



MORNING MANTRA



Daily Derivatives & Market Report

Nov 12, 2021



Bulls came back on the Dalal Street on Friday's trading session, with both Sensex and Nifty ending with strong gains. The start of the trading day was on a positive note, as Niti Aayog Vice-Chairman Rajiv Kumar said Indian economy is expected to grow by more than 10 per cent in the current fiscal supported by a record kharif crop and bright rabi prospects. According to Kumar, significant increase in exports will also boost economic growth and employment generation.

Markets remained higher during the session, taking support with Union Minister of State for Finance Bhagwat Karad's statement that buoyancy in Goods and Services Tax (GST) collection in October shows the Indian economy, adversely affected by the coronavirus pandemic, is on the path to swift recovery. Indicating the impact of festive buying, GST collection remained above Rs 1 lakh crore for the fourth month in a row at over Rs 1.30 lakh crore in October.

In the second half of the trading session, markets gained traction to end near their intraday high points, after Reserve Bank of India Governor Shaktikanta Das said that RBI Retail Direct Scheme and Reserve Bank Integrated Ombudsman Scheme will provide further impetus to India's journey towards a more inclusive and responsive financial system. Adding more optimism among traders, markets regulator Sebi has amended rules to introduce silver exchange traded funds, a move that will expand the options available for investing in commodities through stock exchanges.

On the global front, European markets were trading mostly in green following gains across Asia and a week dominated by soaring inflation concerns. Asian markets ended mostly higher on Friday, even after the Malaysian economy shrank more than expected in the third quarter. The data published by Bank Negara Malaysia revealed that gross domestic product contracted 4.5 percent on a yearly basis in the third quarter, in contrast to the 16.1 percent expansion logged in the second quarter.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60686.69	767.00	1.28
NIFTY	18102.75	229.15	1.28
MIDCAP	26368.78	149.71	0.57
SMLCAP	29232.53	73.14	0.25
BSEFMC	14261.64	120.95	0.86
AUTO	26332.80	111.81	0.43
POWER	3553.47	47.85	1.36
REALTY	4310.71	67.31	1.59
BSE IT	35351.35	691.88	2.00
BANKEX	44235.06	185.38	0.42
OIL GAS	19088.96	115.17	0.61
METAL	20259.94	122.13	0.61
INDIA VIX	15.22	-1.13	-6.93

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	976	1057	87
BSE	1621	1701	142

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5192	4175	24
NSE CASH	62996	58164	8
NSE F&O	3915266	12307990	(68)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	25.98	4.53	1.11
SENSEX	29.31	3.74	0.93

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6819	5967	851
FII	10363	9852	511

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4825.22	2722.16	2103
Index Options	312130.80	308828.70	3302
Stock Futures	14107.59	13226.72	881
Stock Options	18348.10	18459.74	(112)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.16	0.85
BANK NIFTY	0.70	0.65

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.12	95.18	-0.06

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.371	6.367	0.06
USA	1.572	1.558	0.87

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1863.62	1.31	0.07
Silver	25.24	0.01	0.04
Crude-Oil	80.68	-0.91	-1.12
Brent-Crude	81.95	-0.92	-1.11

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 Nov -21 USD-INR	74.52	-0.06	-0.08
26 Nov -21 EUR-INR	85.40	-0.17	-0.20
26 Nov -21 GBP-INR	99.89	-0.10	-0.10
26 Nov -21 JPY- INR	65.39	-0.12	-0.18

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18103	17827	17965	18044	18182	18261
SENSEX	60687	59726	60206	60479	60959	61231
NIFTY FUTURES	18141	17591	17866	18013	18288	18435
BANK NIFTY	38733	38320	38526	38675	38882	39030
CNX IT	36332	35502	35917	36148	36563	36793
CNX MIDCAP	31926	31498	31712	31880	32094	32263
CNX SMALLCAP	11178	11070	11124	11166	11220	11262
INDIA VIX	15.22	13.69	14.46	15.40	16.17	17.11

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 15-11-2021

BANKBARODA, BHEL, ESCORTS,IBULHSGFIN,

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TECHNICAL VIEWS



NIFTY

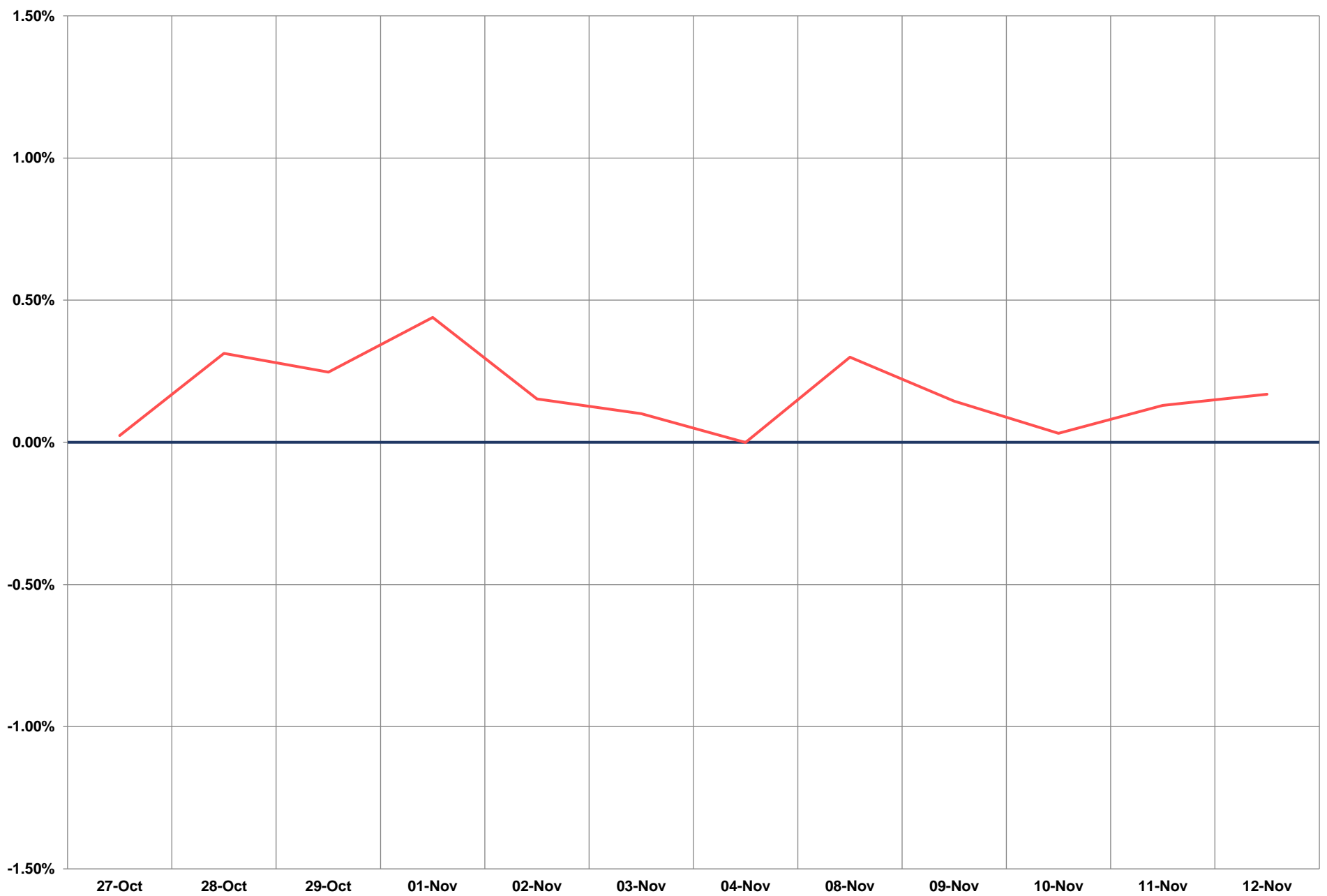
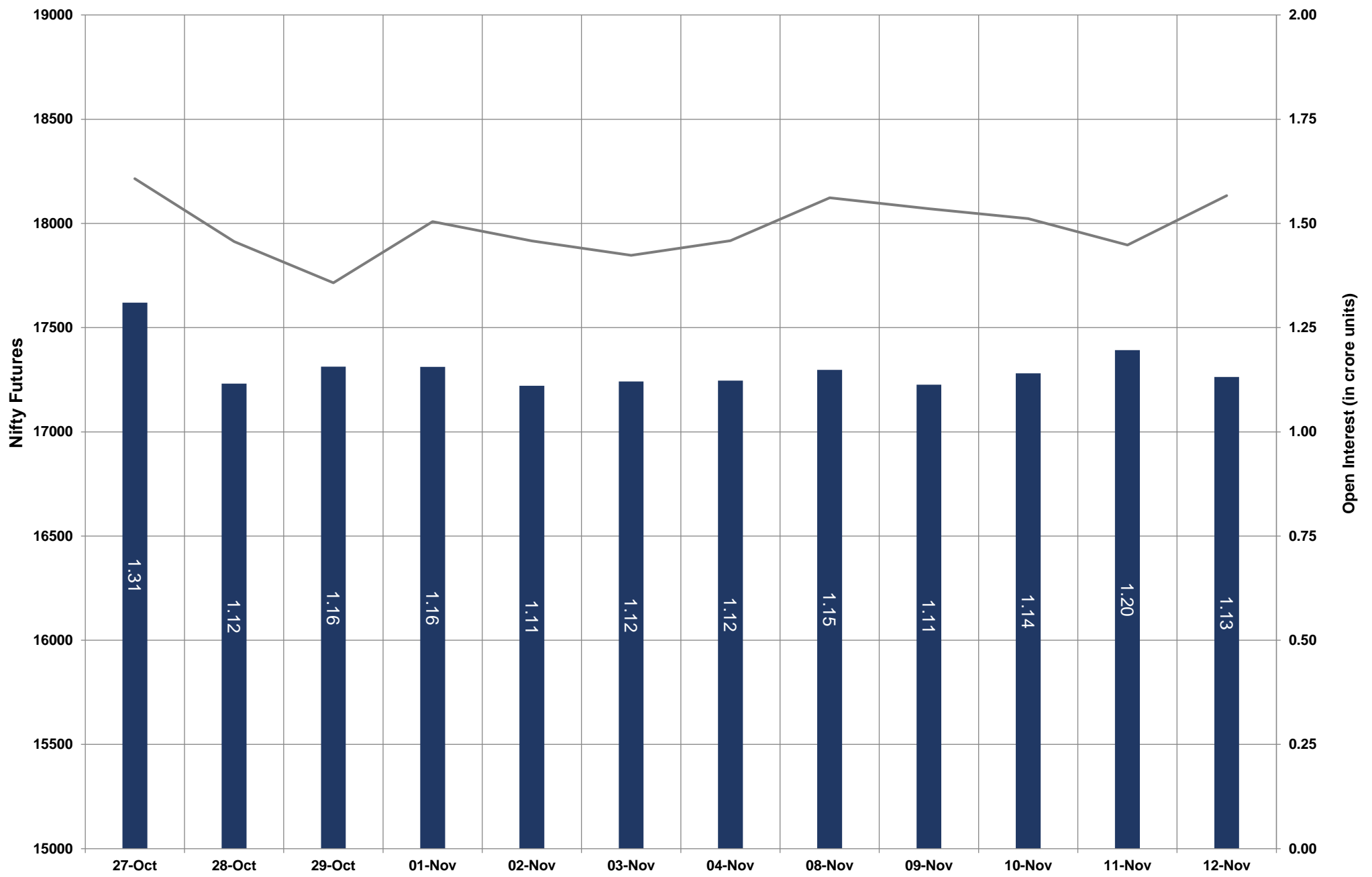


- Nifty Cash = **18102.75 (+1.28)**
- Resistance levels = **18,230** and **18,380**
- Support levels = **17,980** and **17,870**

TECHNICAL VIEWS



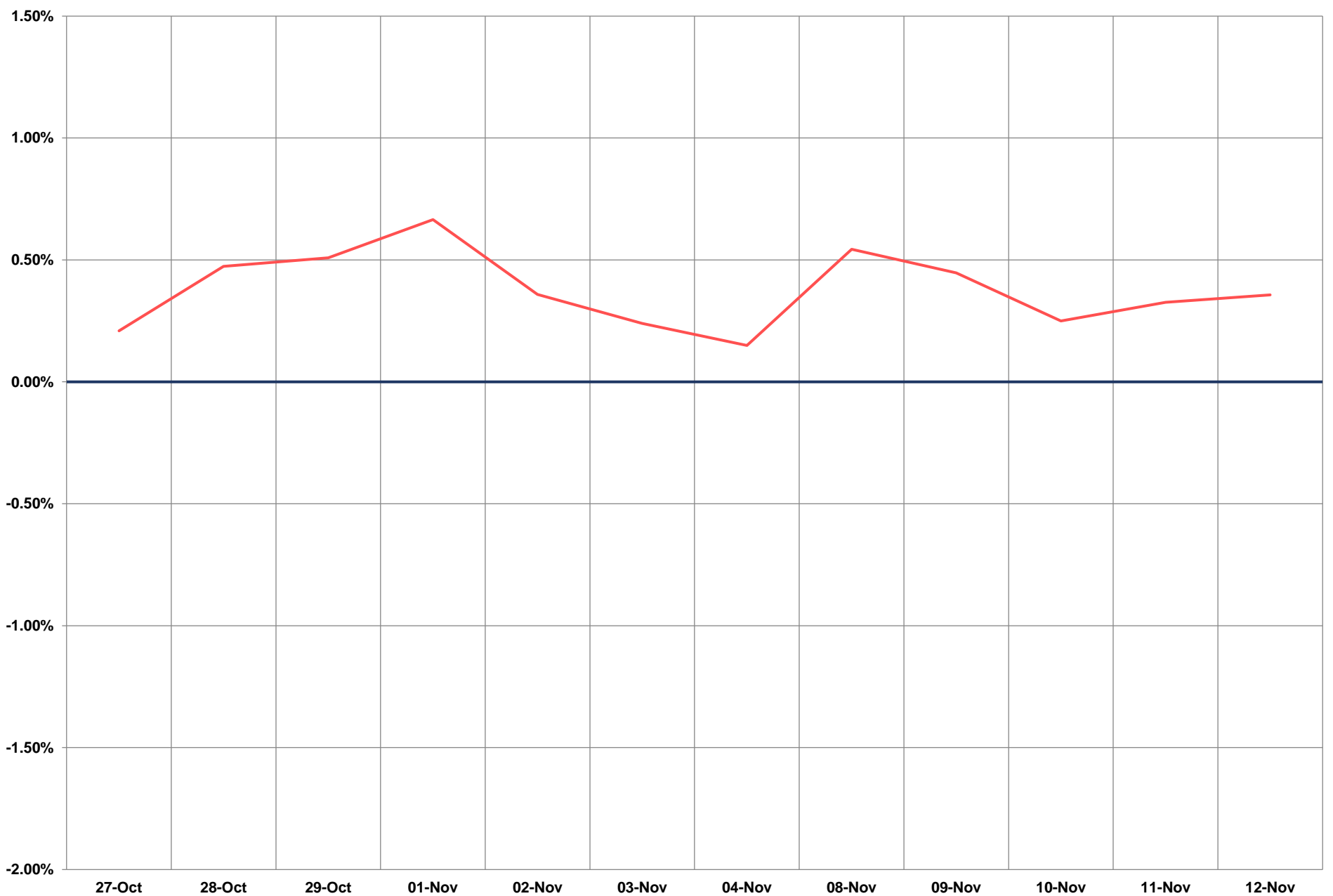
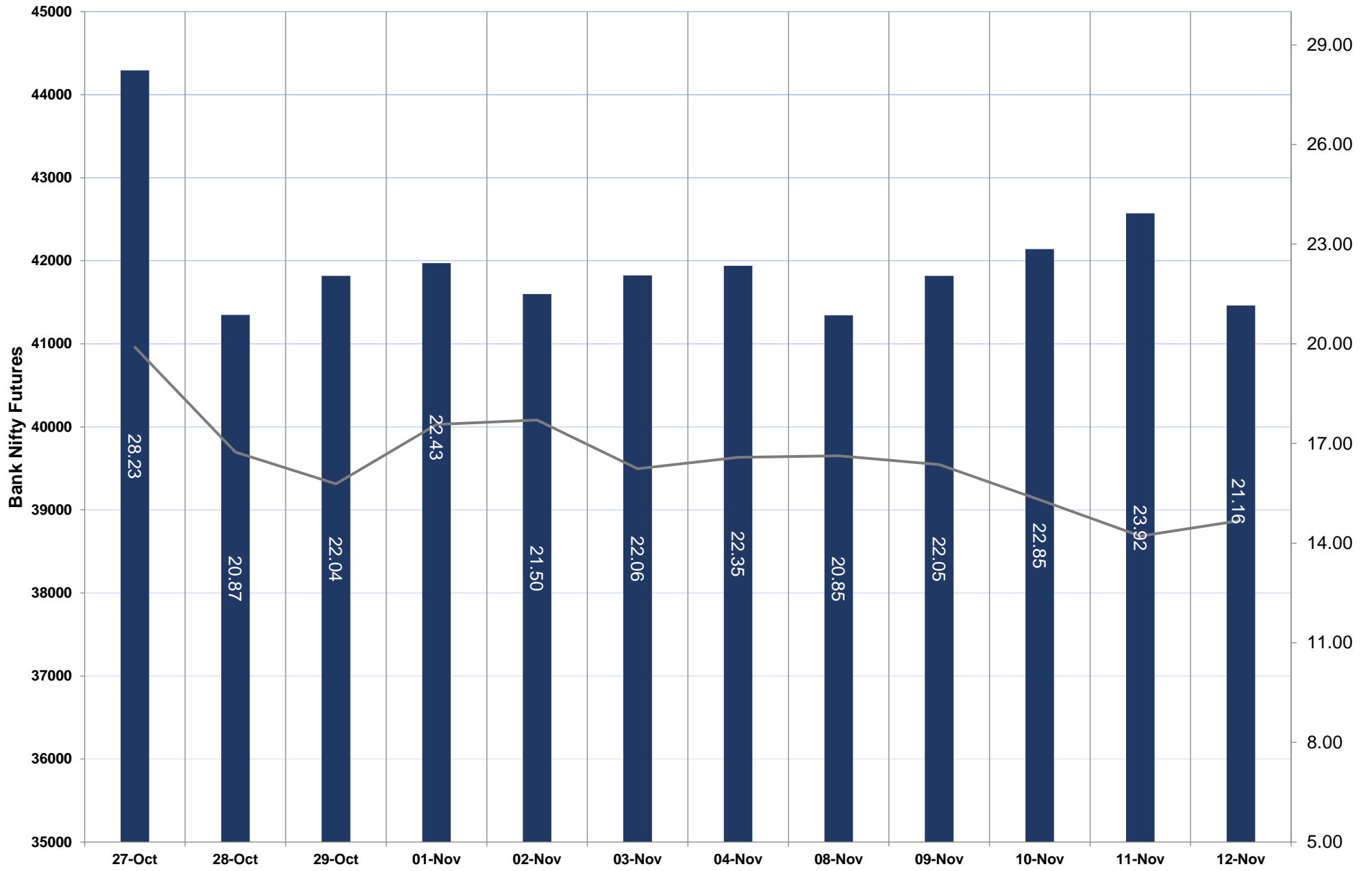
NIFTY FUTURES



TECHNICAL VIEWS



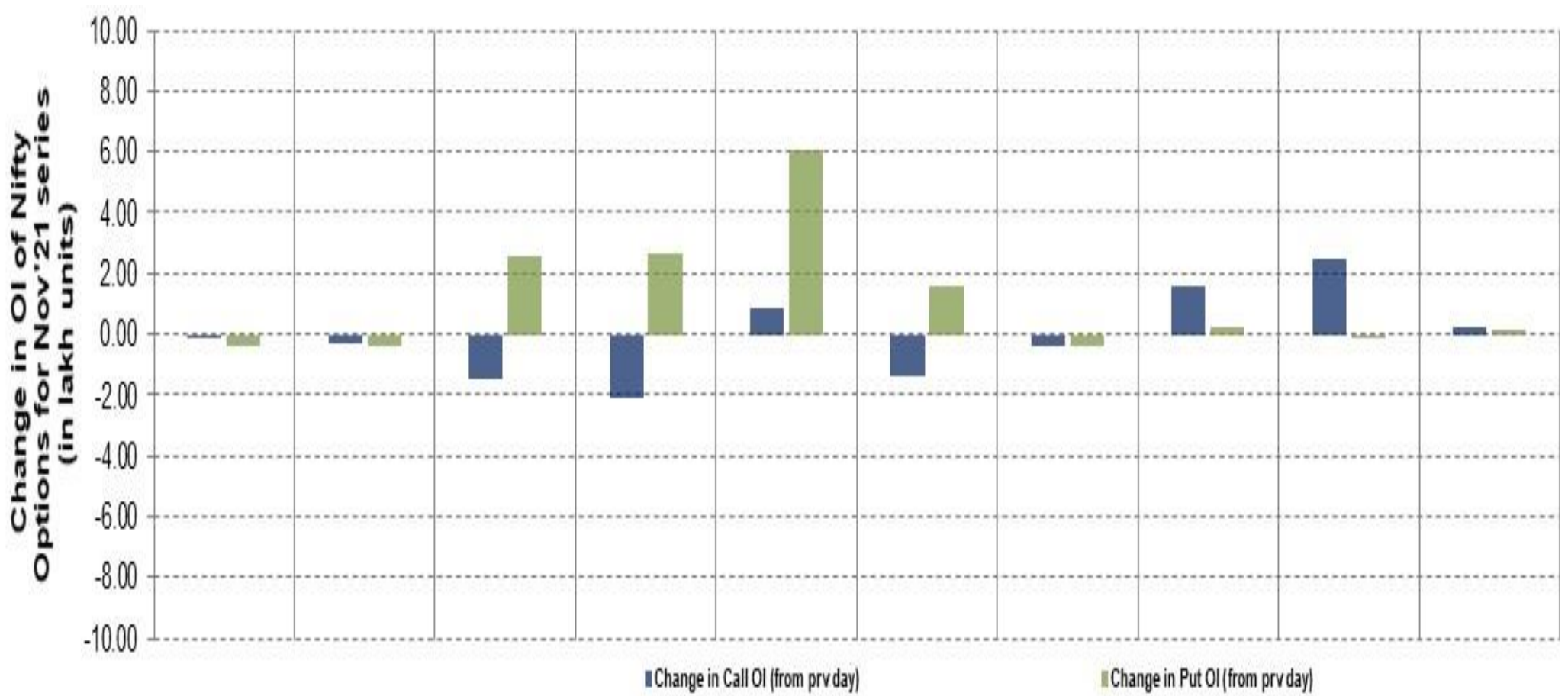
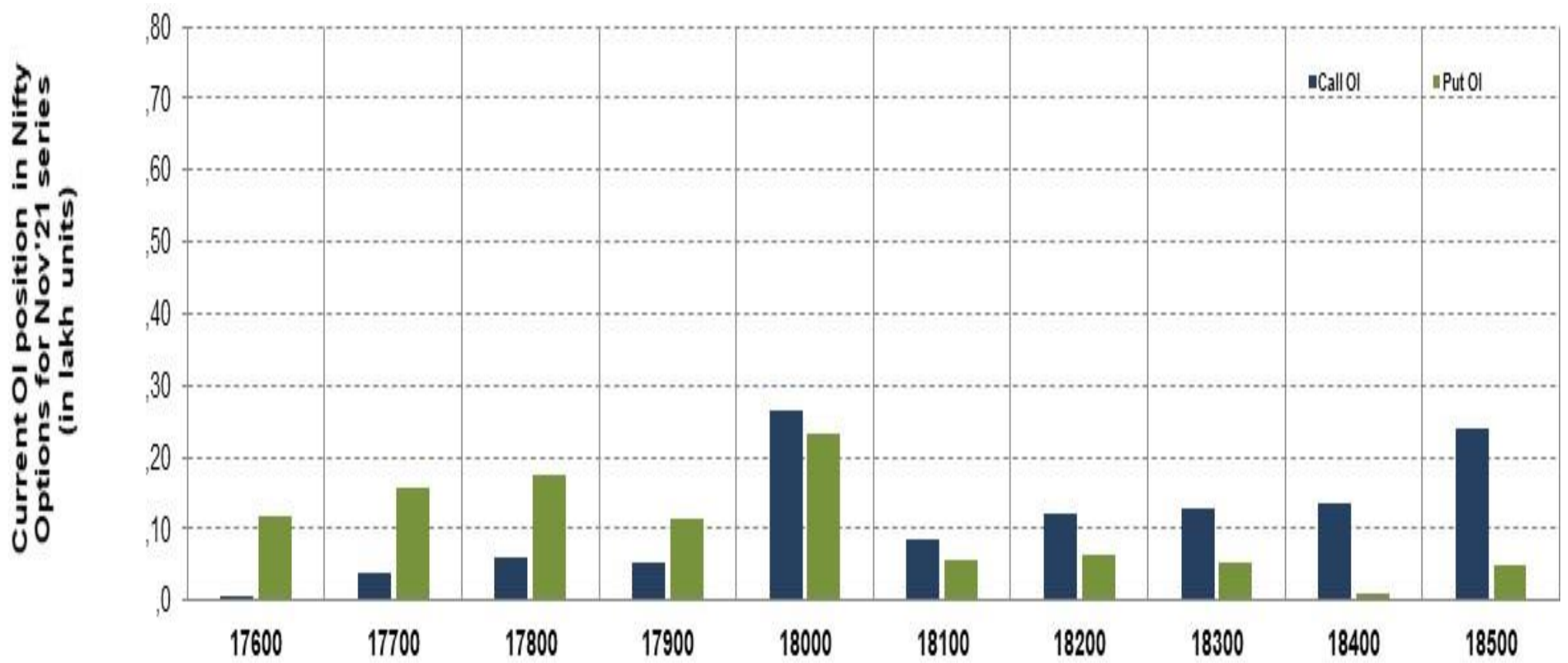
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.10 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **0.61 millions** in Open Interests is **Strike Price of 18,000**
- **Maximum Open Interest an outstanding** was **2.64 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest an outstanding** was **2.34 millions** for Puts at **Strike Price of 18,000**

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