



MORNING MANTRA



Daily Derivatives & Market Report

Dec 06,2021



Indian equity benchmarks ended near intraday low points on Monday. After a cautious start, markets remained lower during the trading session, amid reports about continued foreign fund outflow. The exchange data showed that foreign portfolio investors (FPIs) remained net sellers for Rs 3356.17 crore in the Indian markets. Some concern also came with India Ratings and Research (Ind-Ra) stating that tightening of norms may increase non-banking finance companies' (NBFCs) headline non-performing advances (NPA) by around one third. However, the impact on provisioning could be modest, given NBFCs are using 'IND-As' and generally for higher rated NBFCs, provision policy is more conservative than 'IRAC' requirements.

Key indices added more losses in the second half of the trading session to end in red terrain. Traders remained cautious, after the former UK government scientific advisor and director of Wellcome Trust, Jeremy Farrar, said that the emergence of the Omicron coronavirus variant brought the world back to square one in dealing with the pandemic. Besides, amid global scare due to new coronavirus variant Omicron, the RBI is likely to maintain status quo in its upcoming monetary policy and wait for a more opportune time to calibrate benchmark interest rate to promote growth without sacrificing the main objective of containing inflation.

On the global front, European markets were trading higher after sharp losses late last week when fears about the Omicron variant and the U.S. monetary policy outlook weighed on investor sentiment. Asian markets settled mostly lower on Monday, even after Singapore retail sales grew in October. The data from the Department of Statistics showed that retail sales grew 7.5 percent year-on-year in October, after a 6.8 percent rise in September. Motor vehicle sales declined 13.1 percent annually in October, following a 2.0 percent fall in the previous month.

MARKET SELFIE



MARKET SUMMARY

| Domestic Indices | Close | Points | % Change |
|------------------|----------|---------|----------|
| SENSEX | 56747.14 | -949.32 | -1.65 |
| NIFTY | 16912.25 | -284.45 | -1.65 |
| MIDCAP | 24842.31 | -340.60 | -1.35 |
| SMLCAP | 28038.53 | -383.36 | -1.35 |
| BSEFMC | 13494.79 | -235.80 | -1.72 |
| AUTO | 23982.17 | -421.73 | -1.73 |
| POWER | 3491.51 | -45.86 | -1.30 |
| REALTY | 3806.45 | -64.80 | -1.67 |
| BSE IT | 34177.43 | -872.84 | -2.49 |
| BANKEX | 40672.90 | -519.18 | -1.26 |
| OIL GAS | 17484.39 | -291.91 | -1.64 |
| METAL | 18663.81 | -255.54 | -1.35 |
| INDIA VIX | 20.08 | 1.63 | 8.81 |

ADVANCE - DECLINE

| Index | Advance | Decline | Unchanged |
|-------|---------|---------|-----------|
| NSE | 652 | 1445 | 86 |
| BSE | 1356 | 2073 | 170 |

MARKET TURNOVER (₹ in Crs)

| Segment | Current | Previous | Net % |
|----------|---------|----------|-------|
| BSE CASH | 4140 | 4210 | (2) |
| NSE CASH | 51079 | 61308 | (17) |
| NSE F&O | 5275552 | 4627949 | 14 |

KEY INDICES RATIOS

| INDEX | P/E | P/B | Dividend Yield |
|--------|-------|------|----------------|
| NIFTY | 23.33 | 4.23 | 1.22 |
| SENSEX | 26.57 | 3.47 | 1.00 |

KEY NUMBERS TRACKER



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

| FII-DII* | Buy | Sell | Net |
|----------|------|------|--------|
| DII | 4780 | 3078 | 1702 |
| FII | 4130 | 7492 | (3361) |

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

| FII | Buy | Sell | Net |
|---------------|-----------|-----------|--------|
| Index Futures | 4354.14 | 5509.54 | (1155) |
| Index Options | 453900.77 | 450390.30 | 3510 |
| Stock Futures | 10994.38 | 11784.64 | (790) |
| Stock Options | 10432.88 | 10676.33 | (243) |

PUT-CALL RATIO

| Index | Current | Previous |
|------------|---------|----------|
| NIFTY | 0.71 | 0.91 |
| BANK NIFTY | 0.63 | 0.71 |

DOLLAR INDEX

| Dollar Index | Current | Previous | % Change |
|--------------|---------|----------|----------|
| DXY | 96.34 | 96.18 | 0.16 |

10-YEARS G-SEC YIELD

| Country | Current | Previous | % Change |
|---------|---------|----------|----------|
| INDIA | 6.360 | 6.369 | -0.14 |
| USA | 1.395 | 1.341 | 4.04 |

KEY COMMODITIES TRACKER (in \$)

| Commodity | Current | Change Points | % Change |
|-------------|---------|---------------|----------|
| Gold | 1780.92 | -1.20 | -0.07 |
| Silver | 22.28 | -0.23 | -1.00 |
| Crude-Oil | 68.34 | 2.08 | 3.14 |
| Brent-Crude | 71.95 | 2.07 | 2.90 |

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

| Expiry | Close | Change Points | % Change |
|---------------------|--------|---------------|----------|
| 29 Dec -21 USD-INR | 75.57 | 0.28 | 0.37 |
| 29 Dec -21 EUR-INR | 85.44 | 0.21 | 0.25 |
| 29 Dec -21 GBP-INR | 100.31 | 0.39 | 0.39 |
| 29 Dec -21 JPY- INR | 66.72 | 0.25 | 0.37 |

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

| Index | Close | S2 | S1 | Pivot | R1 | R2 |
|---------------|-------|-------|-------|-------|-------|-------|
| NIFTY | 16912 | 16682 | 16797 | 17007 | 17122 | 17332 |
| SENSEX | 56747 | 55978 | 56363 | 57072 | 57457 | 58166 |
| NIFTY FUTURES | 16950 | 16736 | 16843 | 17049 | 17156 | 17363 |
| BANK NIFTY | 35736 | 35278 | 35507 | 35926 | 36155 | 36574 |
| CNX IT | 34879 | 34095 | 34487 | 35220 | 35613 | 36346 |
| CNX MIDCAP | 29863 | 29455 | 29659 | 30016 | 30221 | 30578 |
| CNX SMALLCAP | 10709 | 10562 | 10636 | 10759 | 10833 | 10956 |
| INDIA VIX | 20.08 | 17.44 | 18.76 | 19.62 | 20.94 | 21.80 |

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

SECURITIES BAN IN F&O TRADES FOR 07-12-2021

IBULHSGFIN

TECHNICAL VIEWS



NIFTY

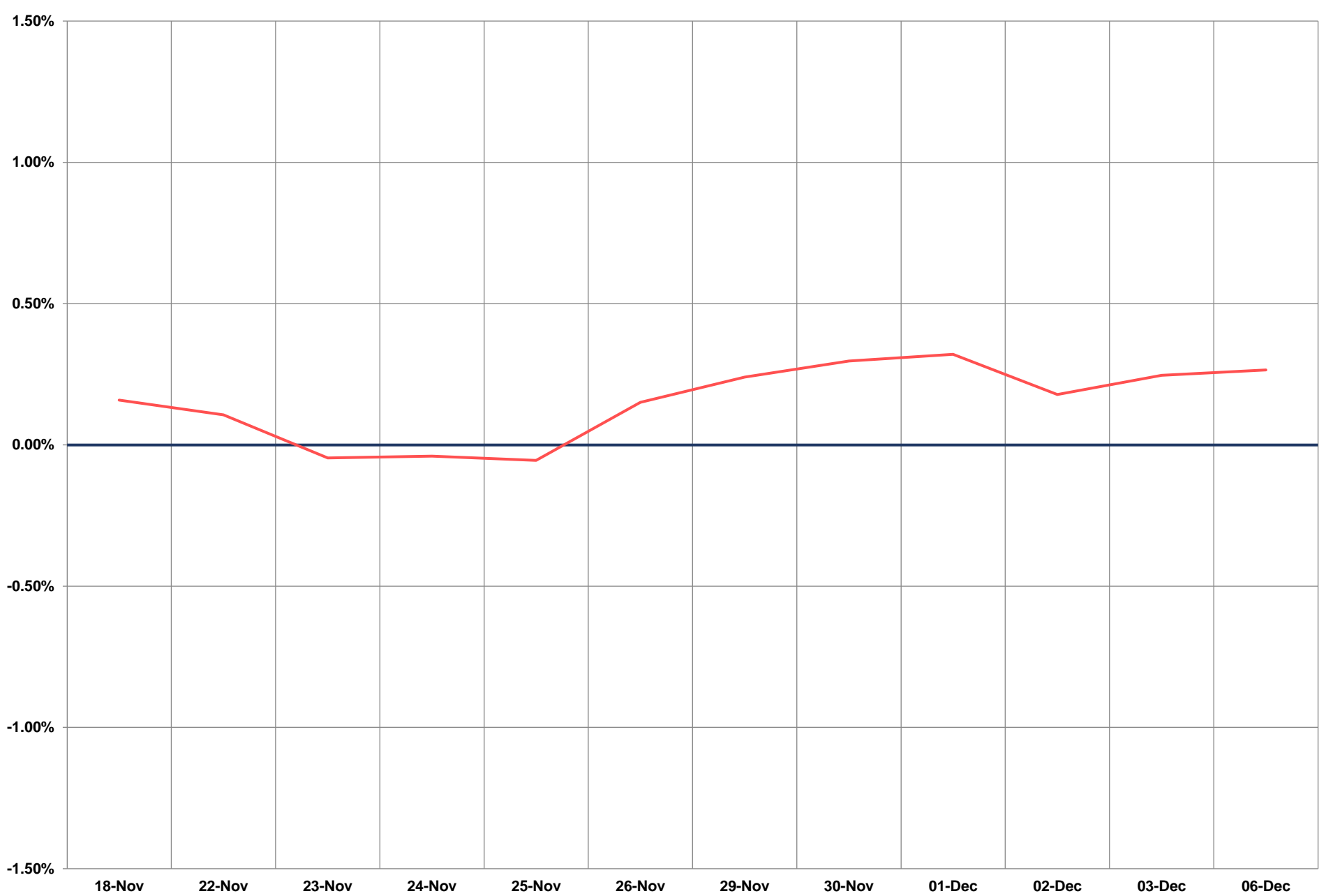
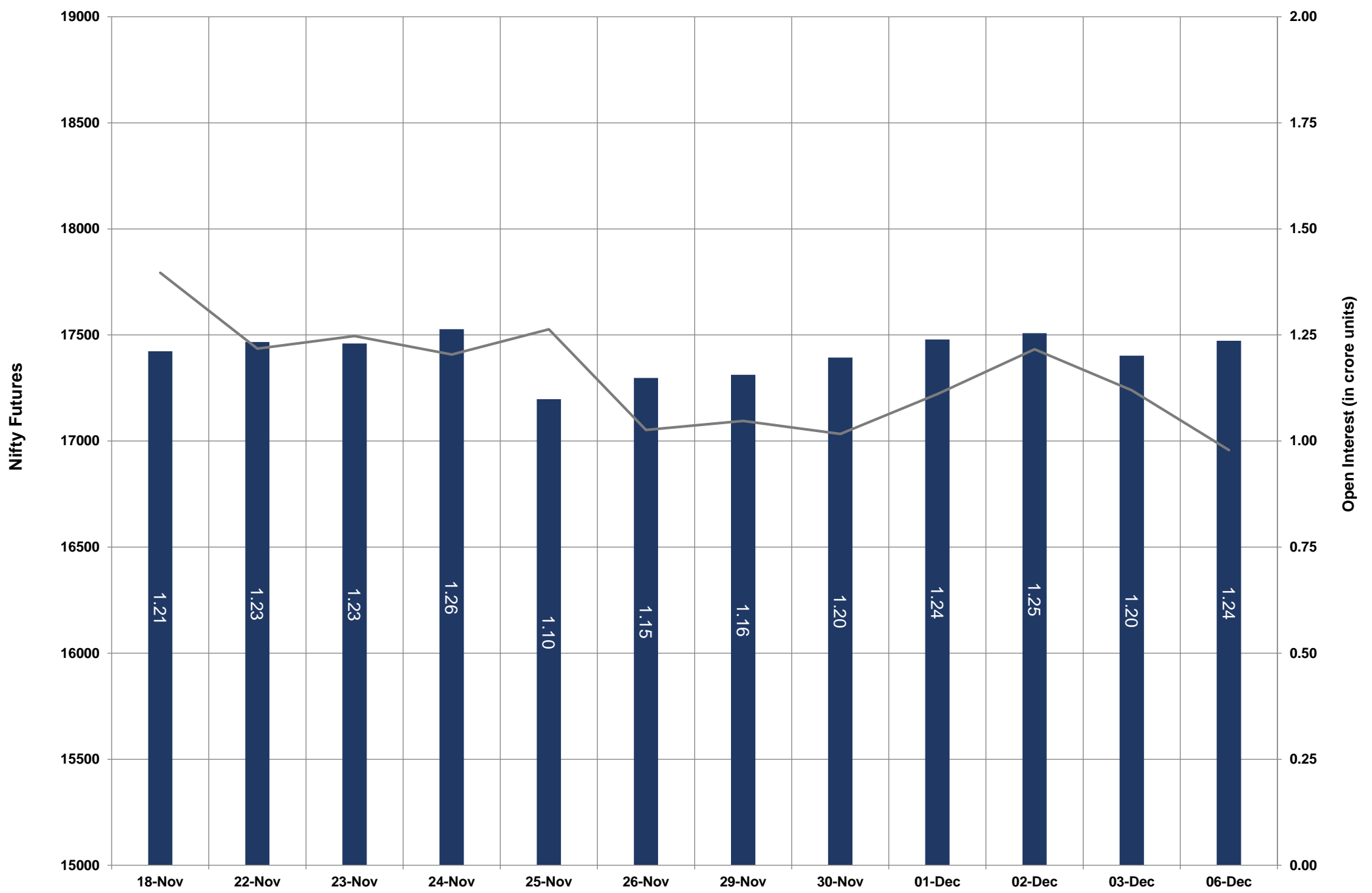


- Nifty Cash = **16,912.25 (-1.65)**
- Resistance levels = **17,080** and **17,150**
- Support levels = **16,850** and **16,720**

TECHNICAL VIEWS



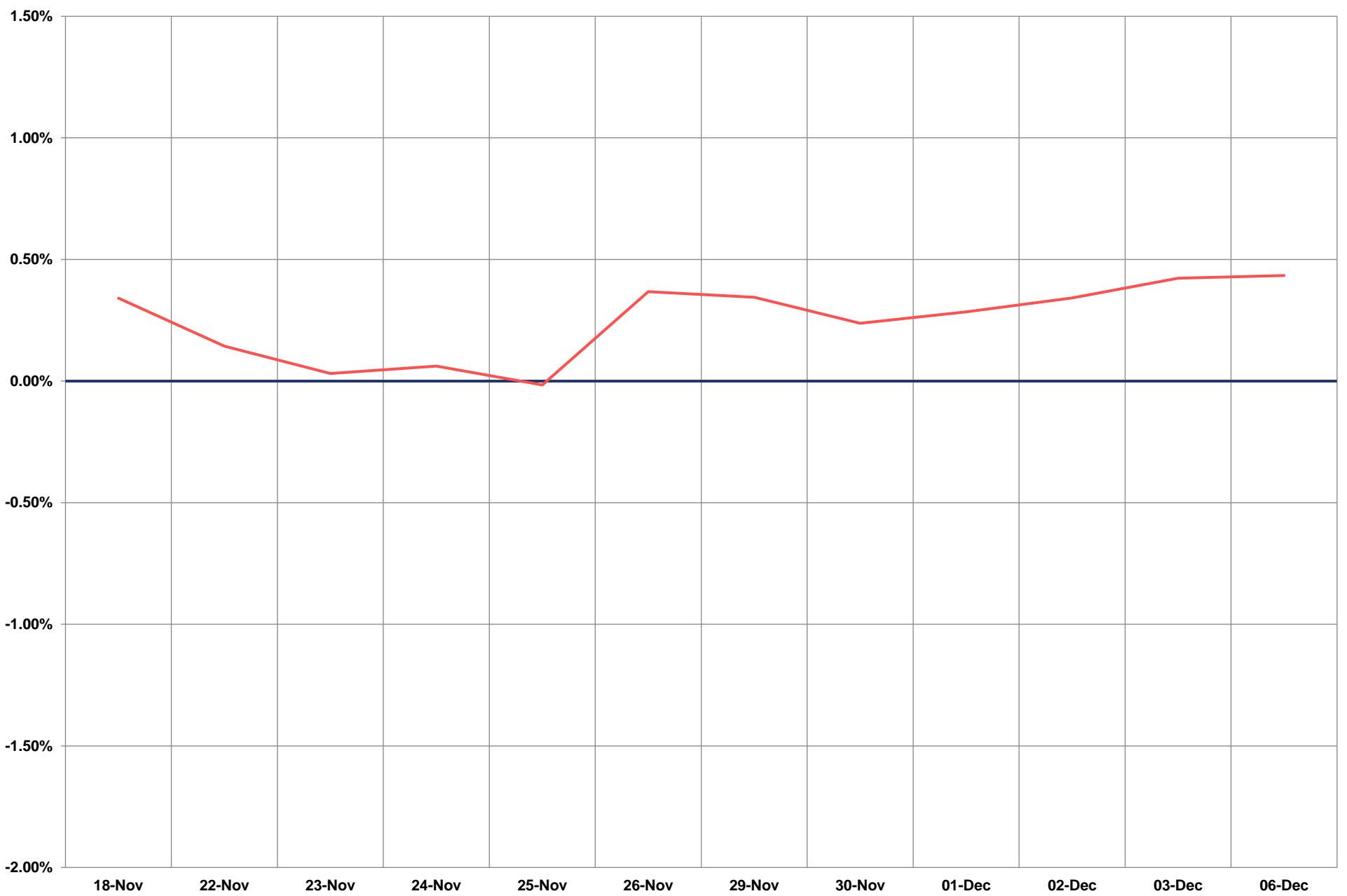
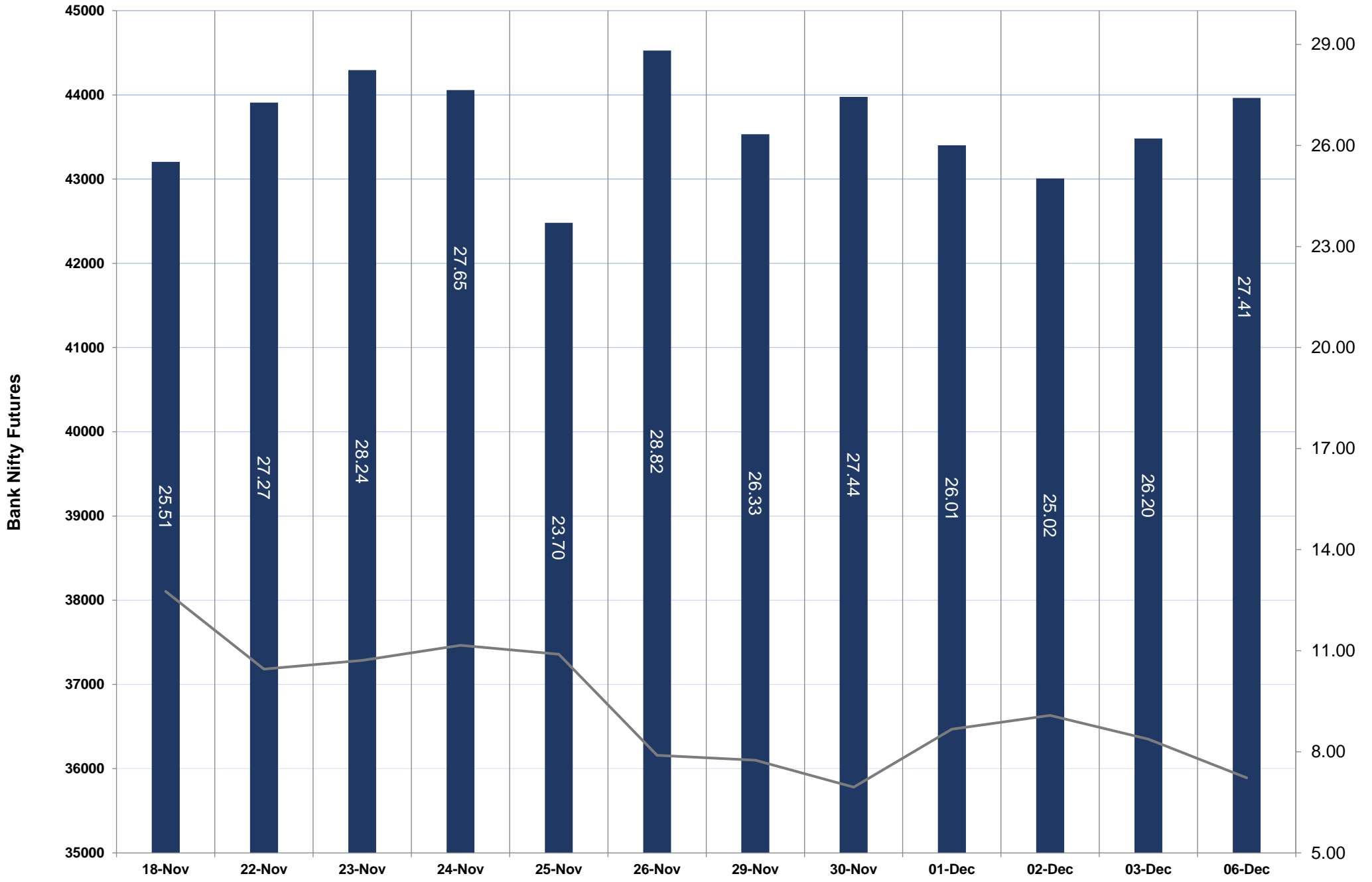
NIFTY FUTURES



TECHNICAL VIEWS



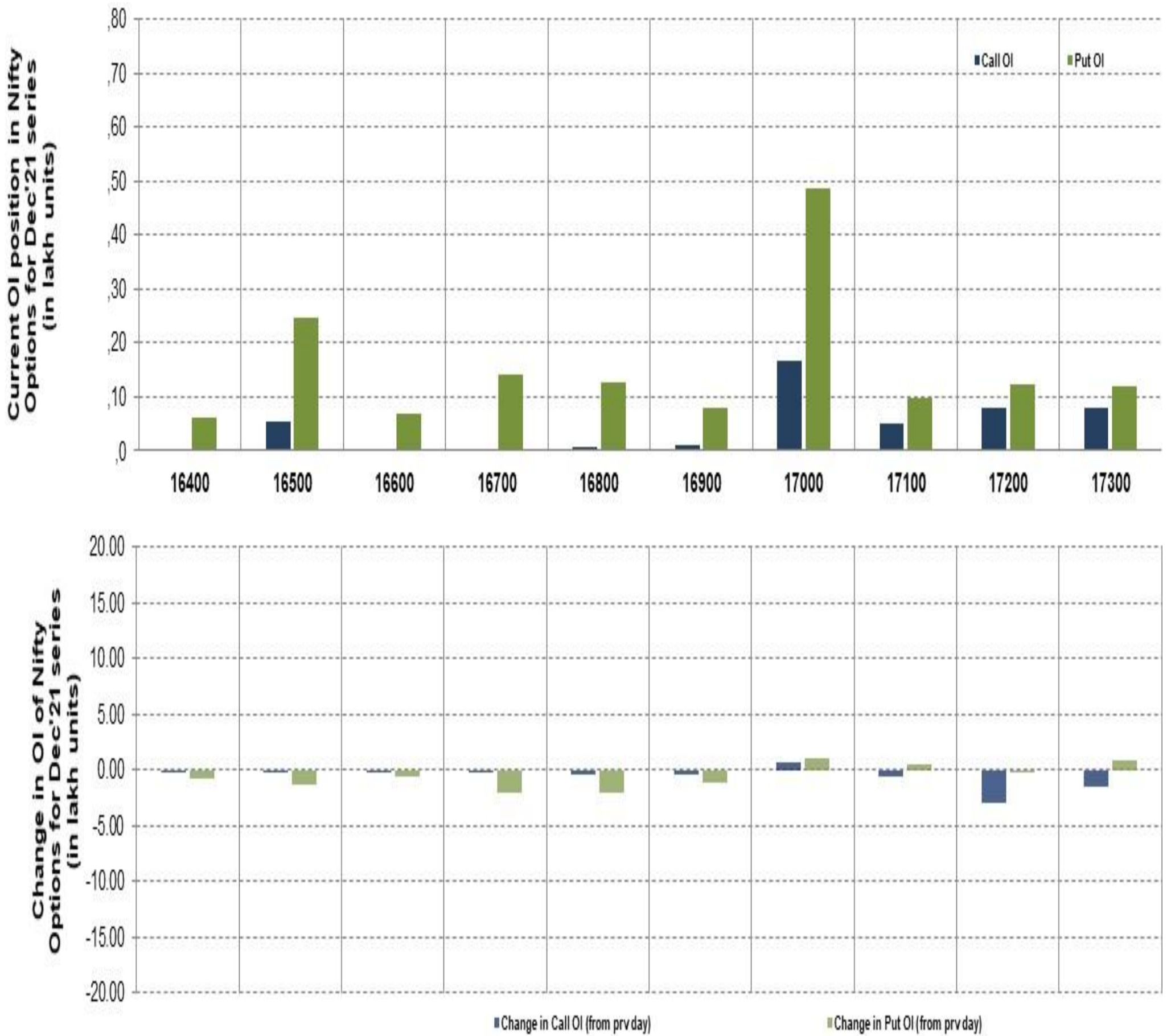
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.07 million** in Open Interests is **Strike Price of 17,000**
- **Most Active Nifty Put** with an addition of **0.10 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest an outstanding** was **1.70 millions** for Calls at **Strike Price of 17,000**
- **Maximum Open Interest an outstanding** was **4.90 millions** for Puts at **Strike Price of 17,000**

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