



# MORNING MANTRA



Daily Derivatives & Market Report

Dec 01,2021



Indian equity benchmarks witnessed jubilation on Wednesday and settled above their crucial 57,600 (Sensex) and 17,150 (Nifty) levels as traders cheered better than expected macro-economic data. Markets started the session on an optimistic note as sentiments got a boost after India's gross domestic product (GDP) in the second quarter of the fiscal year 2021-22 grew at 8.4 percent. The numbers mark a significant increase as compared to the COVID-19-hit second quarter of last fiscal year, when the GDP had declined by 7.4 percent. Adding optimism, industry chamber PHDCCI said the country's economic growth may be in double-digit in current financial year (FY22). Some support came in with government data showing that the combined output of eight core industries has surged by 7.5 percent in October, as compared to the same period last year.

Firm opening in European counters too supported sentiments with all the European indices trading in green as markets oscillate between overwhelming fear and bouts of optimism that this recent selloff could prove the perfect pre-cursor to a Santa rally. Asian markets ended mostly in green after the Japanese government stepped up virus containment measures on confirming the country's first Omicron variant case. Besides, the manufacturing sector in Japan continued to expand in November, and at a faster pace, the latest survey from Jibun Bank showed on Wednesday with a seasonally adjusted manufacturing PMI score of 54.5.

Back home, the finance ministry has said that Goods and Services Tax (GST) collections jumped to over Rs 1.31 lakh crore in November, the second highest since its implementation in July 2017. The Ministry said the gross GST revenue collected in the month of November 2021 is Rs 1,31,526 crore of which CGST is Rs 23,978 crore, SGST is Rs 31,127 crore, IGST is Rs 66,815 crore (including Rs 32,165 crore collected on import of goods) and Cess is Rs 9,606 crore (including Rs 653 crore collected on import of goods). On the sectoral front, auto stocks remained in action reacting to their sales numbers for the month of November. Fertiliser industry's stocks jumped after report stated that the government plans to increase fertiliser subsidies to a record of more than 1.55 trillion rupees (\$20.67 billion) in 2021-2022 to avoid shortages amid a sharp rise in global prices.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57684.79	619.92	1.09
NIFTY	17166.90	183.70	1.08
MIDCAP	24934.68	247.08	1.00
SMLCAP	28013.77	76.46	0.27
BSEFMC	13716.03	26.66	0.19
AUTO	24342.59	353.42	1.47
POWER	3482.40	25.84	0.75
REALTY	3829.64	29.74	0.78
BSE IT	34628.92	246.77	0.72
BANKEX	41496.31	717.20	1.76
OIL GAS	17595.70	93.22	0.53
METAL	18654.90	437.11	2.40
INDIA VIX	19.45	-1.72	-8.11

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1209	853	74
BSE	1827	1431	134

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5392	4498	20
NSE CASH	58668	116618	(50)
NSE F&O	7618853	8109836	(6)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.68	4.30	1.17
SENSEX	27.11	3.54	0.98

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6652	3185	3467
FII	8588	11354	(2766)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	5177.79	4247.93	930
Index Options	581688.48	580748.99	939
Stock Futures	15571.05	13644.95	1926
Stock Options	10995.01	10912.90	82

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.01	0.89
BANK NIFTY	0.93	0.62

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.76	96.00	-0.25

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.353	6.326	0.43
USA	1.495	1.441	3.78

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1790.00	16.80	0.95
Silver	22.74	-0.06	-0.25
Crude-Oil	68.01	1.83	2.77
Brent-Crude	71.12	1.86	2.69

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 Dec -21 USD-INR	75.14	-0.23	-0.30
29 Dec -21 EUR-INR	85.20	-0.47	-0.55
29 Dec -21 GBP-INR	100.12	-0.51	-0.51
29 Dec -21 JPY- INR	66.30	-0.51	-0.76

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17167	16999	17083	17148	17232	17297
SENSEX	57685	57126	57406	57626	57905	58126
NIFTY FUTURES	17235	17046	17140	17195	17290	17345
BANK NIFTY	36365	35565	35965	36205	36605	36845
CNX IT	35429	34873	35151	35402	35679	35930
CNX MIDCAP	29956	29486	29721	29859	30093	30231
CNX SMALLCAP	10674	10499	10586	10694	10781	10889
INDIA VIX	19.45	17.61	18.53	19.85	20.77	22.09

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 02-12-2021

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# TECHNICAL VIEWS



## NIFTY

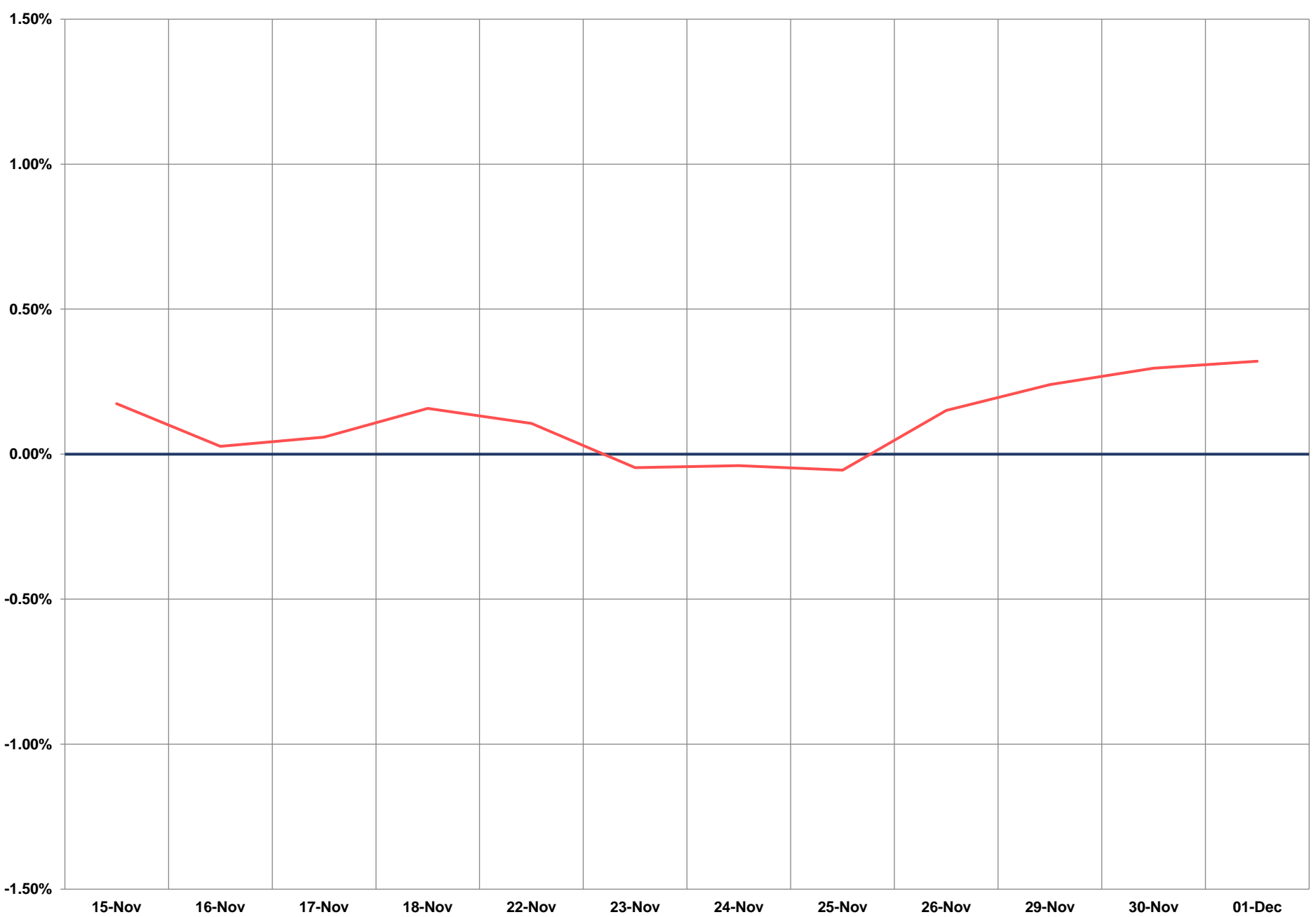
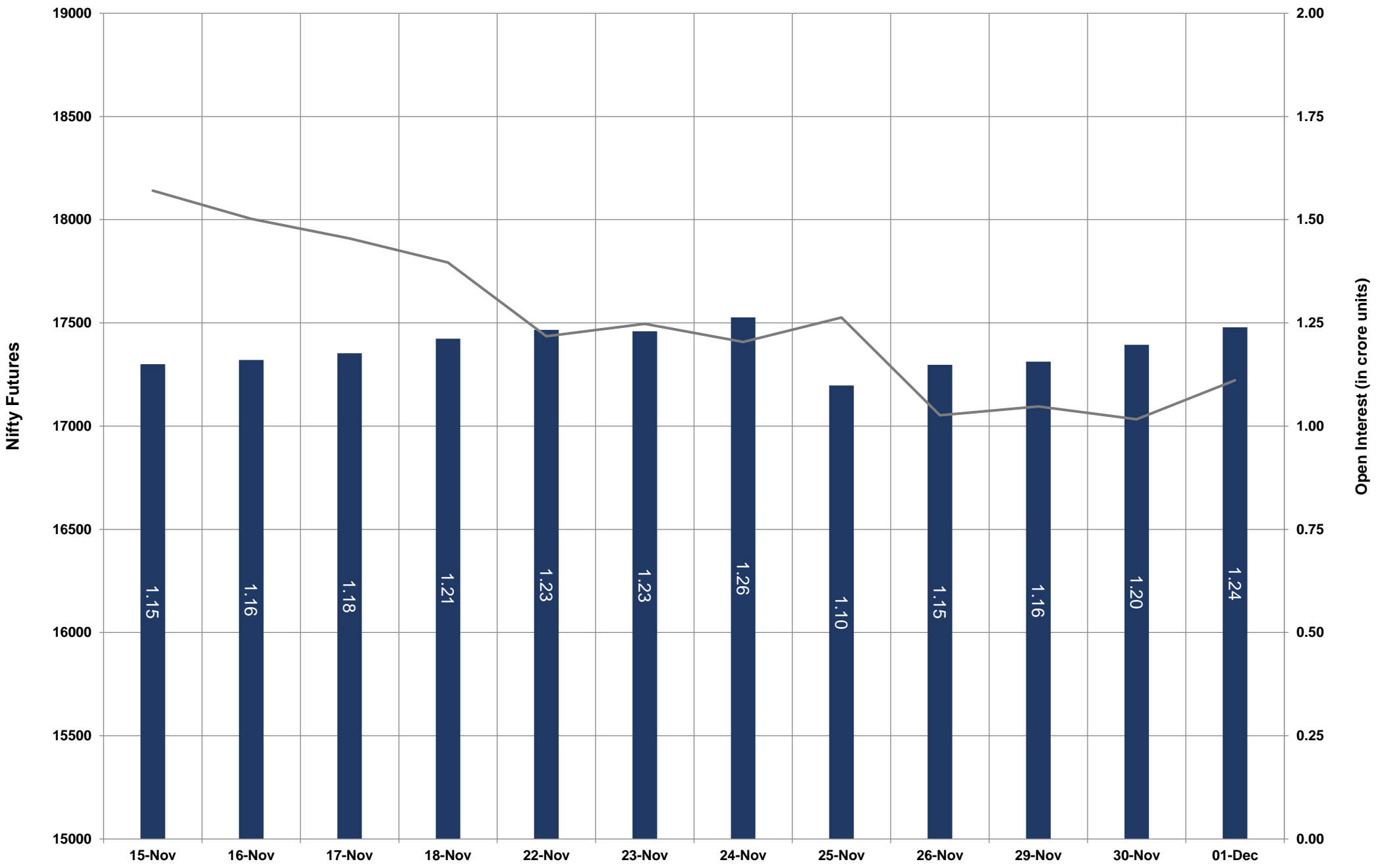


- Nifty Cash = 17,166.90 (+1.08)
- Resistance levels = 17,260 and 17,420
- Support levels = 17,050 and 16,940

# TECHNICAL VIEWS



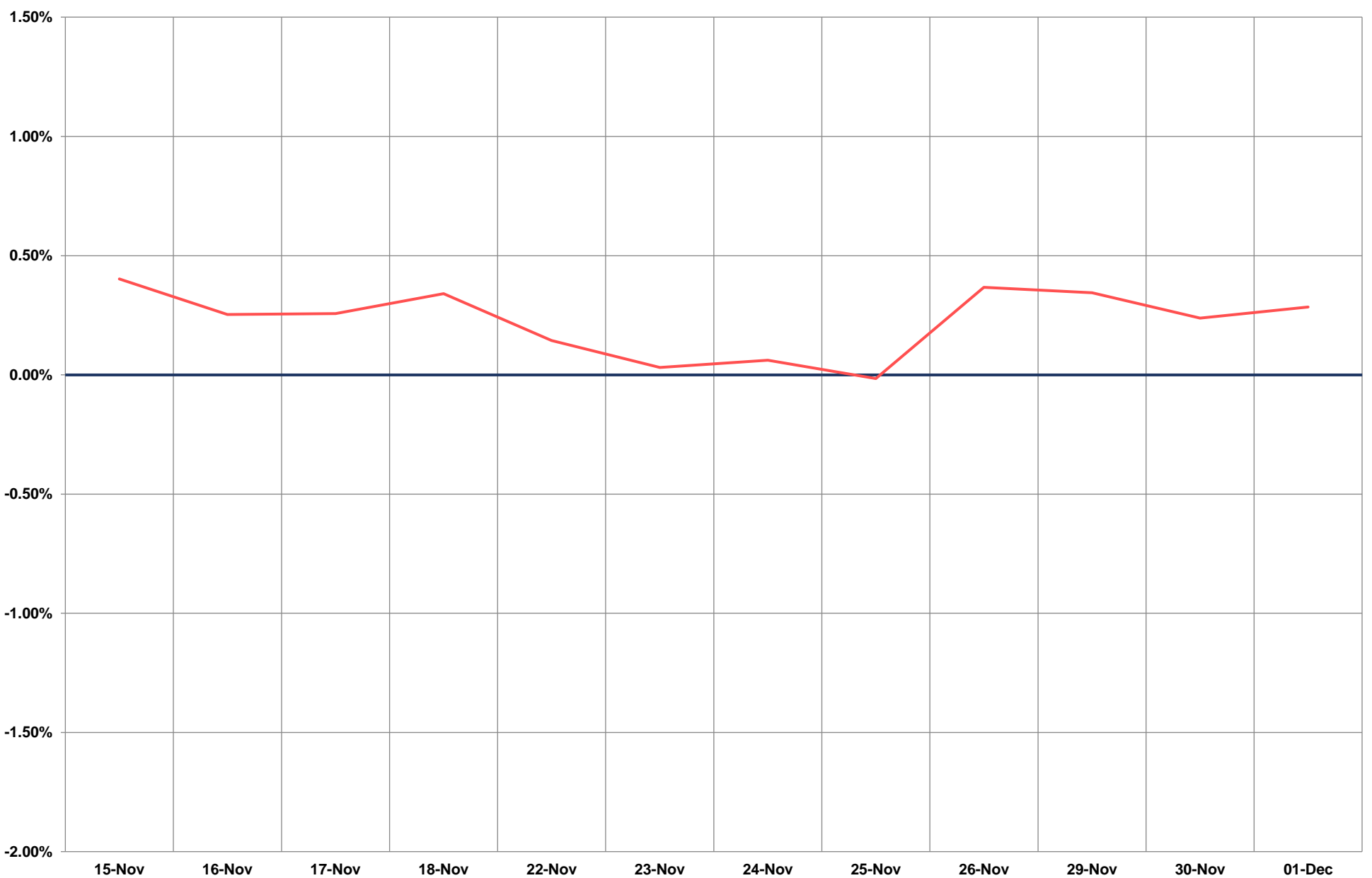
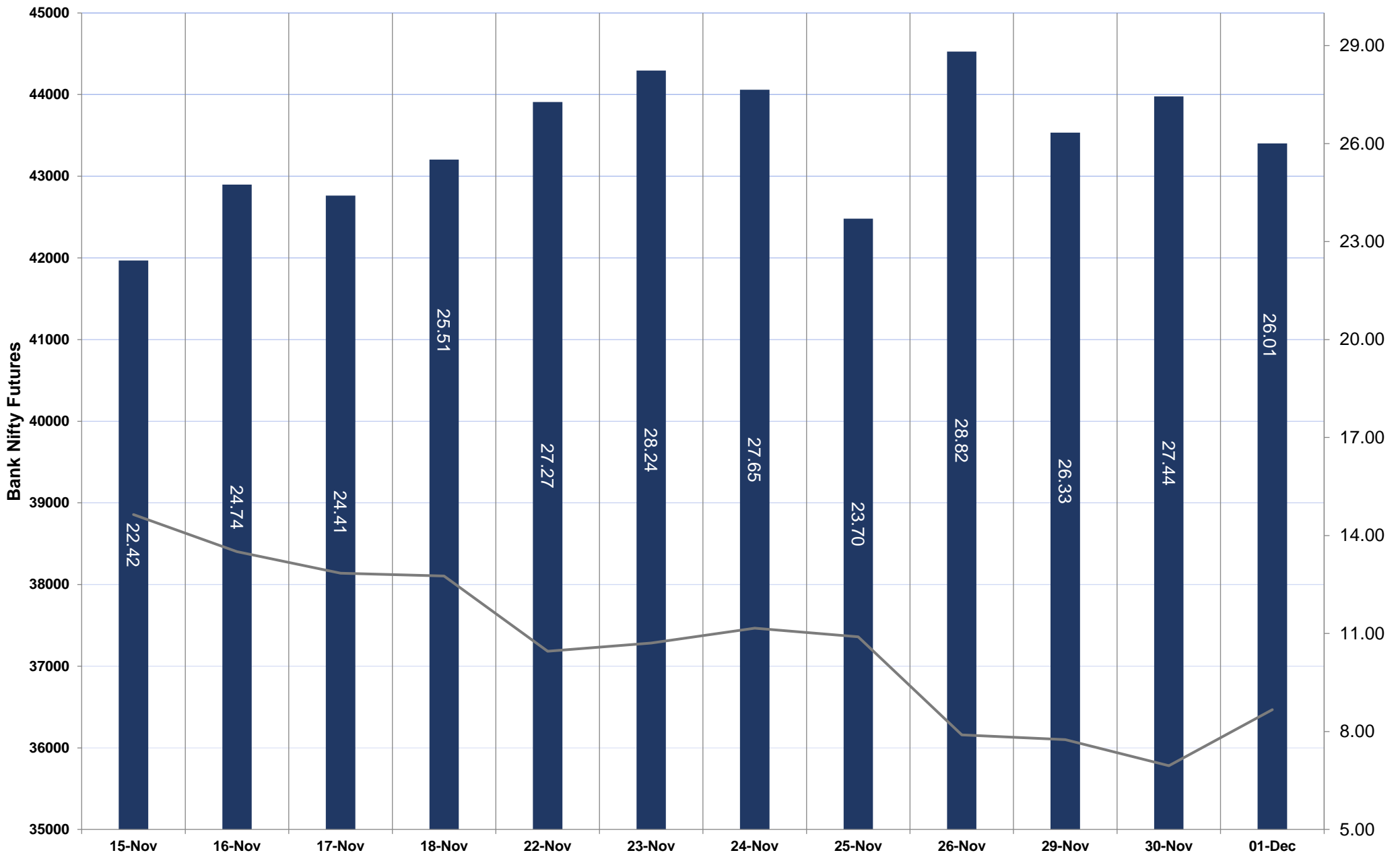
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

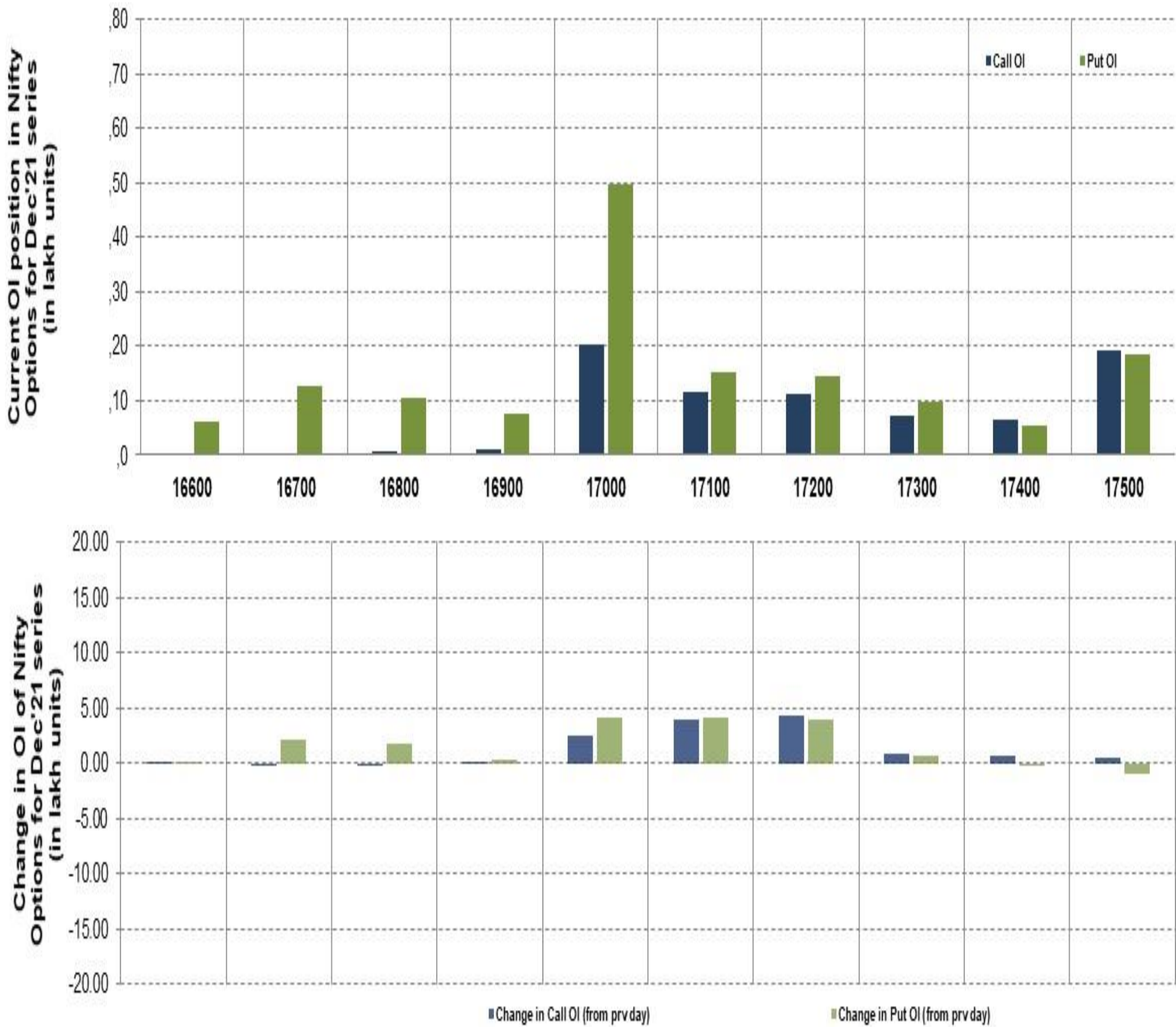




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.25 million** in Open Interests is **Strike Price of 17,000**
- **Most Active Nifty Put** with an addition of **0.41 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **2.05 millions** for Calls at **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **5.00 millions** for Puts at **Strike Price of 17,000**

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