



MORNING MANTRA



Daily Derivatives & Market Report

Dec 15,2021



Indian equity benchmarks remained under a grip of bears on Wednesday. After a cautious start, markets traded lower during the trading session, as concerns about the Omicron variant of COVID-19 spooked investors. Eight more cases of the Omicron variant of coronavirus were detected in Maharashtra on Tuesday, out of which seven were reported in Mumbai city. Domestic sentiments dampened as the Asian Development Bank for the second time in three months has scaled down India's growth estimate for the fiscal year ending March 2022 due to supply chain issue of industries.

However, in the second half of the trading session, key indices staged some recovery, taking support with Foreign Secretary Harsh Vardhan Shringla's statement that the Indian economy is rapidly recovering from the pandemic-induced downturn and is returning to its trajectory of rapid growth. He also said India's trade figures are promising and that the total foreign direct investment the country received in the current financial year stood at \$81.72 billion (one billion is equal to Rs 100 crore), the highest ever.

But, in the last hour of the trade, markets witnessed sharp fall to end lower, as the Centre for Monitoring Indian Economy (CMIE) stated that the urban unemployment rate spiked to the double-digit rate for the first time in 17 weeks, to be 10.09% for the week-ended December 12, pushing the country's overall jobless rate to a nine-week high of 8.53%. Traders paid no heed towards the government data showing that India's merchandise exports jumped 27.16 per cent to \$30.04 billion in November on the back of good performance by sectors like petroleum products, engineering goods and electronic items.

On the global front, European markets were trading mostly in green ahead of a crucial Federal Reserve meeting, while political turmoil weighed on U.K. markets. Asian markets ended mostly higher, after industrial output in China was up 3.8 percent on year in November, the National Bureau of Statistics said on Wednesday - exceeding expectations for an increase of 3.6 percent and up from 3.5 percent in October. The bureau also said that fixed asset investment climbed an annual 5.2 percent - missing forecasts for 5.4 percent and down from 6.1 percent in the previous month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57788.03	-329.06	-0.57
NIFTY	17221.40	-103.50	-0.60
MIDCAP	25327.12	-149.74	-0.59
SMLCAP	29244.83	-101.29	-0.35
BSEFMC	13729.54	-70.38	-0.51
AUTO	24930.26	123.11	0.50
POWER	3619.14	-23.50	-0.65
REALTY	3955.97	-71.81	-1.78
BSE IT	35056.62	-366.44	-1.03
BANKEX	41864.15	-55.28	-0.13
OIL GAS	18089.30	-158.14	-0.87
METAL	19606.40	-202.49	-1.02
INDIA VIX	17.22	0.27	1.58

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	848	1231	69
BSE	1665	1681	108

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4142	4388	(6)
NSE CASH	52529	58373	(10)
NSE F&O	6613755	6272474	5

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.75	4.31	1.20
SENSEX	26.98	3.52	0.98

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5721	4168	1553
FII	5374	8781	(3407)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2590.68	3006.40	(416)
Index Options	469460.07	461915.14	7545
Stock Futures	9907.29	11682.78	(1775)
Stock Options	10317.86	10345.16	(27)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.79	0.84
BANK NIFTY	0.71	0.74

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.48	96.57	-0.09

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.364	6.356	0.13
USA	1.446	1.439	0.50

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1770.99	-1.46	-0.08
Silver	21.83	-0.13	-0.59
Crude-Oil	69.93	-0.80	-1.13
Brent-Crude	73.03	-0.67	-0.92

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 Dec -21 USD-INR	76.39	0.45	0.59
29 Dec -21 EUR-INR	86.03	0.09	0.11
29 Dec -21 GBP-INR	101.25	0.68	0.68
29 Dec -21 JPY- INR	67.10	0.23	0.35

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17221	17096	17159	17255	17318	17414
SENSEX	57788	57346	57567	57893	58114	58439
NIFTY FUTURES	17248	17119	17183	17281	17346	17444
BANK NIFTY	36790	36532	36661	36872	37001	37212
CNX IT	35737	35254	35496	35778	36019	36302
CNX MIDCAP	30889	30655	30772	30965	31082	31276
CNX SMALLCAP	11219	11105	11162	11246	11303	11387
INDIA VIX	17.22	14.96	16.09	16.90	18.03	18.84

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 16-12-2021

ESCORTS, IBULHSGFIN, IDEA

TECHNICAL VIEWS



NIFTY

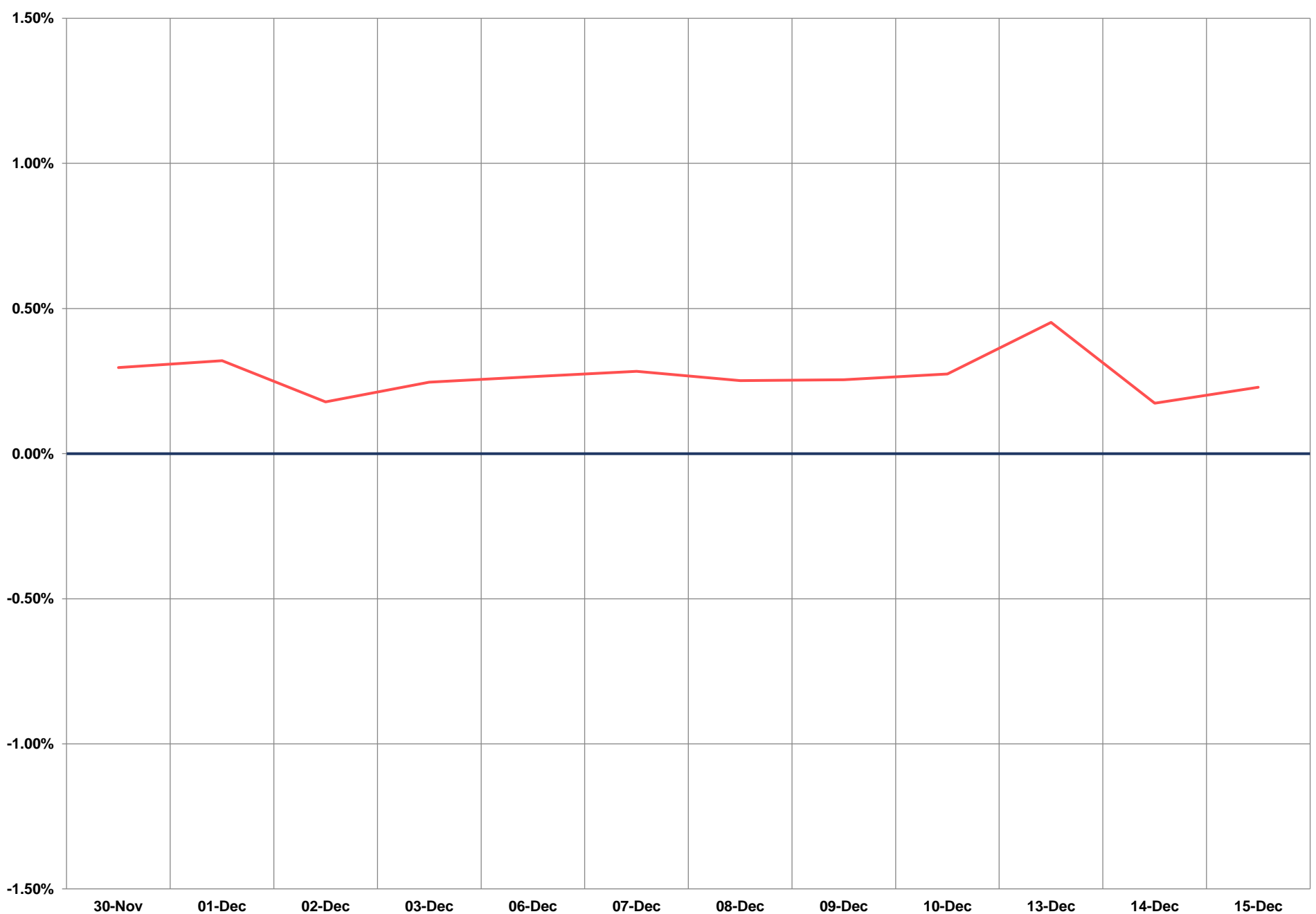
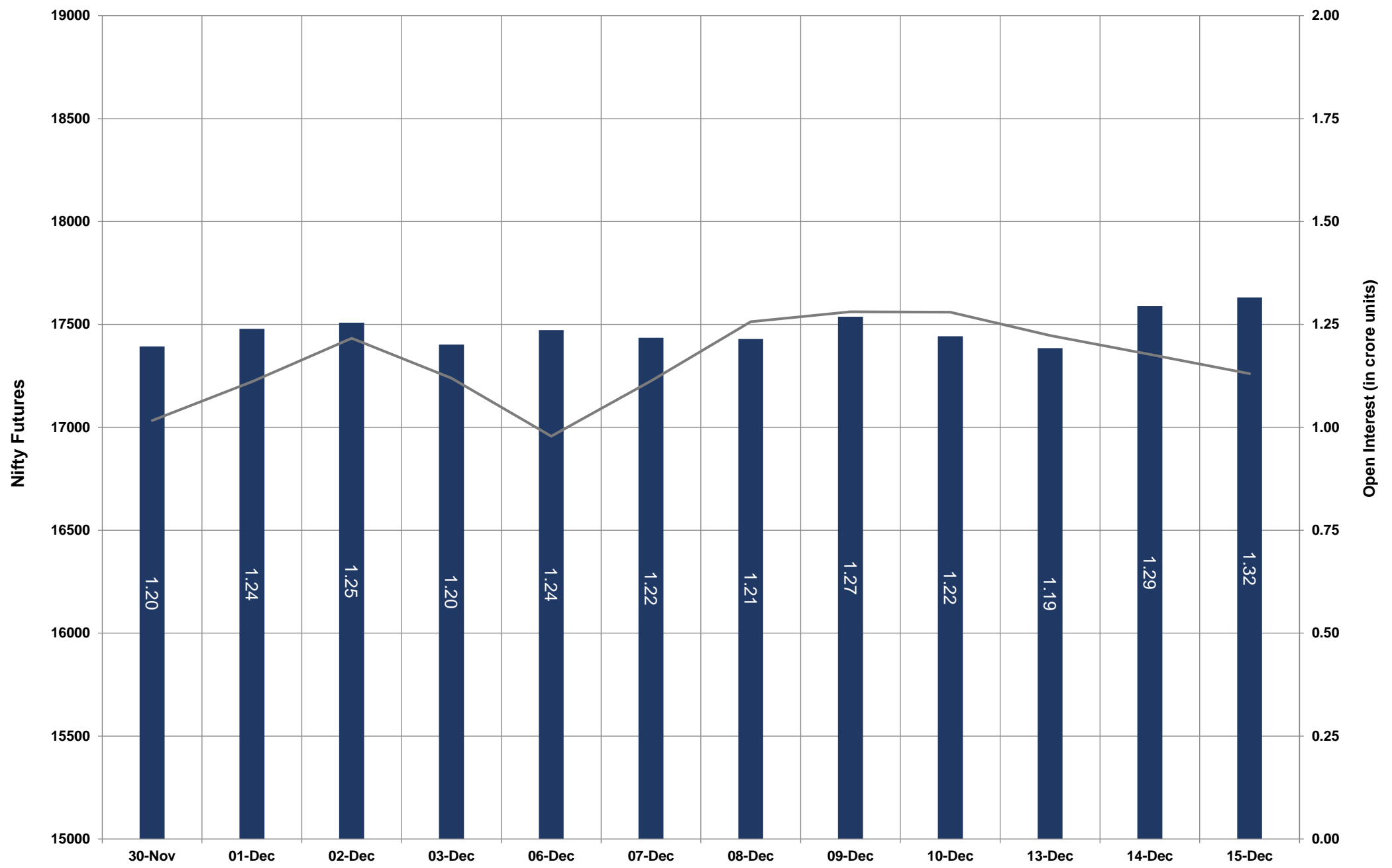


- Nifty Cash = 17,221.40 (-0.60)
- Resistance levels = 17,320 and 17,490
- Support levels = 17,140 and 17,040

TECHNICAL VIEWS



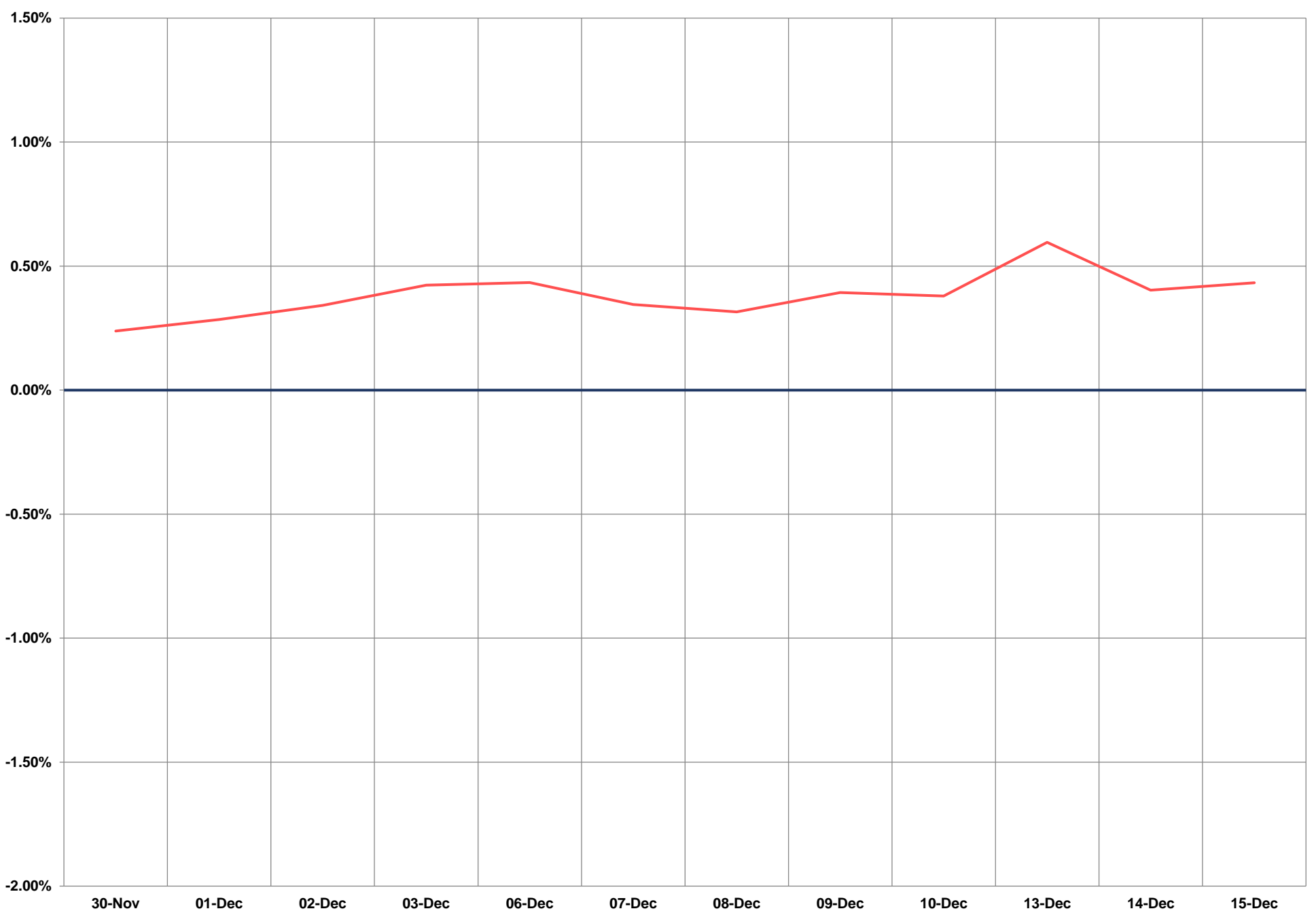
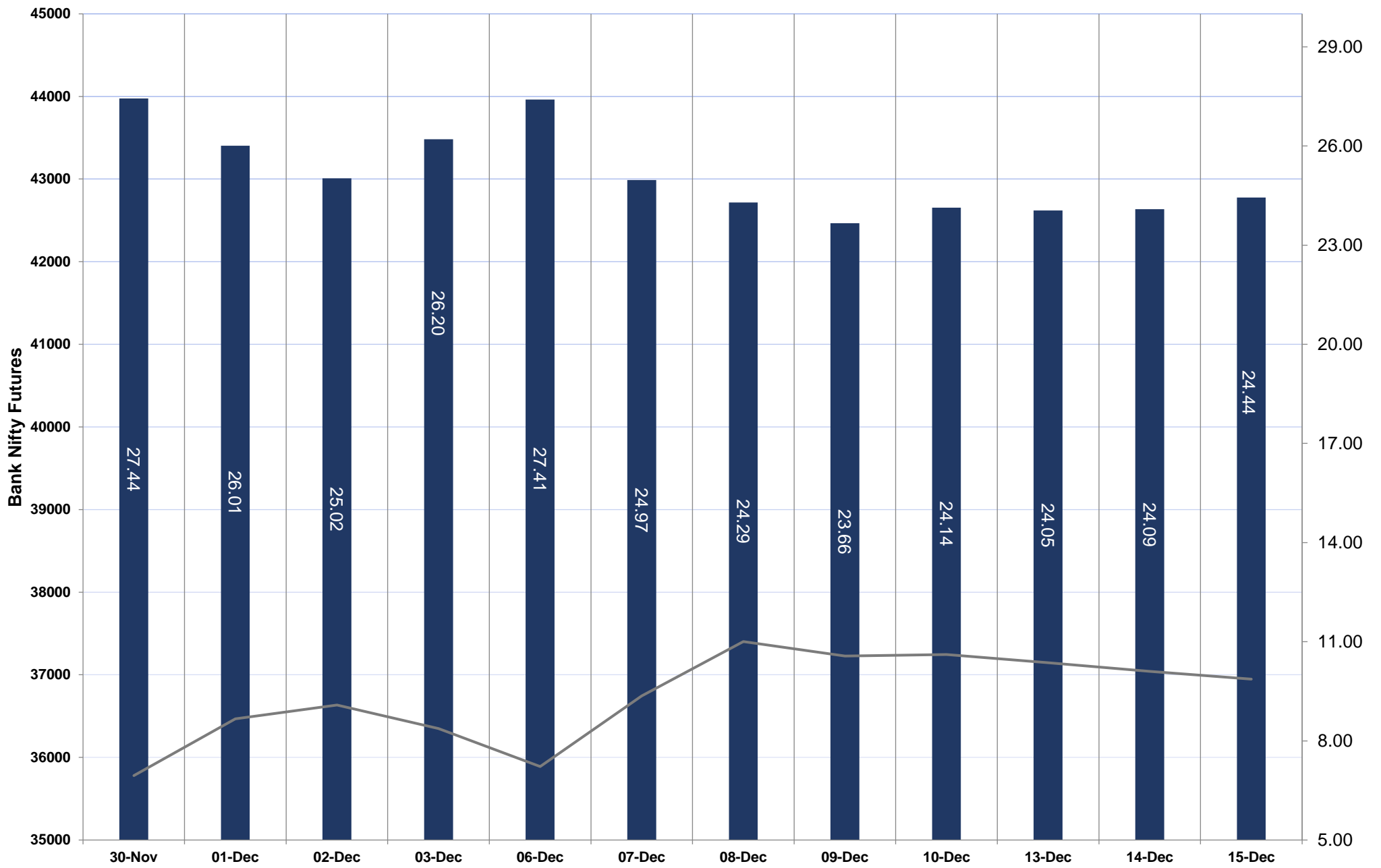
NIFTY FUTURES



TECHNICAL VIEWS



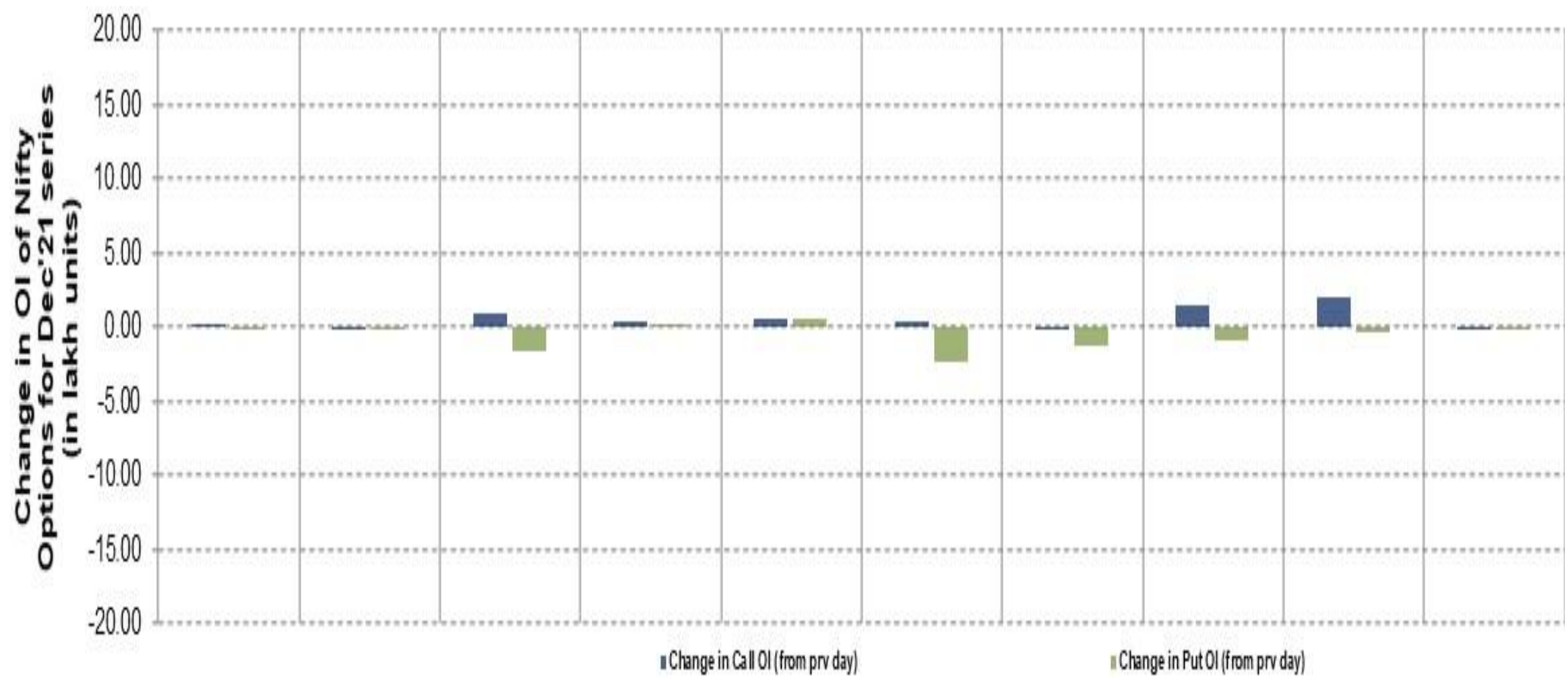
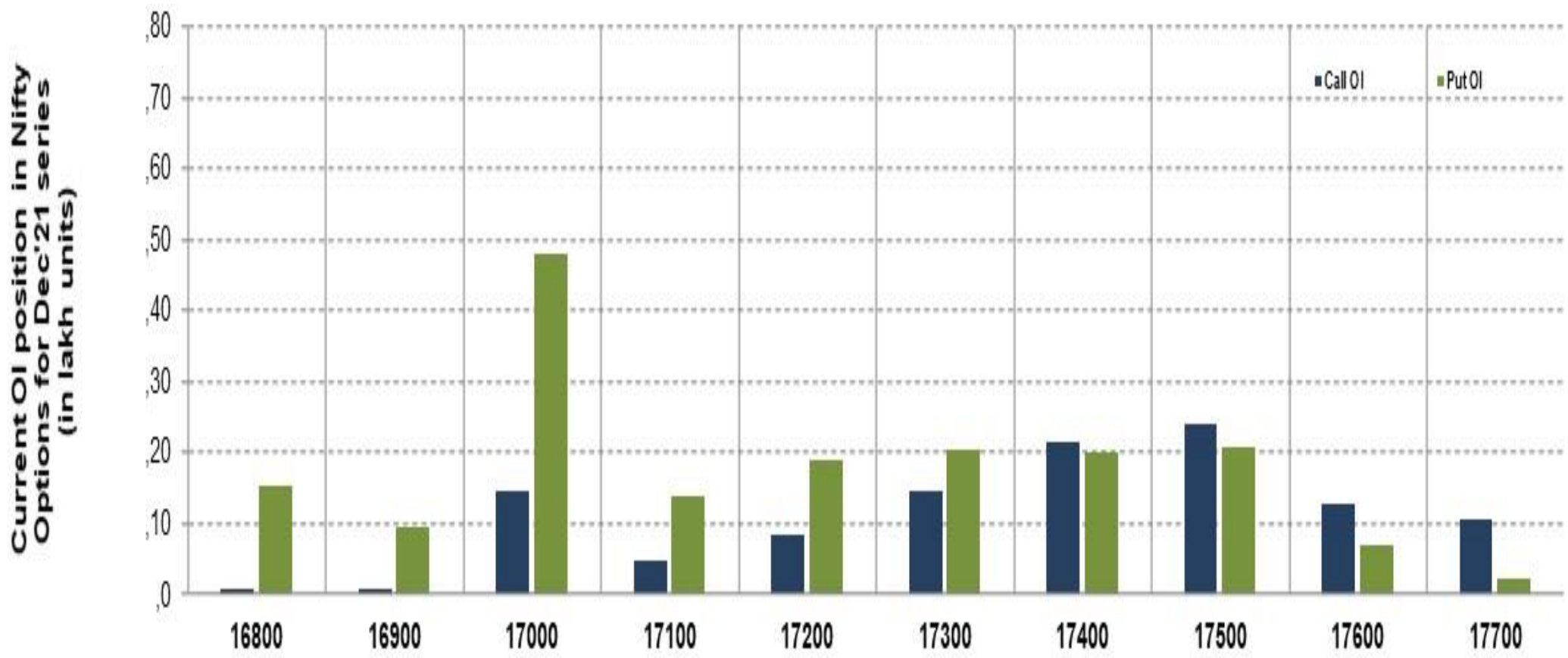
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.15 million** in Open Interests is **Strike Price of 17,500**
- **Most Active Nifty Put** with a reduction of **0.16 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **2.40 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **4.80 millions** for Puts at **Strike Price of 17,000**

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