



MORNING MANTRA



Daily Derivatives & Market Report

Dec 02,2021



Extending previous session's jubilation, Indian equity benchmarks ended Thursday's trade with a gain of over a percent with Sensex and Nifty settling above their crucial 58,400 and 17,400 levels, respectively. The investors' mood remained up-beat throughout the day and there appeared not even an iota of profit booking, as investors continued hunt for beaten down but fundamentally strong stocks. Sentiments remained upbeat since morning as India's merchandise exports in November rose by 26.49 per cent to \$29.88 billion on account of healthy growth in sectors such as engineering, petroleum, chemicals and marine products. Besides, the income tax department said it has issued refunds of over Rs 1.29 lakh crore in 8 months of the current fiscal. This includes Rs 16,691.50 crore worth refunds to 79.70 lakh taxpayers for Assessment Year 2021-22.

Markets extended gains to end near intraday high levels as traders took encouragement with Union Minister for Electronics and Information Technology Ashwini Vaishnaw's statement that the government is keen to make India a \$250 billion electronic manufacturing hub in the next five years. He also expressed happiness over the electronics manufacturing industry assuring \$300 billion revenue by 2025-26. Adding some more optimism, with an aim to boost consumption in the economy and enhance the tax base, industry body -- the PHD Chamber of Commerce and Industry (PHDCCI) has suggested the rationalisation of direct and indirect tax rates.

PHDCCI President Pradeep Multani said refuelling of consumption demand should be the theme of the Budget to have a multiplier effect on production possibilities, private investments and employment creation in the country.

On the global front, European counters were trading in red with fears around the Omicron coronavirus variant and warnings about inflation from major central banks weighing on sentiment. However, Asian markets ended mostly in green supported by advances in Chinese real estate shares, though fears about the Omicron variant of the new coronavirus capped gains regionally.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58461.29	776.50	1.35
NIFTY	17401.65	234.75	1.37
MIDCAP	25186.16	251.48	1.01
SMLCAP	28327.64	313.87	1.12
BSEFMC	13868.59	152.56	1.11
AUTO	24585.17	242.58	1.00
POWER	3555.72	73.32	2.11
REALTY	3871.79	42.15	1.10
BSE IT	35279.33	650.41	1.88
BANKEX	41607.48	111.17	0.27
OIL GAS	17901.43	305.73	1.74
METAL	18934.83	279.93	1.50
INDIA VIX	18.09	-1.36	-6.98

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1439	628	73
BSE	2145	1122	133

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4111	5392	(24)
NSE CASH	57600	58668	(2)
NSE F&O	13059926	7618853	71

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	24.01	4.36	1.16
SENSEX	27.42	3.58	0.96

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5828	4455	1373
FII	9065	9974	(910)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3862.21	3708.76	153
Index Options	979402.71	976896.27	2506
Stock Futures	12627.15	12578.17	49
Stock Options	9545.18	9391.18	154

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.31	1.01
BANK NIFTY	0.96	0.93

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.00	96.03	-0.03

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.352	6.352	0.00
USA	1.453	1.434	1.31

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1766.43	-15.56	-0.86
Silver	22.39	0.02	0.07
Crude-Oil	66.51	0.94	1.48
Brent-Crude	69.64	0.79	1.15

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 Dec -21 USD-INR	75.20	0.06	0.08
29 Dec -21 EUR-INR	85.33	0.12	0.14
29 Dec -21 GBP-INR	100.20	0.08	0.08
29 Dec -21 JPY- INR	66.56	0.25	0.38

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17402	17053	17227	17324	17498	17595
SENSEX	58461	57385	57923	58219	58757	59052
NIFTY FUTURES	17440	17077	17258	17351	17533	17626
BANK NIFTY	36508	36016	36262	36413	36659	36810
CNX IT	36158	35147	35652	35924	36430	36701
CNX MIDCAP	30296	29745	30021	30180	30455	30614
CNX SMALLCAP	10739	10592	10665	10709	10782	10825
INDIA VIX	18.09	14.72	16.40	19.69	21.37	24.66

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

SECURITIES BAN IN F&O TRADES FOR 03-12-2021

IBULHSGFIN, IDEA

TECHNICAL VIEWS



NIFTY

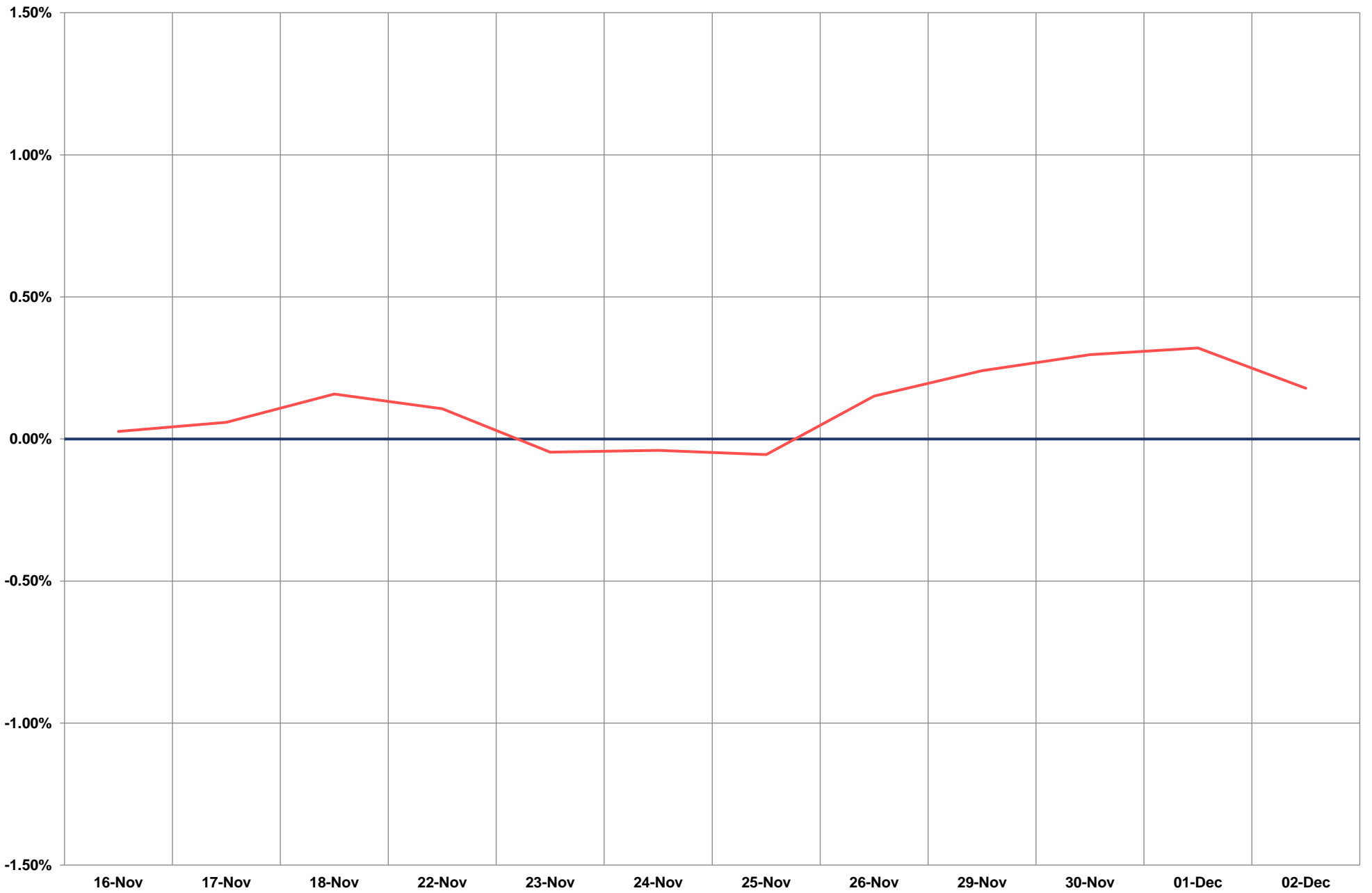
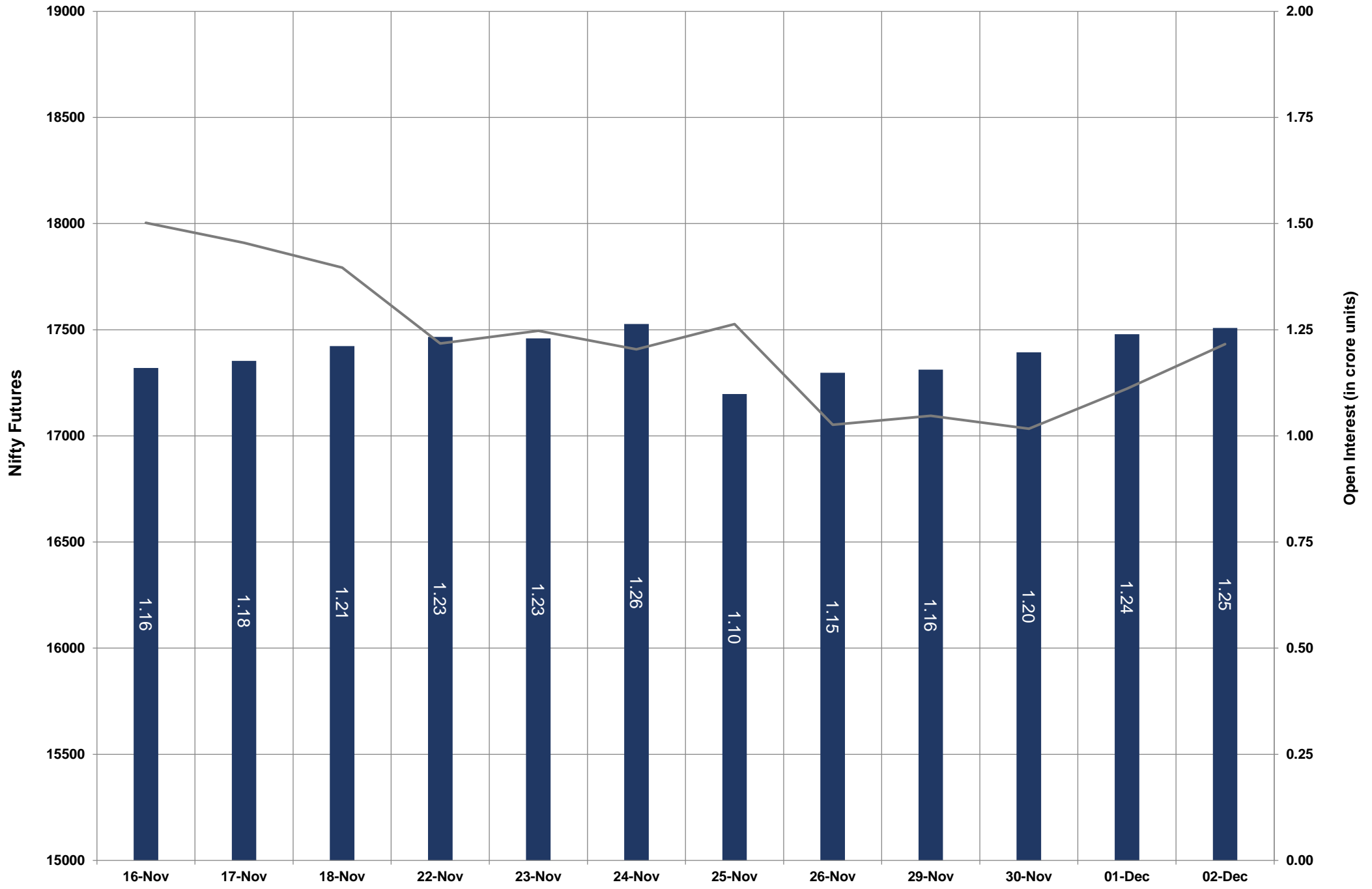


- Nifty Cash = 17,401.65 (+1.37)
- Resistance levels = 17,540 and 17,690
- Support levels = 17,340 and 17,260

TECHNICAL VIEWS



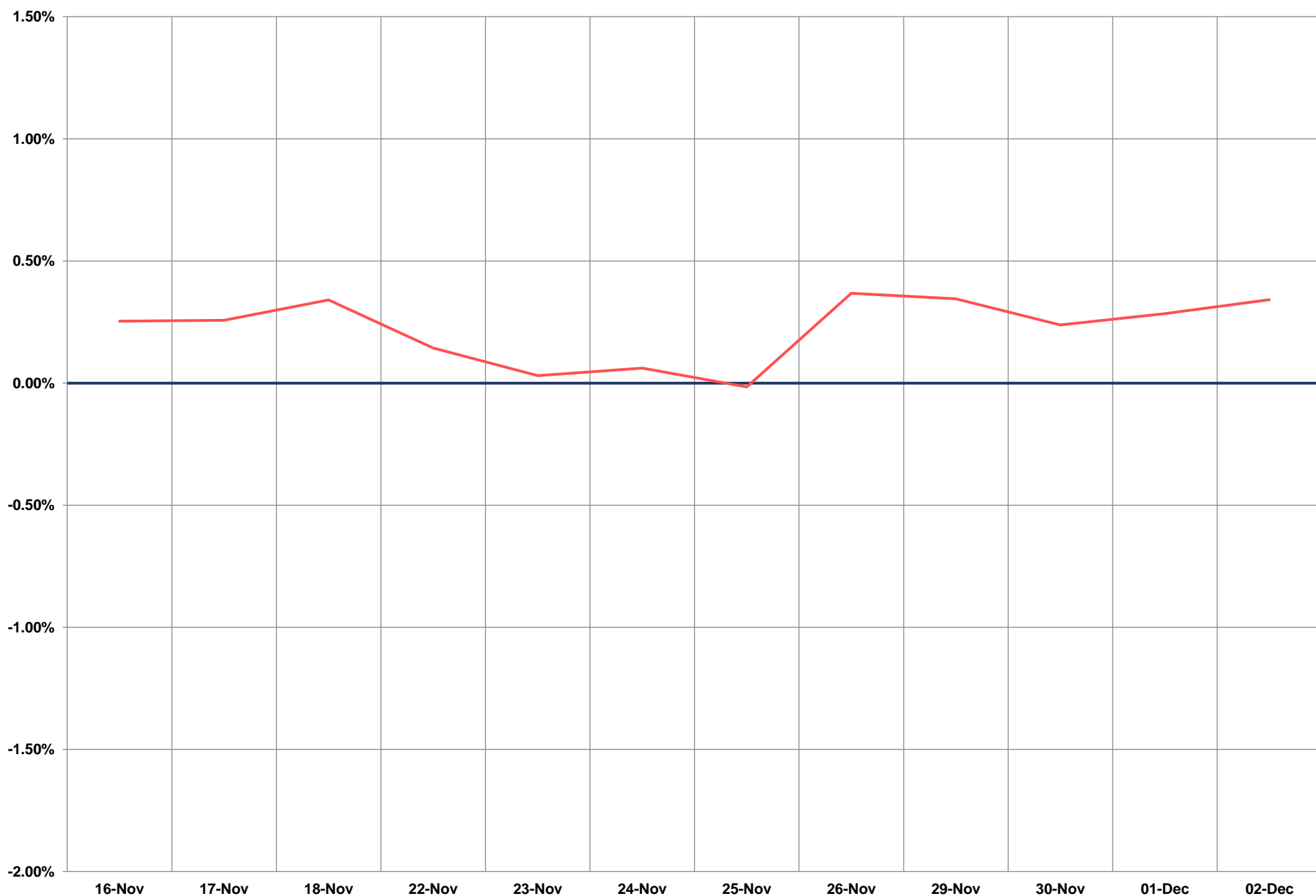
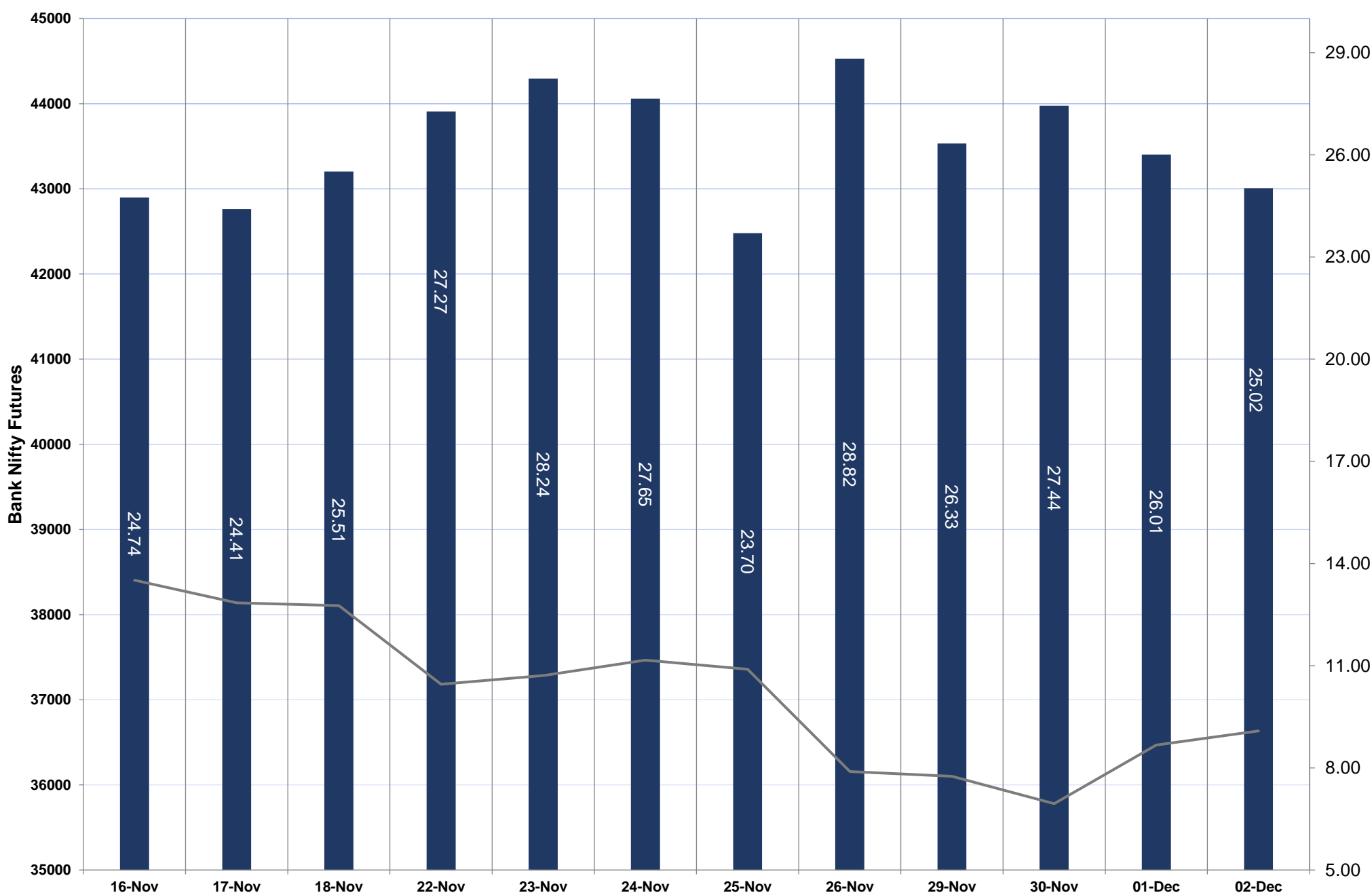
NIFTY FUTURES



TECHNICAL VIEWS



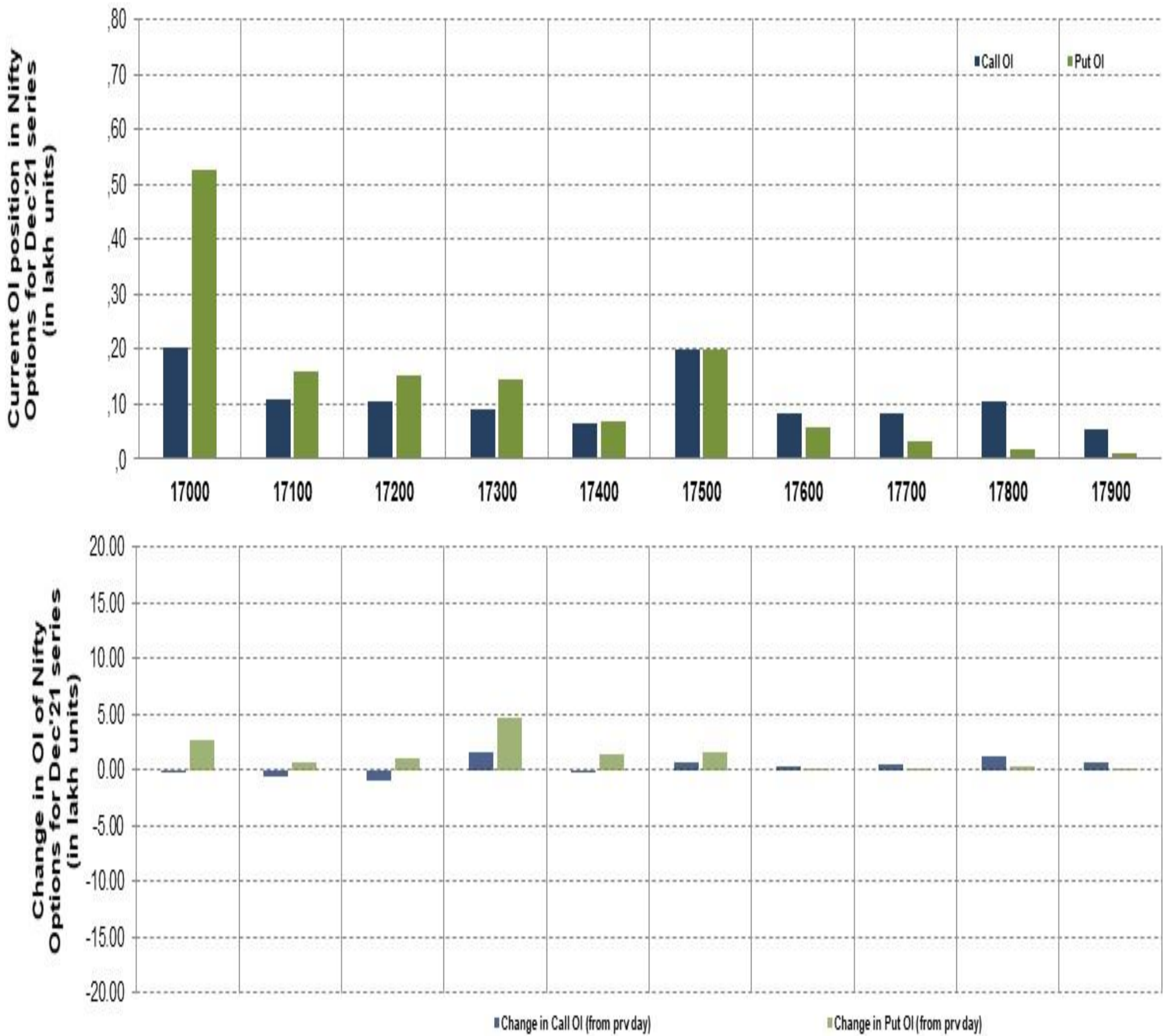
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.02 million** in Open Interests is **Strike Price of 17,000**
- **Most Active Nifty Put** with an addition of **0.30 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest an outstanding** was **2.02 millions** for Calls at **Strike Price of 17,000**
- **Maximum Open Interest an outstanding** was **5.25 millions** for Puts at **Strike Price of 17,000**

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