



# MORNING MANTRA



Daily Derivatives & Market Report

Nov 11, 2021



Bears held a tight grip over the Dalal Street on Thursday's trading session, with both Sensex and Nifty ending in red terrain. The start of the trading day was on a negative note, as continued selling in FII weighted down on the markets. Foreign institutional investors (FIIs) net sold shares worth Rs 469.50 crore, while domestic institutional investors (DIIs) net bought shares worth Rs 766.95 crore in the Indian equity market on November 10, as per provisional data available on the NSE.

Markets remained lower during the session, as traders got cautious, after claiming that monetary measures taken by the RBI to ensure ample liquidity for all sectors ravaged by the pandemic have been fruitful, governor Shaktikanta Das said monetary policy normalisation or unwinding is not as simple as rolling back a carpet but a much more complex and long-term process. The street overlooked a finance ministry report said that armed with necessary macro and micro growth drivers, India is on its way to becoming the fastest growing major economy in the world.

On the global front, European markets were trading mostly in green despite data showing a spike in U.S. inflation encouraged bets on interest rate hikes and offset some optimism around property developer China Evergrande and a slew of corporate earnings. Asian markets ended mostly higher on Thursday, despite producer prices in Japan were up 1.2 percent on month in October, the Bank of Japan said on Thursday - accelerating from the 0.3 percent increase in September. On a yearly basis, producer prices spiked 8.0 percent - up from 6.3 percent in the previous month.

Back home, on the sectoral front, automobile sector remained in focus, as Union minister Nitin Gadkari said the government is working on measures to increase the sales of electric vehicles and in the next two years the cost of EVs in India will drop to the level of petrol vehicles. Further, Gadkari said that to reduce import of fossil fuel, the government is encouraging use of alternate fuel like ethanol, CNG.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59919.69	-433.13	-0.72
NIFTY	17873.60	-143.60	-0.80
MIDCAP	26219.07	-168.96	-0.64
SMLCAP	29159.39	-158.24	-0.54
BSEFMC	14140.69	-122.03	-0.86
AUTO	26220.99	-256.70	-0.97
POWER	3505.62	10.77	0.31
REALTY	4243.40	-109.30	-2.51
BSE IT	34659.47	-124.18	-0.36
BANKEX	44049.68	-529.25	-1.19
OIL GAS	18973.79	-162.76	-0.85
METAL	20137.81	62.82	0.31
INDIA VIX	16.35	0.04	0.28

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	795	1269	77
BSE	1432	1859	154

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4175	4926	(15)
NSE CASH	58164	69547	(16)
NSE F&O	12307990	5931051	108

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	25.65	4.48	1.12
SENSEX	28.81	3.67	0.95

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5430	4984	446
FII	7188	8826	(1637)

Note: FPI & DII Figures are provisional

## FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4243.65	4050.57	193
Index Options	1016833.03	1014741.66	2091
Stock Futures	13045.27	13787.01	(742)
Stock Options	15186.93	15487.87	(301)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.85	0.94
BANK NIFTY	0.65	0.60

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	94.96	94.86	0.11

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.370	6.336	0.54
USA	1.570	1.558	0.76

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1856	7.53	0.41
Silver	24.85	0.21	0.85
Crude-Oil	80.79	-0.58	-0.71
Brent-Crude	82.14	-0.49	-0.59

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 Nov -21 USD-INR	74.56	0.05	0.07
26 Nov -21 EUR-INR	85.58	-0.60	-0.70
26 Nov -21 GBP-INR	100.01	-0.73	-0.73
26 Nov -21 JPY- INR	65.50	-0.37	-0.56

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17874	17708	17791	17881	17964	18054
SENSEX	59920	59319	59620	59956	60257	60593
NIFTY FUTURES	17913	17724	17818	17902	17996	18080
BANK NIFTY	38560	38028	38294	38612	38878	39196
CNX IT	35584	34918	35251	35474	35807	36030
CNX MIDCAP	31782	31377	31579	31837	32040	32298
CNX SMALLCAP	11146	11047	11097	11164	11213	11280
INDIA VIX	16.35	13.44	14.90	16.09	17.55	18.74

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 12-11-2021

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

# TECHNICAL VIEWS



## NIFTY

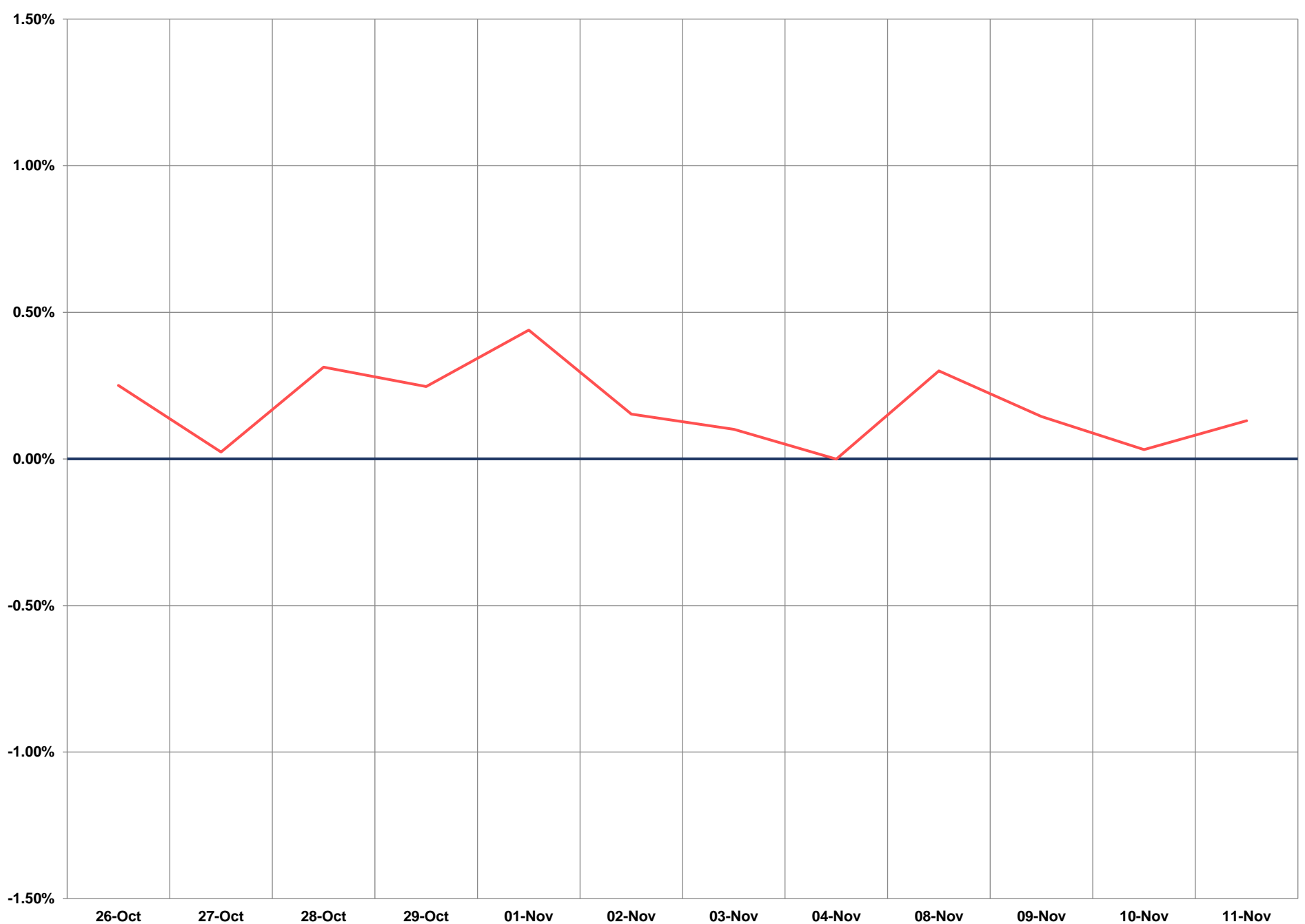
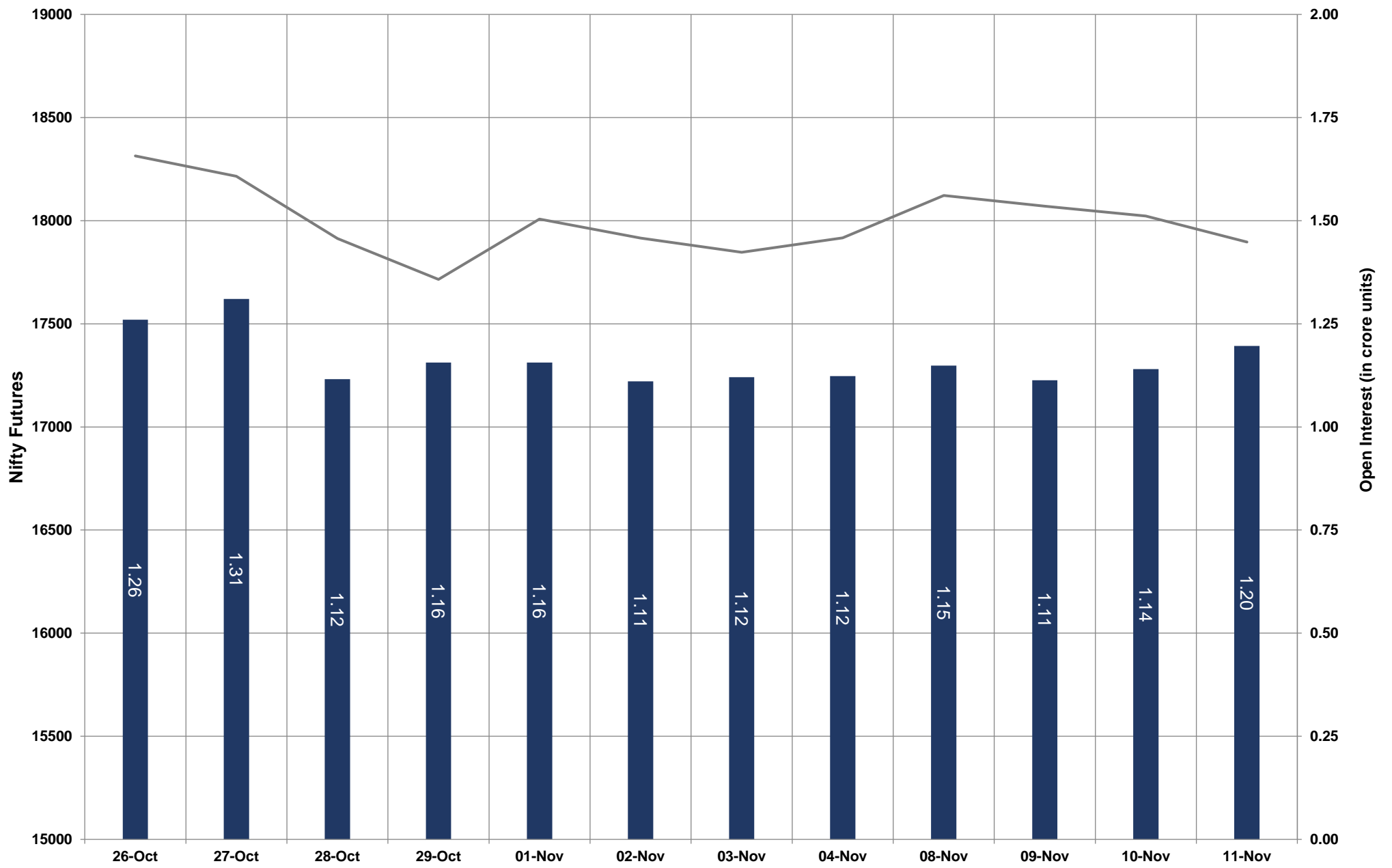


- Nifty Cash = **17873.60 (-0.80)**
- Resistance levels = **17,960** and **18,080**
- Support levels = **17,790** and **17,630**

# TECHNICAL VIEWS



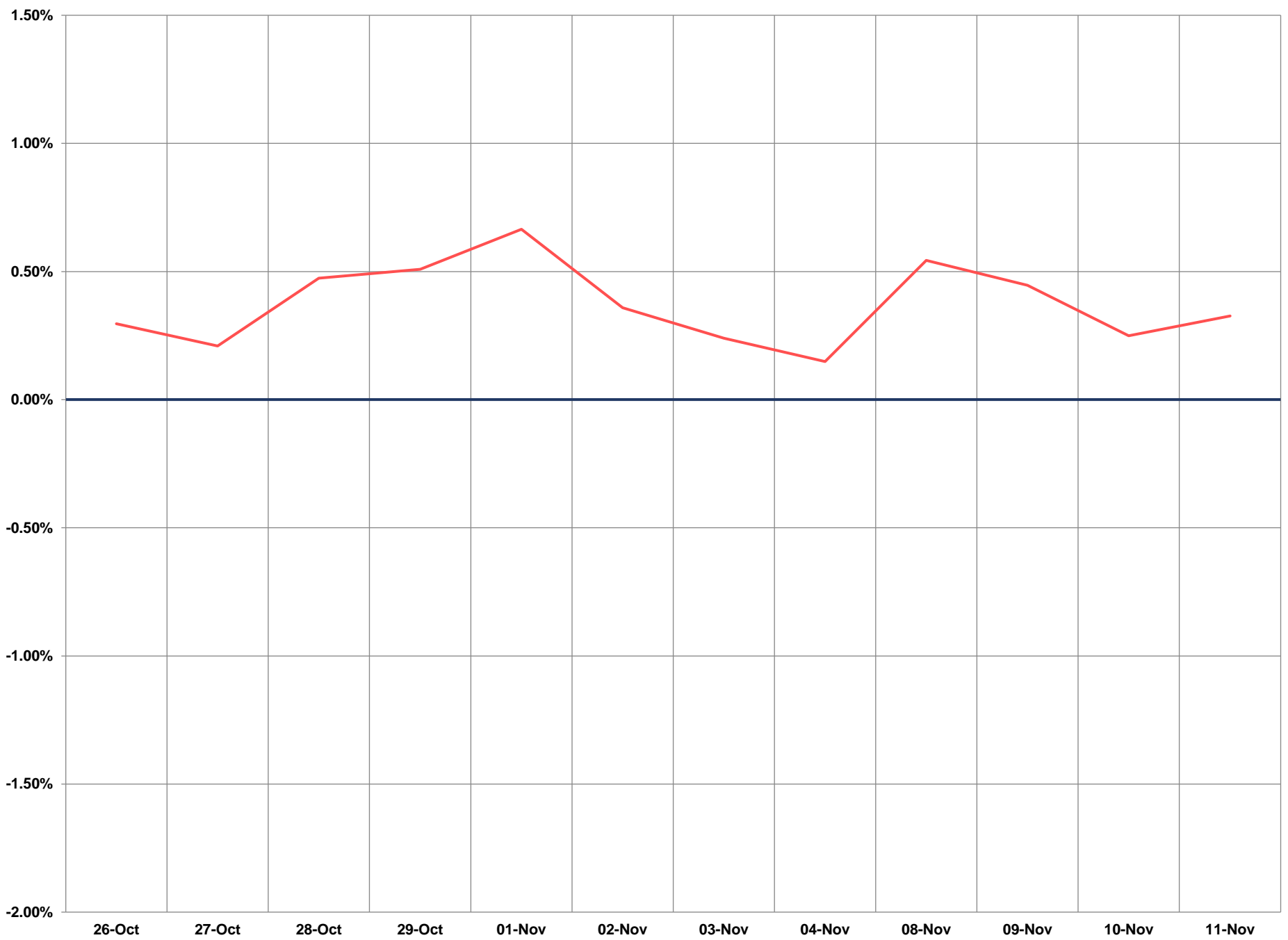
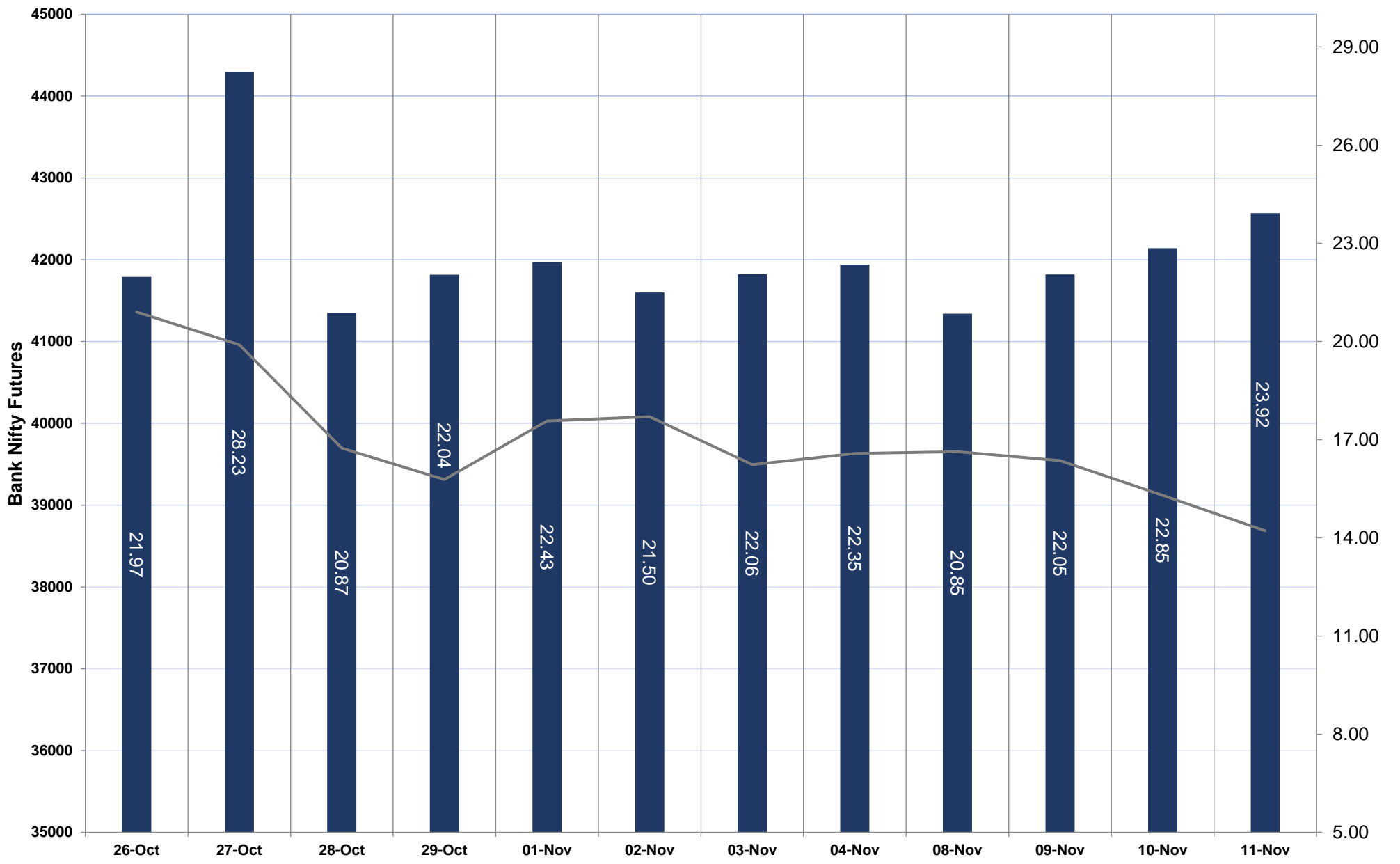
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

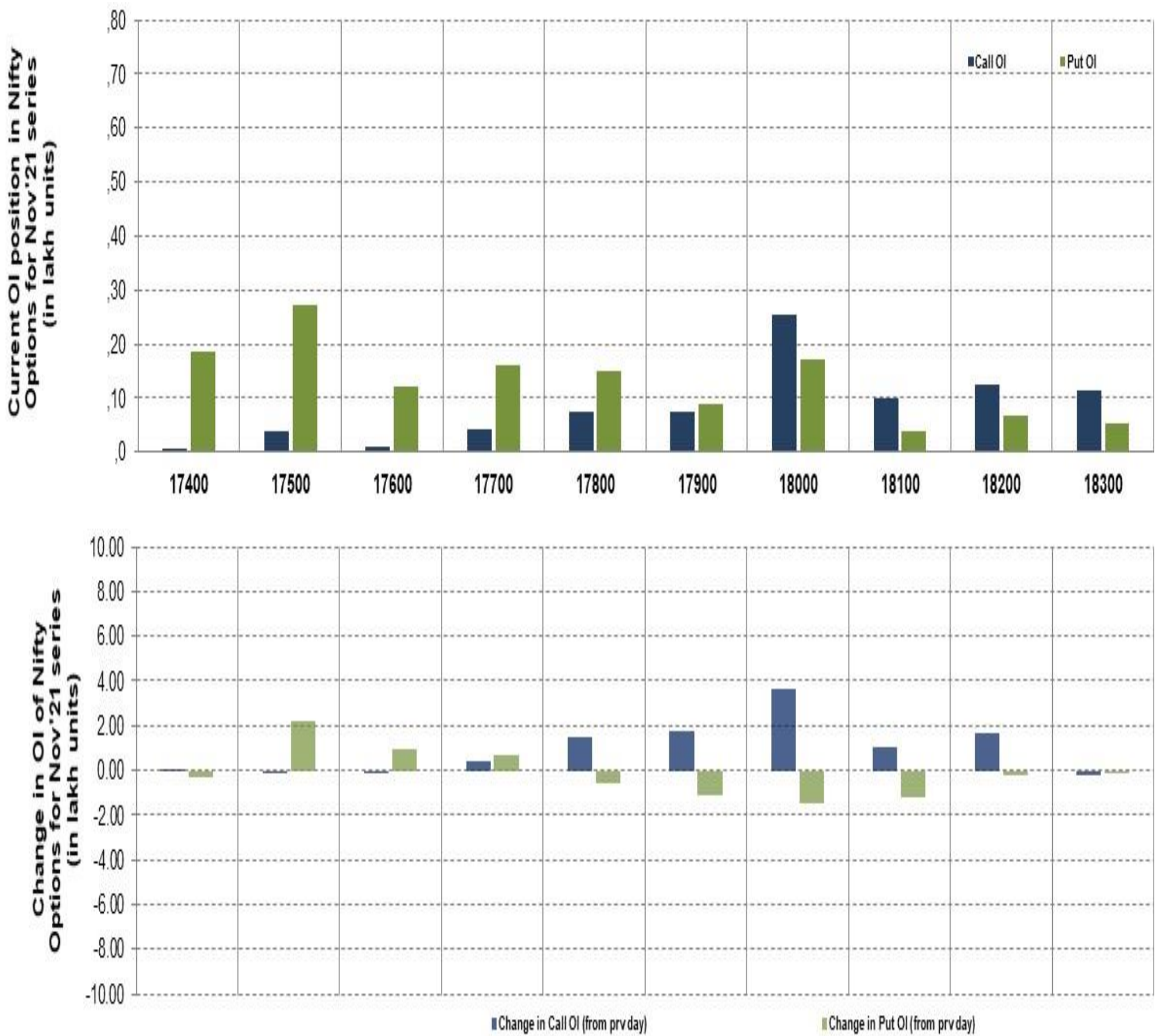




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.40 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **0.22 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **2.55 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest an outstanding** was **2.73 millions** for Puts at **Strike Price of 17,500**

# 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.