



MORNING MANTRA

WHAT'S RISING

BULLS

BEARS

WHAT'S FALLING

Daily Derivatives & Market Report

Dec 09, 2021



Indian equity benchmarks ended with notable gains on Thursday. After a positive start, markets traded volatile during the trading session, amid reports of foreign fund outflows. Foreign institutional investors (FIIs) net sold shares worth Rs 579.27 crore, as per provisional data available on the NSE. Besides, admitting that credit growth is 'very low' given the size and growth rate of the economy, the Reserve Bank said for both the numbers to match, 'the very very wide output gap' has to close.

Despite volatility, key indices managed to end in green terrain, taking support with Pradeep Multani, President of PHD Chamber of Commerce and Industry's statement that the accommodative policy stance at this juncture would not only pave the way for a double digit GDP growth in the current year 2021-22, but will also help in creating a strong, sustainable and vibrant economy going forward. He also said that it is inspiring to note that the RBI has retained the projection for GDP growth at 9.5 per cent for 2021-22 despite the prevailing uncertainty caused by a new variant of Coronavirus.

Traders got some support, as the Union Cabinet has approved the continuation of Pradhan Mantri Awaas Yojana (Rural) for another three years to provide financial assistance for the construction of the remaining 155.75 lakh houses under the scheme. The scheme has been extended beyond March 2021, and till March 31, 2024. The total target is to construct 2.95 crore 'pucca' houses.

On the global front, European markets were trading higher as traders bet the global recovery will be resilient to the new virus strain that is spreading around the world. Asian markets ended mostly higher, after consumer prices in China were up 2.3 percent on year in November, the National Bureau of Statistics said on Thursday. That was shy of expectations for a gain of 2.5 percent and up from 1.5 percent in October. On a monthly basis, inflation rose 0.4 percent - exceeding expectations for 0.3 percent but slowing from 0.7 percent in the previous month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58807.13	157.45	0.27
NIFTY	17516.85	47.10	0.27
MIDCAP	25608.33	97.47	0.38
SMLCAP	29014.46	229.69	0.80
BSEFMC	13994.83	201.70	1.46
AUTO	25032.76	110.09	0.44
POWER	3573.17	14.82	0.42
REALTY	3965.86	-6.09	-0.15
BSE IT	35324.30	57.31	0.16
BANKEX	42157.76	-222.59	-0.53
OIL GAS	18189.25	176.54	0.98
METAL	19724.96	132.28	0.68
INDIA VIX	16.60	-0.67	-3.85

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1280	783	71
BSE	2074	1201	125

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5085	4607	10
NSE CASH	56891	59346	(4)
NSE F&O	15108050	7204539	110

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	24.16	4.39	1.17
SENSEX	27.52	3.59	0.96

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5624	4841	783
FII	6195	7780	(1586)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3334.24	4082.85	(749)
Index Options	1019233.28	1012319.14	6914
Stock Futures	10754.05	11176.36	(422)
Stock Options	9822.38	9773.83	49

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.24	1.26
BANK NIFTY	0.90	1.17

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.10	95.89	0.24

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.349	6.347	0.03
USA	1.496	1.509	-0.89

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1779.81	-3.59	-0.20
Silver	22.25	-0.20	-0.90
Crude-Oil	71.86	-0.50	-0.69
Brent-Crude	75.26	-0.56	-0.69

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES			
Expiry	Close	Change Points	% Change
29 Dec -21 USD-INR	75.71	0.09	0.12
29 Dec -21 EUR-INR	85.72	0.32	0.38
29 Dec -21 GBP-INR	99.92	0.05	0.05
29 Dec -21 JPY- INR	66.68	-0.04	-0.06

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS						
Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17517	17316	17417	17480	17580	17644
SENSEX	58807	58130	58469	58679	59018	59228
NIFTY FUTURES	17557	17347	17452	17522	17626	17696
BANK NIFTY	37082	36608	36845	37121	37359	37635
CNX IT	35946	35337	35642	35878	36182	36419
CNX MIDCAP	30955	30597	30776	30878	31057	31159
CNX SMALLCAP	11161	10977	11069	11127	11220	11278
INDIA VIX	16.60	14.63	15.61	16.53	17.51	18.43

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	Neutral	Buy	Neutral

SECURITIES BAN IN F&O TRADES FOR 10-12-2021	
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TECHNICAL VIEWS



NIFTY

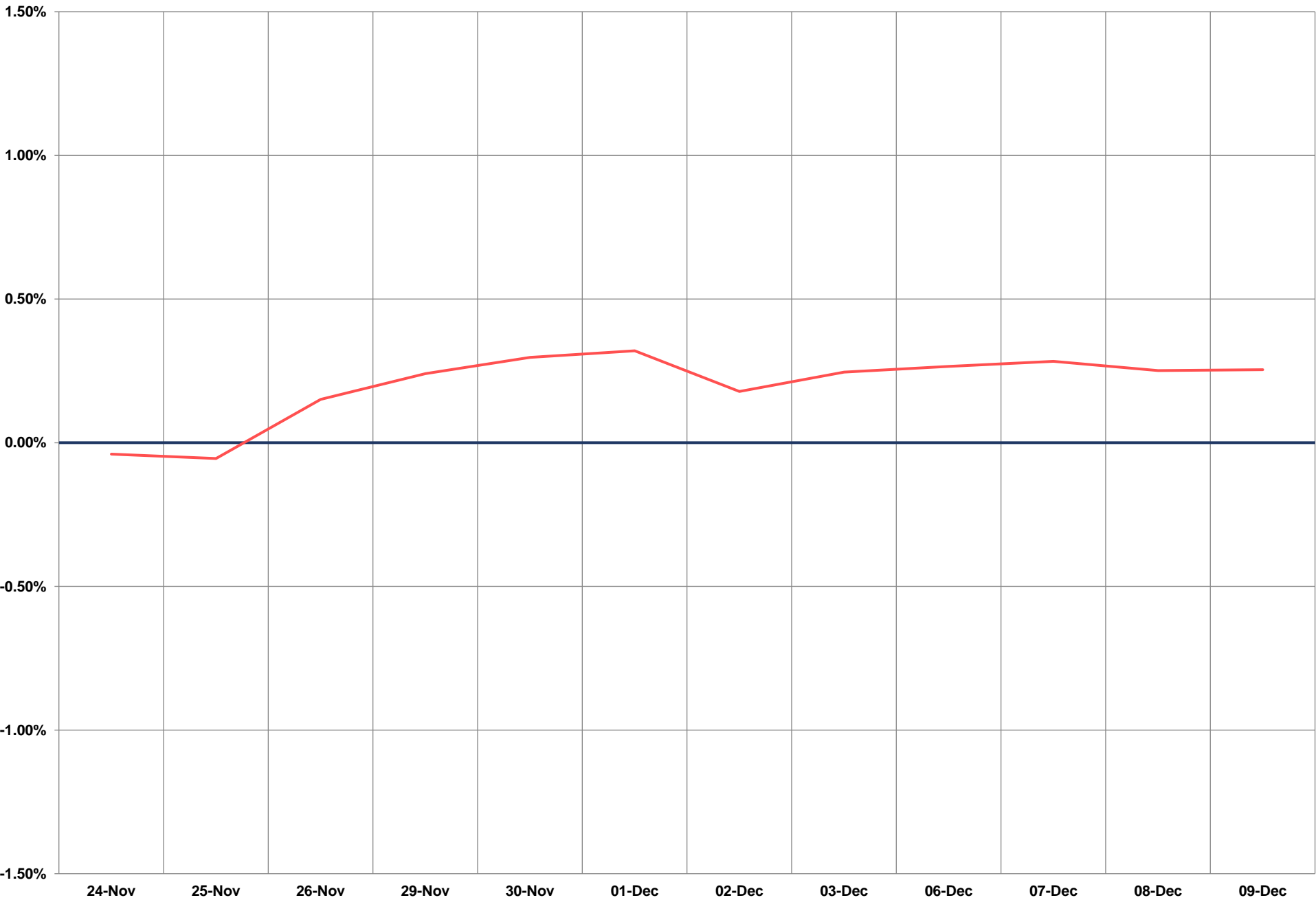
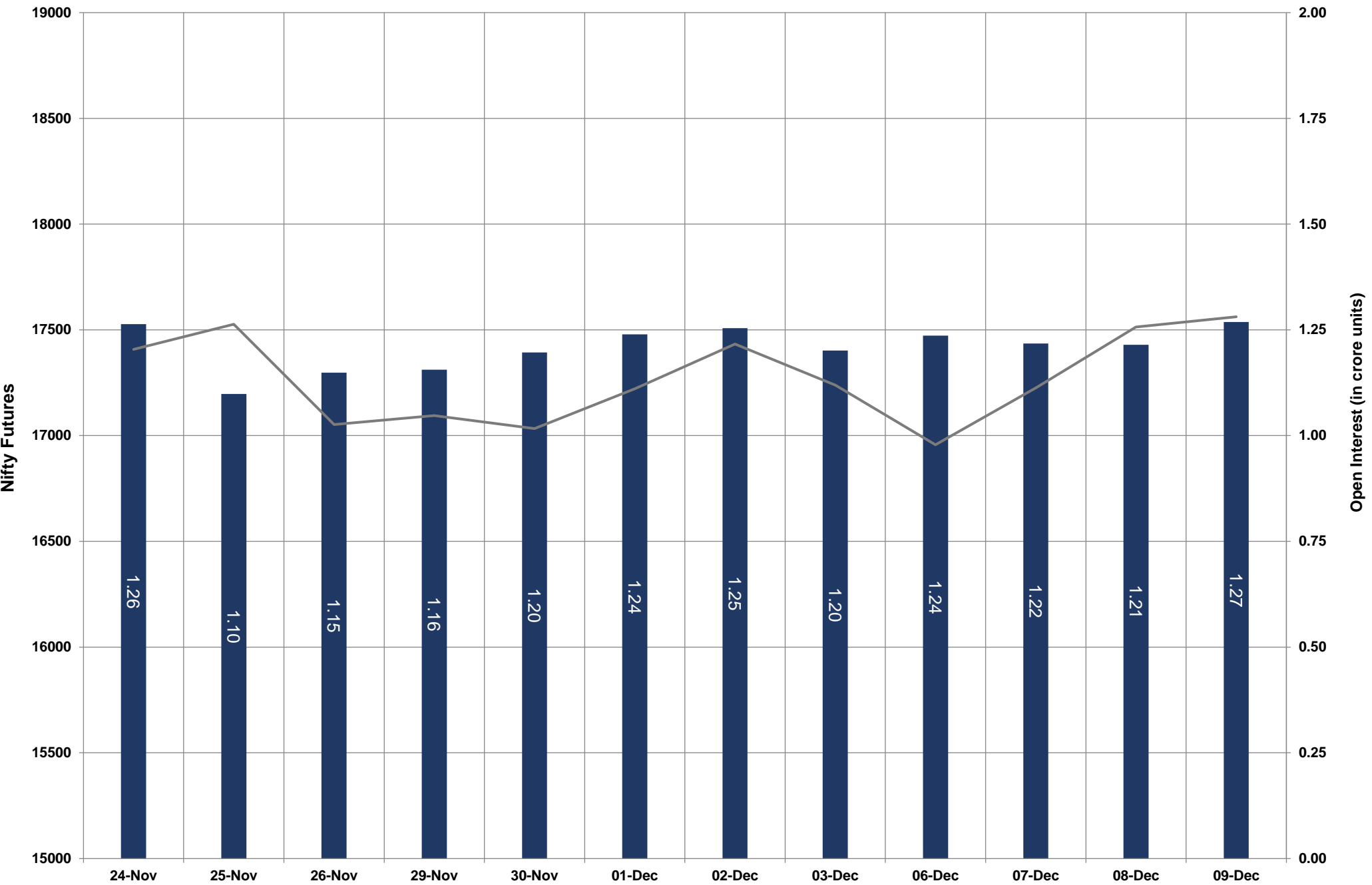


- Nifty Cash = 17,516.85 (+0.27)
- Resistance levels = 17,690 and 17,780
- Support levels = 17,430 and 17,380

TECHNICAL VIEWS



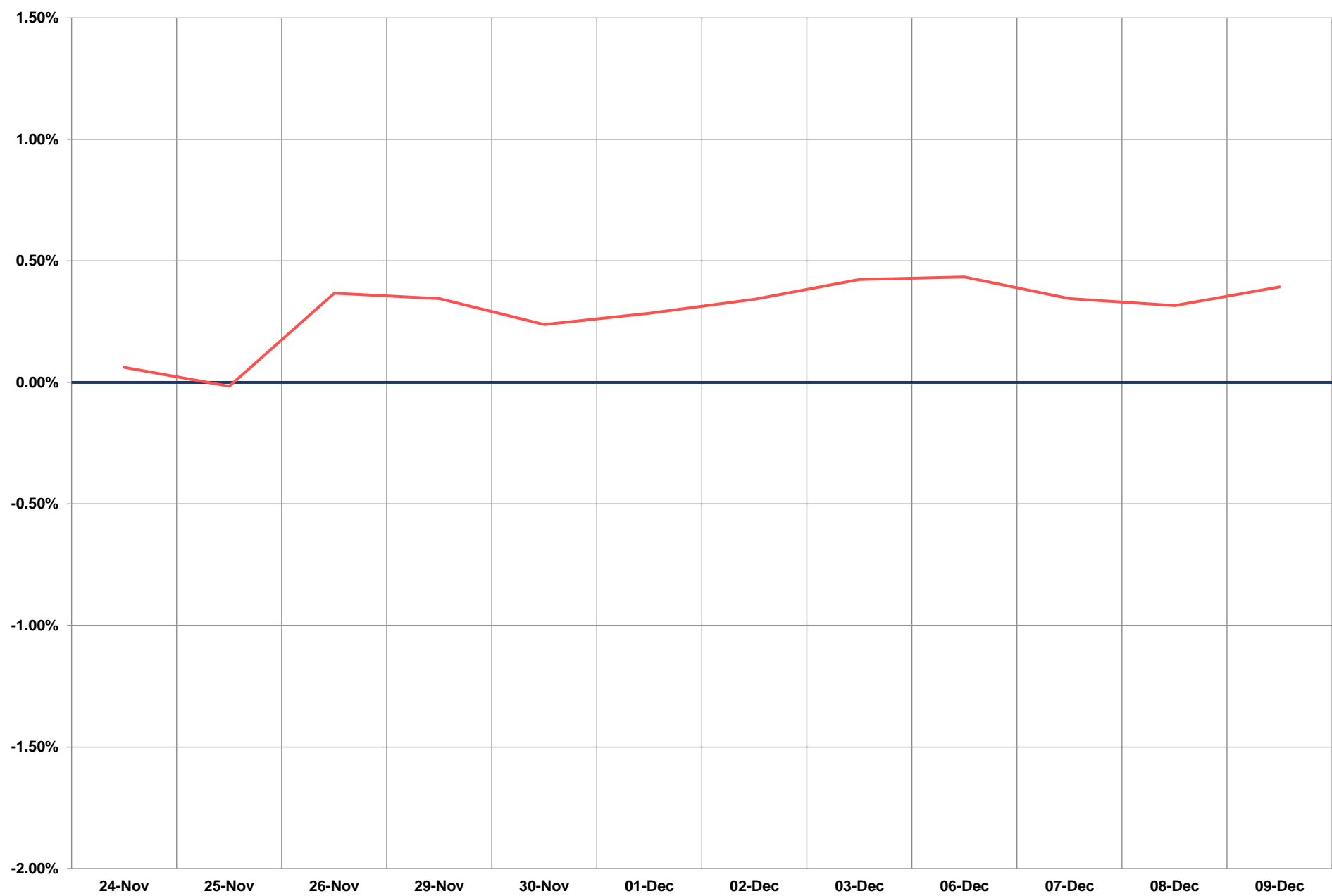
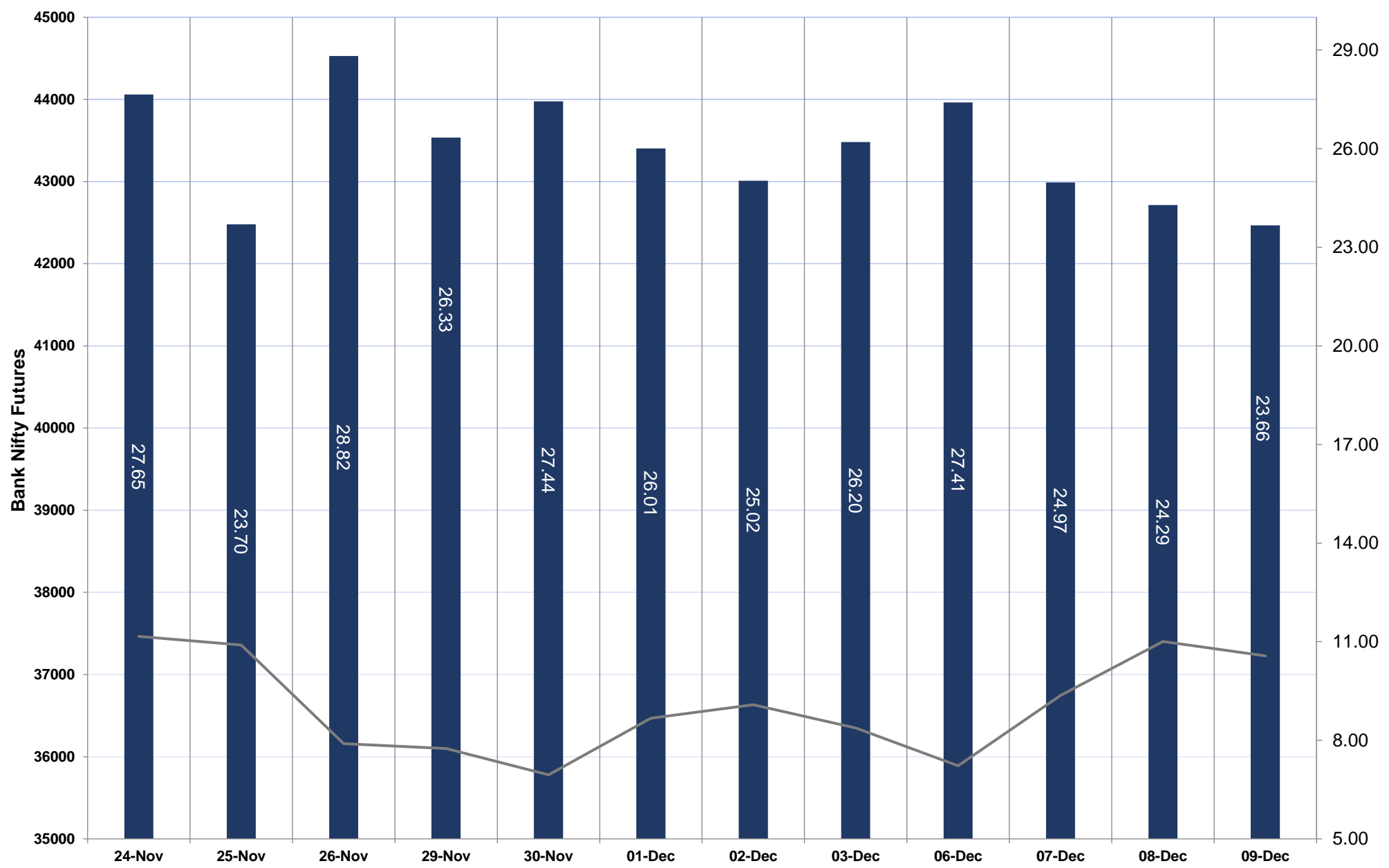
NIFTY FUTURES



TECHNICAL VIEWS



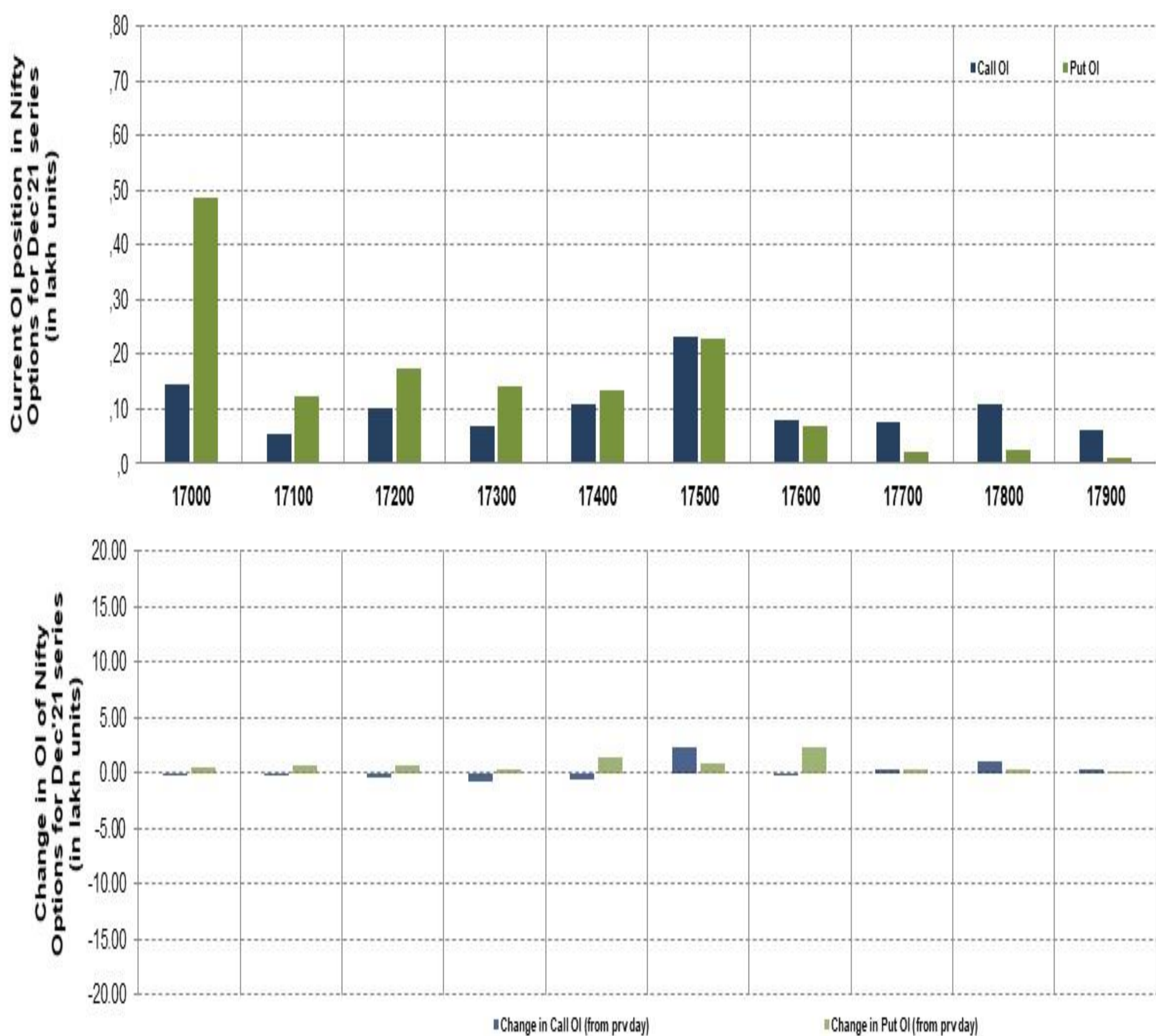
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.24 million** in Open nterests is **Strike Price of 17,500**
- **Most Active Nifty Put** with an addition of **0.04 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest an outstanding** was **2.30 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **5.00 millions** for Puts at **Strike Price of 17,000**

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