



MORNING MANTRA



Daily Derivatives & Market Report

Nov 10, 2021



Indian equity benchmarks ended with marginal losses on Wednesday. The start of the day was on a negative note, as some cautiousness came in with Revenue Secretary Tarun Bajaj's statement that excise duty cut on diesel and petrol prices will burden the government's coffers, but it has no plans to increase the borrowing immediately. Foreign fund outflow also weighted down on the domestic sentiments. Foreign institutional investors (FIIs) net sold shares worth Rs 2,445.25 crore on November 9, as per provisional data available on the NSE.

Markets remained lower for the most part of the trading session, as traders were cautious with private report stating that hiring demand witnessed a dip of three per cent in October sequentially, mainly due to a decline in recruitment of professionals in purchase, logistics and supply chain after festive hiring hikes in September. The street took a note of reports that India underlined that efforts to drive low carbon development pathways in the industry sector are critical for achieving the goals of the Paris Agreement.

In the last hours of the trading session, key indices cut most of their losses to end marginally lower, after credit rating agency, India Ratings and Research (Ind-Ra) in the second edition of its quarterly Commercial Paper (CP) Market Dossier 'CP Market 2QFY22' has said that the market has shown resilience during 2QFY22 amid the uncertain period of the second wave of COVID-19. The overall rising number of issuances in the primary CP market coupled with healthy volumes has been the trend.

On the global front, European markets were trading mostly in red. Asian markets settled mostly lower on Wednesday, after consumer prices in China were up 1.5 percent on year in October, the National Bureau of Statistics said on Wednesday. That exceeded expectations for an increase of 1.4 percent following the 0.7 percent gain in September. On a monthly basis, consumer prices rose 0.7 percent - in line with forecasts and up from the flat reading in the previous month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60352.82	-80.63	-0.13
NIFTY	18017.20	-27.05	-0.15
MIDCAP	26388.03	-132.13	-0.50
SMLCAP	29317.63	-3.13	-0.01
BSEFMC	14262.72	6.75	0.05
AUTO	26477.69	135.53	0.51
POWER	3494.85	-25.40	-0.72
REALTY	4352.70	-72.42	-1.64
BSE IT	34783.65	-67.21	-0.19
BANKEX	44578.93	-366.18	-0.81
OIL GAS	19136.55	151.21	0.80
METAL	20074.99	-423.33	-2.07
INDIA VIX	16.30	0.30	1.86

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	988	1047	66
BSE	1709	1602	147

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4926	5493	(10)
NSE CASH	69547	68952	1
NSE F&O	5931051	4840694	23

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.03	4.51	1.09
SENSEX	29.14	3.70	0.94

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6903	6136	767
FII	9113	9582	(470)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	2604.75	3116.85	(512)
Index Options	480467.72	480709.53	(242)
Stock Futures	14257.38	15478.64	(1221)
Stock Options	15308.19	15412.74	(105)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.94	0.96
BANK NIFTY	0.60	0.64

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	94.27	93.96	0.33

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.338	6.293	0.72
USA	1.483	1.449	2.35

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1824.57	-5.33	-0.35
Silver	24.10	-0.19	-0.78
Crude-Oil	83.74	-0.41	-0.49
Brent-Crude	84.63	-0.15	-0.18

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 Nov -21 USD-INR	74.50	0.30	0.40
26 Nov -21 EUR-INR	86.16	0.08	0.09
26 Nov -21 GBP-INR	100.71	-0.16	-0.16
26 Nov -21 JPY- INR	65.85	0.07	0.10

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18017	17852	17934	17998	18081	18144
SENSEX	60353	59737	60045	60276	60584	60815
NIFTY FUTURES	18015	17848	17931	18009	18092	18170
BANK NIFTY	39023	38693	38858	39039	39204	39386
CNX IT	35723	35434	35579	35721	35865	36007
CNX MIDCAP	32044	31870	31957	32094	32181	32317
CNX SMALLCAP	11203	11064	11133	11223	11293	11382
INDIA VIX	16.30	14.49	15.40	16.04	16.95	17.59

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 11-11-2021

BANKBARODA, BHEL, ESCORTS, IBULHSGFIN, PNB, SAIL, SUNTV

TECHNICAL VIEWS



NIFTY

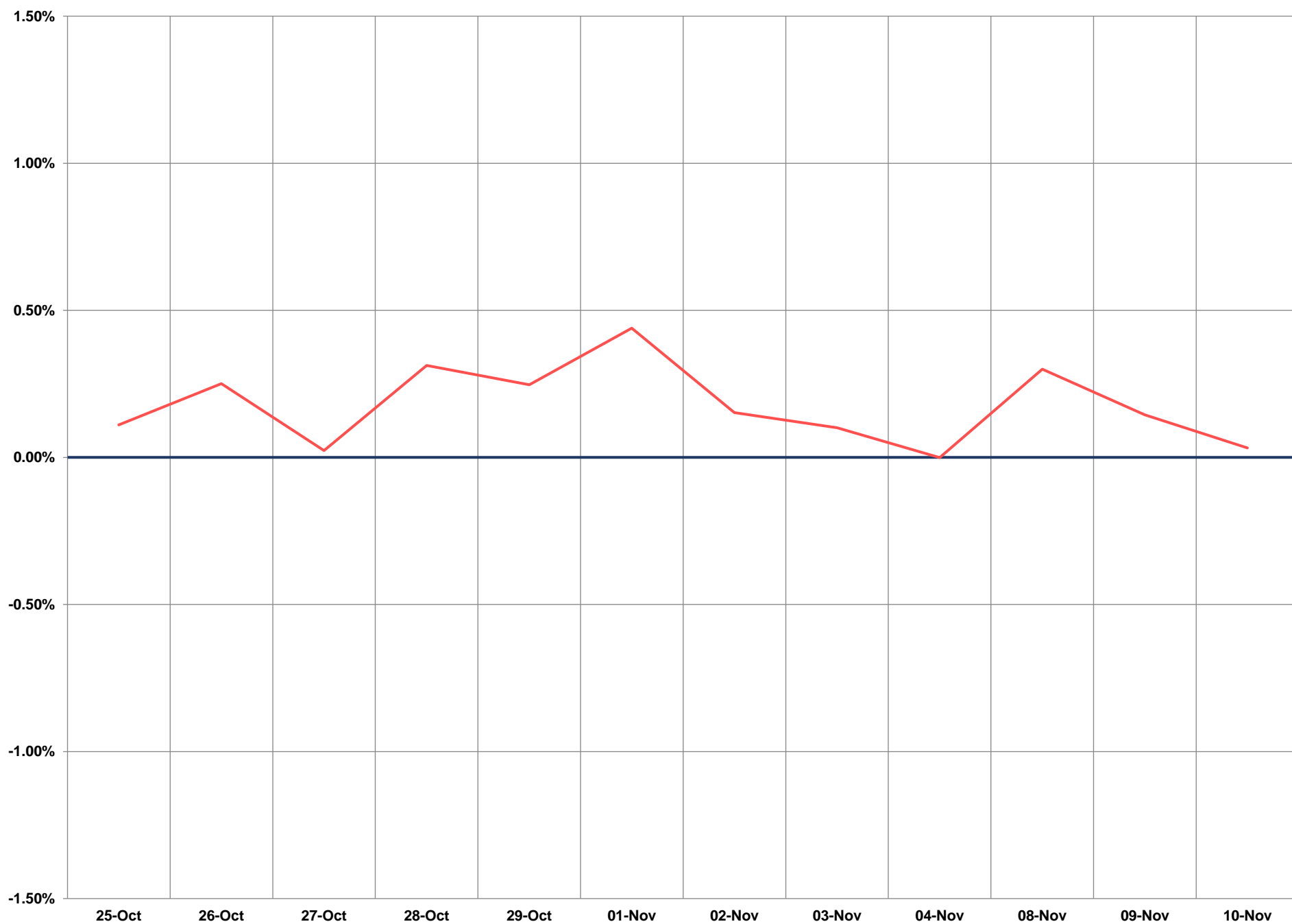
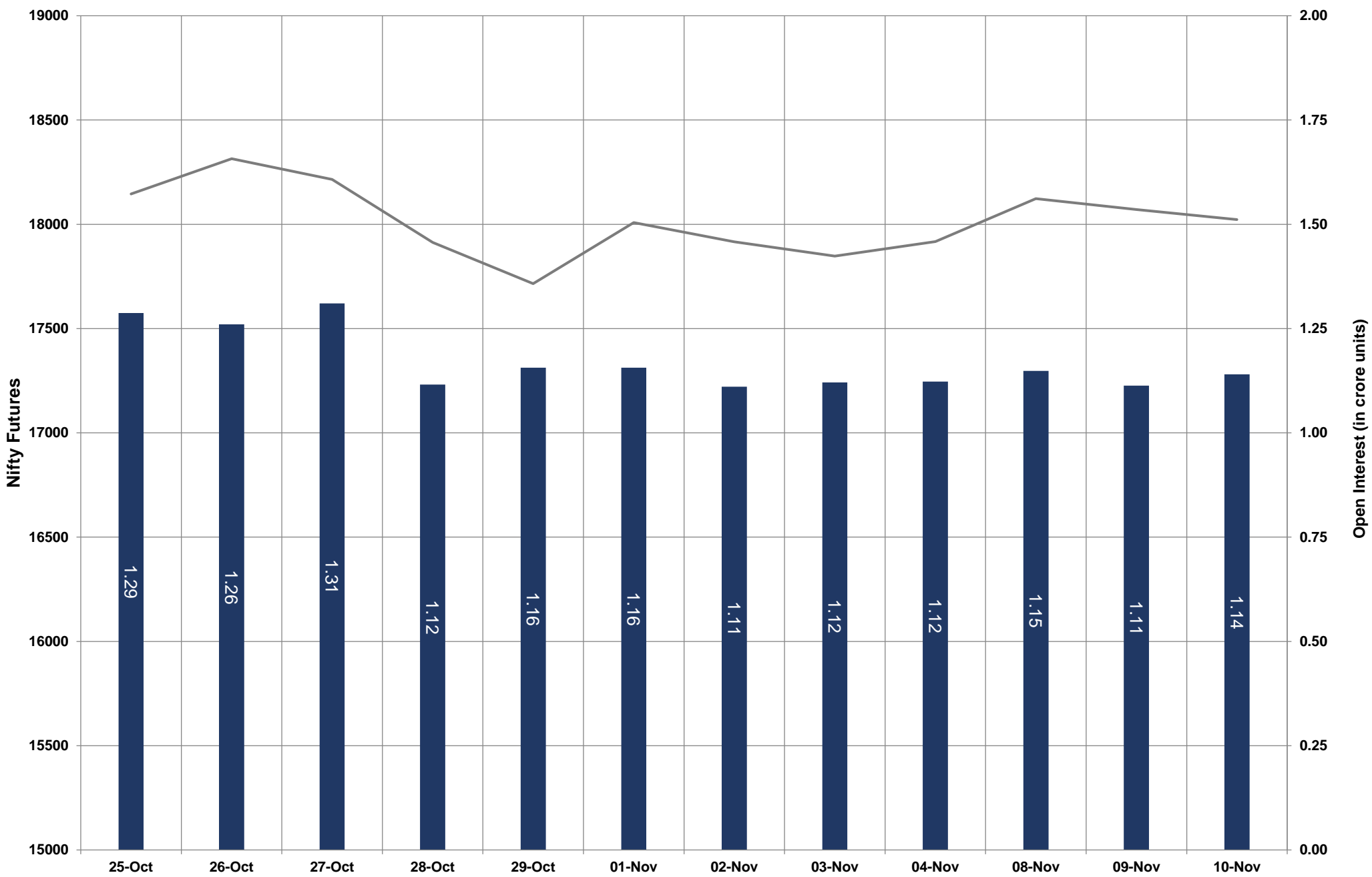


- Nifty Cash = **18017.20 (-0.15)**
- Resistance levels = **18,170** and **18,320**
- Support levels = **17,910** and **17,840**

TECHNICAL VIEWS



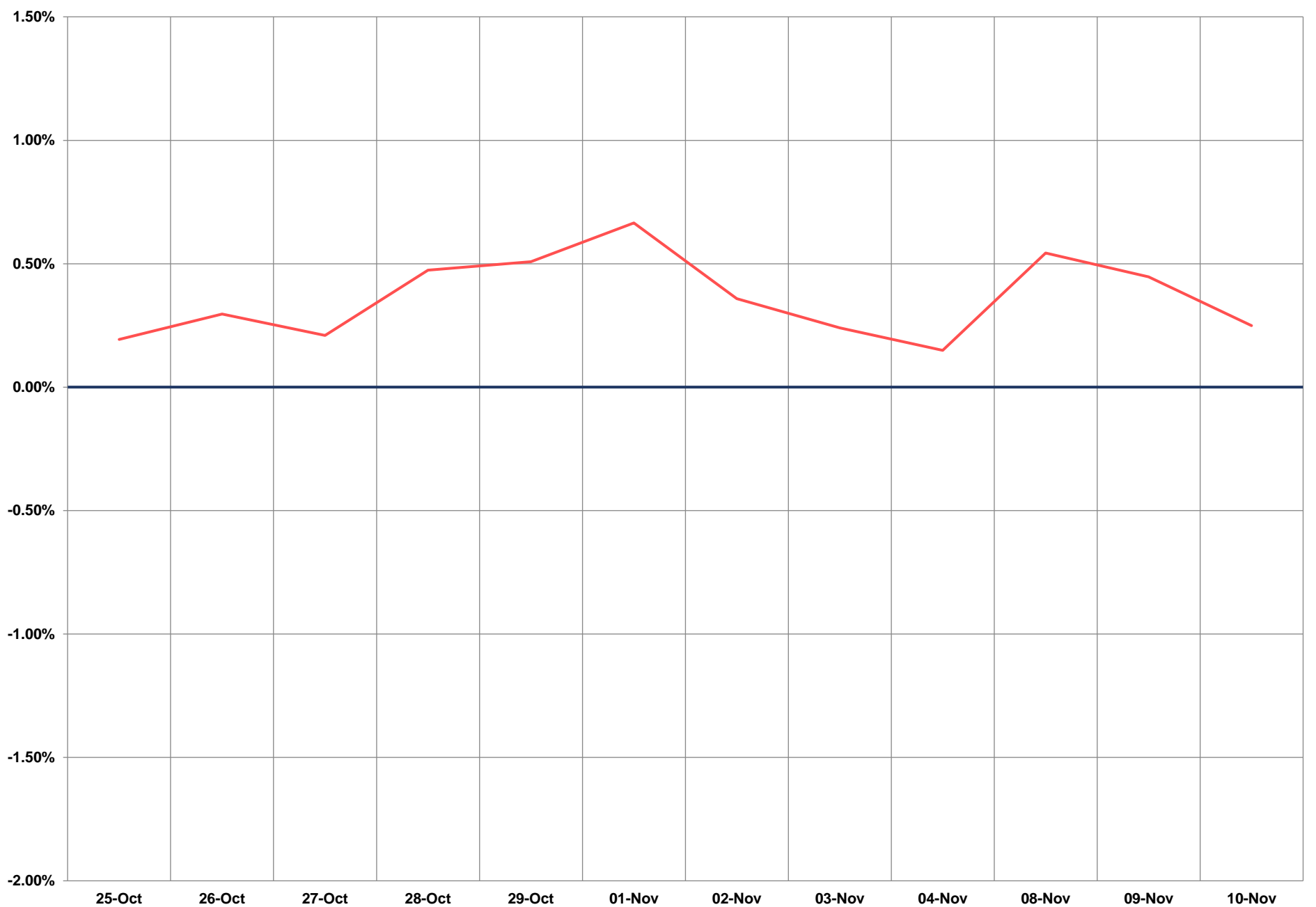
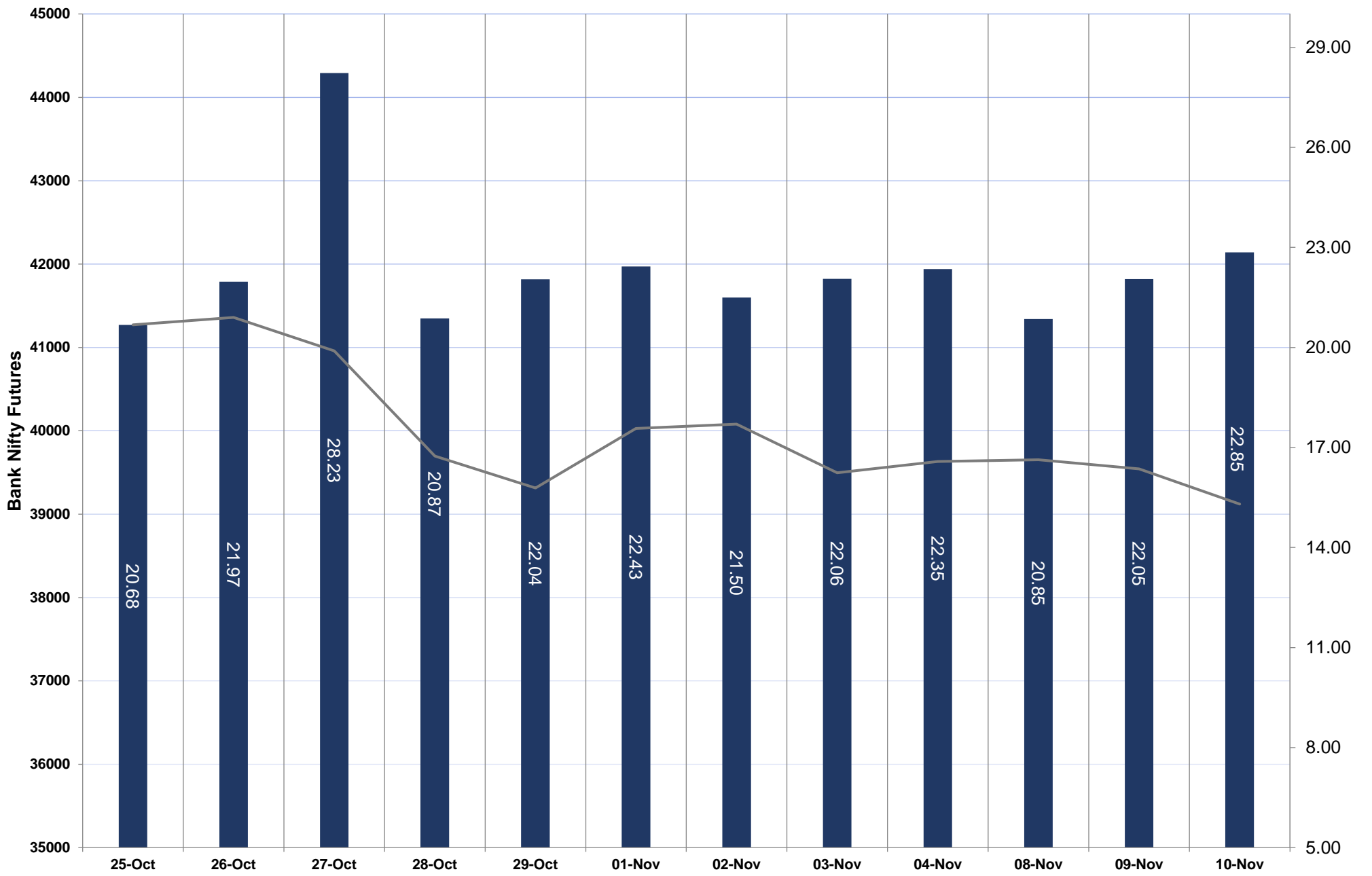
NIFTY FUTURES



TECHNICAL VIEWS



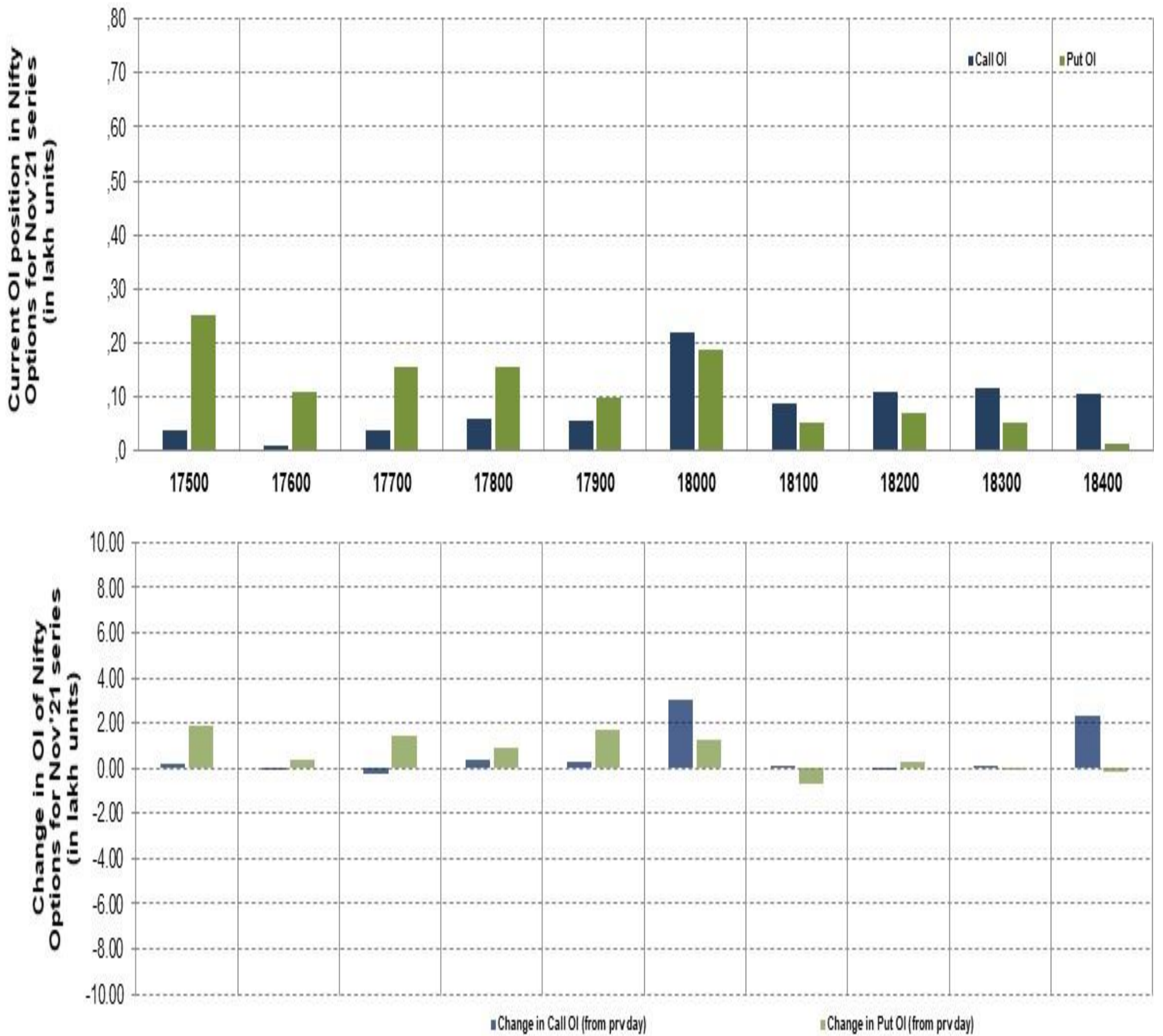
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.30 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **0.20 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **2.20 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest an outstanding** was **2.51 millions** for Puts at **Strike Price of 17,500**

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