



# MORNING MANTRA



Daily Derivatives & Market Report

Dec 16,2021



Indian equity benchmarks ended the last trading day of the week in deep red, as bears held a tight grip over the Dalal Street. After a cautious start of the day, key indices remained lower during the trading session, amid weak global cues coupled with uncertainty surrounding the Omicron variant. India reported 14 fresh Omicron cases on Thursday, taking the tally of patients contracting the highly infectious coronavirus variant in the country to 87.

Traders remained concerned with the Centre for Monitoring Indian Economy's statement that the consumer sentiment index in November is far below the pre-pandemic levels though better than November last year, suggesting the economic recovery is excruciatingly slow and uninspiring. Continued foreign fund outflow dented sentiments in the markets. As per provisional data available on the NSE, Foreign institutional investors (FIIs) net sold shares worth Rs 1,468.71 crore.

In the last hour of the trade, markets added more losses to end lower, amid reports that India's growth recovery has been led by capital expenditure push by the government so far, but fiscal constraints might prove to be a challenge going forward in terms of driving investments. Besides, IT industry body Nasscom said a parliamentary panel's recommendations to expand the scope of the data protection bill to cover non-personal data needs careful analysis and deeper debate.

On the global front, European markets were trading mostly in green, after UK retail sales growth accelerated in November. The retail sales volume grew 1.4 percent month-on-month in November, faster than the 1.1 percent increase seen in October and also street forecast of +0.8 percent. Asian markets finished mixed on Friday, after the Bank of Japan decided to scale back its pandemic related funding measures as the economy is set to recover amid waning supply-side constraints. The board, governed by Haruhiko Kuroda, decided to end the additional purchases of CP and corporate bonds at the end of March 2022 as scheduled.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57011.74	-889.40	-1.54
NIFTY	16985.20	-263.20	-1.53
MIDCAP	24542.15	-608.31	-2.42
SMLCAP	28455.20	-600.62	-2.07
BSEFMC	13375.30	-281.78	-2.06
AUTO	24153.41	-626.03	-2.53
POWER	3536.86	-42.20	-1.18
REALTY	3775.94	-148.28	-3.78
BSE IT	35961.54	467.28	1.32
BANKEX	40487.86	-1091.15	-2.62
OIL GAS	17704.13	-427.28	-2.36
METAL	19178.12	-407.91	-2.08
INDIA VIX	16.34	0.45	2.80

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	439	1678	38
BSE	983	2353	103

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4842	4455	9
NSE CASH	72857	58946	24
NSE F&O	5076143	15001108	(66)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.43	4.25	1.19
SENSEX	26.76	3.49	0.99

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	9500	8021	1479
FII	13370	15440	(2070)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	4364.88	4835.86	(471)
Index Options	348205.69	353469.77	(5264)
Stock Futures	18393.28	18388.66	5
Stock Options	17114.03	17619.87	(506)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.80	0.83
BANK NIFTY	0.54	0.64

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.11	96.04	0.08

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.411	6.374	0.58
USA	1.412	1.422	-0.68

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1806.78	8.03	0.44
Silver	22.52	0.07	0.32
Crude-Oil	71.02	-1.36	-1.88
Brent-Crude	73.78	-1.22	-1.61

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 Dec -21 USD-INR	76.10	-0.08	-0.11
29 Dec -21 EUR-INR	86.09	0.04	0.05
29 Dec -21 GBP-INR	101.11	0.02	0.02
29 Dec -21 JPY- INR	67.03	0.30	0.44

## 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	Neutral	Buy
CNX SMALLCAP	Neutral	Neutral	Buy
INDIA VIX	Sell	Neutral	Neutral

## SECURITIES BAN IN F&O TRADES FOR 20-12-2021

ESCORTS, IBULHSGFIN, IDEA

# TECHNICAL VIEWS



## NIFTY

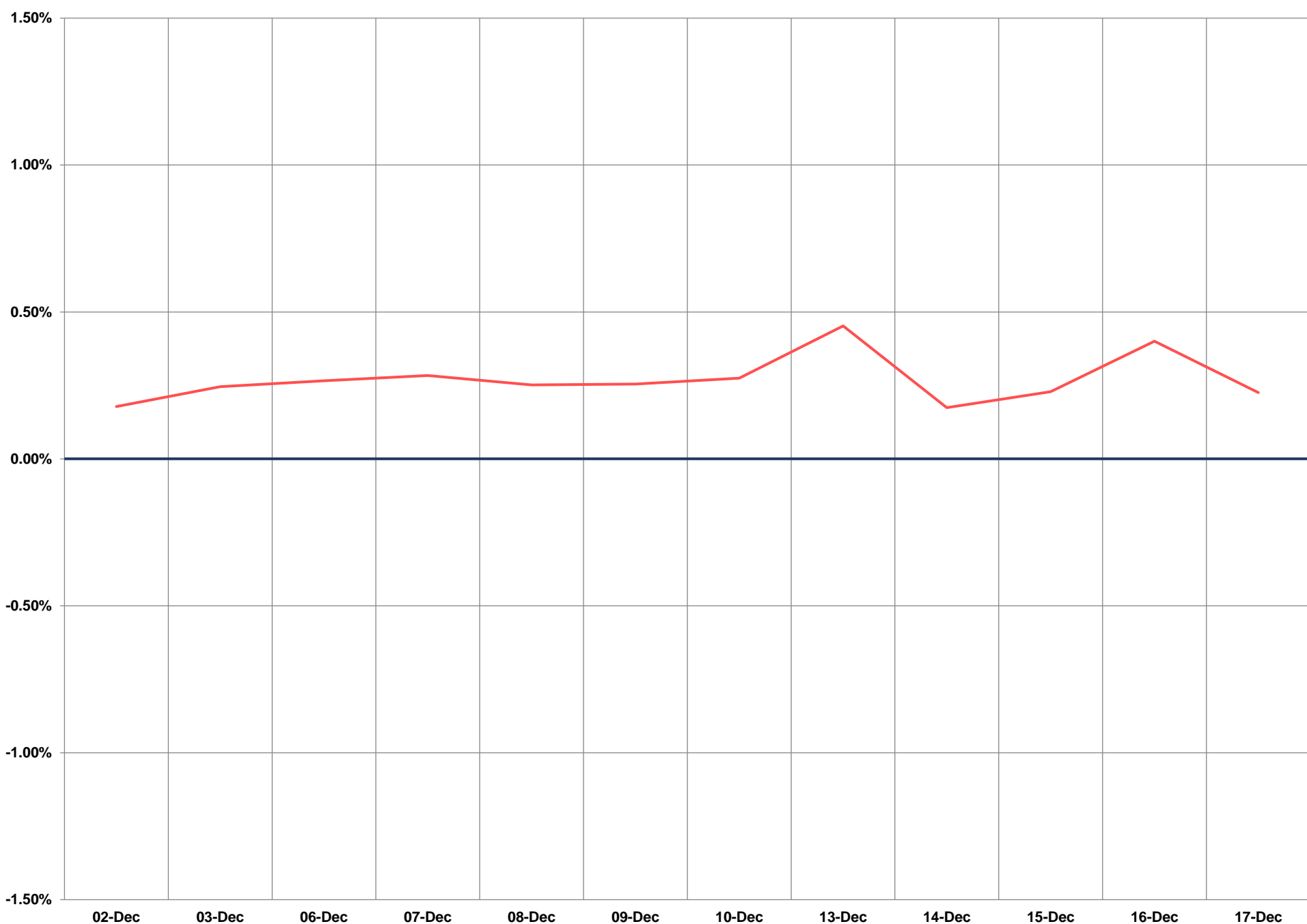
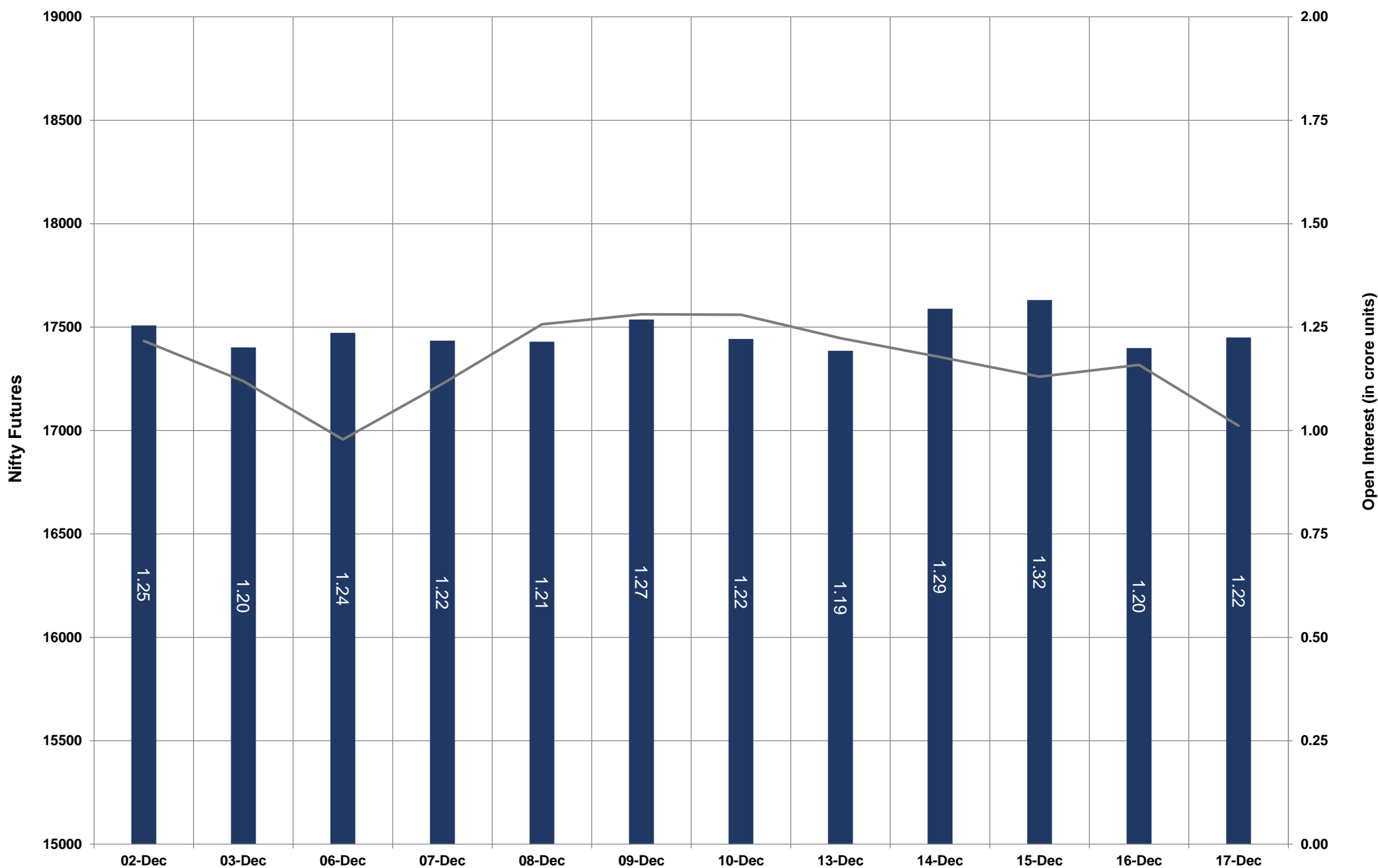


- Nifty Cash = **16985,20 (-1.53)**
- Resistance levels = **17,070** and **17,190**
- Support levels = **16,890** and **16,780**

# TECHNICAL VIEWS



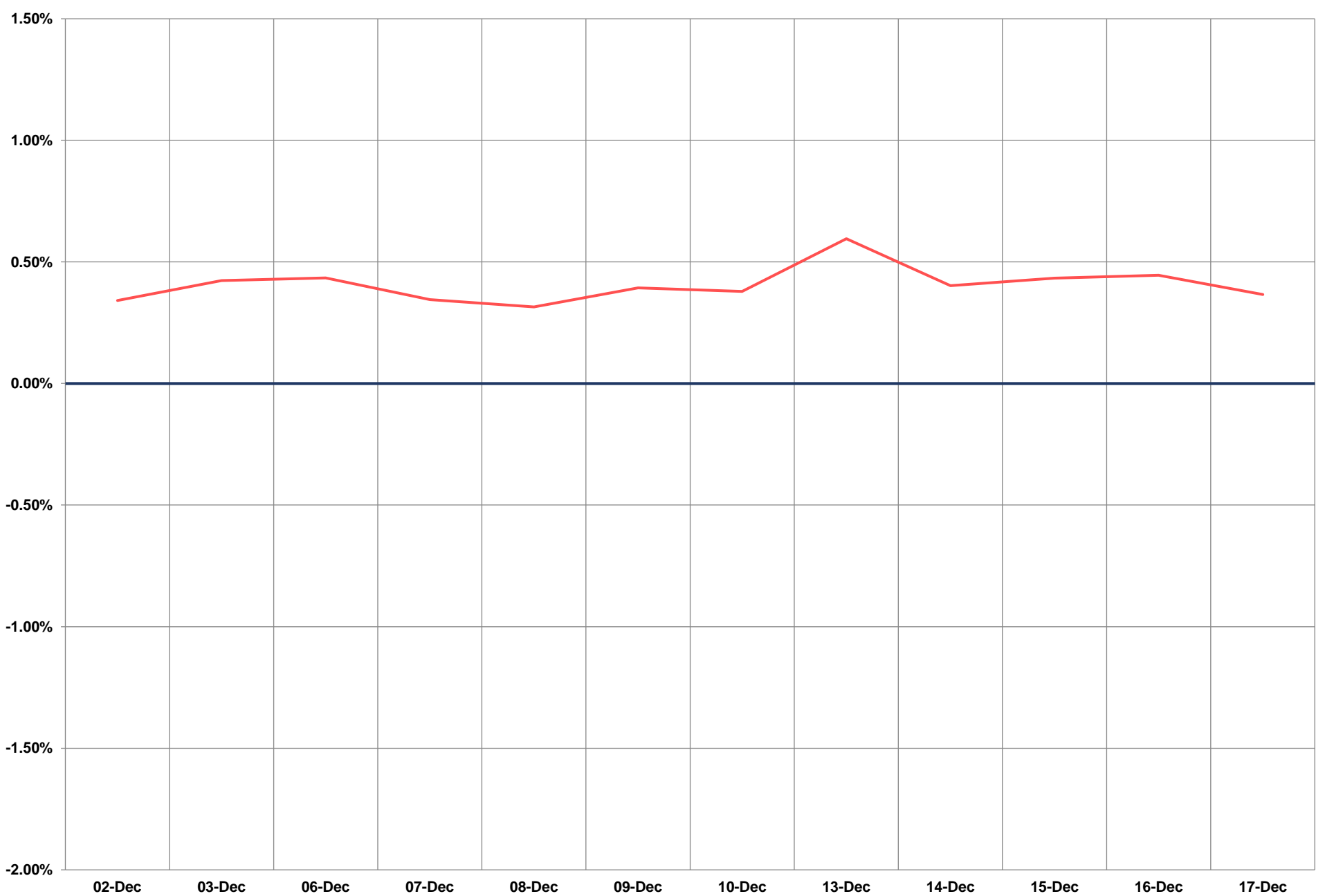
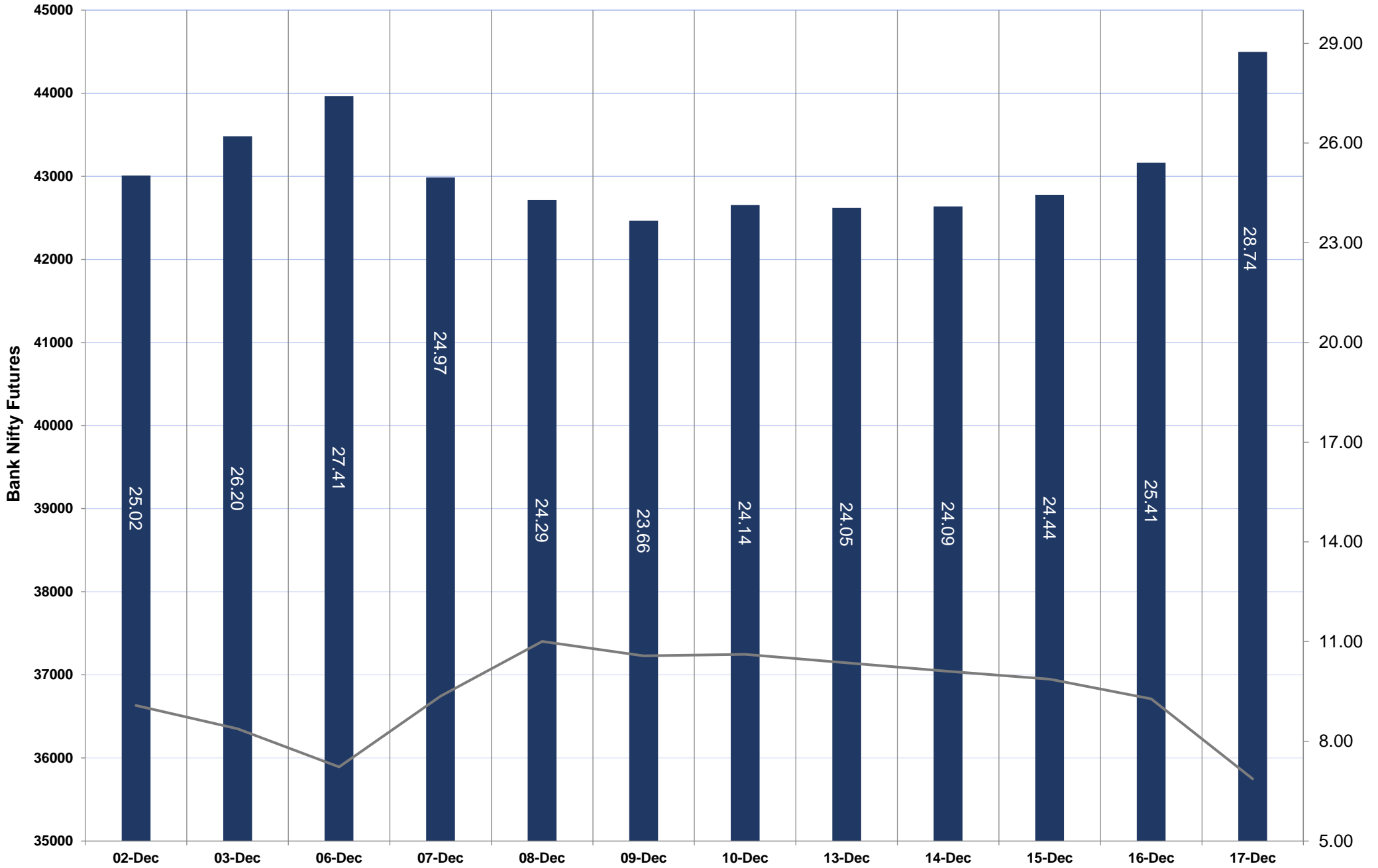
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

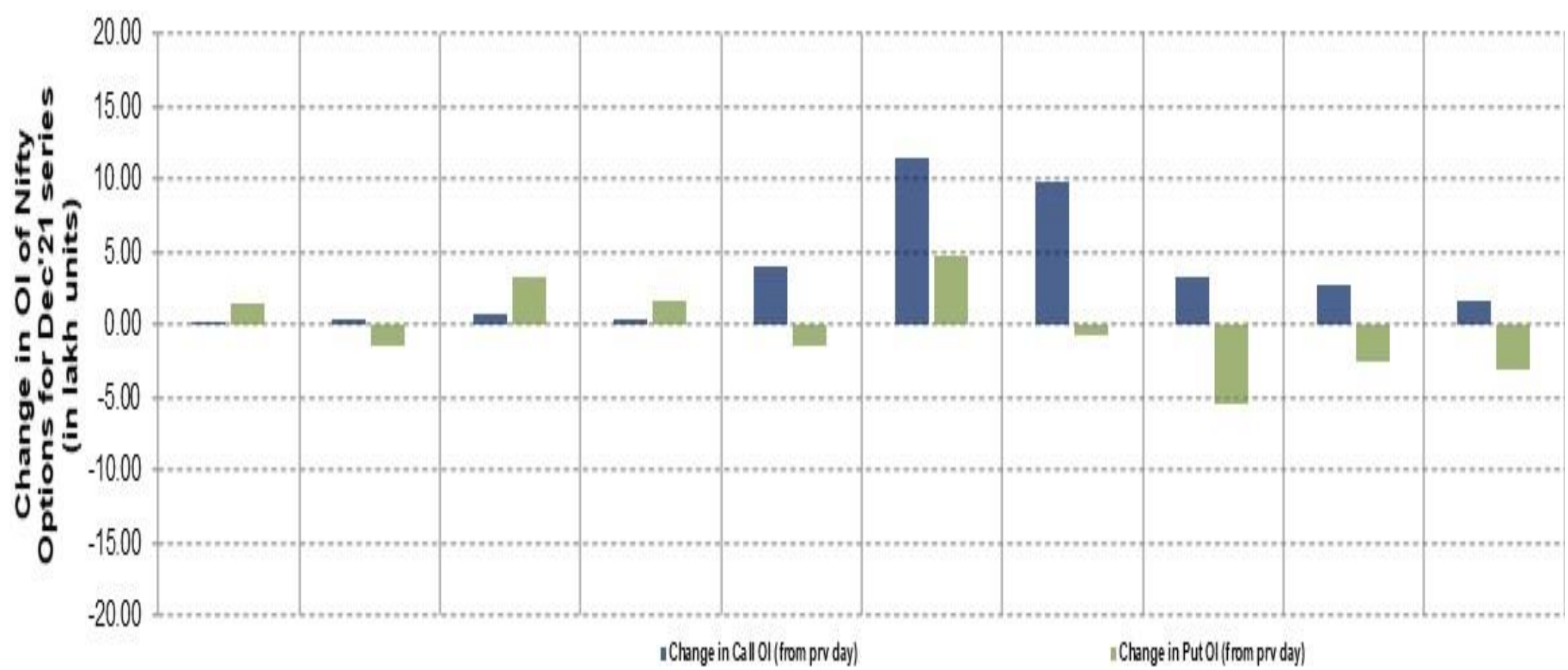
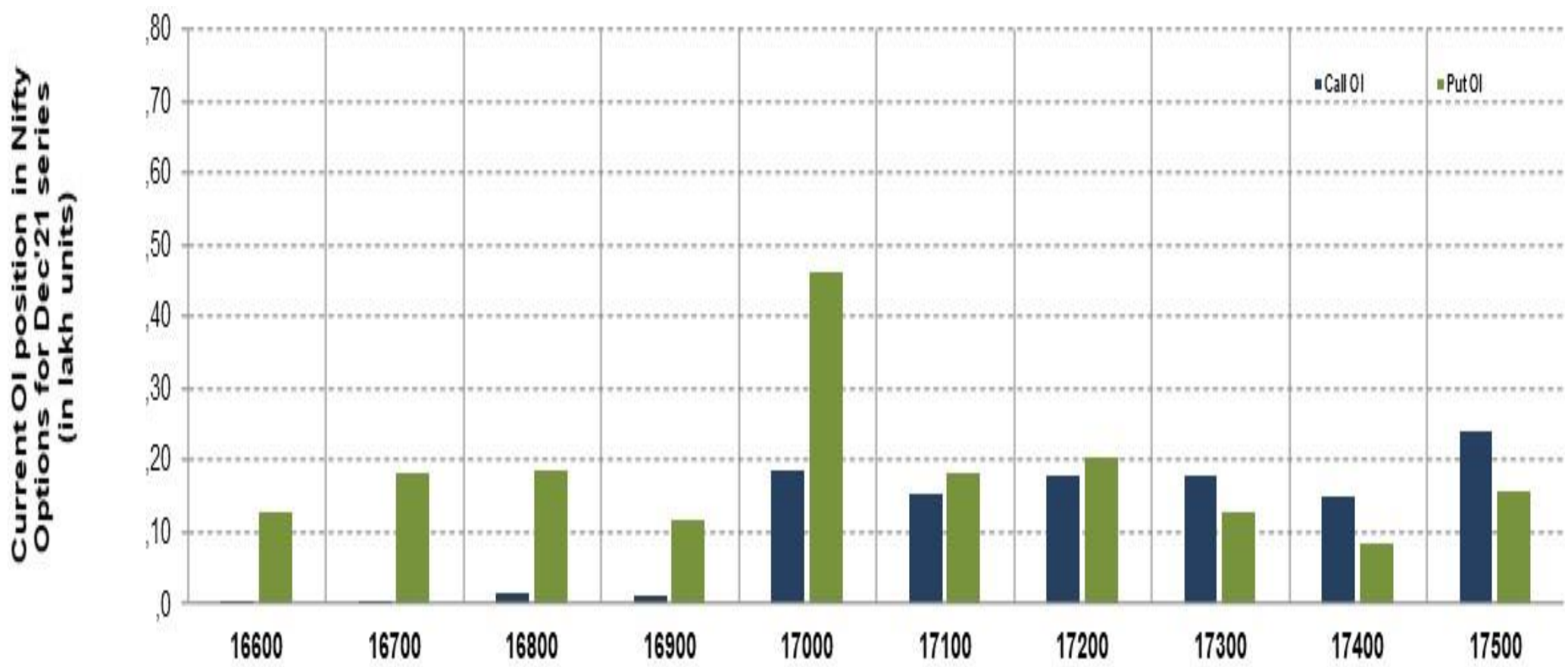




# TECHNICAL VIEWS



## 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 **0.14 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 **4.60 millions** for Puts at **Strike Price of 17,000**

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