



MORNING MANTRA



Daily Derivatives & Market Report

Nov 17, 2021



Indian equity benchmarks ended lower on Wednesday. The start of the day was on a negative note, as Fitch Ratings kept India's sovereign rating unchanged at 'BBB-' with a negative outlook, and said that the rating balances a still-strong medium-term growth outlook and external resilience from solid foreign-reserve buffers against high public debt, a weak financial sector and some lagging structural issues. It said the country's rapid economic recovery from the Covid-19 pandemic and easing financial sector pressures are narrowing risks to the medium-term growth outlook.

Key indices were volatile during the trading session. Traders got cautious, as Sebi proposed putting a cap on IPO proceeds earmarked for making future acquisitions without identifying specific targets and monitoring funds reserved for general corporate purposes. In the last hour of the trade, markets added more losses to end near their intraday low points. Weakness prevailed in the markets as foreign portfolio investors (FPIs) sold shares worth Rs 560.67 crore, in the Indian equity market on 16 November, provisional data showed.

On the global front, European markets were trading mostly in green as some positive earnings reports helped overshadow worries that soaring natural gas prices were feeding into inflationary pressures. Asian markets settled mixed on Wednesday, after Japan posted a merchandise trade deficit of 67.370 billion yen in October, the Ministry of Finance said. That exceeded expectations for a shortfall of 310 billion following the downwardly revised 624.1 billion yen deficit in September (originally a deficit of 622.8 billion yen).

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60008.33	-314.04	-0.52
NIFTY	17898.65	-100.55	-0.56
MIDCAP	26360.61	-56.21	-0.21
SMLCAP	29243.64	15.30	0.05
BSEFMC	14291.92	7.29	0.05
AUTO	27108.47	163.62	0.61
POWER	3580.45	22.24	0.63
REALTY	4200.26	-76.62	-1.79
BSE IT	35603.90	-20.73	-0.06
BANKEX	43434.76	-344.46	-0.79
OIL GAS	18622.46	-262.91	-1.39
METAL	19616.70	-64.52	-0.33
INDIA VIX	14.98	-0.21	-1.41

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	796	1265	61
BSE	1452	1885	127

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5256	4673	12
NSE CASH	63019	66675	(5)
NSE F&O	6731629	5398967	25

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	24.69	4.48	1.12
SENSEX	28.21	3.68	0.94

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5737	5798	(61)
FII	9322	9666	(344)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3749.20	3637.38	112
Index Options	491263.78	493488.35	(2225)
Stock Futures	14536.62	14658.01	(121)
Stock Options	25959.20	25740.88	218

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.81	0.86
BANK NIFTY	0.55	0.55

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.87	95.92	-0.05

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.362	6.364	-0.03
USA	1.637	1.634	0.18

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1863.56	13.80	0.74
Silver	25.12	0.28	1.13
Crude-Oil	80.06	-0.70	-0.87
Brent-Crude	81.94	-0.50	-0.61

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 Nov -21 USD-INR	74.30	-0.14	-0.19
26 Nov -21 EUR-INR	84.14	-0.53	-0.63
26 Nov -21 GBP-INR	99.90	-0.21	-0.21
26 Nov -21 JPY- INR	64.79	-0.41	-0.64

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17899	17790	17844	17934	17988	18077
SENSEX	60008	59645	59827	60127	60308	60608
NIFTY FUTURES	17897	17806	17851	17940	17986	18075
BANK NIFTY	38042	37685	37863	38160	38338	38635
CNX IT	36661	36238	36449	36643	36854	37047
CNX MIDCAP	31729	31513	31621	31789	31897	32064
CNX SMALLCAP	11219	11139	11179	11242	11282	11344
INDIA VIX	14.98	13.28	14.13	14.77	15.62	16.26

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 18-11-2021

BHEL , IBULHSGFIN, IRCTC, NATIONALUM, SAIL, SUNTV

TECHNICAL VIEWS



NIFTY

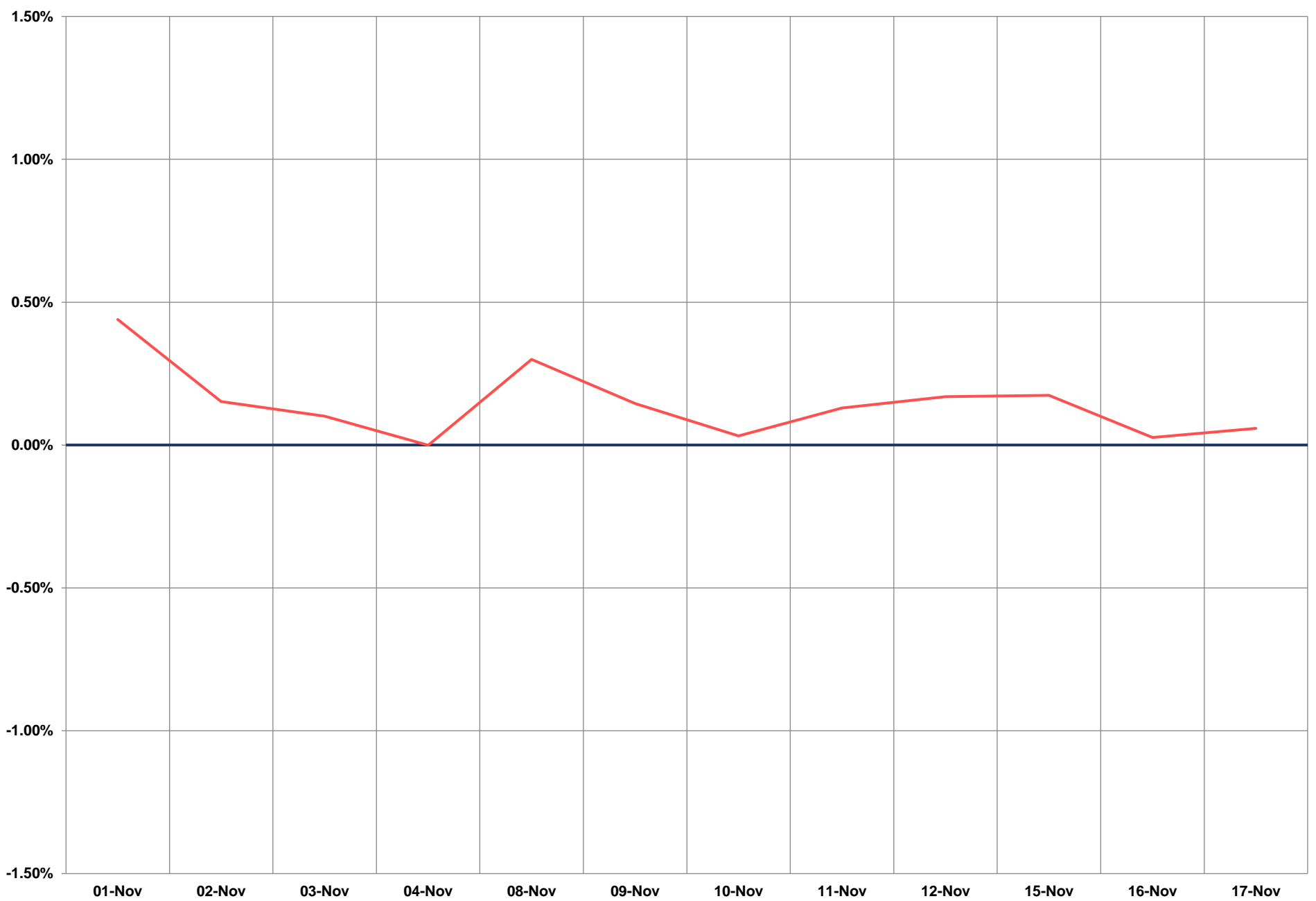
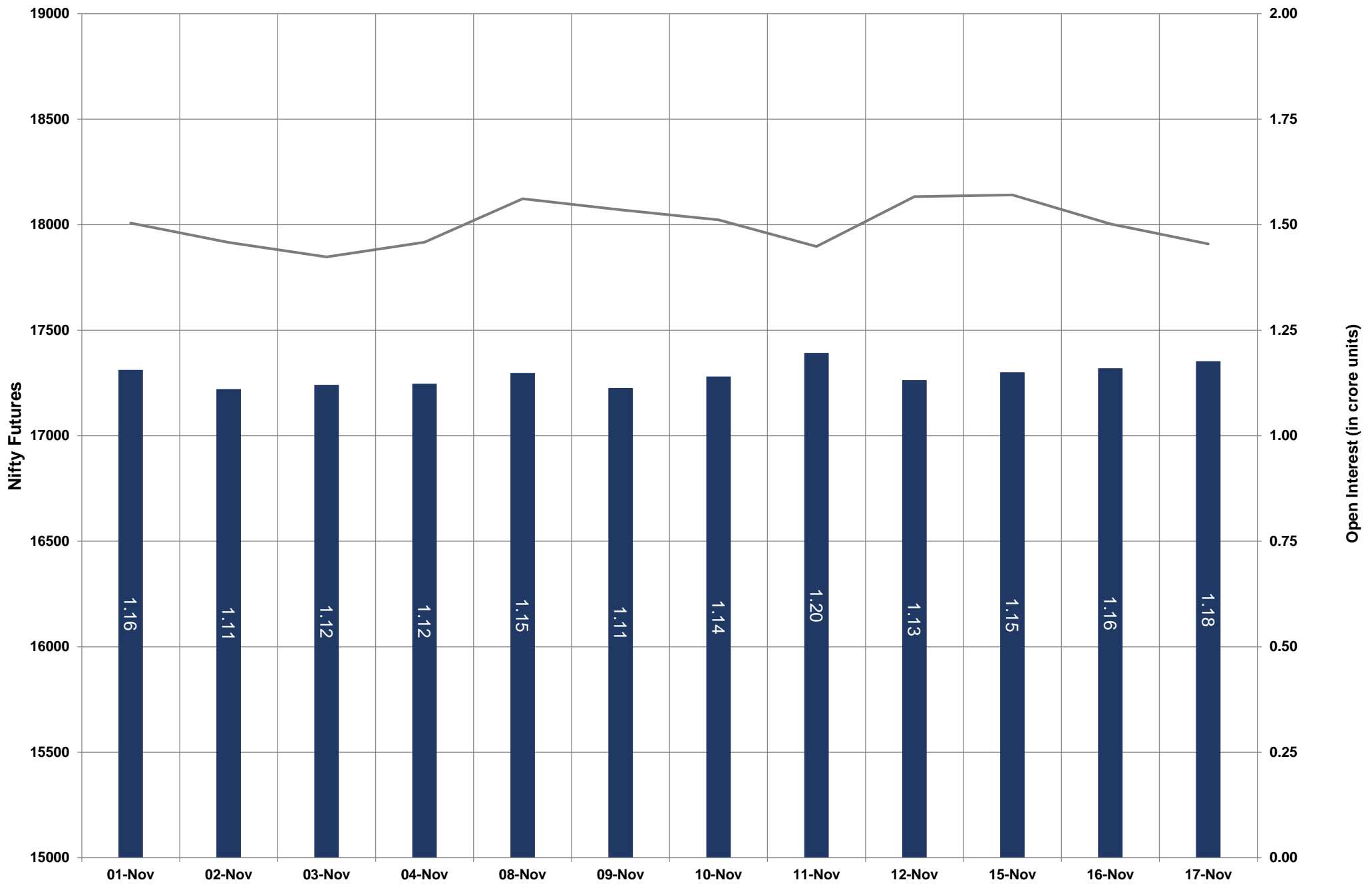


- Nifty Cash = **17,898.65 (-0.61)**
- Resistance levels = **17,940** and **18020**
- Support levels = **17,820** and **17,740**

TECHNICAL VIEWS



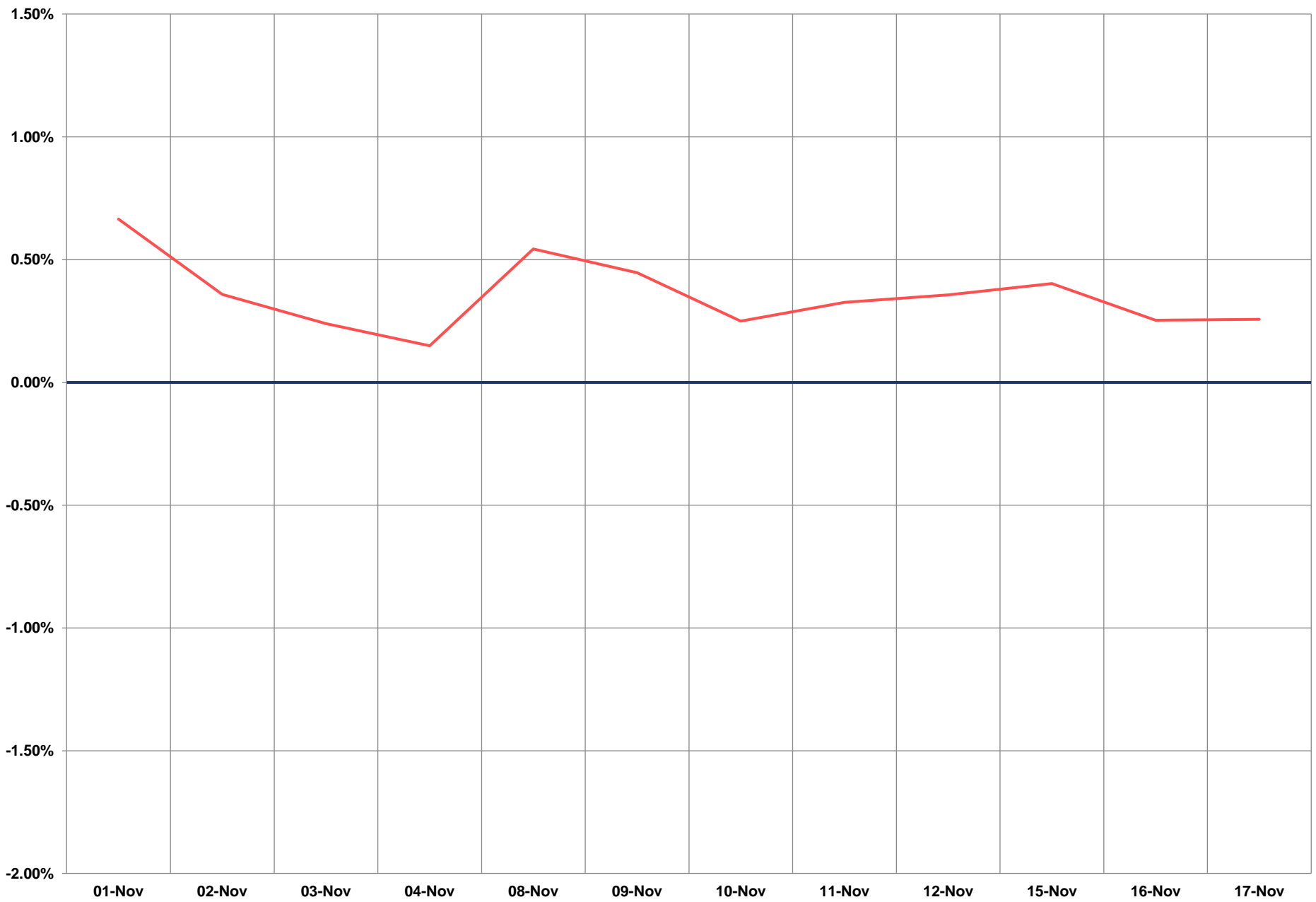
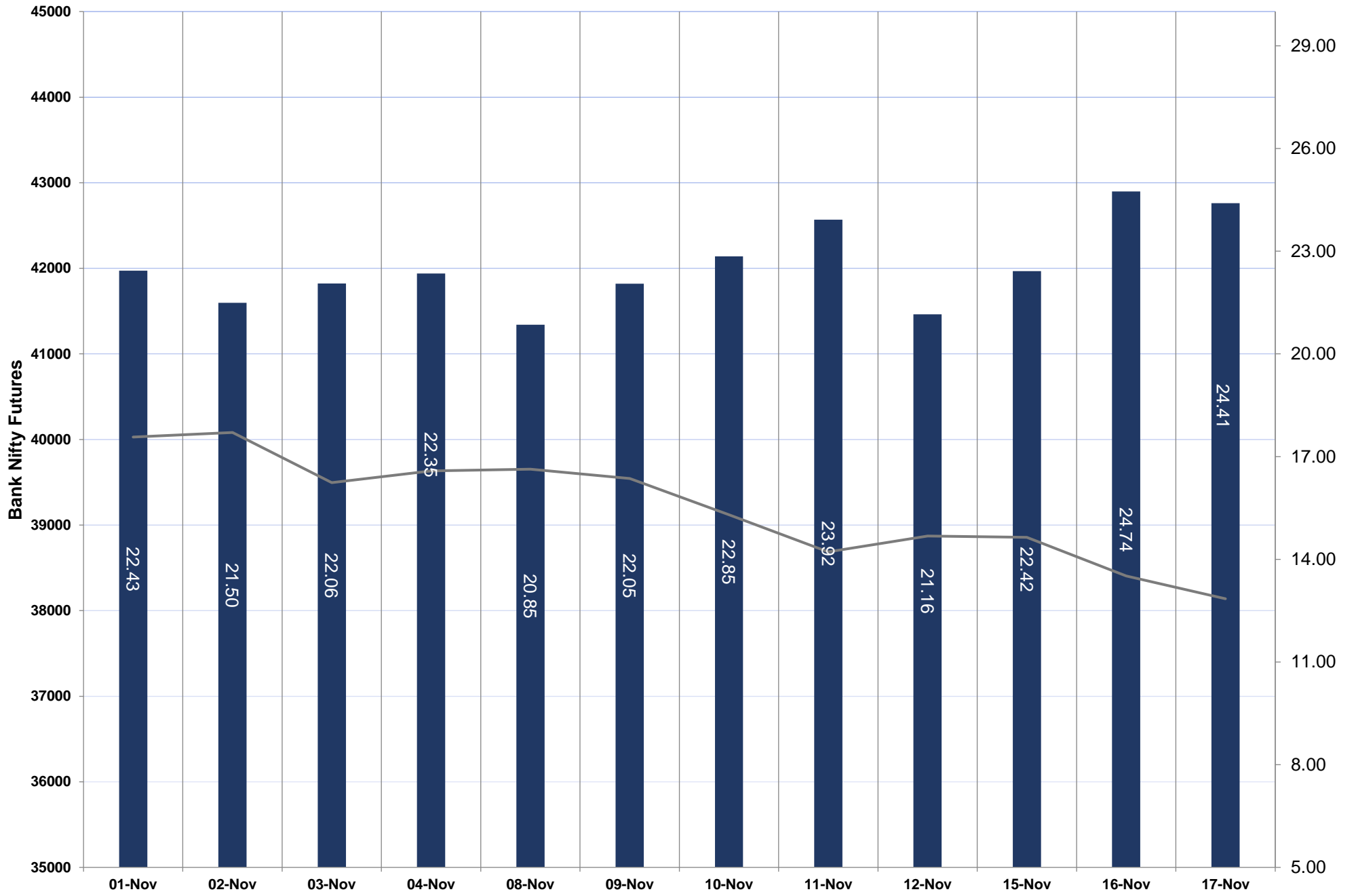
NIFTY FUTURES



TECHNICAL VIEWS



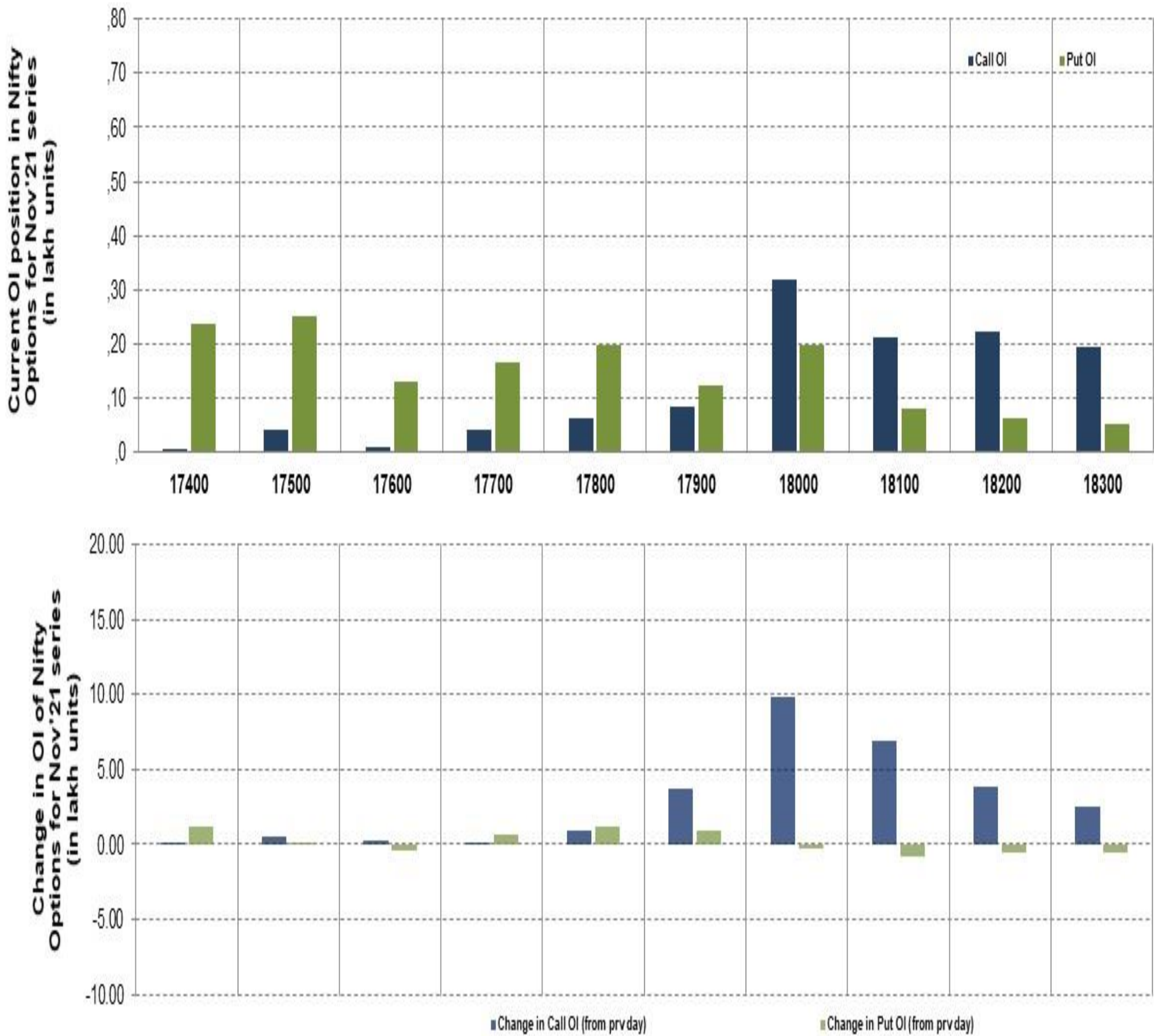
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with An addition of **1.00 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with An addition of **0.01 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **3.20 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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