



MORNING MANTRA



Daily Derivatives & Market Report

Dec 10,2021



Indian equity benchmarks ended flat with a negative bias on Friday's trading session. After a cautious start, key indices remained lower during the trading session. Traders remained concerned as Health Ministry said that there are 23 cases of Omicron variant of Covid-19 in India and authorities are closely monitoring the situation. Maharashtra leads the chart with 10 cases, followed by Rajasthan with nine, while globally there are 2303 cases of Omicron variant.

Market participants remained cautious with former Reserve Bank of India Governor Duvvuri Subbarao's statement that the central bank could lose control over the money supply and inflation management if cryptocurrency is allowed in the country. Rao also said India's case for issuing a central bank digital currency (CBDC) may not be strong as there are capital controls. Indices added more losses in afternoon deals, as some concerns came with a private report stating that gender pay gap has deepened during the COVID-19 pandemic, with women being left behind on pay raises and bonuses.

But, in the last hour of the trade, markets staged recovery, amid reports that chief financial officers (CFOs) of companies have shown higher confidence in the financial and macroeconomic conditions. Some support also came with Finance Minister Nirmala Sitharaman's statement that for a strong, sustainable and inclusive recovery of the global economy hit by the outbreak of COVID-19 pandemic, it is imperative to ensure collective progress of all countries. She stressed on the critical role of multilateralism and collective action in achieving the goal of global recovery.

On the global front, European markets were trading lower, as renewed concerns about the omicron Covid-19 variant continue to weigh, while investors await key U.S. inflation data later in the day. Asian markets settled mostly lower on Friday, even after Malaysia's industrial production grew in October. The data from the Department of Statistics showed that industrial production rose 5.5 percent year-on-year in October, following a 2.5 percent increase in September. The growth in production was mainly driven by a rise in production of manufacturing industry and electricity.

MARKET SELFIE



MARKET SUMMARY

| Domestic Indices | Close | Points | % Change |
|------------------|----------|--------|----------|
| SENSEX | 58786.67 | -20.46 | -0.03 |
| NIFTY | 17511.30 | -5.55 | -0.03 |
| MIDCAP | 25707.18 | 98.85 | 0.39 |
| SMLCAP | 29260.81 | 246.35 | 0.85 |
| BSEFMC | 14003.43 | 8.60 | 0.06 |
| AUTO | 25107.95 | 75.19 | 0.30 |
| POWER | 3599.34 | 26.17 | 0.73 |
| REALTY | 4081.00 | 115.14 | 2.90 |
| BSE IT | 35332.83 | 8.53 | 0.02 |
| BANKEX | 42122.49 | -35.27 | -0.08 |
| OIL GAS | 18345.31 | 156.06 | 0.86 |
| METAL | 19806.63 | 81.67 | 0.41 |
| INDIA VIX | 16.06 | -0.54 | -3.27 |

ADVANCE - DECLINE

| Index | Advance | Decline | Unchanged |
|-------|---------|---------|-----------|
| NSE | 1283 | 785 | 60 |
| BSE | 2085 | 1197 | 112 |

MARKET TURNOVER (₹ in Crs)

| Segment | Current | Previous | Net % |
|----------|---------|----------|-------|
| BSE CASH | 4267 | 5085 | (16) |
| NSE CASH | 56015 | 56891 | (2) |
| NSE F&O | 3785762 | 15108050 | (75) |

KEY INDICES RATIOS

| INDEX | P/E | P/B | Dividend Yield |
|--------|-------|------|----------------|
| NIFTY | 24.15 | 4.38 | 1.18 |
| SENSEX | 27.42 | 3.58 | 0.97 |

KEY NUMBERS TRACKER



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

| FII-DII* | Buy | Sell | Net |
|----------|------|------|--------|
| DII | 4478 | 4091 | 387 |
| FII | 5595 | 6687 | (1092) |

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

| FII | Buy | Sell | Net |
|---------------|-----------|-----------|--------|
| Index Futures | 2579.13 | 3902.47 | (1323) |
| Index Options | 240579.29 | 241374.69 | (795) |
| Stock Futures | 11097.12 | 11605.09 | (508) |
| Stock Options | 10022.92 | 10139.56 | (117) |

PUT-CALL RATIO

| Index | Current | Previous |
|------------|---------|----------|
| NIFTY | 1.28 | 1.24 |
| BANK NIFTY | 0.91 | 0.90 |

DOLLAR INDEX

| Dollar Index | Current | Previous | % Change |
|--------------|---------|----------|----------|
| DXY | 96.05 | 96.27 | -0.23 |

10-YEARS G-SEC YIELD

| Country | Current | Previous | % Change |
|---------|---------|----------|----------|
| INDIA | 6.370 | 6.348 | 0.35 |
| USA | 1.518 | 1.487 | 2.08 |

KEY COMMODITIES TRACKER (in \$)

| Commodity | Current | Change Points | % Change |
|-------------|---------|---------------|----------|
| Gold | 1781.53 | 5.22 | 0.29 |
| Silver | 22.15 | 0.16 | 0.75 |
| Crude-Oil | 72.00 | 1.06 | 1.49 |
| Brent-Crude | 75.27 | 0.85 | 1.14 |

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

| Expiry | Close | Change Points | % Change |
|---------------------|--------|---------------|----------|
| 29 Dec -21 USD-INR | 75.83 | 0.13 | 0.17 |
| 29 Dec -21 EUR-INR | 85.47 | -0.22 | -0.25 |
| 29 Dec -21 GBP-INR | 100.13 | 0.25 | 0.25 |
| 29 Dec -21 JPY- INR | 66.66 | -0.04 | -0.06 |

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

| Index | Close | S2 | S1 | Pivot | R1 | R2 |
|---------------|-------|-------|-------|-------|-------|-------|
| NIFTY | 17511 | 17355 | 17433 | 17484 | 17562 | 17613 |
| SENSEX | 58787 | 58242 | 58514 | 58687 | 58959 | 59132 |
| NIFTY FUTURES | 17546 | 17373 | 17459 | 17522 | 17609 | 17672 |
| BANK NIFTY | 37106 | 36699 | 36902 | 37028 | 37231 | 37357 |
| CNX IT | 35940 | 35533 | 35736 | 35856 | 36059 | 36178 |
| CNX MIDCAP | 31203 | 30761 | 30982 | 31104 | 31325 | 31447 |
| CNX SMALLCAP | 11251 | 11154 | 11203 | 11239 | 11288 | 11324 |
| INDIA VIX | 16.06 | 14.35 | 15.20 | 16.07 | 16.92 | 17.79 |

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

SECURITIES BAN IN F&O TRADES FOR 13-12-2021

ESCORTS, IBULHSGFIN, IDEA

TECHNICAL VIEWS



NIFTY

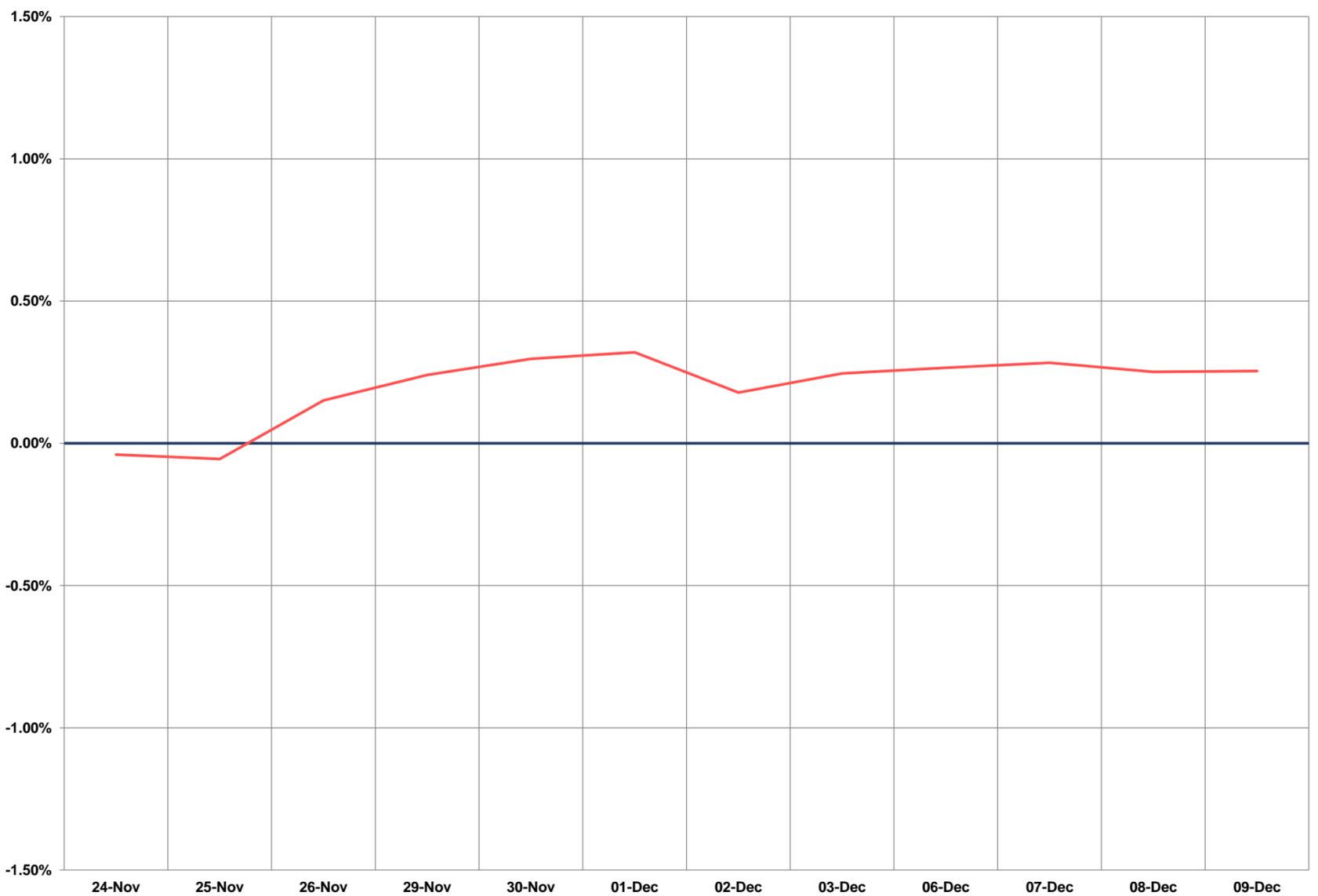
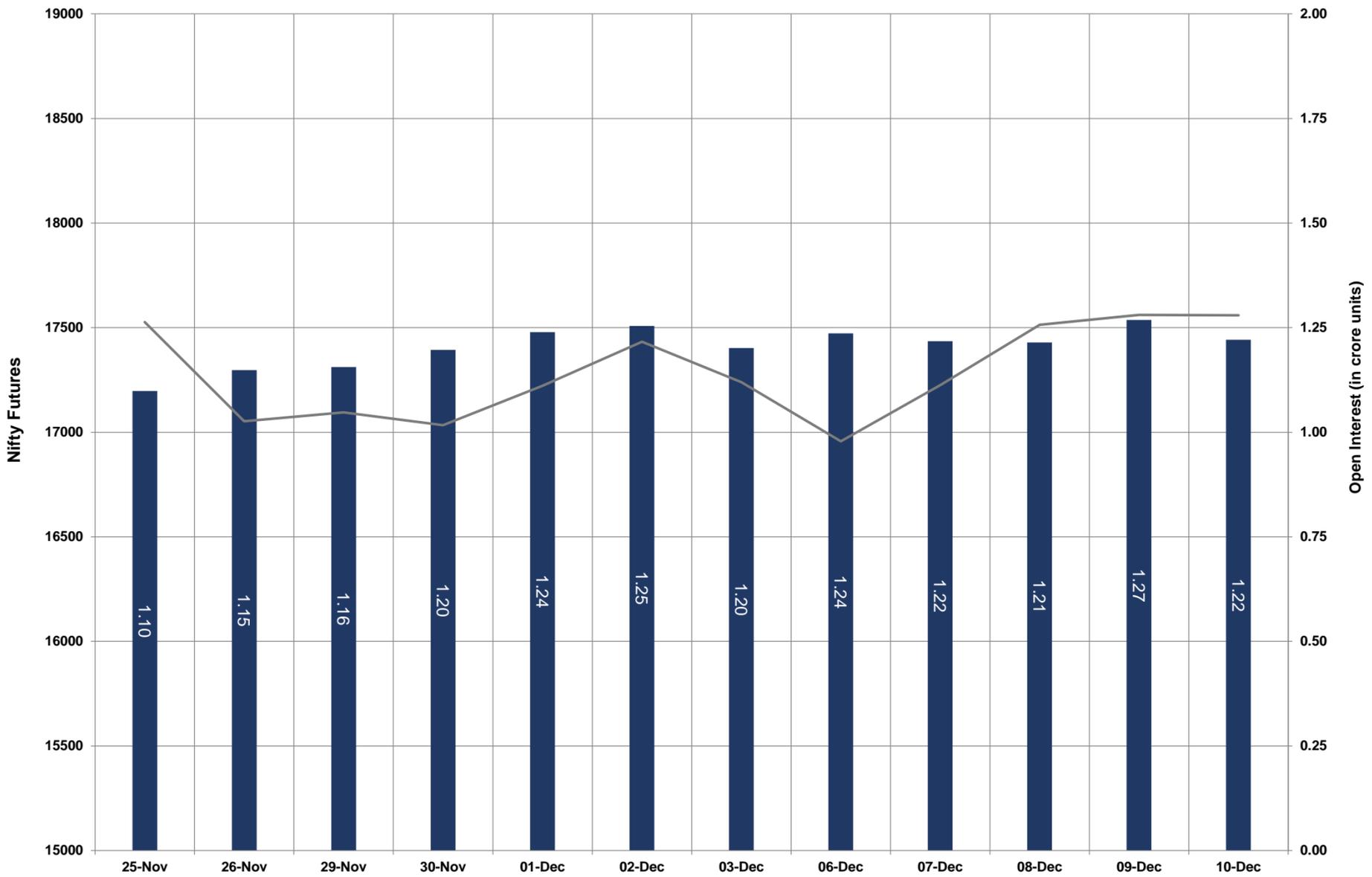


- Nifty Cash = 17,511.30 (-0.03)
- Resistance levels = 17,690 and 17,780
- Support levels = 17,430 and 17,380

TECHNICAL VIEWS



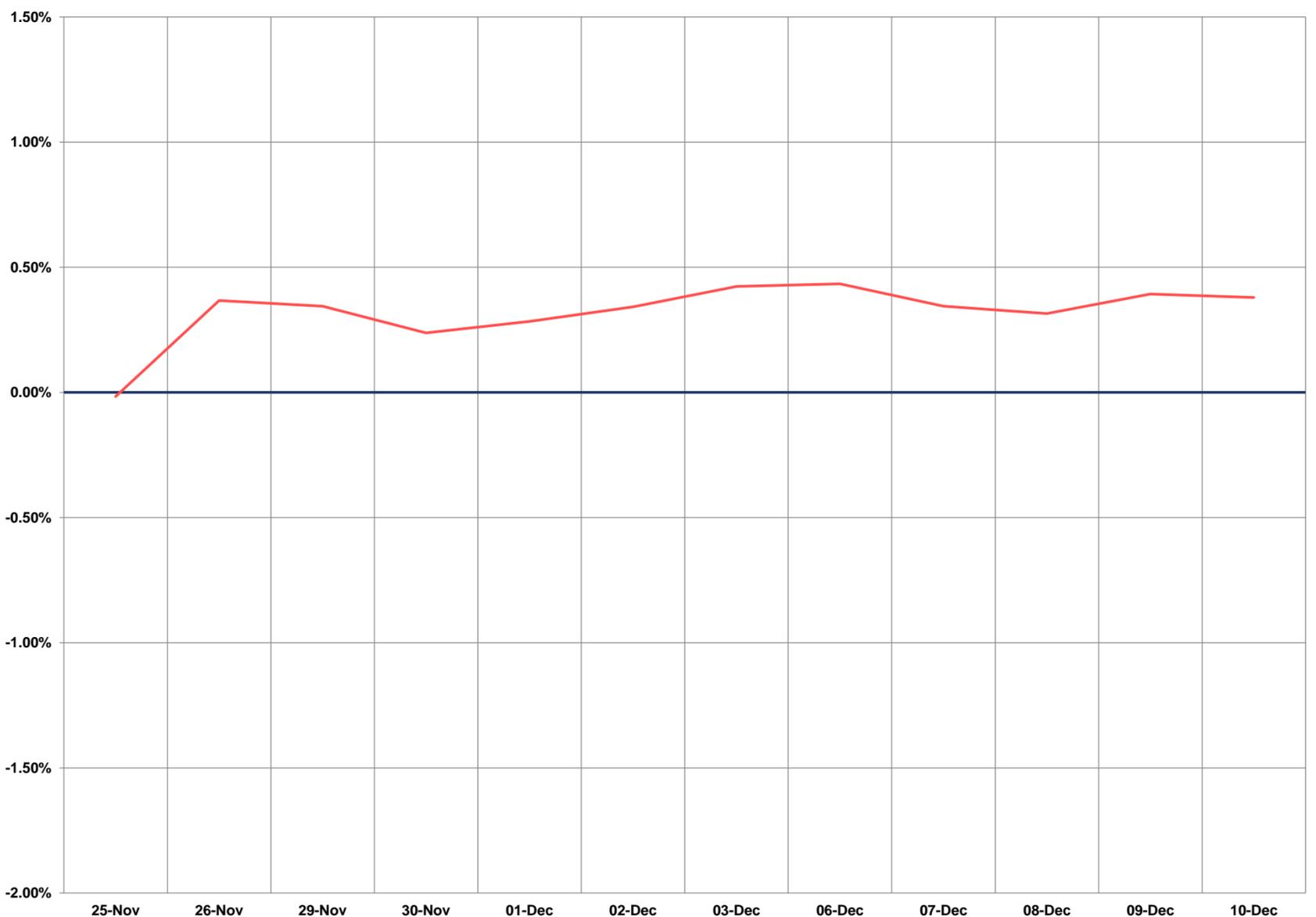
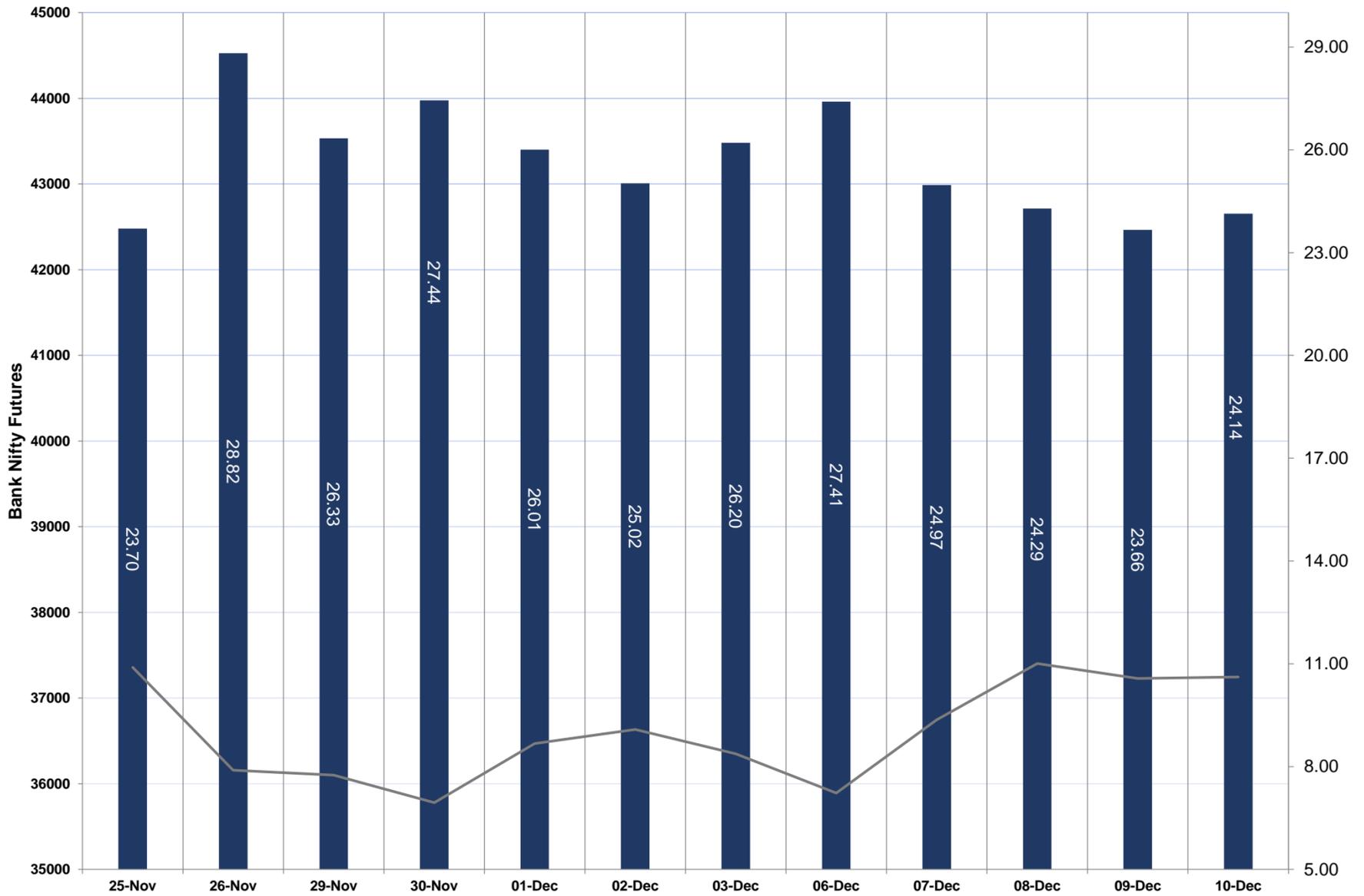
NIFTY FUTURES



TECHNICAL VIEWS



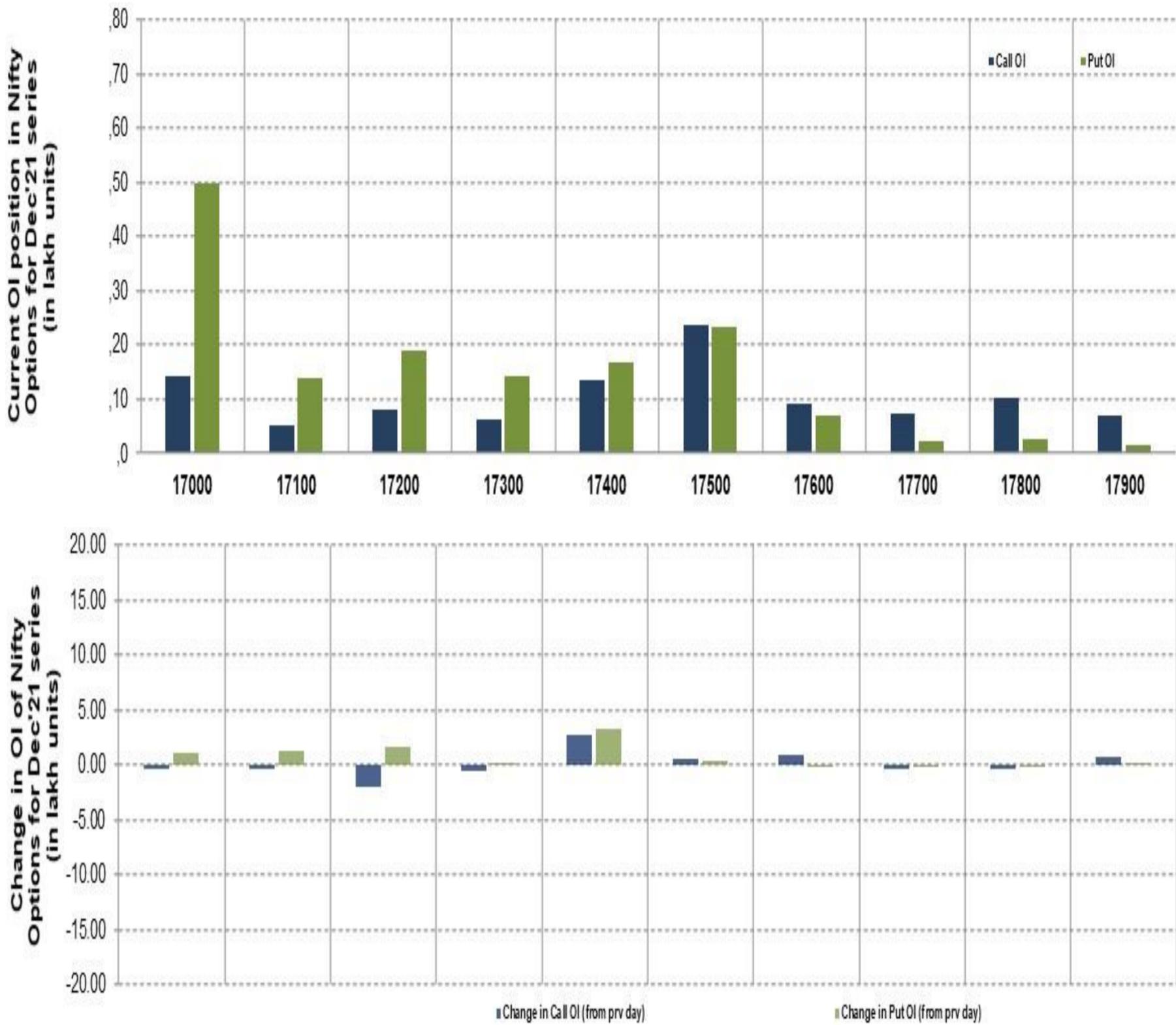
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.05 million** in Open Interests is **Strike Price of 17,500**
- **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 **2.35 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**

Disclaimer



The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.