



MORNING MANTRA

WHAT'S RISING

BULLS

BEARS

WHAT'S FALLING

Daily Derivatives & Market Report

Dec 16, 2021



Indian equity benchmarks ended volatile day in green terrain on Thursday. The start of the day was on a strong note, as traders took encouragement with a private report stating that the New Year will herald the return of normalcy and witness the growth momentum gaining steam, and pegged the real GDP growth estimate at 8.2 per cent for FY2022-23. Some support came after an article on the state of the economy published in RBI Bulletin said that upbeat high-frequency indicators and consumer confidence show that the Indian economy continues to forge ahead, emerging out of shackles of the pandemic

But soon, key indices cut their gains and turned volatile, amid Omicron concerns. State Health Minister Veena George said four more cases of Covid-19 variant Omicron have been confirmed in Kerala. With this the total cases of the variant in Kerala has reached 5 and in India -73.

Despite volatility, markets managed to end in green terrain, as traders got some support, after Prime Minister Narendra Modi said that the Union cabinet's decision on designing and manufacturing semiconductor chips in India would encourage research and innovation, boost manufacturing and help fulfil the dream of Atmanirbhar Bharat. Besides, with an aim to deepen digital payments in the country, the Union Cabinet has approved an incentive scheme to promote RuPayDebit cards and low-value (upto Rs. 2,000) BHIM-UPI transactions (Person-to-Merchant (P2M)) in the country. It will also help in making accessible digital modes of payments to unbanked and marginalized populations, who are outside of the formal banking and financial system.

On the global front, European markets were trading higher after French manufacturers' confidence unexpectedly improved in December. The business confidence index rose to 111 in December from 110 in the previous month. The score was forecast to fall to 109. Asian markets finished in green, even after the manufacturing sector in Japan continued to expand in December, albeit at a slower pace, the latest survey from Jibun Bank showed on Thursday with a manufacturing PMI score of 54.2. That's down from 54.5 in November, although it remains well above the boom-or-bust line of 50 that separates expansion from contraction.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57901.14	113.11	0.20
NIFTY	17248.40	27.00	0.16
MIDCAP	25150.46	-176.66	-0.70
SMLCAP	29055.82	-189.01	-0.65
BSEFMC	13657.08	-72.46	-0.53
AUTO	24779.44	-150.82	-0.60
POWER	3579.06	-40.08	-1.11
REALTY	3924.22	-31.75	-0.80
BSE IT	35494.26	437.64	1.25
BANKEX	41579.01	-285.14	-0.68
OIL GAS	18131.41	42.11	0.23
METAL	19586.03	-20.37	-0.10
INDIA VIX	15.90	-1.32	-7.65

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	713	1353	59
BSE	1411	1957	85

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4455	4142	8
NSE CASH	58946	52529	12
NSE F&O	15001108	6613755	127

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.79	4.32	1.19
SENSEX	27.12	3.54	0.98

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5427	3893	1533
FII	7440	8909	(1469)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4173.23	3345.22	828
Index Options	1106467.37	1102838.97	3628
Stock Futures	11351.08	12144.51	(793)
Stock Options	10525.05	10604.32	(79)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.83	0.79
BANK NIFTY	0.64	0.71

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.22	96.52	-0.30

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.375	6.364	0.17
USA	1.433	1.462	-2.01

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1784.32	4.87	0.27
Silver	22.18	0.11	0.48
Crude-Oil	71.88	1.01	1.43
Brent-Crude	74.77	0.90	1.22

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES			
Expiry	Close	Change Points	% Change
29 Dec -21 USD-INR	76.20	-0.20	-0.27
29 Dec -21 EUR-INR	86.05	-0.01	-0.02
29 Dec -21 GBP-INR	101.10	-0.19	-0.19
29 Dec -21 JPY- INR	66.73	-0.40	-0.59

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS						
Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17248	17077	17162	17271	17357	17465
SENSEX	57901	57320	57610	57974	58265	58628
NIFTY FUTURES	17340	17157	17249	17324	17416	17491
BANK NIFTY	36549	35924	36237	36698	37010	37471
CNX IT	36160	35789	35975	36165	36350	36540
CNX MIDCAP	30677	30273	30475	30813	31015	31354
CNX SMALLCAP	11126	10903	11014	11184	11295	11465
INDIA VIX	15.90	14.17	15.03	16.13	16.99	18.09

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

SECURITIES BAN IN F&O TRADES FOR 17-12-2021	
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TECHNICAL VIEWS



NIFTY

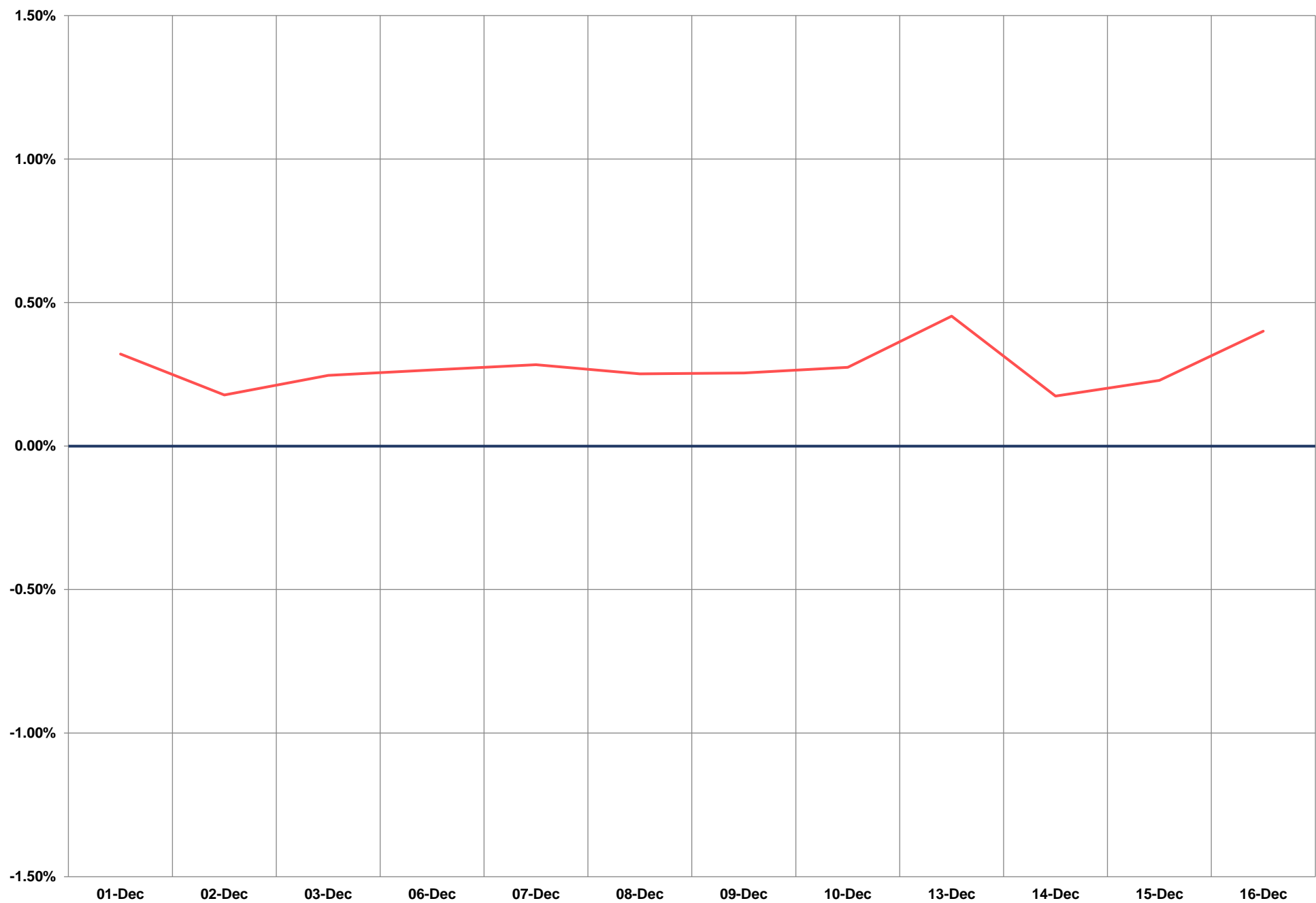
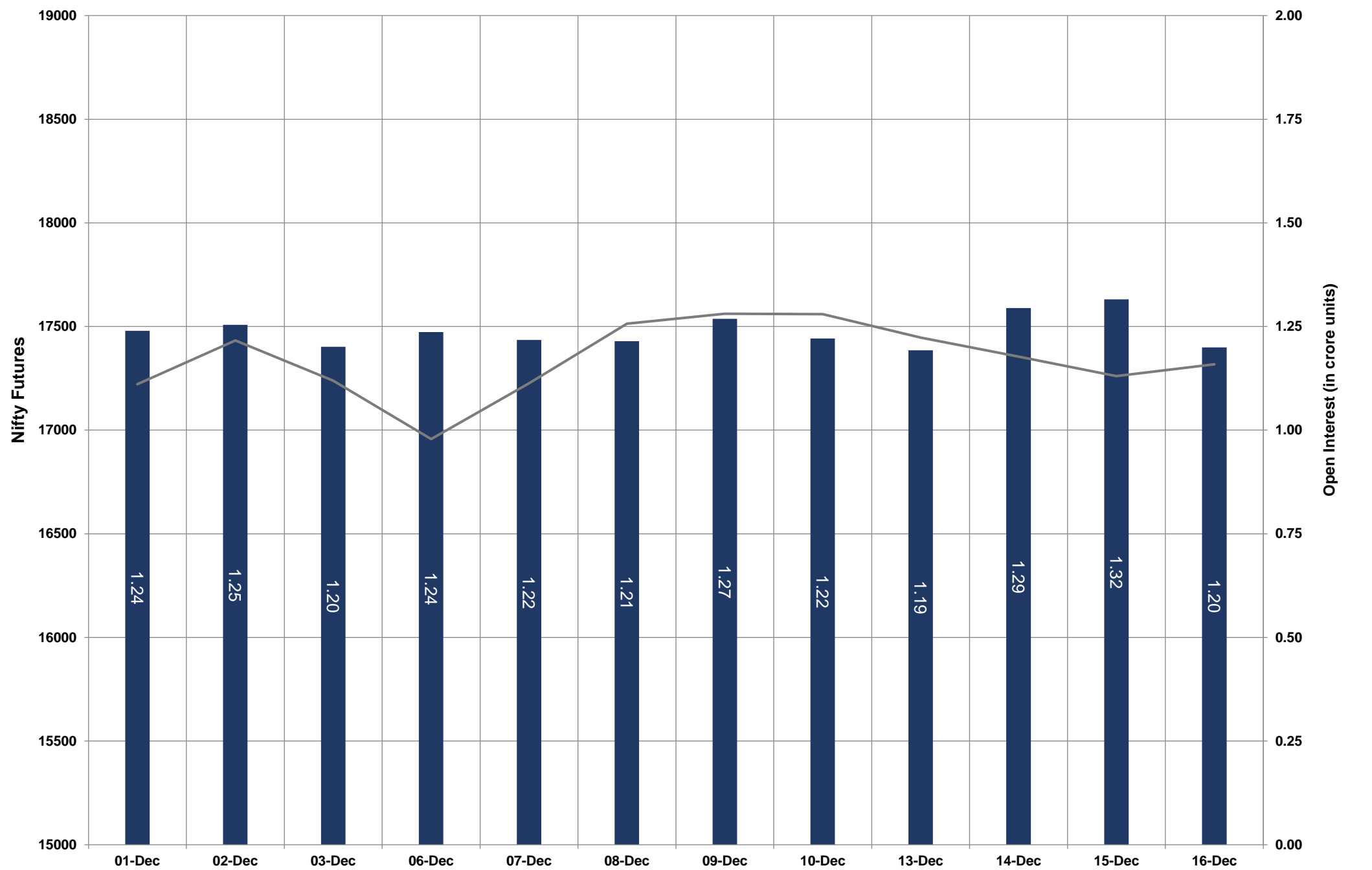


- Nifty Cash = 17,248.40 (+0.16)
- Resistance levels = 17,350 and 17,470
- Support levels = 17,140 and 17,040

TECHNICAL VIEWS



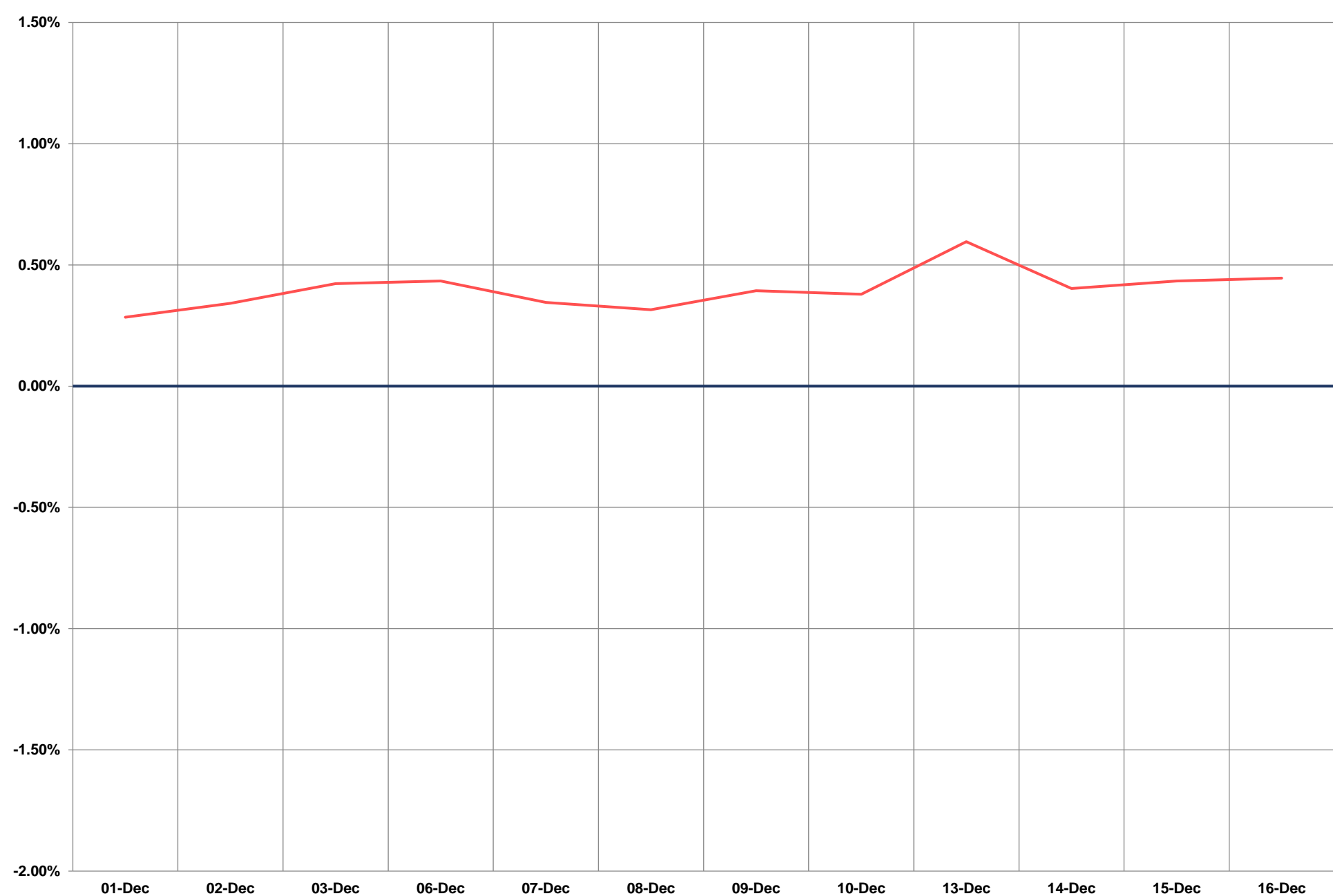
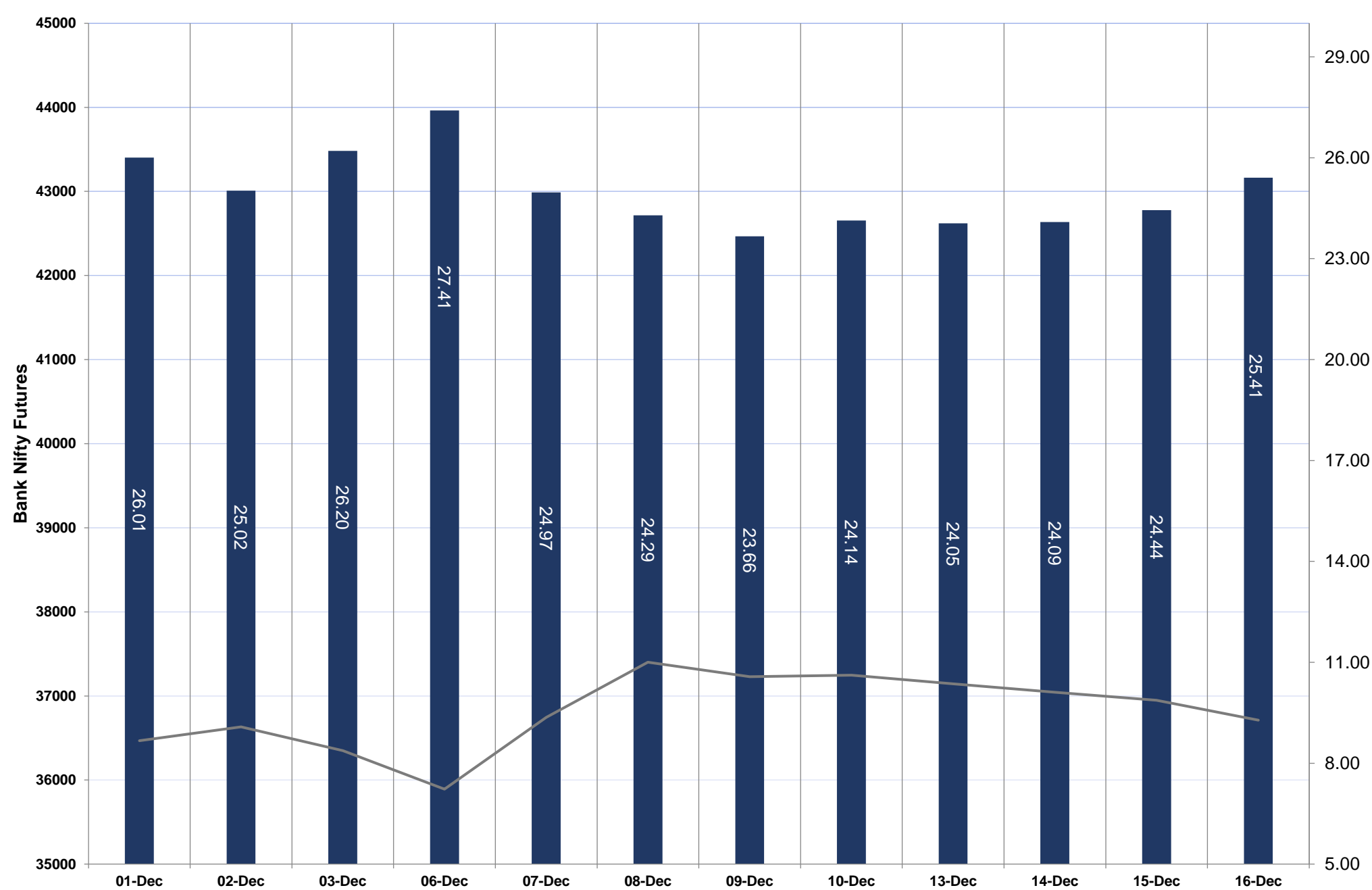
NIFTY FUTURES



TECHNICAL VIEWS



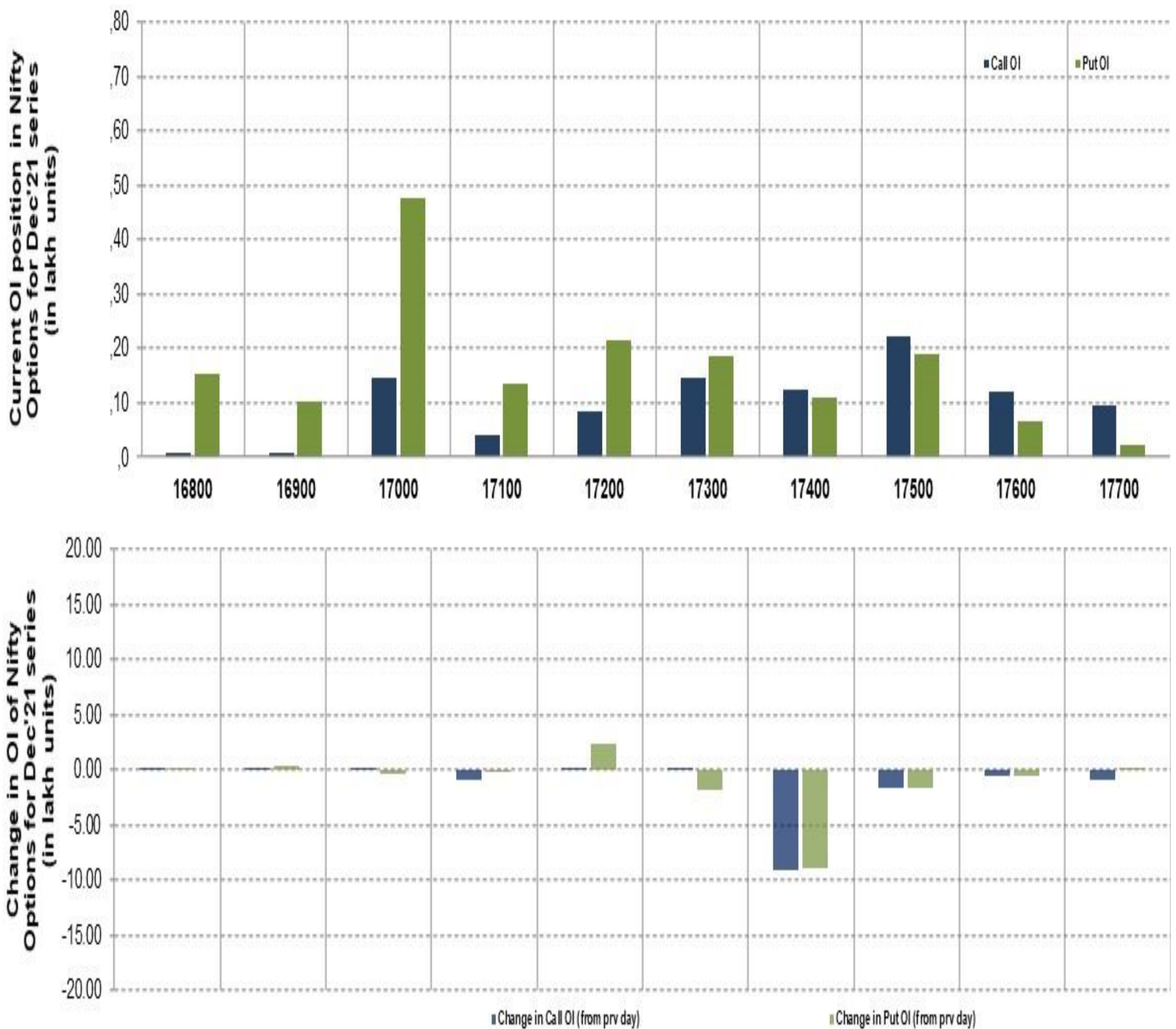
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.17 million** in Open Interests is **Strike Price of 17,500**
- **Most Active Nifty Put** with a reduction of **0.04 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest an outstanding** was **2.22 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **4.75 millions** for Puts at **Strike Price of 17,000**

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