



# MORNING MANTRA



Daily Derivatives & Market Report

Nov 16, 2021



Indian equity benchmarks ended with notable losses on Tuesday. After a negative start, markets remained weak during the trading session. Traders got cautious, as Finance Secretary T V Somanathan said that the entire revenue loss on account of reduction in excise duty on petrol and diesel by Rs 10 and Rs 5 a litre respectively will be borne by the Centre. Besides, industry body AIFI said that with the ripple down effect of declining automobile sales, the forging industry is facing the heat with a sharp decline in demand which has resulted in substantial production cuts.

In afternoon deals, markets managed to cut losses, as merchandise exports grew for the eleventh consecutive month to \$35.65 billion, up 43 per cent on-year in October, as external demand continued to remain robust. The preliminary data released by the commerce and industry ministry showed growth being driven by higher demand for items, primarily engineering goods, petroleum products, gems and jewellery, as well as organic and inorganic chemicals, among other items. But, in the last hours of the trade, key indices witnessed a sharp fall to end lower.

On the global front, European markets were trading mostly in green, as UK unemployment rate declined in the third quarter. The unemployment rate decreased 0.5 percentage points on the quarter to 4.3 percent, the labor force survey revealed. At the same time, the employment rate increased 0.4 percentage points to 75.4 percent. Asian markets ended mostly higher on Tuesday, after Japan's tertiary activity grew in September. The data from the Ministry of Economy, Trade and Industry showed that the tertiary activity index rose 0.5 percent month-on-month in September, after 1.1 percent decrease in August.

Back home, stocks related to steel industry remained in watch as Union Steel Minister Ram Chandra Prasad Singh said the domestic steel consumption is expected to touch the 160-million tonne (MT) mark by the financial year 2024-25. During the financial year 2020-21, the total finished steel consumption in the country was at 96.2 MT, and the same is expected to reach about 160 MT by 2024-25, and about 250 MT by 2030-31.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60322.37	-396.34	-0.65
NIFTY	17999.20	-110.25	-0.61
MIDCAP	26416.82	-59.00	-0.22
SMLCAP	29228.34	52.63	0.18
BSEFMC	14284.63	-90.73	-0.63
AUTO	26944.85	685.89	2.61
POWER	3558.21	-6.18	-0.17
REALTY	4276.88	-38.00	-0.88
BSE IT	35624.63	155.82	0.44
BANKEX	43779.22	-441.19	-1.00
OIL GAS	18885.37	-233.27	-1.22
METAL	19681.22	-103.17	-0.52
INDIA VIX	15.20	-0.27	-1.71

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	938	1127	89
BSE	1568	1765	141

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4673	4407	6
NSE CASH	66675	62700	6
NSE F&O	5398967	4259169	27

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	24.83	4.51	1.11
SENSEX	32.10	3.25	0.82

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6405	5827	577
FII	9634	10194	(561)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	3828.19	4406.14	(578)
Index Options	405282.86	407388.58	(2106)
Stock Futures	14590.85	14559.58	31
Stock Options	23362.77	23392.88	(30)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.86	0.99
BANK NIFTY	0.55	0.58

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.52	95.40	0.12

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.364	6.342	0.35
USA	1.597	1.621	-1.46

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1872.66	10.27	0.55
Silver	25.25	0.18	0.78
Crude-Oil	81.45	0.57	0.70
Brent-Crude	82.83	0.57	0.70

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 Nov -21 USD-INR	74.45	-0.11	-0.15
26 Nov -21 EUR-INR	84.72	-0.71	-0.83
26 Nov -21 GBP-INR	100.11	-0.01	-0.01
26 Nov -21 JPY- INR	65.22	-0.31	-0.48

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17999	17856	17928	18030	18102	18204
SENSEX	60322	59838	60080	60442	60684	61045
NIFTY FUTURES	17987	17860	17924	18042	18105	18223
BANK NIFTY	38307	37901	38104	38414	38618	38928
CNX IT	36644	36258	36451	36623	36815	36987
CNX MIDCAP	31943	31683	31813	32006	32136	32329
CNX SMALLCAP	11205	11086	11146	11211	11271	11336
INDIA VIX	15.20	12.72	13.96	14.82	16.06	16.92

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 17-11-2021

BHEL , IBULHSGFIN, IRCTC, NATIONALUM, PNB, SAIL, SUNTV



# TECHNICAL VIEWS



## NIFTY

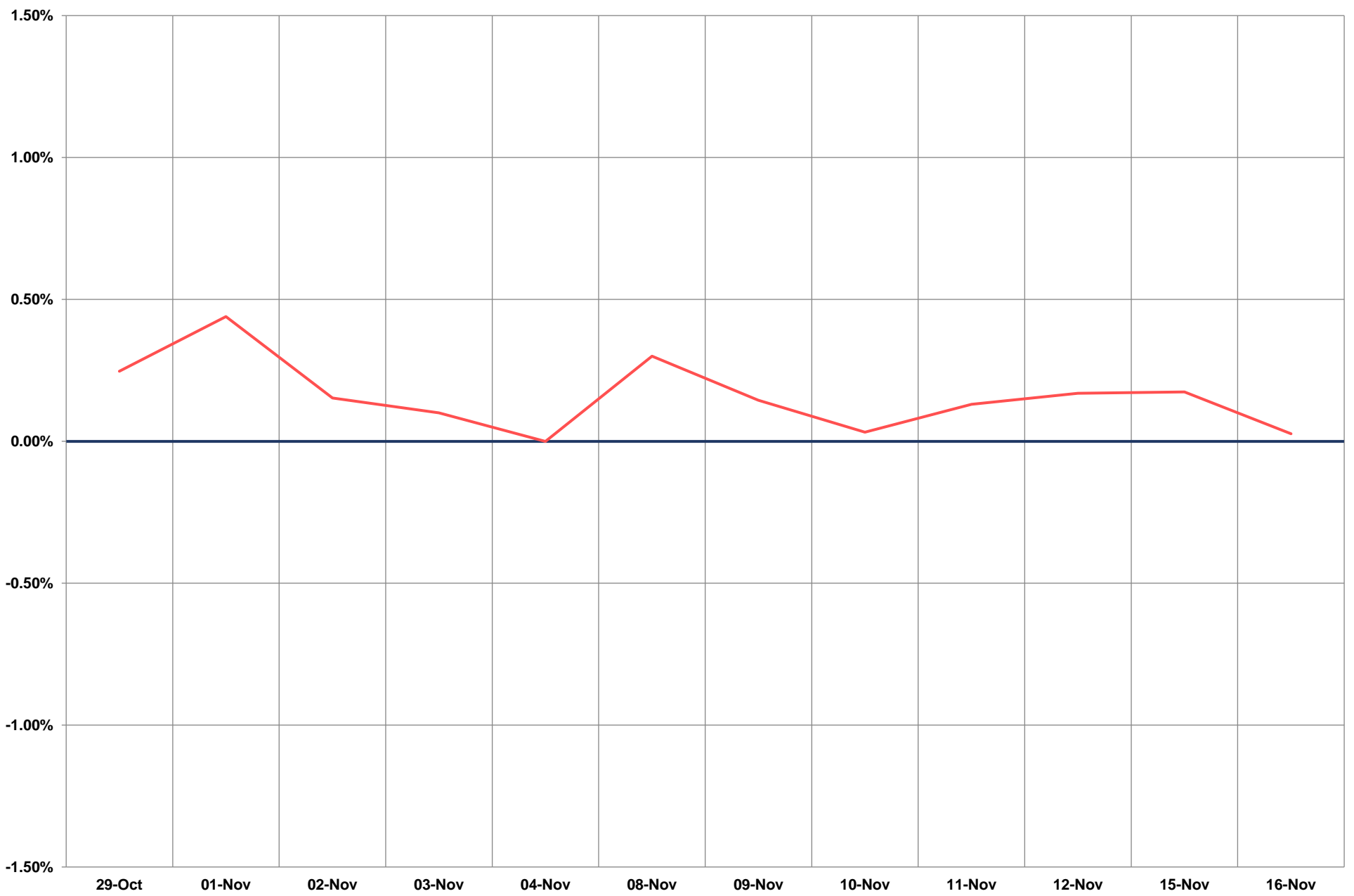
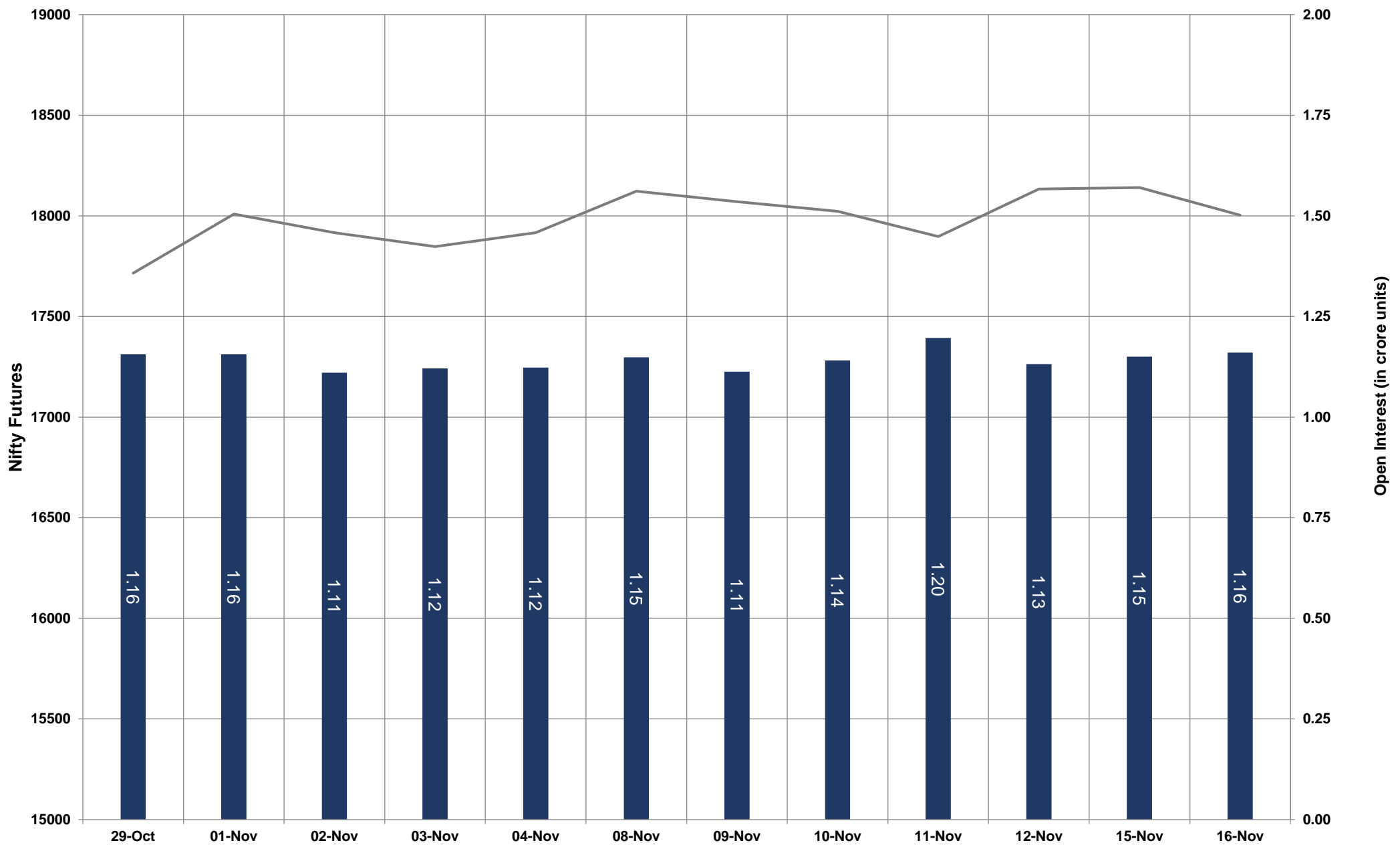


- Nifty Cash = **17999.20 (-0.61)**
- Resistance levels = **18,080** and **18,140**
- Support levels = **17,880** and **17,770**

# TECHNICAL VIEWS



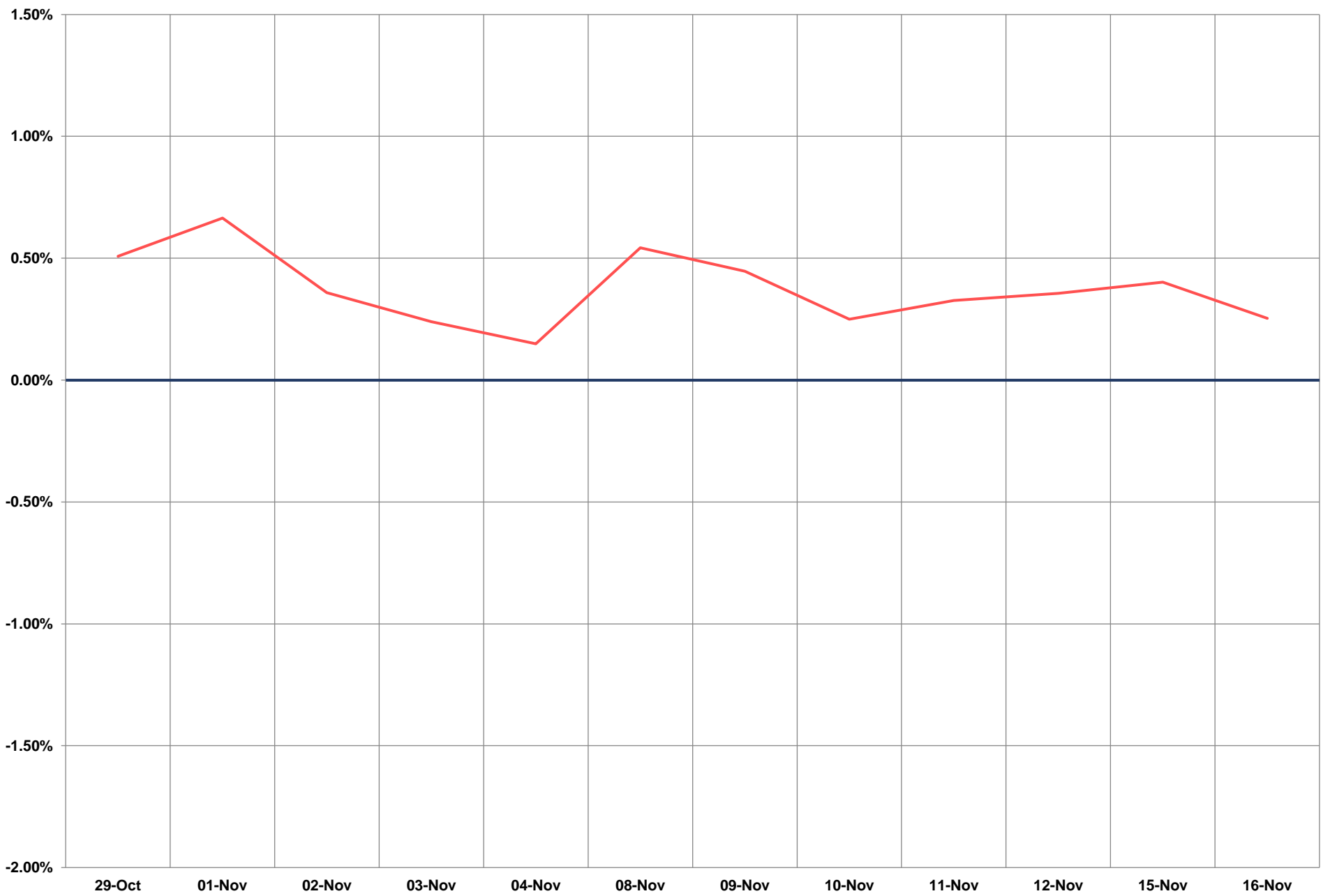
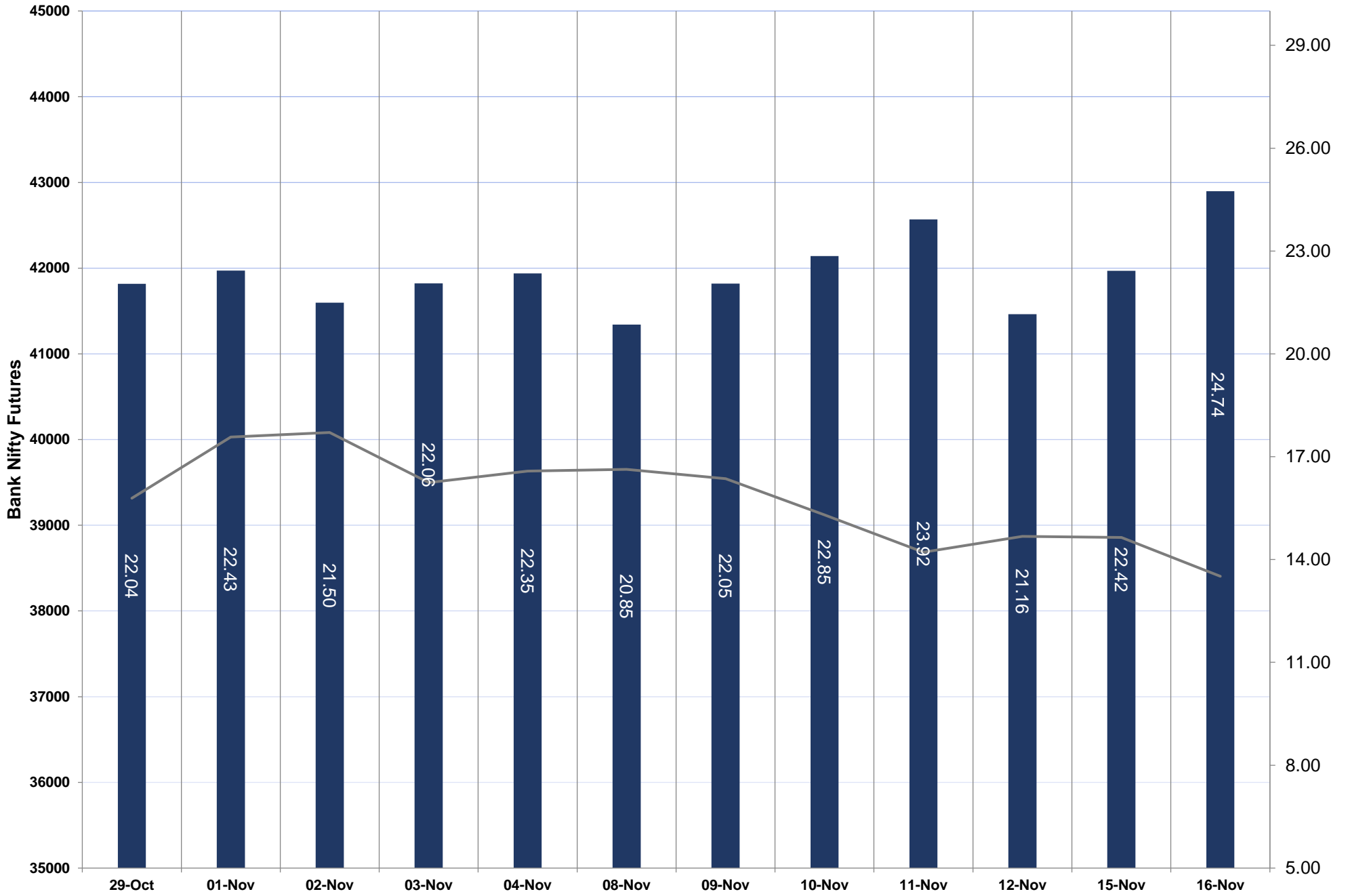
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

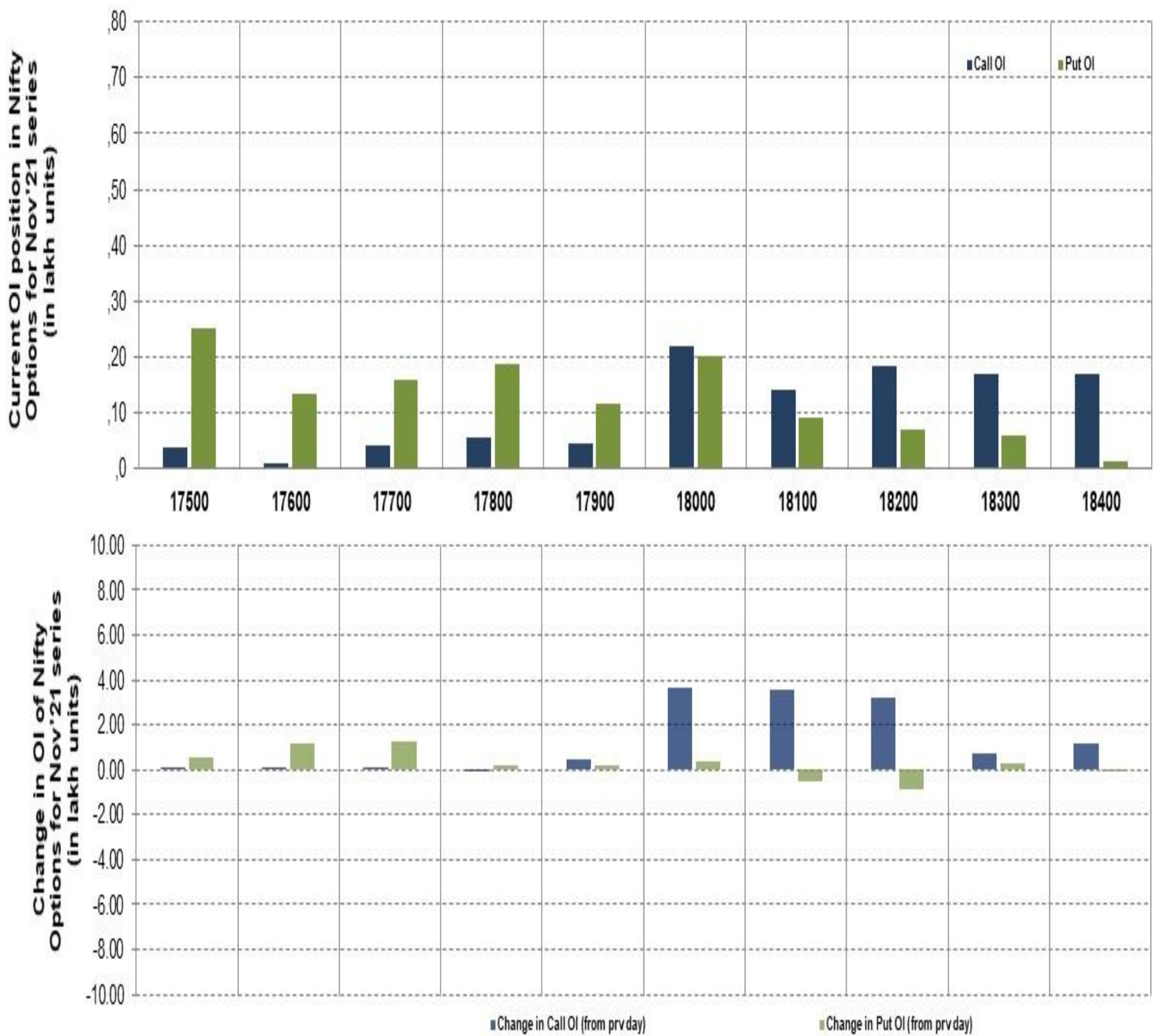




# TECHNICAL VIEWS



## 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 **0.05 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 **2.50 millions** for Puts at **Strike Price of 17,500**

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