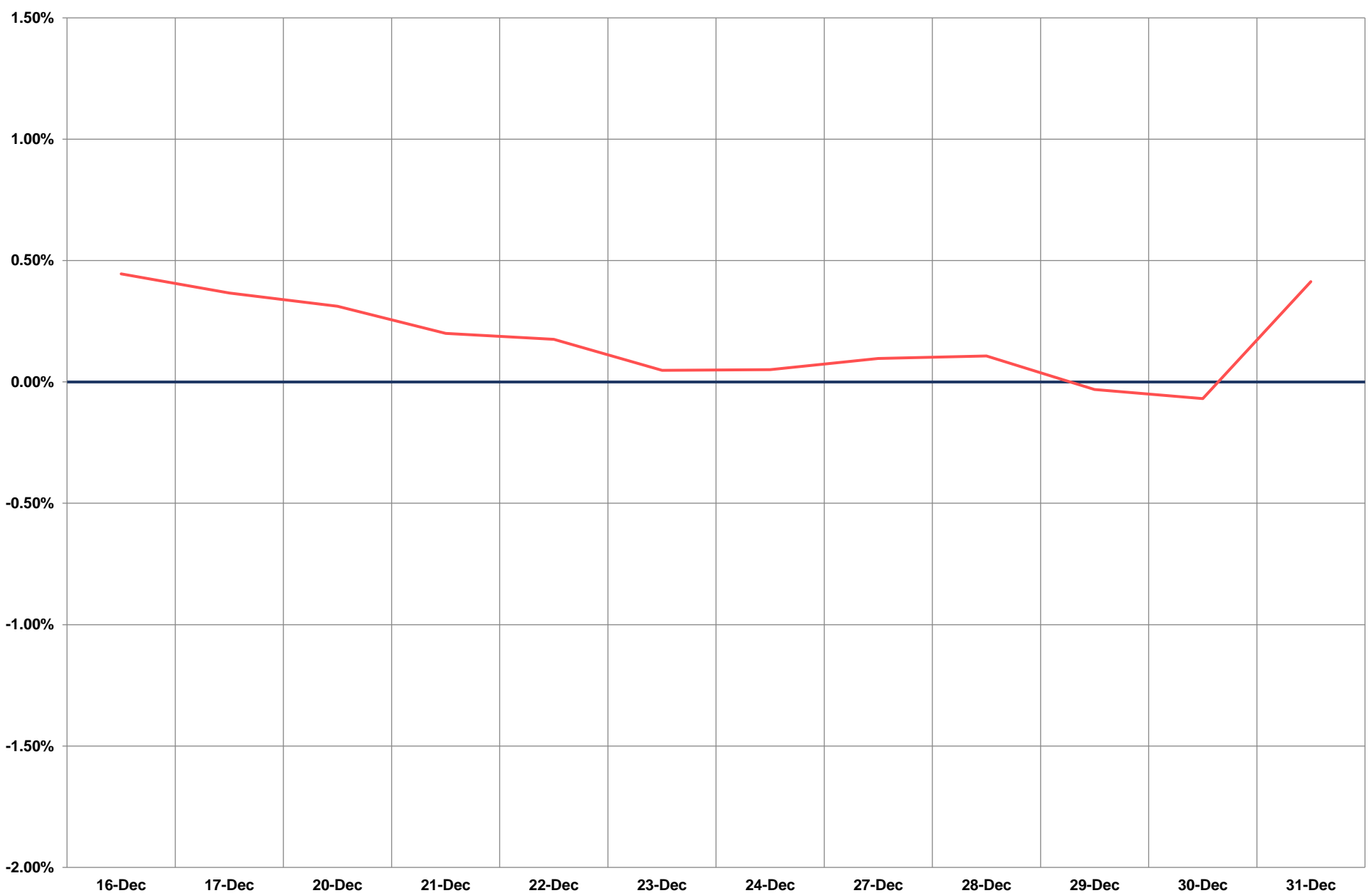
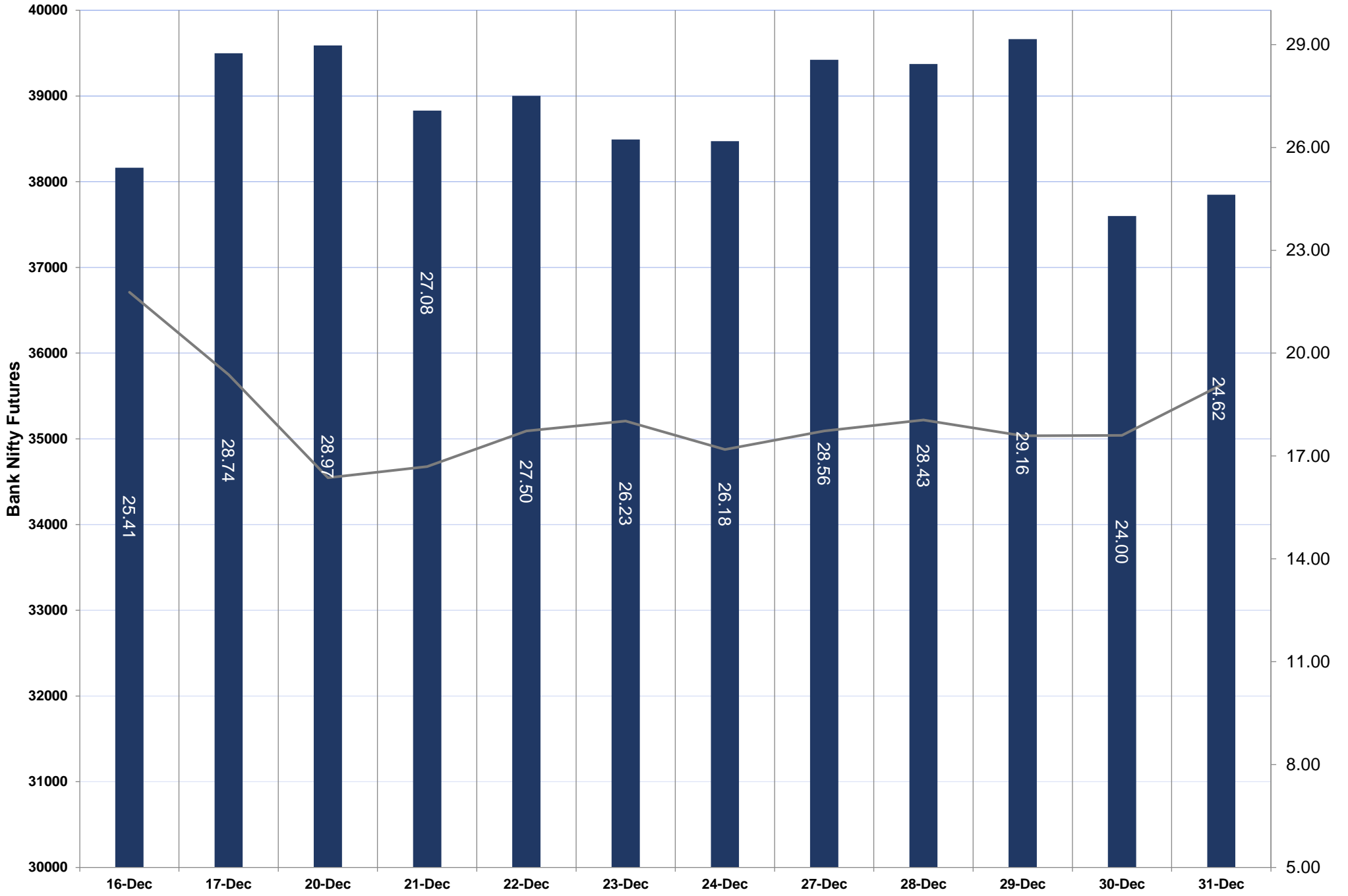
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

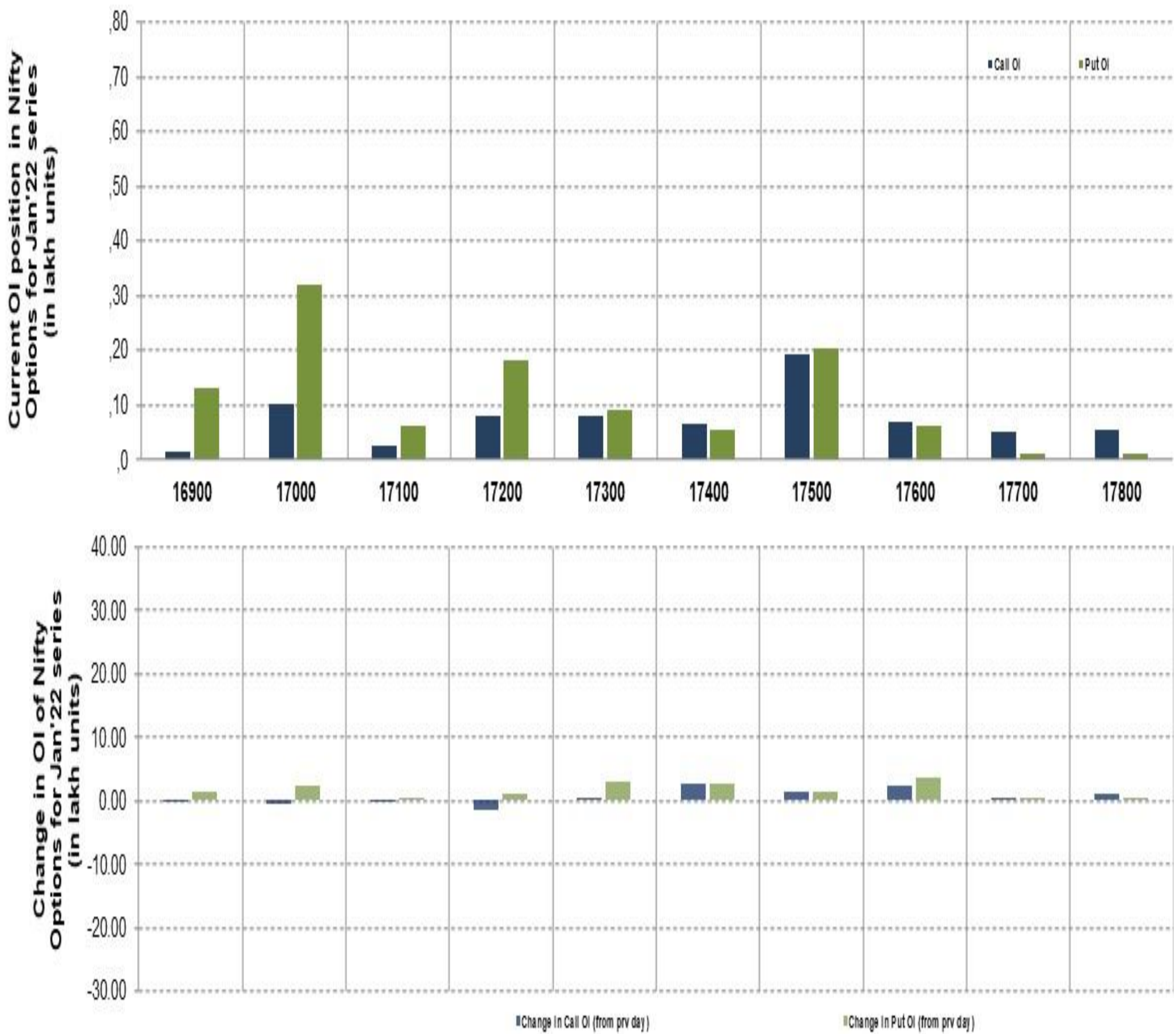




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.13 million** in Open Interests is **Strike Price of 17,500**
- **Most Active Nifty Put** with an addition of **0.25 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **1.90 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **3.20 millions** for Puts at **Strike Price of 17,000**

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