



MORNING MANTRA



Daily Derivatives & Market Report

Dec 07,2021



Indian equity benchmarks ended on a strong note on Tuesday's trading session, as bulls held a tight grip over the Dalal Street. Markets made gap-up opening, as traders took encouragement with a private report that Indian economy is showing strong signs of recovery from the devastation caused by the pandemic, with an upswing being reported in 19 out of the 22 economic indicators as compared to the pre-Covid levels.

Some support came in as new research from the US India Strategic Partnership Forum (USISPF) and digital currency exchange CrossTower has said web 3.0, the idea that the next iteration of the Internet which will be built on concepts of decentralisation, openness, and greater user utility, can help India contribute an additional \$1.1 trillion of economic growth to its GDP over the next 11 years.

Indices maintained gaining rally in the second half of the trading session, as the government said it is taking all steps to strengthen the National Company Law Tribunal (NCLT) to reduce delays in disposal of cases under the insolvency law. Besides, India underlined its commitment to enhanced trade and investment in the Russian Far-East with the two countries identifying sectors such as energy, maritime connectivity, healthcare and tourism as areas of further cooperation in that region.

On the global front, European markets were trading higher as fears surrounding the Omicron variant eased. Asian markets settled higher, after China's exports grew more than expected in November, reports said citing data from the General Administration of Customs on Tuesday. Exports grew 22 percent on a yearly basis in November, which was bigger than the forecast of 19 percent. Likewise, imports advanced 31.7 percent from the last year.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57633.65	886.51	1.56
NIFTY	17176.70	264.45	1.56
MIDCAP	25161.62	319.31	1.29
SMLCAP	28358.02	319.49	1.14
BSEFMC	13628.17	133.38	0.99
AUTO	24377.74	395.57	1.65
POWER	3548.43	56.92	1.63
REALTY	3904.82	98.37	2.58
BSE IT	34590.28	412.85	1.21
BANKEX	41706.92	1034.02	2.54
OIL GAS	17787.04	302.65	1.73
METAL	19261.17	597.36	3.20
INDIA VIX	18.46	-1.62	-8.06

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1549	514	75
BSE	2300	985	109

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3990	4140	(4)
NSE CASH	54197	51079	6
NSE F&O	6315542	5275552	20

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.69	4.30	1.20
SENSEX	26.96	3.52	0.98

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6638	4032	2606
FII	7625	10210	(2585)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	6041.44	3741.92	2300
Index Options	427546.07	425035.35	2511
Stock Futures	12653.42	11086.86	1567
Stock Options	9762.97	9346.93	416

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.97	0.71
BANK NIFTY	1.05	0.63

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.40	96.32	0.08

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.391	6.359	0.50
USA	1.438	1.434	0.25

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1782.89	2.02	0.11
Silver	22.43	0.06	0.21
Crude-Oil	71.59	2.10	3.02
Brent-Crude	74.90	1.82	2.48

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 Dec -21 USD-INR	75.56	-0.002	-0.003
29 Dec -21 EUR-INR	85.15	-0.27	-0.32
29 Dec -21 GBP-INR	100.20	-0.08	-0.08
29 Dec -21 JPY- INR	66.61	-0.12	-0.19

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17177	16875	17026	17139	17290	17403
SENSEX	57634	56597	57115	57511	58029	58424
NIFTY FUTURES	17223	16891	17057	17183	17349	17475
BANK NIFTY	36618	35678	36148	36484	36955	37291
CNX IT	35272	34510	34891	35138	35519	35765
CNX MIDCAP	30283	29817	30050	30184	30417	30551
CNX SMALLCAP	10827	10752	10789	10834	10871	10916
INDIA VIX	18.46	17.09	17.77	18.93	19.61	20.77

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

SECURITIES BAN IN F&O TRADES FOR 08-12-2021

IBULHSGFIN

TECHNICAL VIEWS



NIFTY

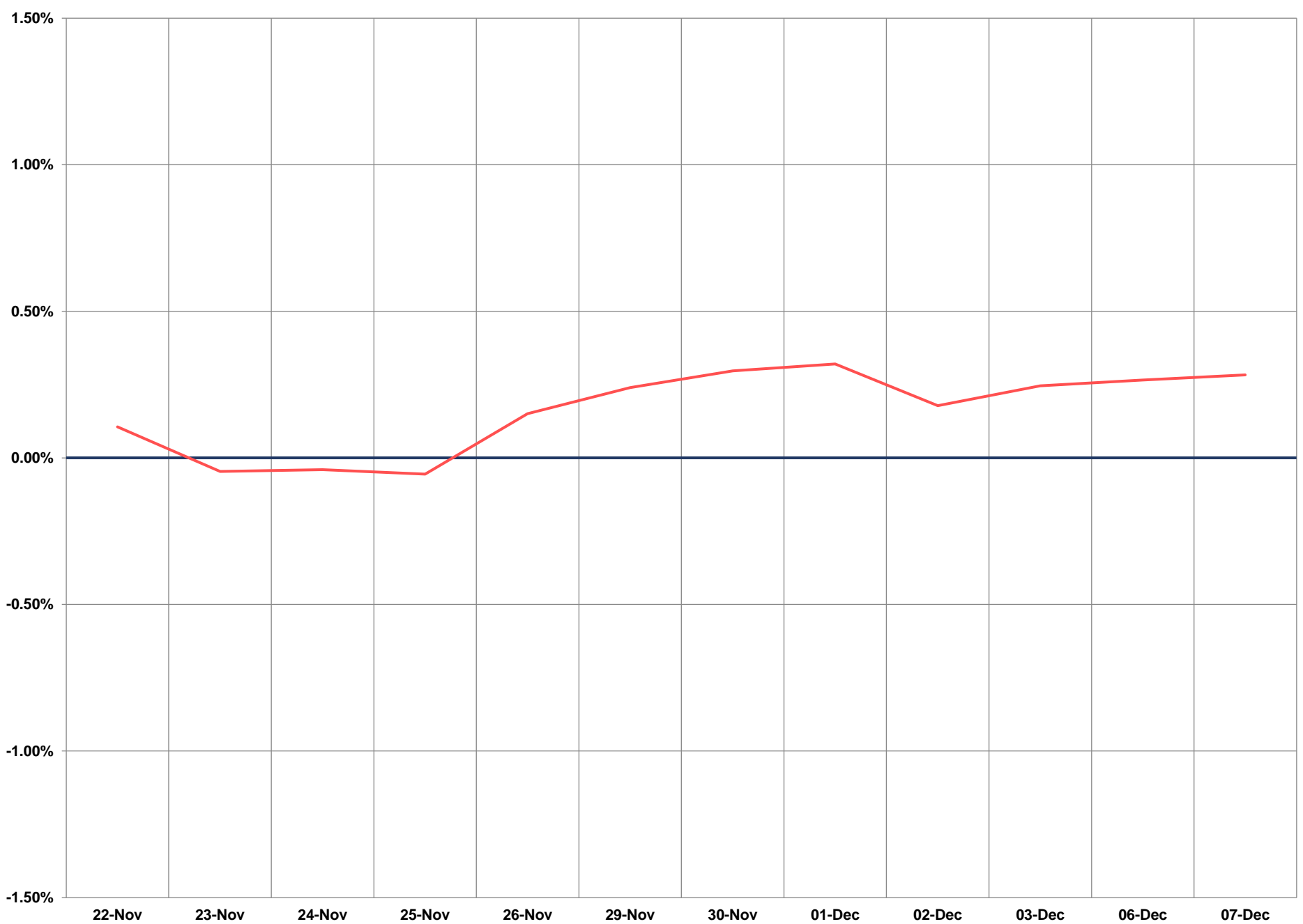
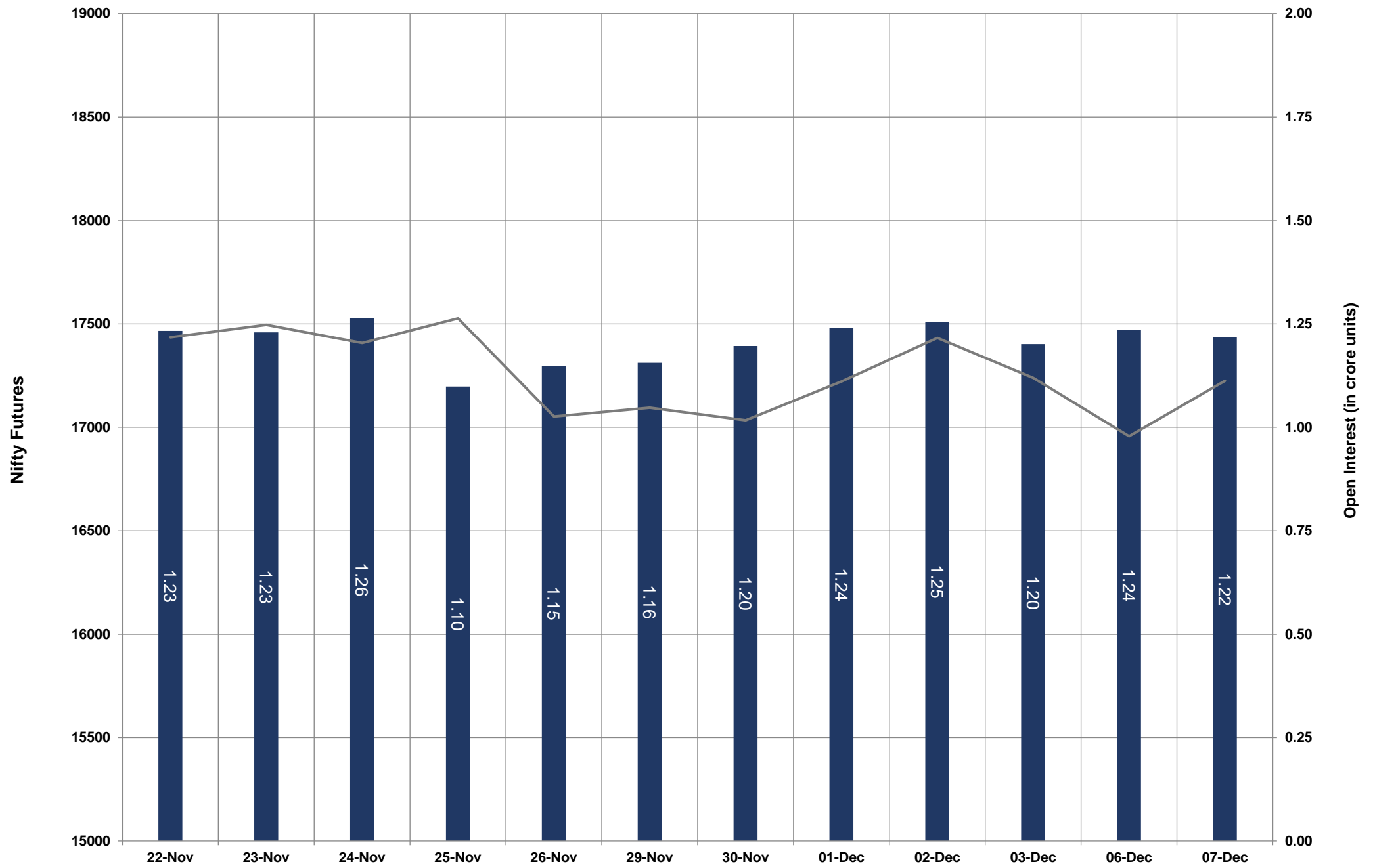


- Nifty Cash = 17,176.70 (+1.56)
- Resistance levels = 17,280 and 17,370
- Support levels = 17,040 and 16,950

TECHNICAL VIEWS



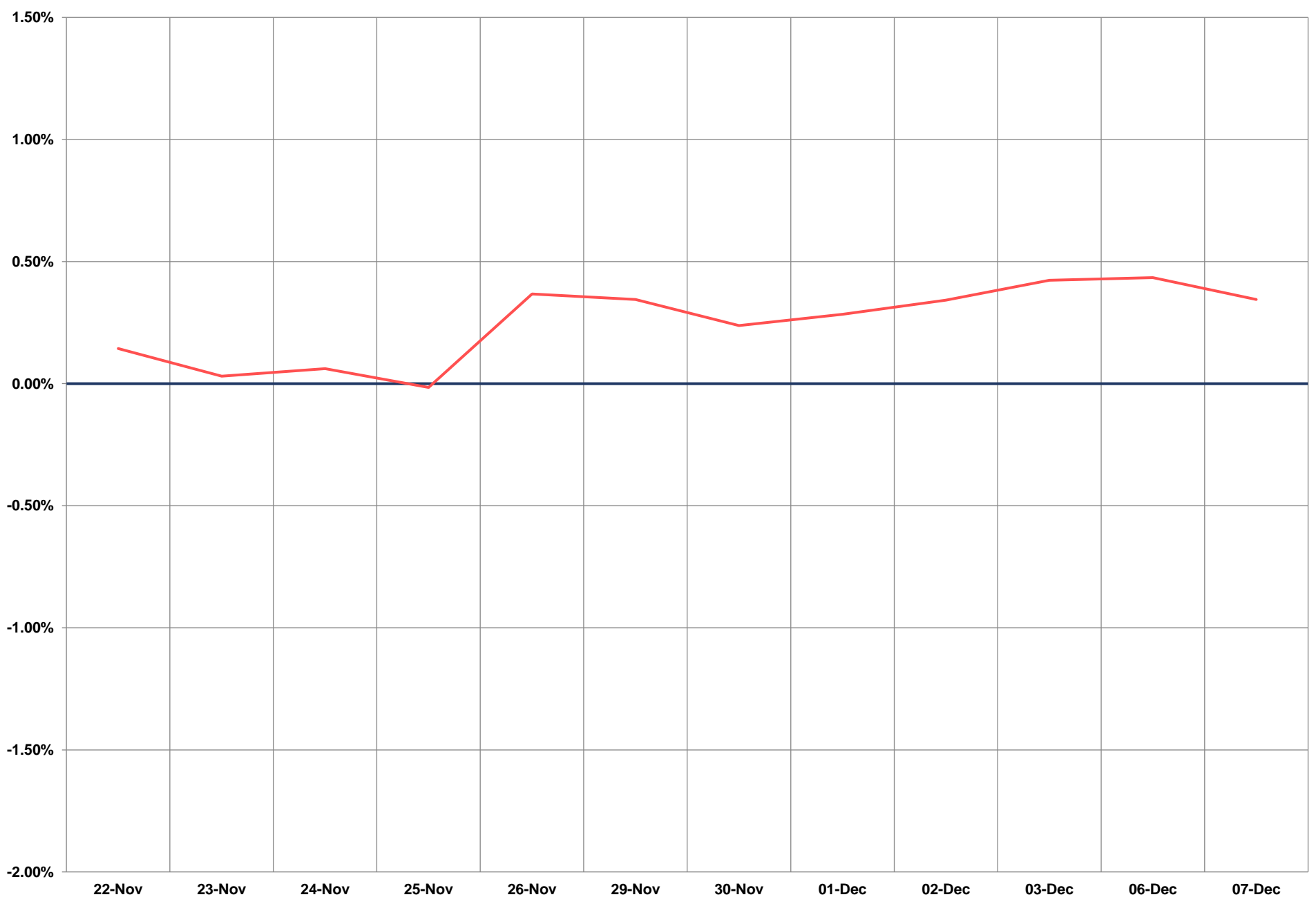
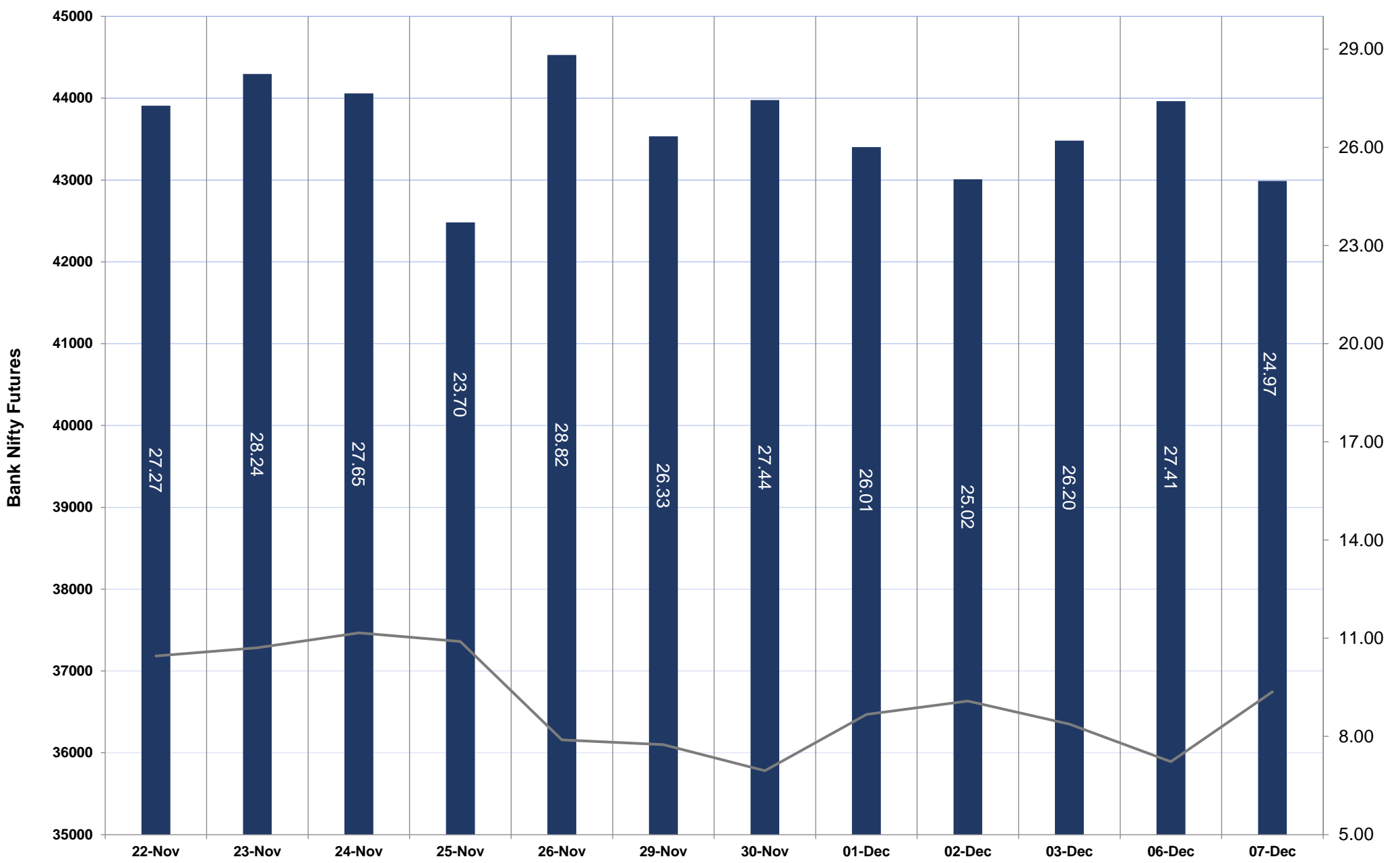
NIFTY FUTURES



TECHNICAL VIEWS



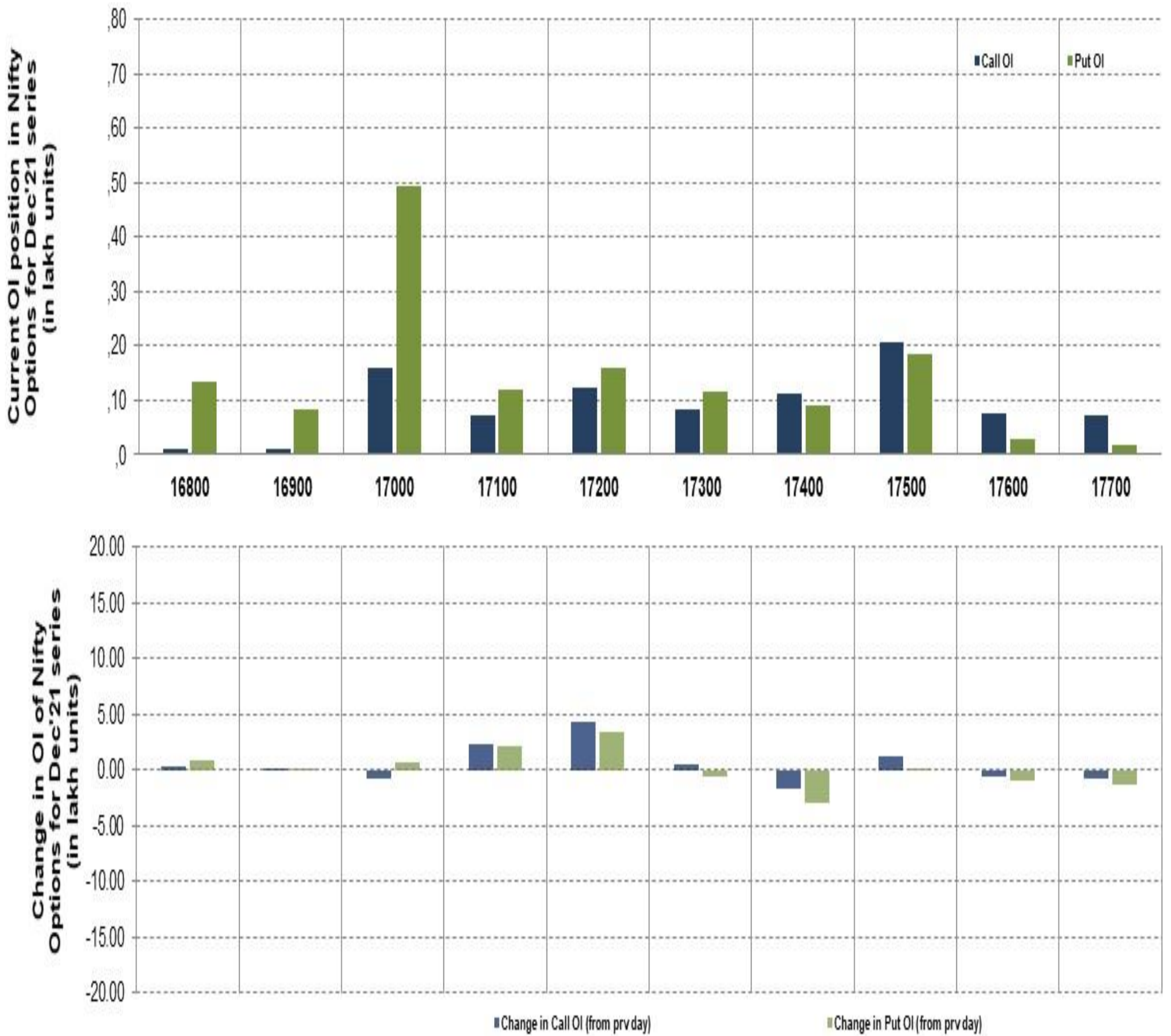
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.12 million** in Open Interests is **Strike Price of 17,500**
- **Most Active Nifty Put** with an addition of **0.07 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest an outstanding** was **2.10 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **5.00 millions** for Puts at **Strike Price of 17,000**

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