



MORNING MANTRA



Daily Derivatives & Market Report

Nov 09, 2021



Indian equity benchmarks ended lower on Tuesday. After a cautious start of the trading day, markets traded in green terrain, as domestic rating agency Brickwork Ratings revised its growth estimate for the country's gross domestic product (GDP) to 10-10.5 per cent in the current financial year from an earlier expectation of a 9 per cent growth. It said many economic growth indicators are suggesting a faster-than-expected revival in economic activities.

However, key indices soon cut their gains and turned volatile. There was some cautiousness as Rating agency Crisil's latest report stated that higher diesel prices will shave off the overall profitability of transporters despite an improvement in freight rates since last month following the withdrawal of the monsoons, consumption recovery and higher infrastructure activity.

Volatile trade continued over the Dalal Street during the trading session and finally key indices ended trading day in red terrain. Traders remained cautious, as India, speaking on behalf of the BASIC group, warned that lack of a serious approach to climate finance will jeopardise the enhanced mitigation and adaptation ambition as well as net zero pledges of parties.

On the global front, European markets were trading mostly in green as strong corporate earnings supported sentiment, while investors awaited fresh U.S. inflation data for clues on the interest rate outlook. Asian markets ended mostly higher on Tuesday, after Japan posted a current account surplus of 1,033.7 billion yen in September, the Ministry of Finance said on Tuesday. That missed forecasts for a surplus of 1,060.1 billion yen and was down from 1,665.6 billion yen in August.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60433.45	-112.16	-0.19
NIFTY	18044.25	-24.30	-0.13
MIDCAP	26520.16	215.87	0.82
SMLCAP	29320.76	193.80	0.67
BSEFMC	14255.97	-39.19	-0.27
AUTO	26342.16	269.95	1.04
POWER	3520.25	11.08	0.32
REALTY	4425.12	1.13	0.03
BSE IT	34850.86	56.40	0.16
BANKEX	44945.11	-124.41	-0.28
OIL GAS	18985.32	173.41	0.92
METAL	20498.32	-188.04	-0.91
INDIA VIX	16.00	-0.34	-2.08

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1200	830	99
BSE	1948	1370	161

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5493	5022	9
NSE CASH	68952	71080	(3)
NSE F&O	4840694	5612465	(14)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.06	4.52	1.09
SENSEX	29.43	3.74	0.93

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7109	5691	1418
FII	7773	10218	(2445)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2411.50	5033.05	(2622)
Index Options	356755.31	354363.95	2391
Stock Futures	14828.24	15676.98	(849)
Stock Options	16524.55	16674.36	(150)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.96	1.12
BANK NIFTY	0.64	0.68

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.98	94.22	-0.07

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.293	6.301	-0.13
USA	1.457	1.497	-2.69

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1826.54	2.08	0.12
Silver	24.41	-0.03	-0.13
Crude-Oil	82.27	0.34	0.41
Brent-Crude	83.73	0.28	0.35

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 Nov -21 USD-INR	74.20	-0.05	-0.07
26 Nov -21 EUR-INR	86.05	0.10	0.11
26 Nov -21 GBP-INR	100.86	0.60	0.60
26 Nov -21 JPY- INR	65.78	0.23	0.35

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18044	17917	17981	18047	18110	18176
SENSEX	60433	59982	60208	60439	60665	60896
NIFTY FUTURES	18075	17923	17999	18070	18146	18217
BANK NIFTY	39369	39047	39208	39384	39545	39721
CNX IT	35815	35545	35680	35899	36034	36253
CNX MIDCAP	32186	31729	31958	32108	32337	32488
CNX SMALLCAP	11213	11129	11171	11202	11244	11275
INDIA VIX	16.00	13.77	14.89	15.75	16.87	17.73

INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Buy	Buy	Buy
SENSEX	Buy	Buy	Buy
NIFTY FUTURES	Buy	Buy	Buy
BANK NIFTY	Neutral	Buy	Buy
CNX IT	Buy	Buy	Buy
CNX MIDCAP	Buy	Buy	Buy
CNX SMALLCAP	Buy	Buy	Buy
INDIA VIX	Neutral	Sell	Neutral

SECURITIES BAN IN F&O TRADES FOR 10-11-2021

ESCORTS, PNB, SUNTV

TECHNICAL VIEWS



NIFTY

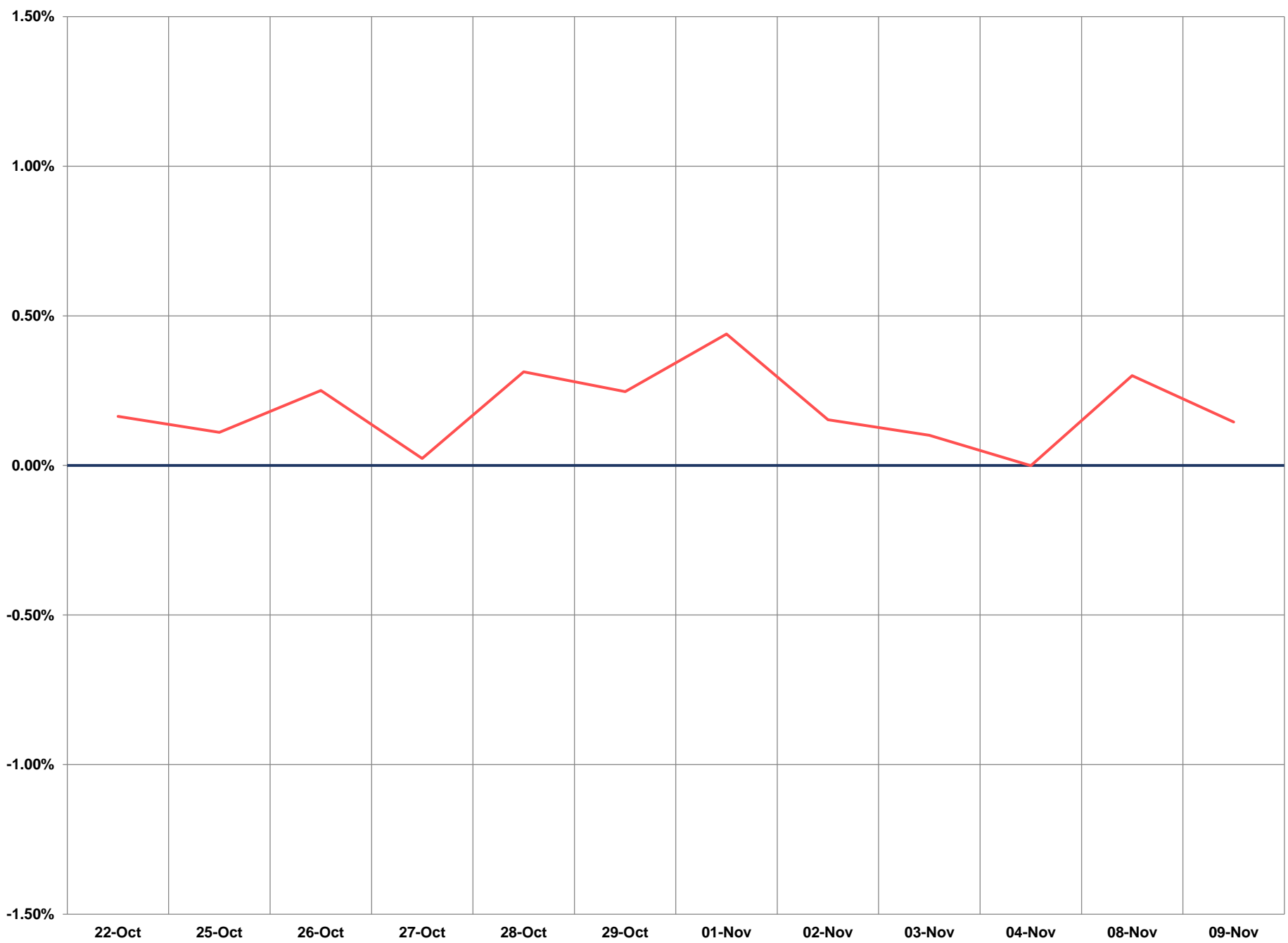
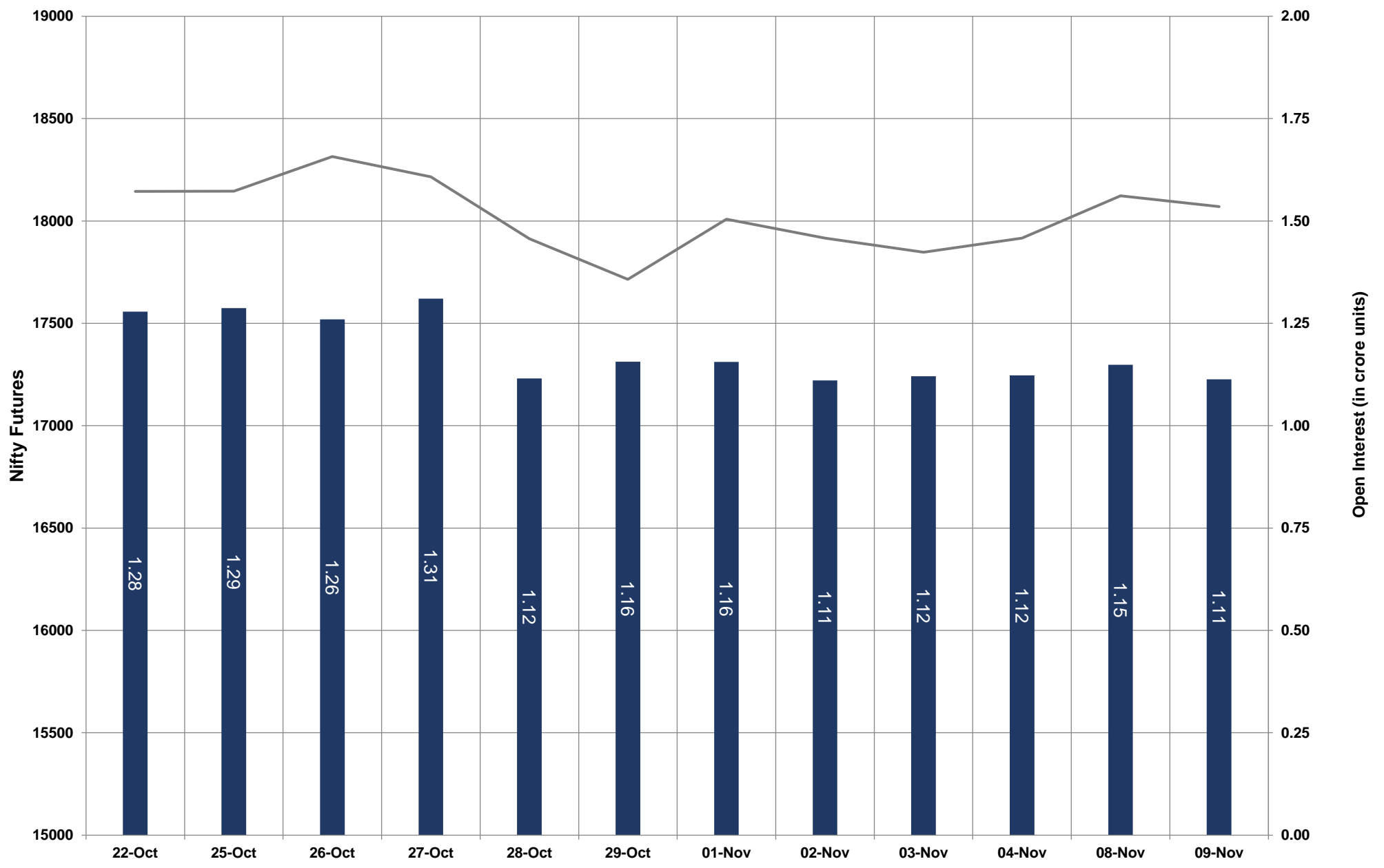


- Nifty Cash = **18044.25 (-0.13)**
- Resistance levels = **18,170** and **18,320**
- Support levels = **17,970** and **17,860**

TECHNICAL VIEWS



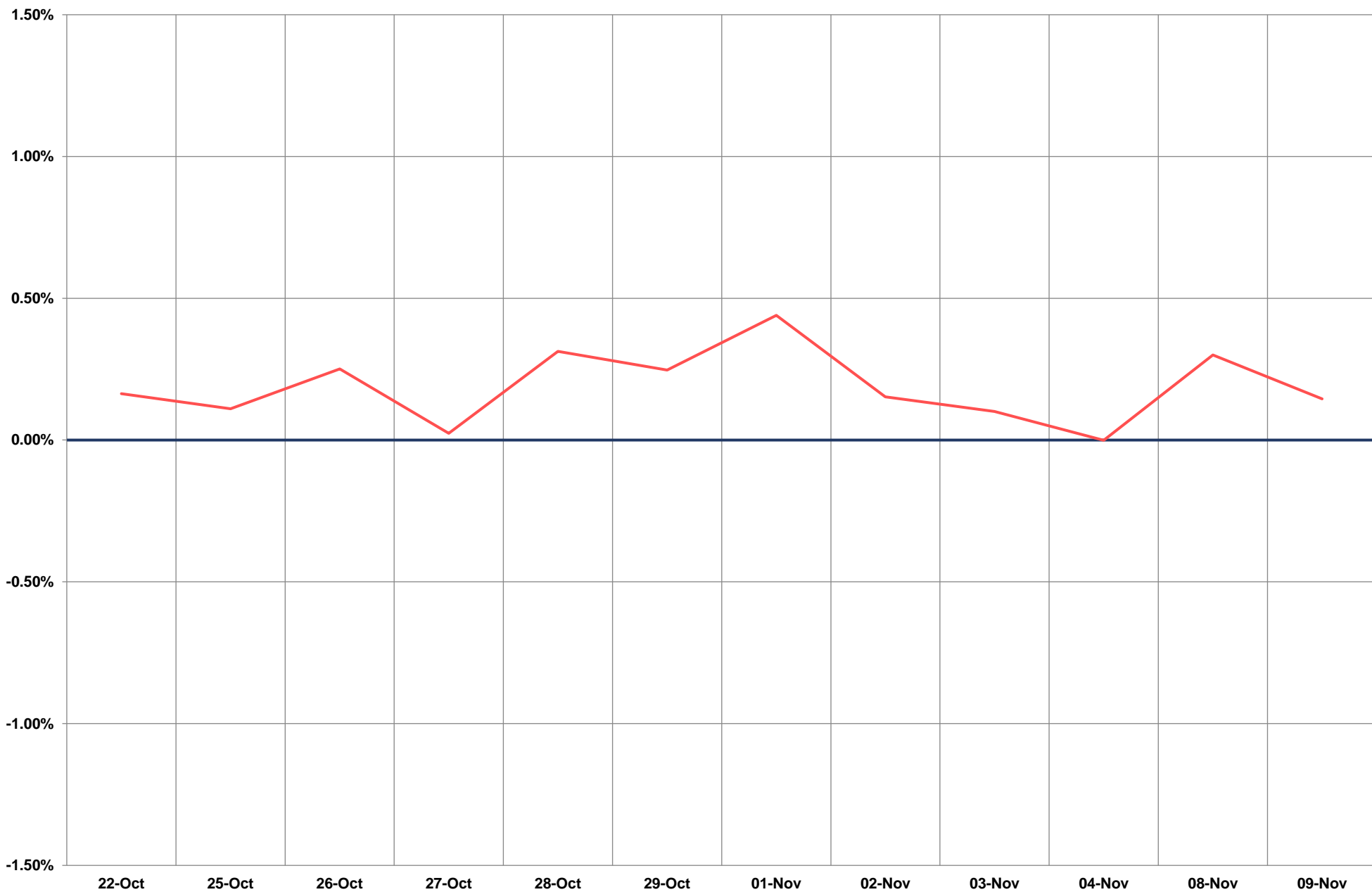
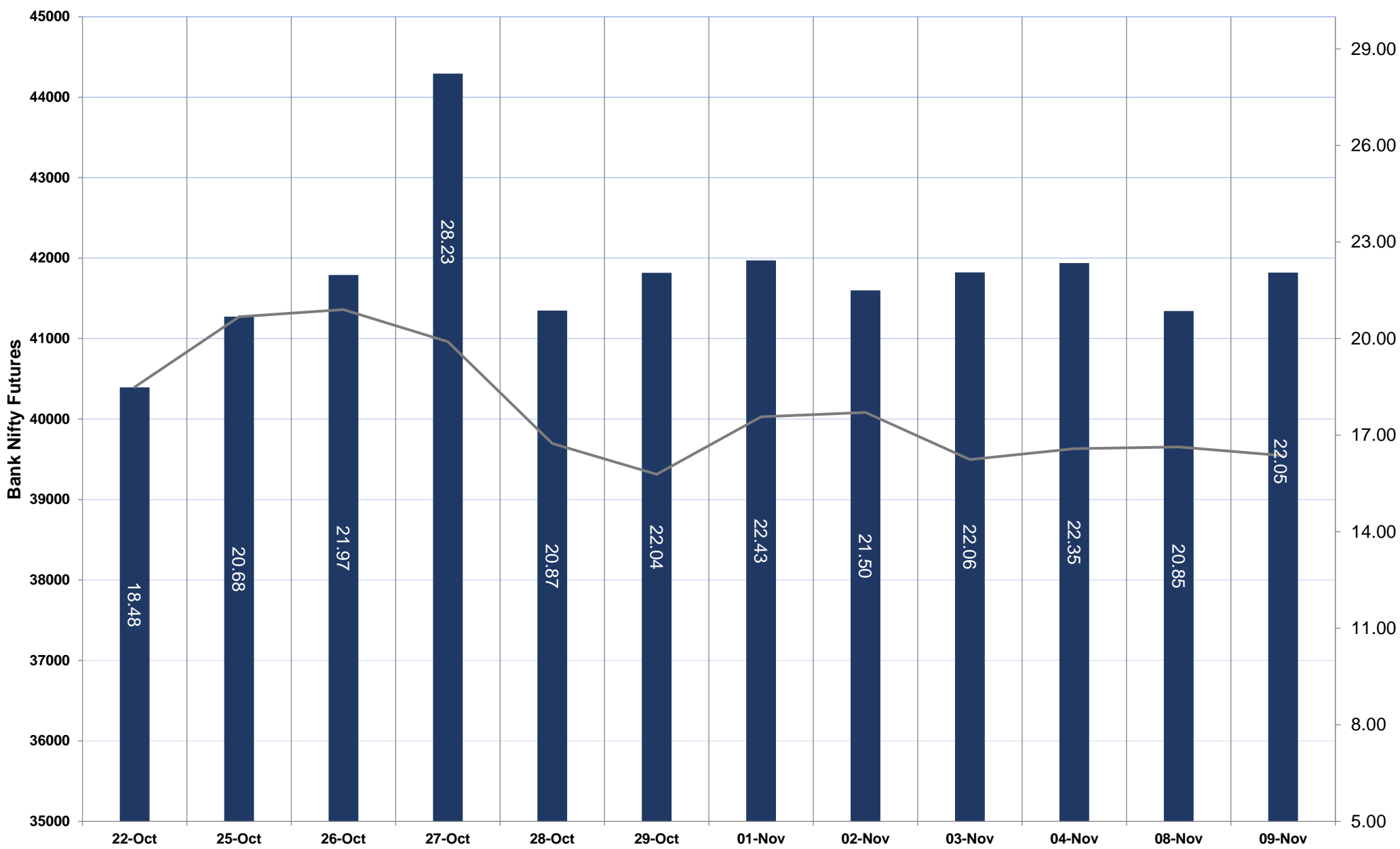
NIFTY FUTURES



TECHNICAL VIEWS



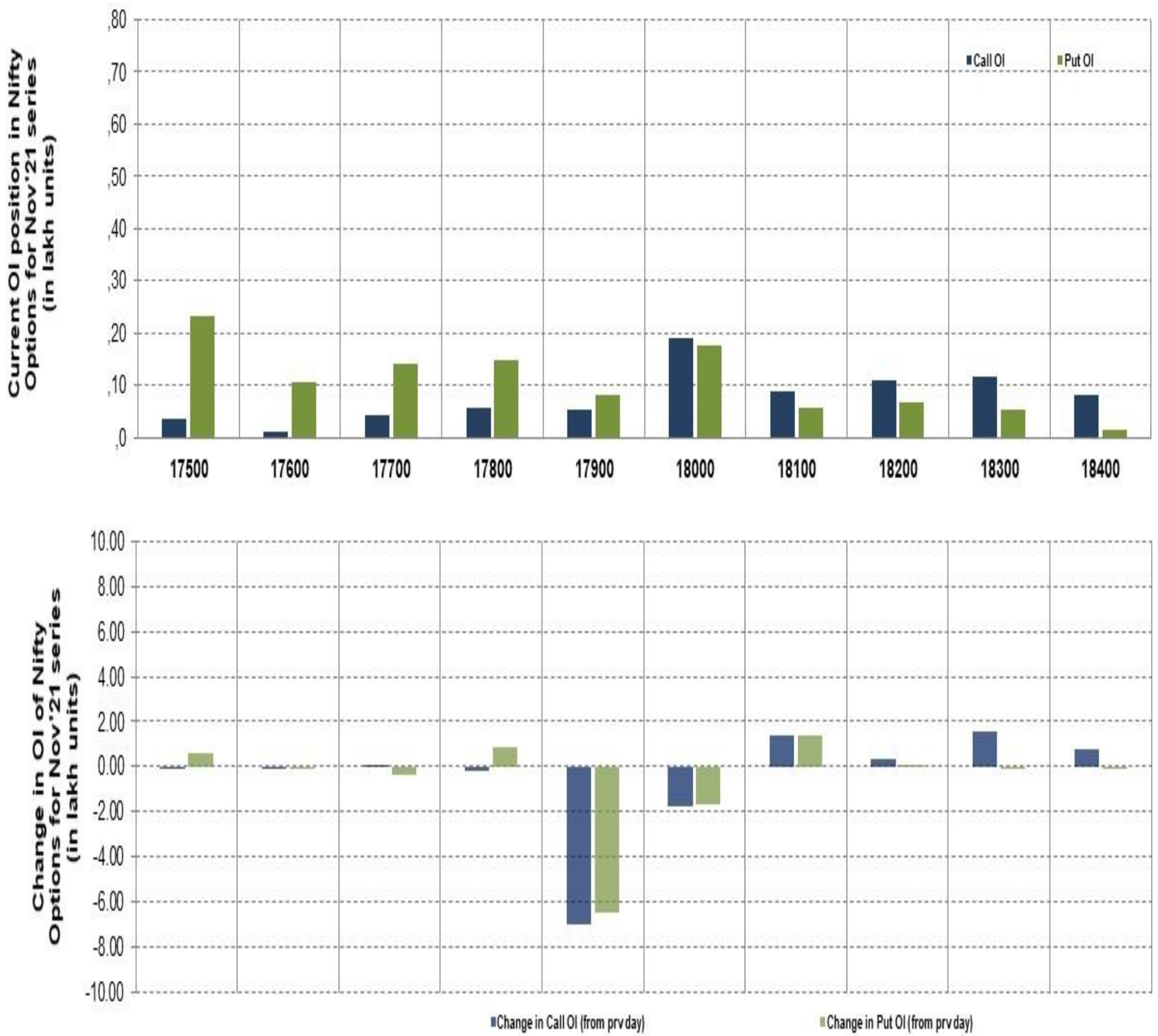
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.20 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **0.06 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **1.90 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest an outstanding** was **2.32 millions** for Puts at **Strike Price of 17,500**

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