



MORNING MANTRA



Daily Derivatives & Market Report

Dec 08,2021



Indian equity benchmarks gave an excellent performance on Wednesday's trading session. After a strong start, markets remained under a grip of bulls during trading session, as domestic sentiments remained up-beat with global rating agency S&P's statement that the impact of the new coronavirus variant on India's economic outlook would be contained. It expects India's economy to grow 9.5% in FY22 and 7.8% in FY23.

Adding optimism among traders, Minister of State for Finance Bhagwat Karad said public sector banks (PSBs) recovered over Rs 4.18 lakh crore in the last three financial years from incidents pertaining to frauds and defaults. Also, the amount related to frauds of Rs 1 lakh and above has declined over the period. He added that the government has taken comprehensive steps to tackle defaults and to effect recovery from defaulters.

Indices maintained their gaining rally in the second half of the trading session, as the Reserve Bank of India's Monetary Policy Committee held repo rate at record low of 4 per cent and maintained accommodative policy stance to support growth for as long as necessary. Traders got encouragement, after Reserve Bank Governor Das said that cut in excise duty on petrol, diesel to bring down inflation rate on durable basis.

On the global front, European markets were trading higher, as Sweden's industrial production increased in October. Industrial production grew a calendar-adjusted 3.7 percent year-on-year in October, after a 3.5 percent rise in September. Asian markets ended mostly in green following big gains on Wall Street overnight amid easing fears surrounding the Omicron coronavirus variant.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58649.68	1016.03	1.76
NIFTY	17469.75	293.05	1.71
MIDCAP	25510.86	349.24	1.39
SMLCAP	28784.77	426.75	1.50
BSEFMC	13793.13	164.96	1.21
AUTO	24922.67	544.93	2.24
POWER	3558.35	9.92	0.28
REALTY	3971.95	67.13	1.72
BSE IT	35266.99	676.71	1.96
BANKEX	42380.35	673.43	1.61
OIL GAS	18012.71	225.67	1.27
METAL	19592.68	331.51	1.72
INDIA VIX	17.26	-1.20	-6.50

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1555	537	59
BSE	2313	980	118

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4607	3990	15
NSE CASH	59346	54197	10
NSE F&O	7204539	6315542	14

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	24.10	4.37	1.18
SENSEX	27.47	3.58	0.96

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7183	5447	1736
FII	8151	8730	(579)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4229.37	3635.18	594
Index Options	452620.51	460444.78	(7824)
Stock Futures	13068.40	13002.58	66
Stock Options	11292.74	11298.95	(6)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.26	0.97
BANK NIFTY	1.17	1.05

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.11	96.37	-0.27

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.347	6.391	-0.69
USA	1.429	1.480	-3.44

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1783.13	-1.72	-0.10
Silver	22.37	-0.14	-0.62
Crude-Oil	71.87	-0.18	-0.25
Brent-Crude	75.41	-0.01	-0.01

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 Dec -21 USD-INR	75.63	0.06	0.08
29 Dec -21 EUR-INR	85.40	0.24	0.28
29 Dec -21 GBP-INR	99.87	-0.34	-0.34
29 Dec -21 JPY- INR	66.68	0.13	0.19

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17470	17245	17358	17421	17533	17597
SENSEX	58650	57911	58280	58492	58861	59072
NIFTY FUTURES	17512	17255	17383	17455	17584	17656
BANK NIFTY	37285	36712	36998	37192	37478	37671
CNX IT	35959	35334	35647	35889	36202	36444
CNX MIDCAP	30769	30368	30569	30681	30881	30993
CNX SMALLCAP	11024	10890	10957	11000	11067	11110
INDIA VIX	17.26	15.54	16.40	17.43	18.29	19.32

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

SECURITIES BAN IN F&O TRADES FOR 09-12-2021

IBULHSGFIN

TECHNICAL VIEWS



NIFTY

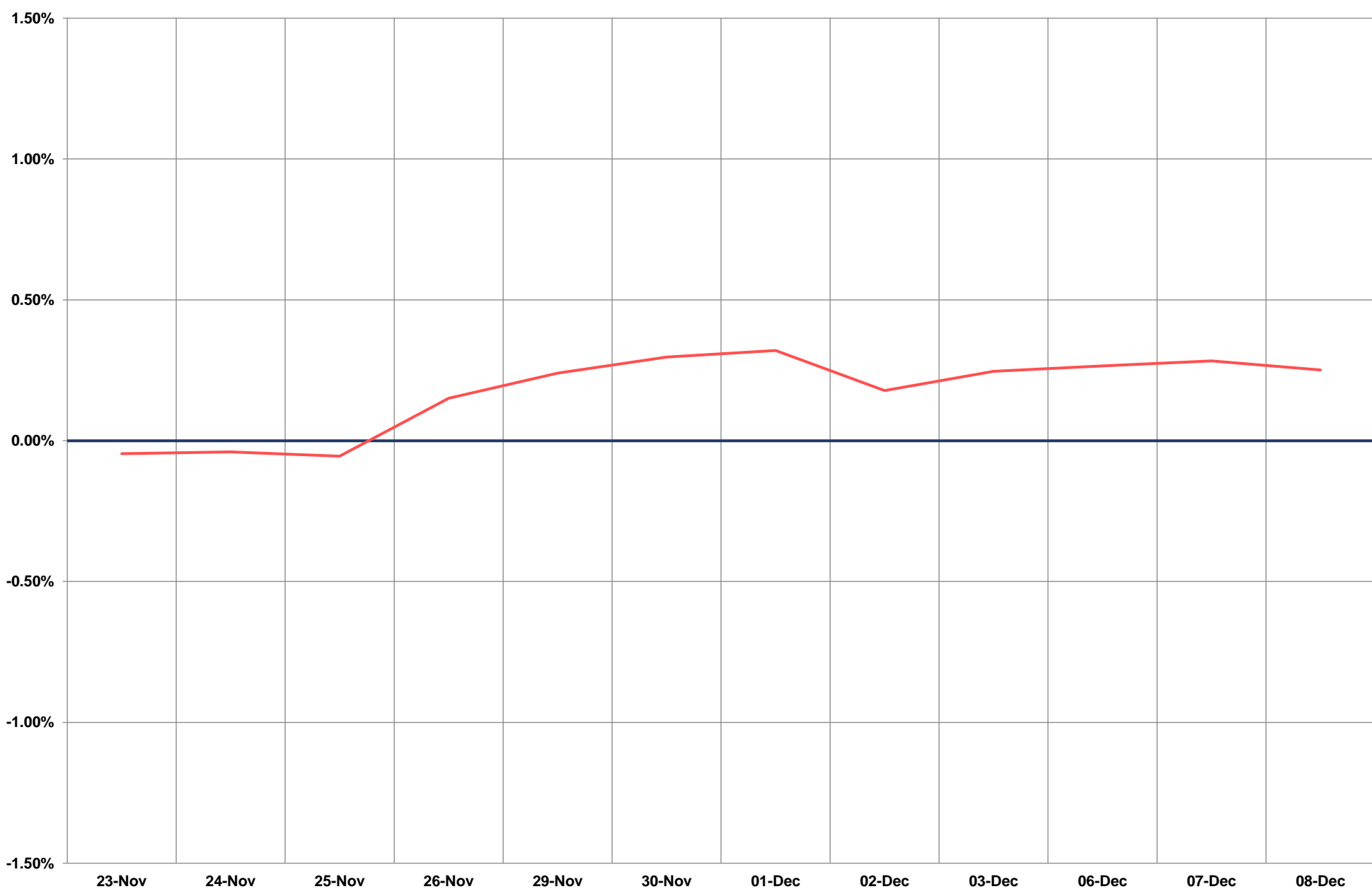
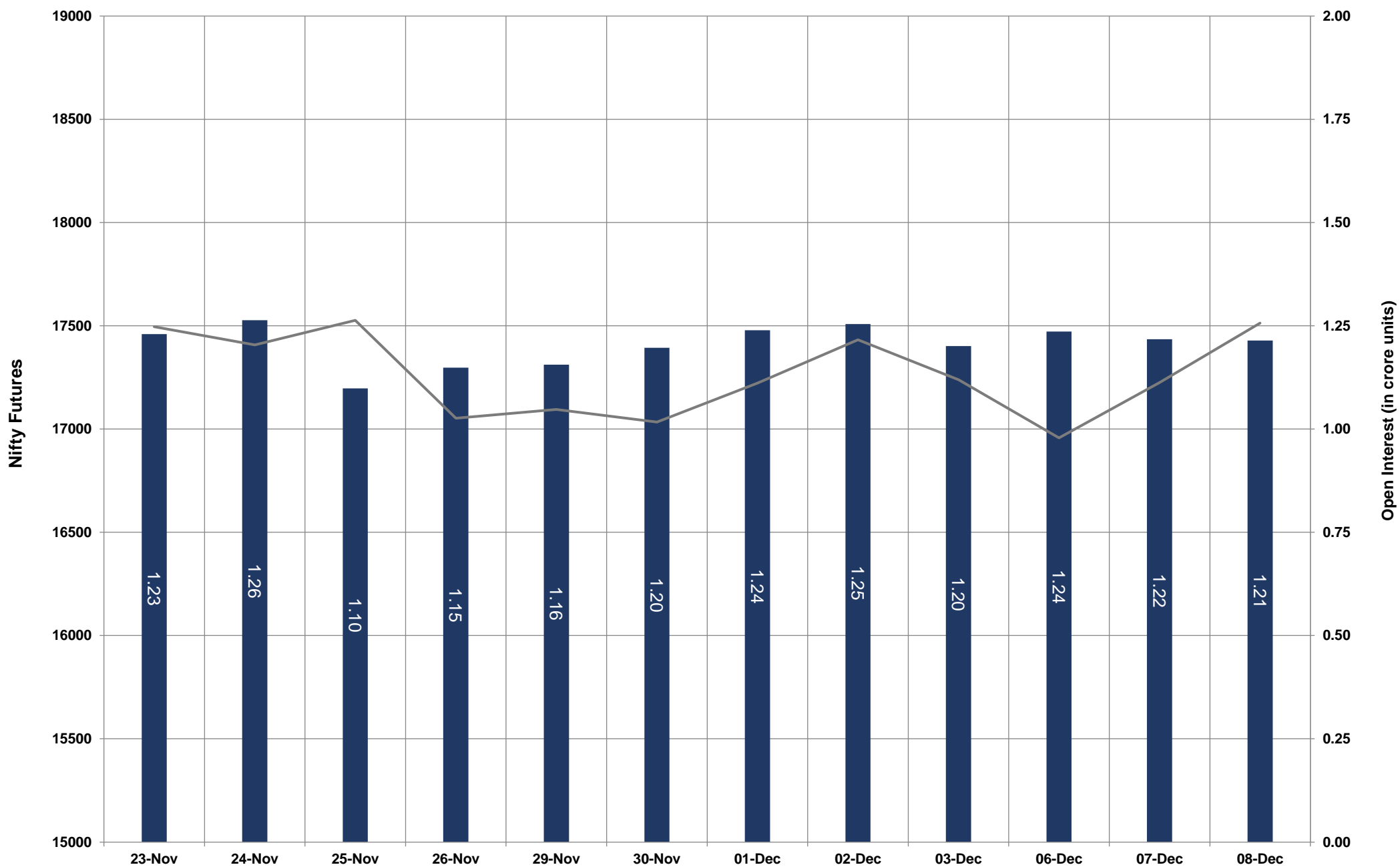


- Nifty Cash = 17,469.75 (+1.71)
- Resistance levels = 17,590 and 17,650
- Support levels = 17,390 and 17,280

TECHNICAL VIEWS



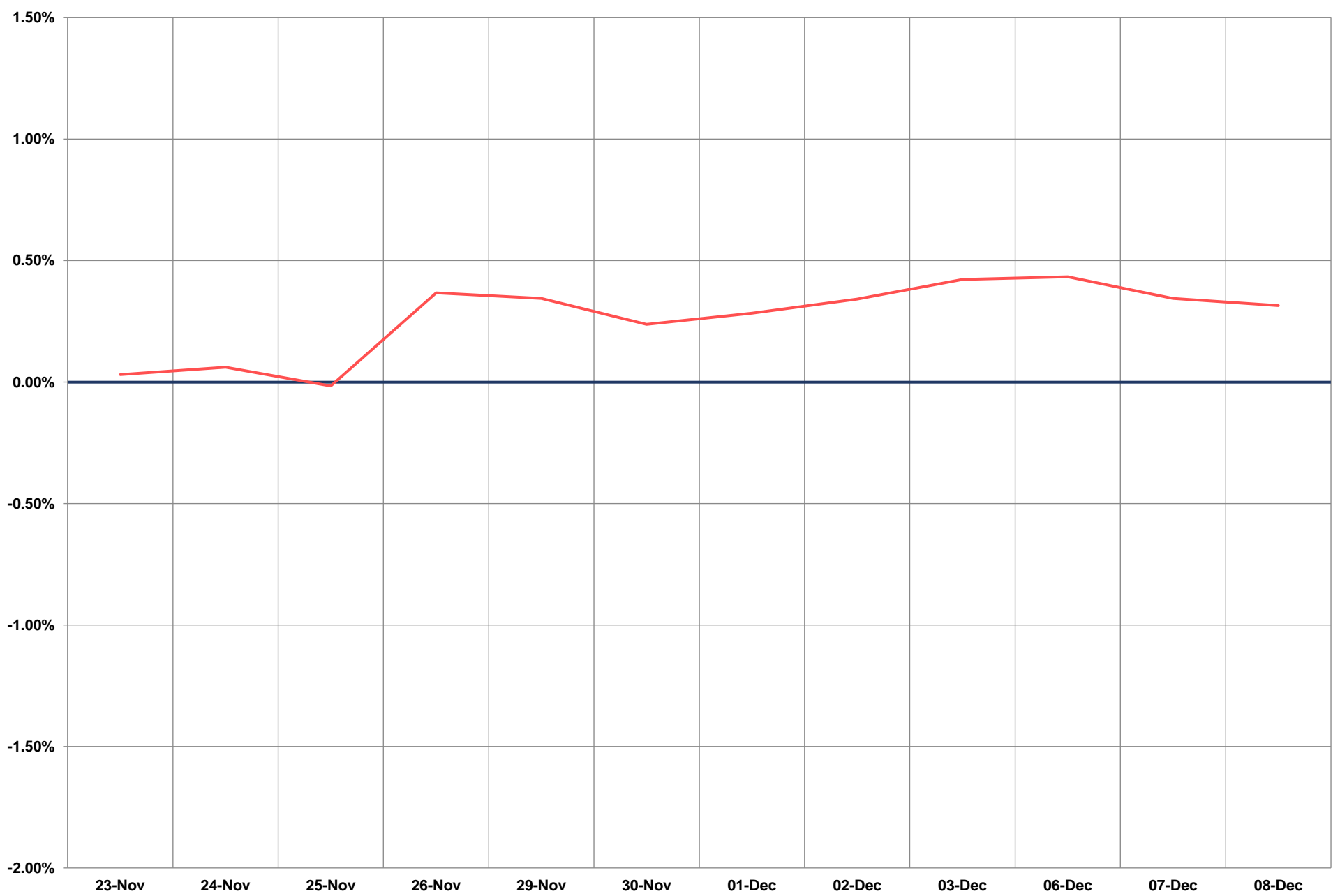
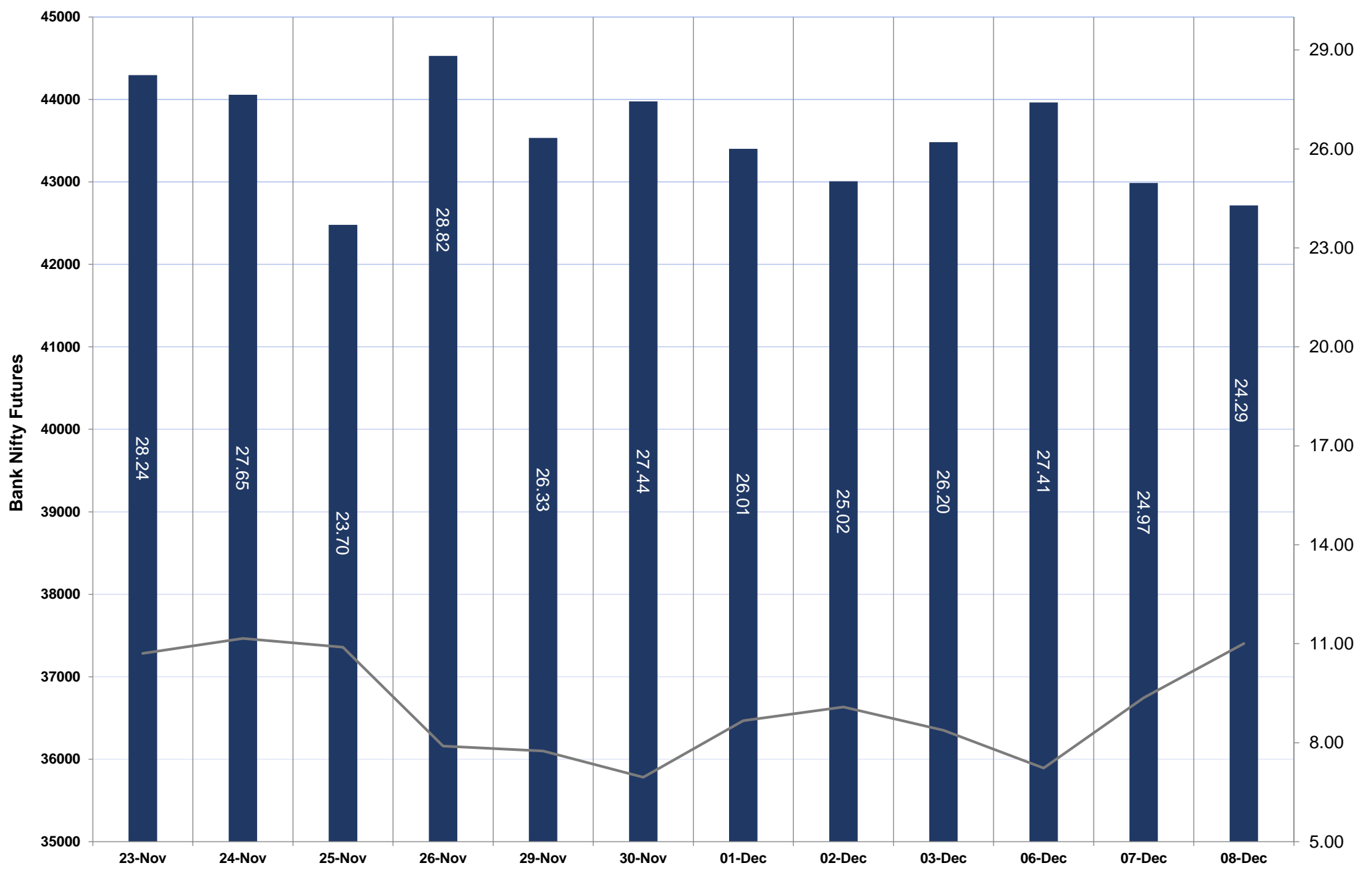
NIFTY FUTURES



TECHNICAL VIEWS



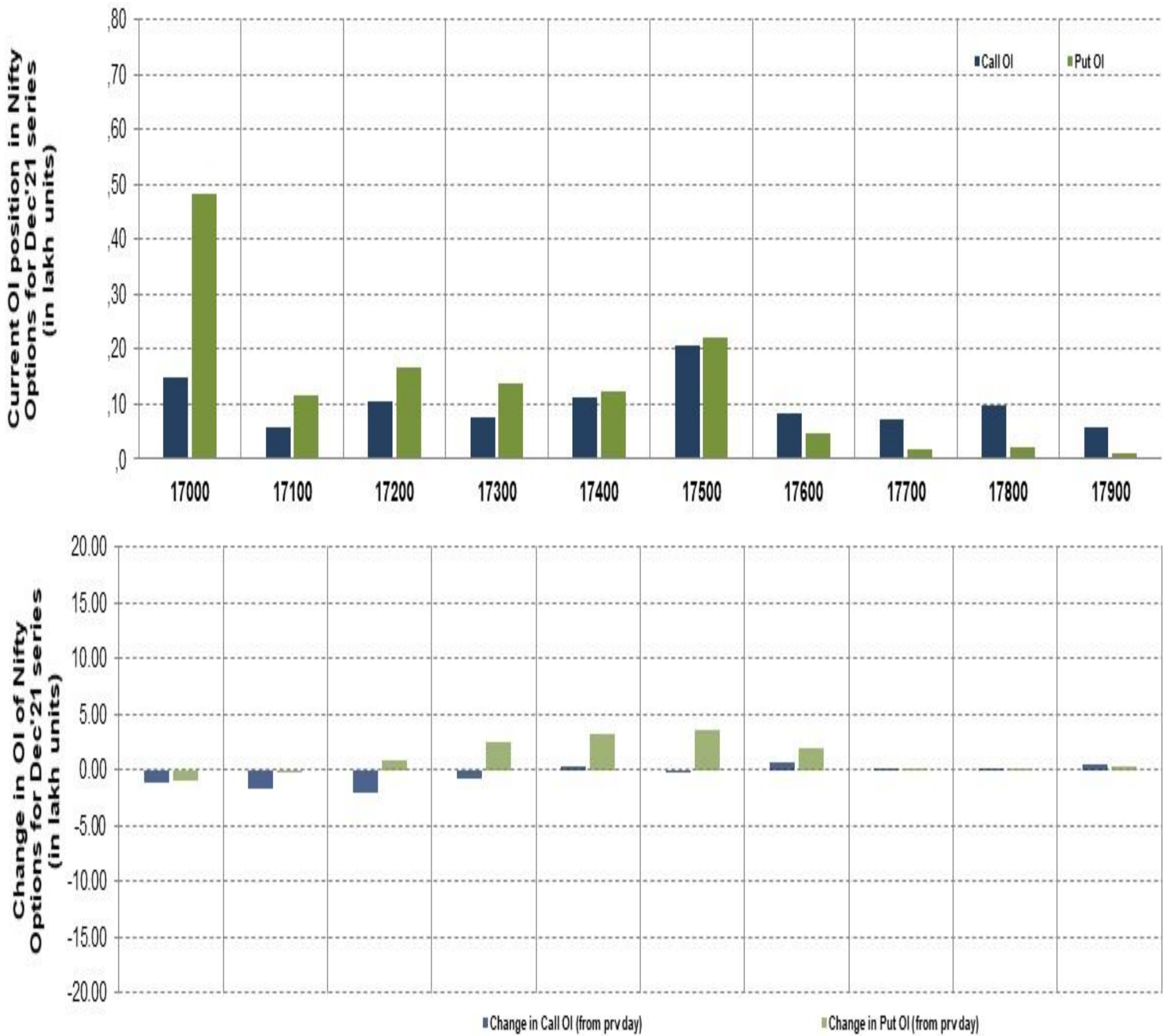
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.02 million** in Open Interests is **Strike Price of 17,500**
- **Most Active Nifty Put** with a reduction of **0.10 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest an outstanding** was **2.07 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **4.83 millions** for Puts at **Strike Price of 17,000**

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