



MORNING MANTRA



Daily Derivatives & Market Report

Nov 15, 2021



Indian equity benchmarks ended flat with a positive bias on Monday. Markets made a strong start of the day, as Commerce and Industry Minister Piyush Goyal said Indian economy is back in action and it is clear from several indicators such as rising exports and increasing foreign direct investment (FDI) inflows into the country. Adding more optimism, outgoing chief economic advisor K V Subramanian said that Indian economy is expected to see a double-digit growth in 2021-22 and between 6.5-7 per cent in the next financial year. He said that he does not expect commodity inflation will taper the V-shaped recovery going forward.

However, during late morning deals, key indices cut gains and turned volatile, amid weak macro-economic data. Industrial production growth slipped to 3.1% in September, mainly due to the waning low base effect while mining and manufacturing sectors performed well. Additionally, retail inflation after remaining on downtrend for four months moved a tad up in October to 4.48% due to an uptick in food prices and higher cost of motor fuel. Besides, foreign portfolio investors (FPIs) were net sellers in the Indian markets to the tune of Rs 949 crore in the first half of November.

Volatility continued over the Dalal Street in the second half of the trading session, after India's inflation based on wholesale price index (WPI) jumped to 12.54% in the month of October as against 10.66% in September. The annual rate of inflation is 12.54% (Provisional) for the month of October 2021 as compared to 1.31% in October 2020. But, markets managed to end in green terrain, as traders got support, after Sebi chief Ajay Tyagi has said that the decision to implement a shorter settlement system in a phased manner beginning February 2022 will go a long way in protecting investors' interest.

On the global front, European markets were trading mostly in green with investors sitting tight before key inflation updates out of the eurozone and UK this week. Asian markets ended mostly higher on Monday, after industrial production in China was up 3.5 percent on year in October, the National Bureau of Statistics said on Monday - exceeding estimates for 3.0 percent and up from 3.1 percent in September. The bureau also said that retail sales jumped an annual 4.9 percent - again beating expectations for 3.5 percent and up from 4.4 percent in the previous month.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60718.71	32.02	0.05
NIFTY	18109.45	6.70	0.04
MIDCAP	26475.82	107.04	0.41
SMLCAP	29175.71	-56.82	-0.19
BSEFMC	14375.36	113.72	0.080
AUTO	26258.96	-73.84	-0.28
POWER	3564.39	10.92	0.31
REALTY	4314.88	4.17	0.10
BSE IT	35468.81	117.46	0.33
BANKEX	44220.41	-14.65	-0.03
OIL GAS	19118.64	29.68	0.16
METAL	19784.39	-475.55	-2.35
INDIA VIX	15.46	0.24	1.59

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	726	1381	60
BSE	1279	2141	156

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4407	5192	(15)
NSE CASH	62700	62996	(0)
NSE F&O	4259169	3915266	9

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.00	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	6337	4812	1525
FII	8557	8132	425

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3087.50	3378.55	(291)
Index Options	335229.65	333147.71	2082
Stock Futures	12951.58	13029.41	(78)
Stock Options	17722.43	17881.66	(159)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.99	1.16
BANK NIFTY	0.58	0.70

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.00	95.12	-0.12

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.344	6.368	-0.38
USA	1.553	1.584	-1.97

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1862.74	-0.88	-0.04
Silver	25.18	-0.07	-0.26
Crude-Oil	79.65	-1.14	-1.41
Brent-Crude	80.87	-1.30	-1.59

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 Nov -21 USD-INR	74.56	0.03	0.04
26 Nov -21 EUR-INR	85.41	0.04	0.05
26 Nov -21 GBP-INR	100.12	0.23	0.23
26 Nov -21 JPY- INR	65.54	0.14	0.21

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18109	17991	18050	18130	18189	18269
SENSEX	60719	60345	60532	60784	60971	61223
NIFTY FUTURES	18131	17880	18005	18208	18333	18536
BANK NIFTY	38702	38298	38500	38809	39011	39319
CNX IT	36465	36128	36297	36472	36640	36815
CNX MIDCAP	32028	31796	31912	32000	32117	32205
CNX SMALLCAP	11149	11033	11091	11165	11223	11297
INDIA VIX	15.46	12.50	13.98	14.91	16.39	17.32

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 16-11-2021

BANKBARODA, BHEL, ESCORTS, IBULHSGFIN, IRCTC,

NATIONALUM, PNB, SAIL, SUNTV

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TECHNICAL VIEWS



NIFTY

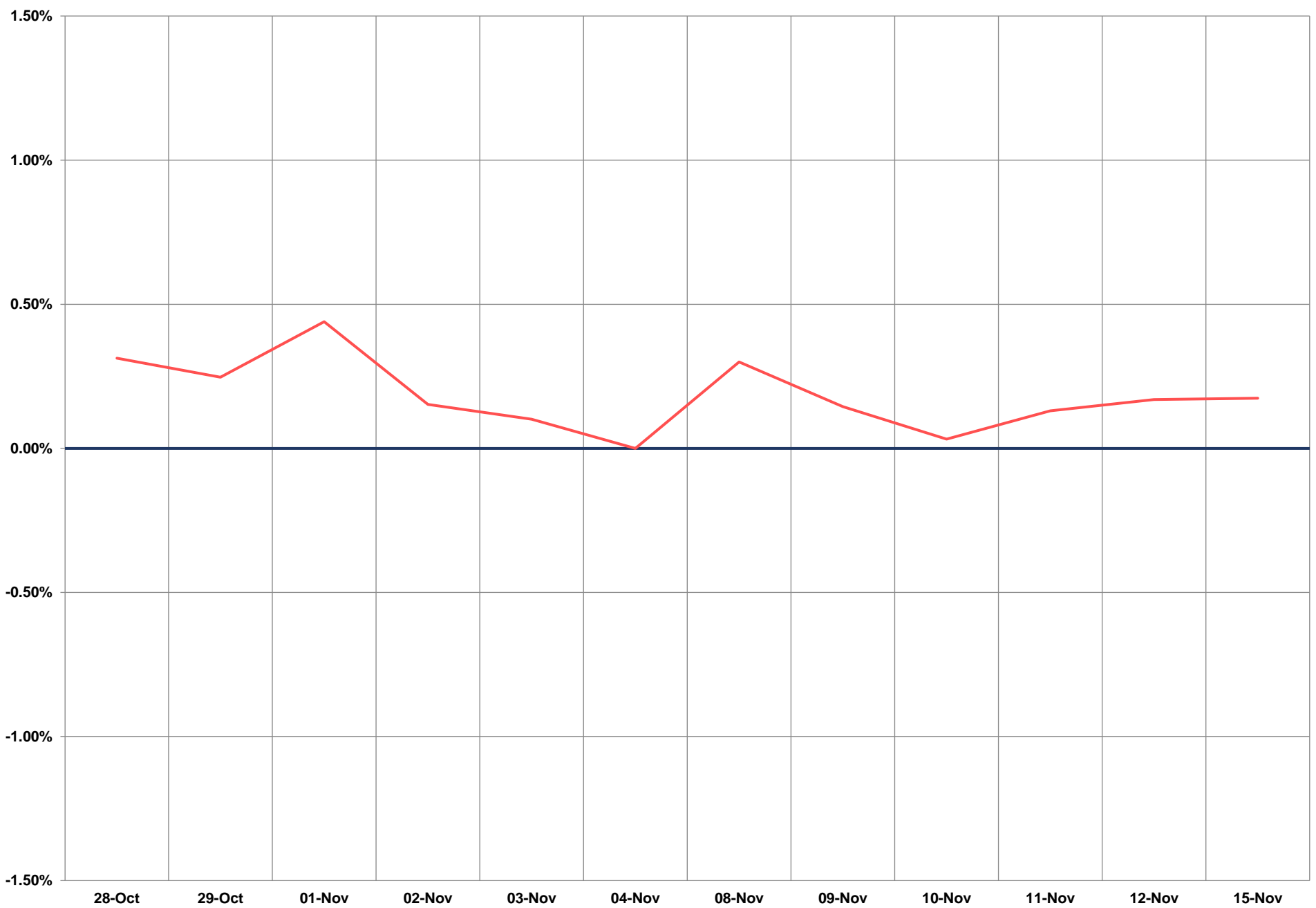
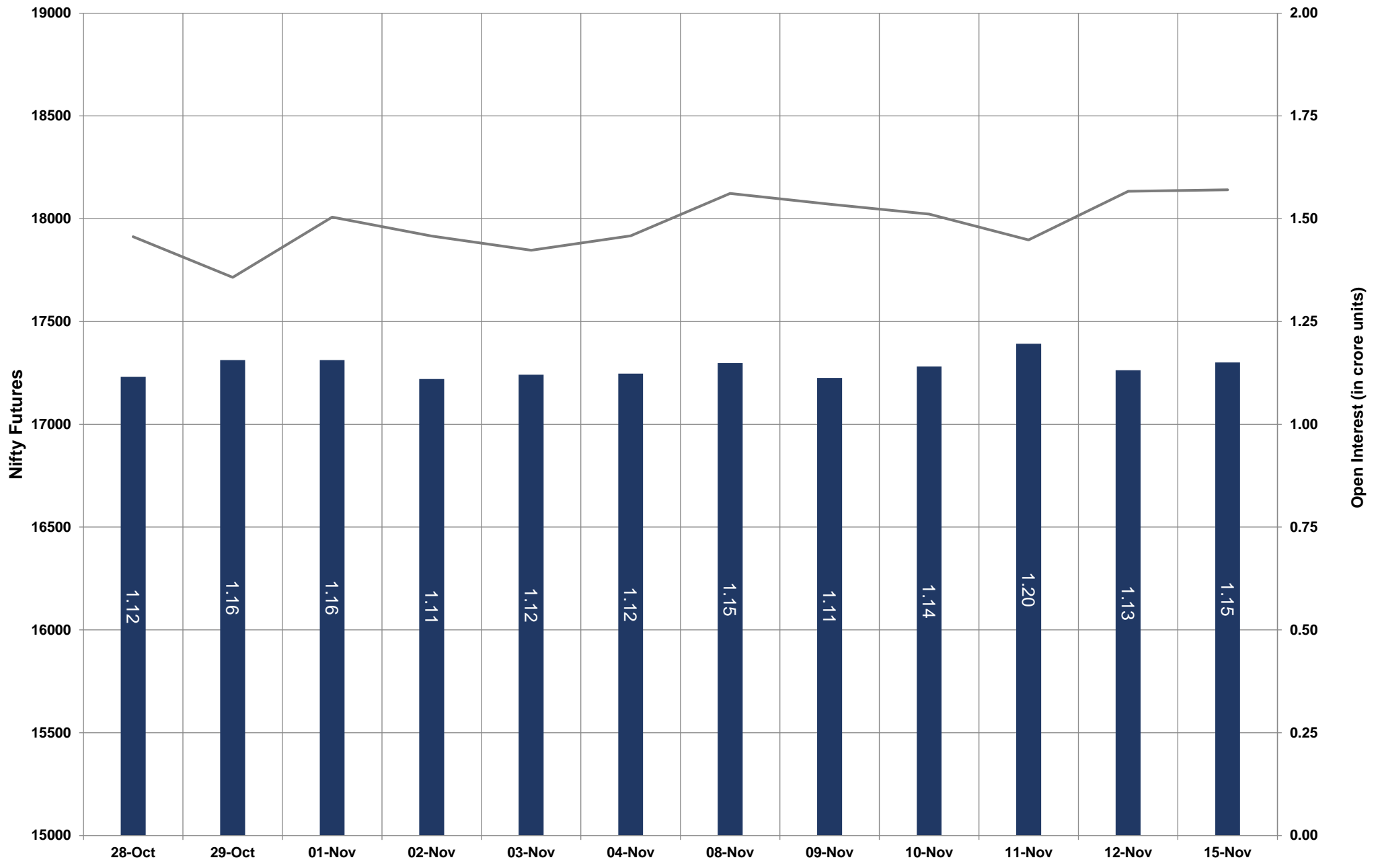


- Nifty Cash = **18109.45 (+0.04)**
- Resistance levels = **18,230** and **18,380**
- Support levels = **17,980** and **17,870**

TECHNICAL VIEWS



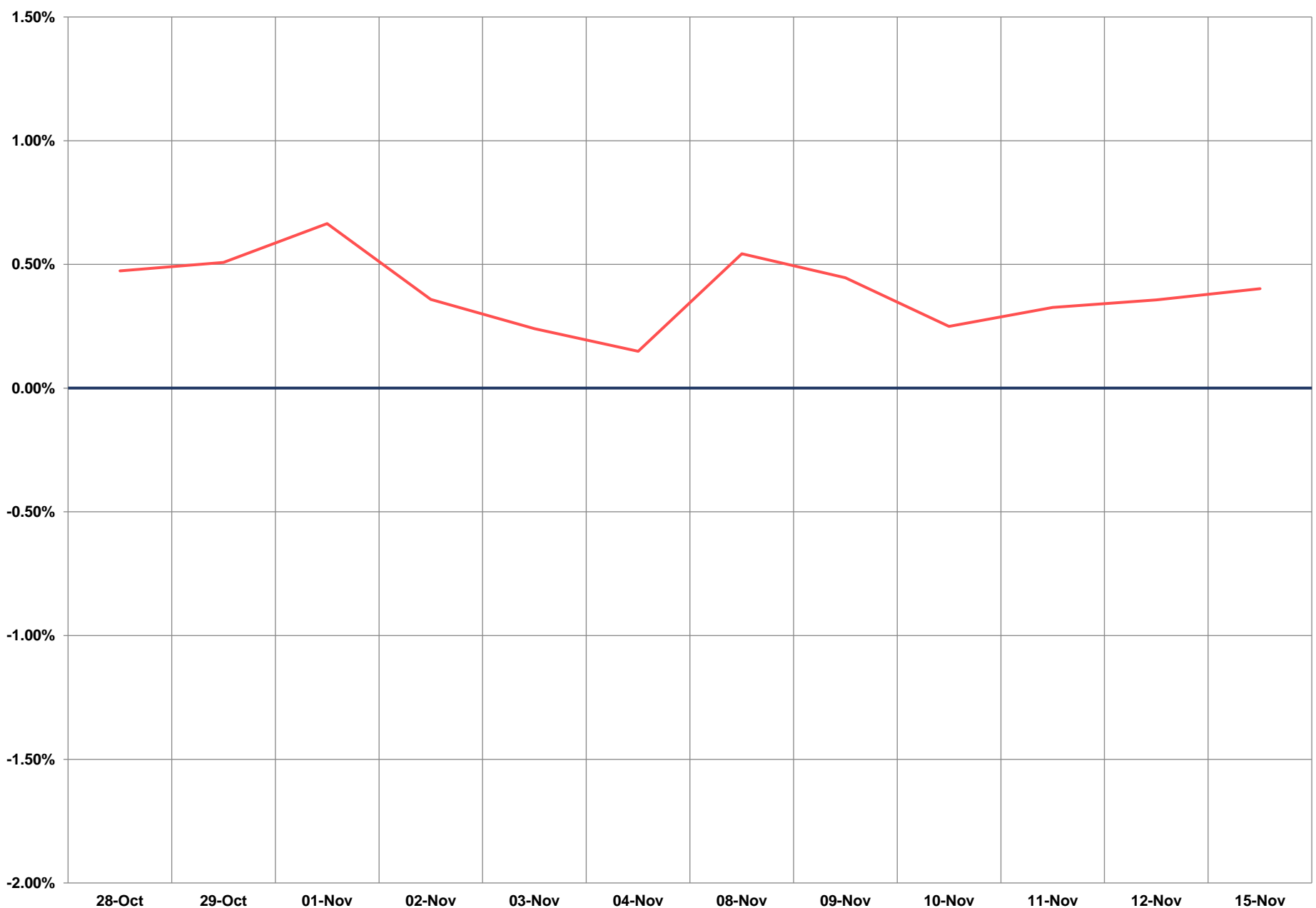
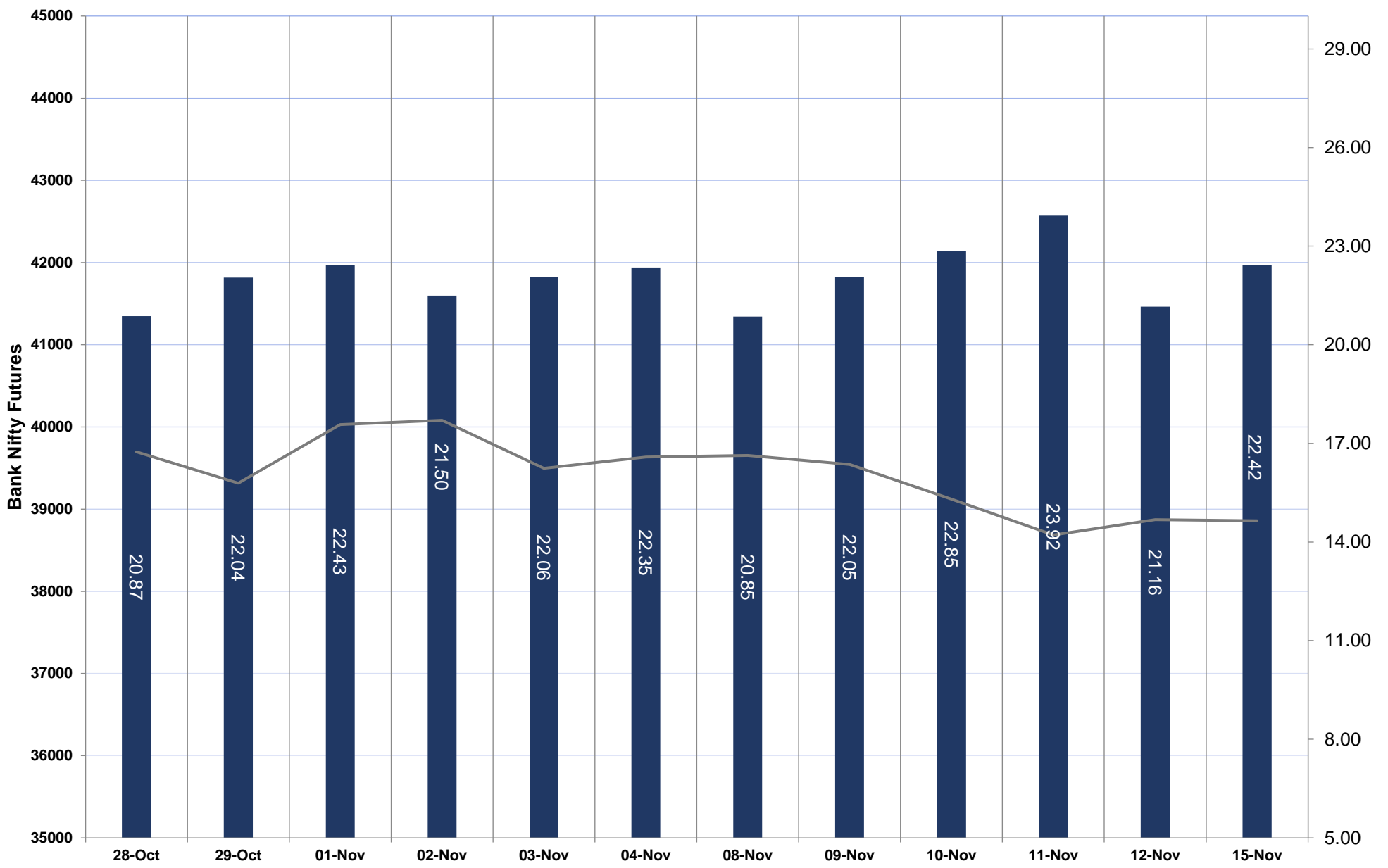
NIFTY FUTURES



TECHNICAL VIEWS



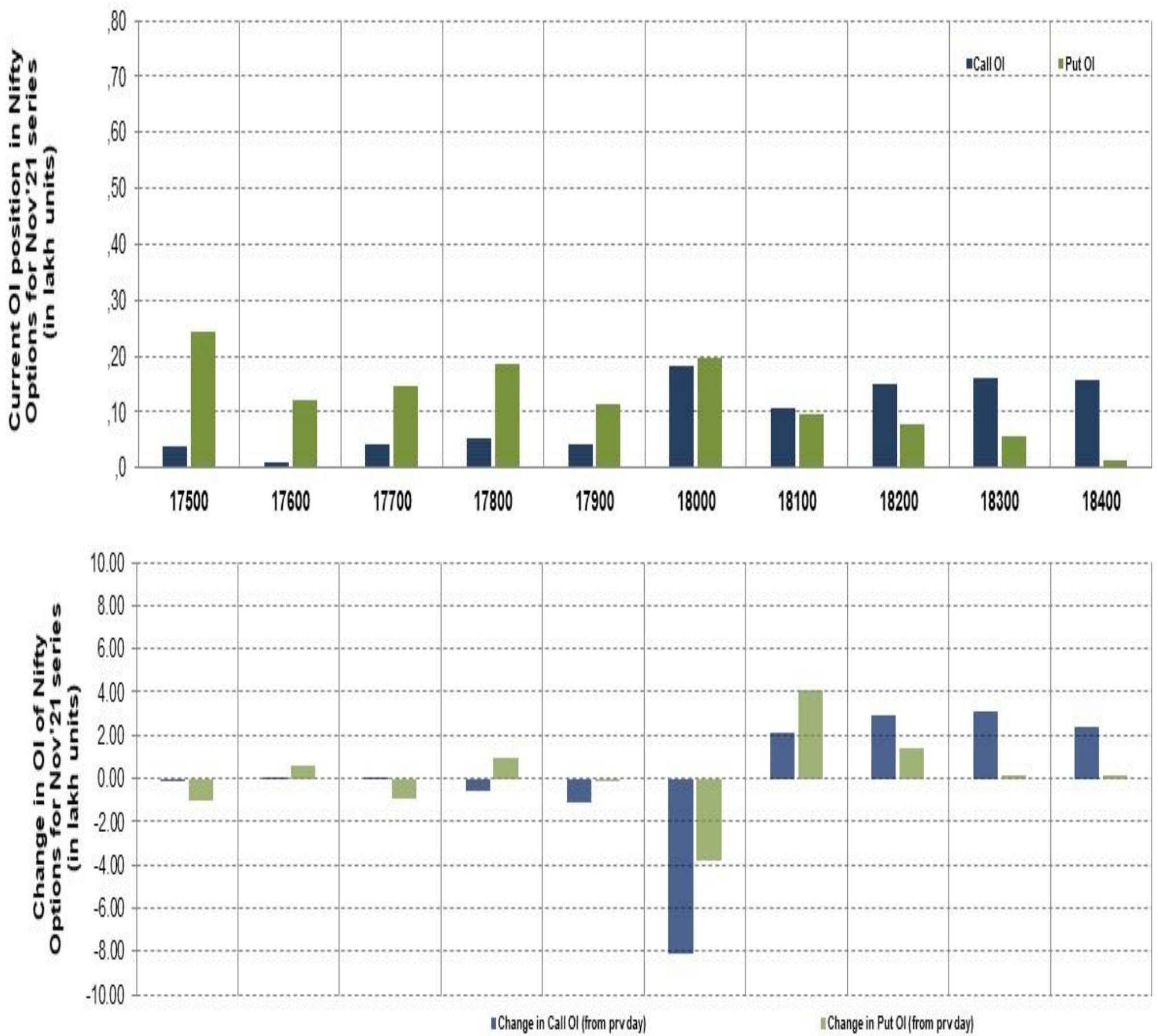
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.81 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with a reduction of **0.10 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **1.83 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest an outstanding** was **2.44 millions** for Puts at **Strike Price of 17,500**

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