



MORNING MANTRA



Daily Derivatives & Market Report

Nov 18,2021



Indian equity benchmarks ended in red on Thursday. Markets made cautious start, ahead of weekly expiry of index futures and option contracts. Traders got worried, as a private report said that even though the overall outlook for corporates have improved on the back of faster than expected recovery, and the same is likely to gain further traction in H2 but the rising commodity prices and logistics cost pose headwinds to their profitability.

Bears held a tight grip over the Dalal Street during the trading session, on the back of negative cues from other Asian markets. Sentiments were also negative, as over 92 per cent of the eight crore informal sector workers registered on the e-Shram portal have a monthly income of Rs 10,000 or below and 72 per cent of the enrolled workforce belong to Scheduled Caste (SC), Scheduled Tribe (SC) and Other Backward Class (OBC), according to the latest data.

Traders took a note of former RBI Deputy Governor N S Vishwanathan's statement that money laundering and lack of clarity on valuations are the primary concerns of central banks in being circumspect about the introduction of cryptocurrencies. However, markets cut some losses in the last hours of the trade, as Finance Minister Nirmala Sitharaman said there are clear signs of an uptick in the economy and the industry should now start taking risks and invest in capacity creation that will help cut reliance on imports.

On the global front, European markets were trading mostly in green after a strong earnings season fuelled a series of all-time highs, while weakness in oil and metal prices hit commodity-related stocks. Asian markets ended mostly lower on Thursday, even after non-oil domestic exports in Singapore climbed a seasonally adjusted 4.2 percent on month in October, Singapore's statistics department said on Wednesday. That easily exceeded expectations for an increase of 0.4 percent following the downwardly revised 1.0 percent gain in September.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59636.01	-372.32	-0.62
NIFTY	17764.80	-133.85	-0.75
MIDCAP	25918.62	-441.99	-1.68
SMLCAP	28798.23	-445.41	-1.52
BSEFMC	14214.39	-77.53	-0.54
AUTO	26478.78	-629.69	-2.32
POWER	3558.58	-21.87	-0.61
REALTY	4134.44	-65.82	-1.57
BSE IT	35110.83	-493.07	-1.38
BANKEX	43323.75	-111.01	-0.26
OIL GAS	18476.05	-146.41	-0.79
METAL	19076.16	-540.54	-2.76
INDIA VIX	14.86	-0.12	-0.80

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	-	-	-
BSE	1001	2339	122

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6765	5256	29
NSE CASH	72243	63019	15
NSE F&O	14657929	6731629	118

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	24.51	4.45	1.13
SENSEX	28.10	3.66	0.94

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6846	4960	1886
FII	8782	12712	(3931)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4640.37	4820.01	(180)
Index Options	1194376.96	1185860.25	8517
Stock Futures	25372.24	25291.71	81
Stock Options	28217.86	28280.55	(63)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.79	0.81
BANK NIFTY	0.65	0.55

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	95.73	95.83	-0.10

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.345	6.361	-0.25
USA	1.601	1.604	-0.19

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1860.75	-6.07	-0.32
Silver	24.84	-0.21	-0.85
Crude-Oil	78.15	-0.21	-0.27
Brent-Crude	80.37	0.09	0.10

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 Nov -21 USD-INR	74.30	-0.01	-0.01
26 Nov -21 EUR-INR	84.40	0.24	0.29
26 Nov -21 GBP-INR	100.36	0.45	0.45
26 Nov -21 JPY- INR	65.15	0.35	0.54

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17765	17543	17654	17800	17911	18057
SENSEX	59636	58929	59283	59730	60084	60531
NIFTY FUTURES	17770	17550	17660	17802	17912	18054
BANK NIFTY	37976	37501	37738	37986	38224	38472
CNX IT	36007	35357	35682	36192	36517	37027
CNX MIDCAP	31271	30641	30956	31405	31720	32168
CNX SMALLCAP	11037	10800	10918	11110	11228	11420
INDIA VIX	14.86	10.29	12.58	14.36	16.65	18.43

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 22-11-2021

BHEL, ESCORTS, IDEA, NATIONALUM, SAIL, SUNTV

TECHNICAL VIEWS



NIFTY

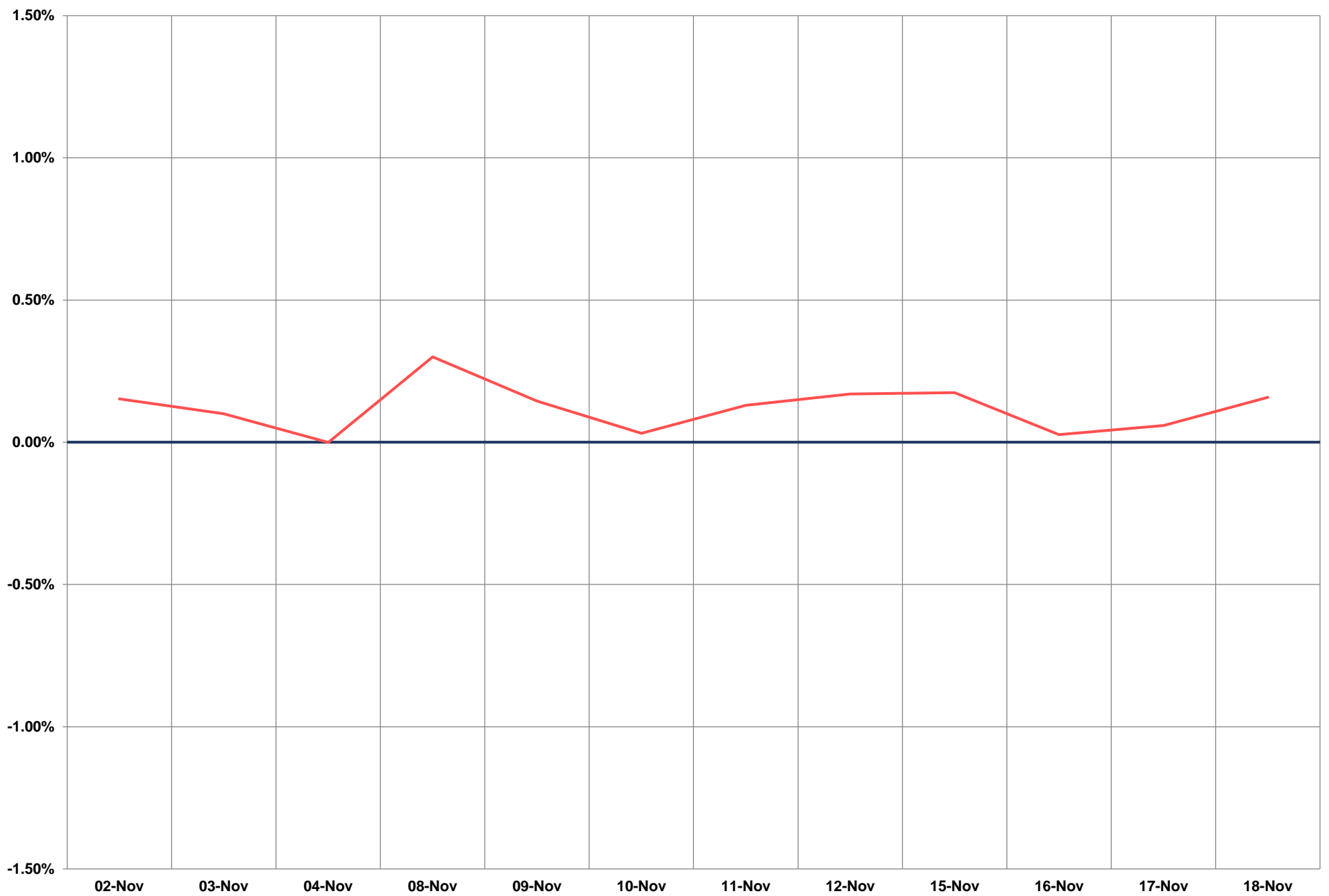
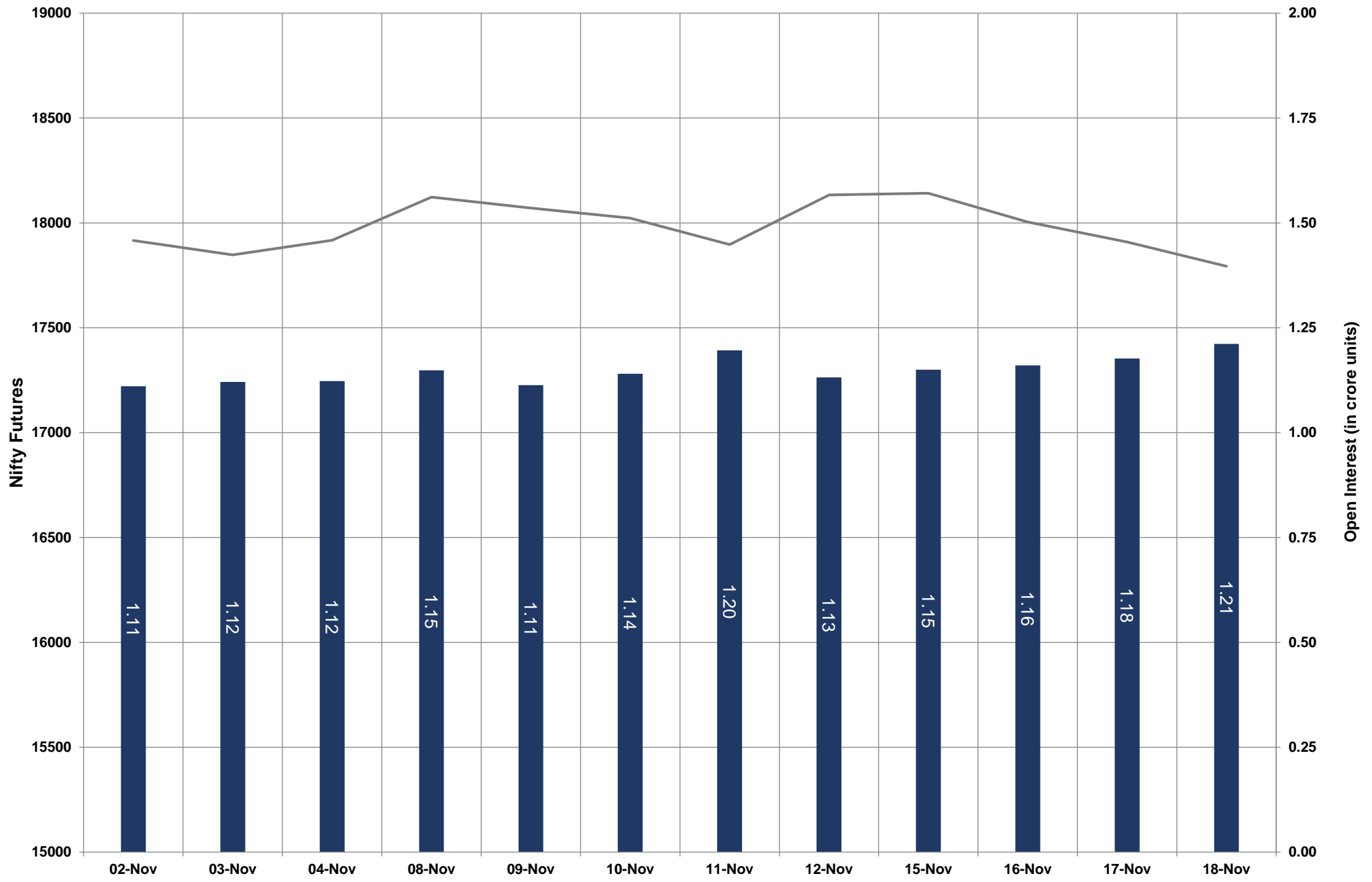


- Nifty Cash = **17,764.80 (-0.75)**
- Resistance levels = **17,870** and **17,940**
- Support levels = **17,680** and **17,540**

TECHNICAL VIEWS



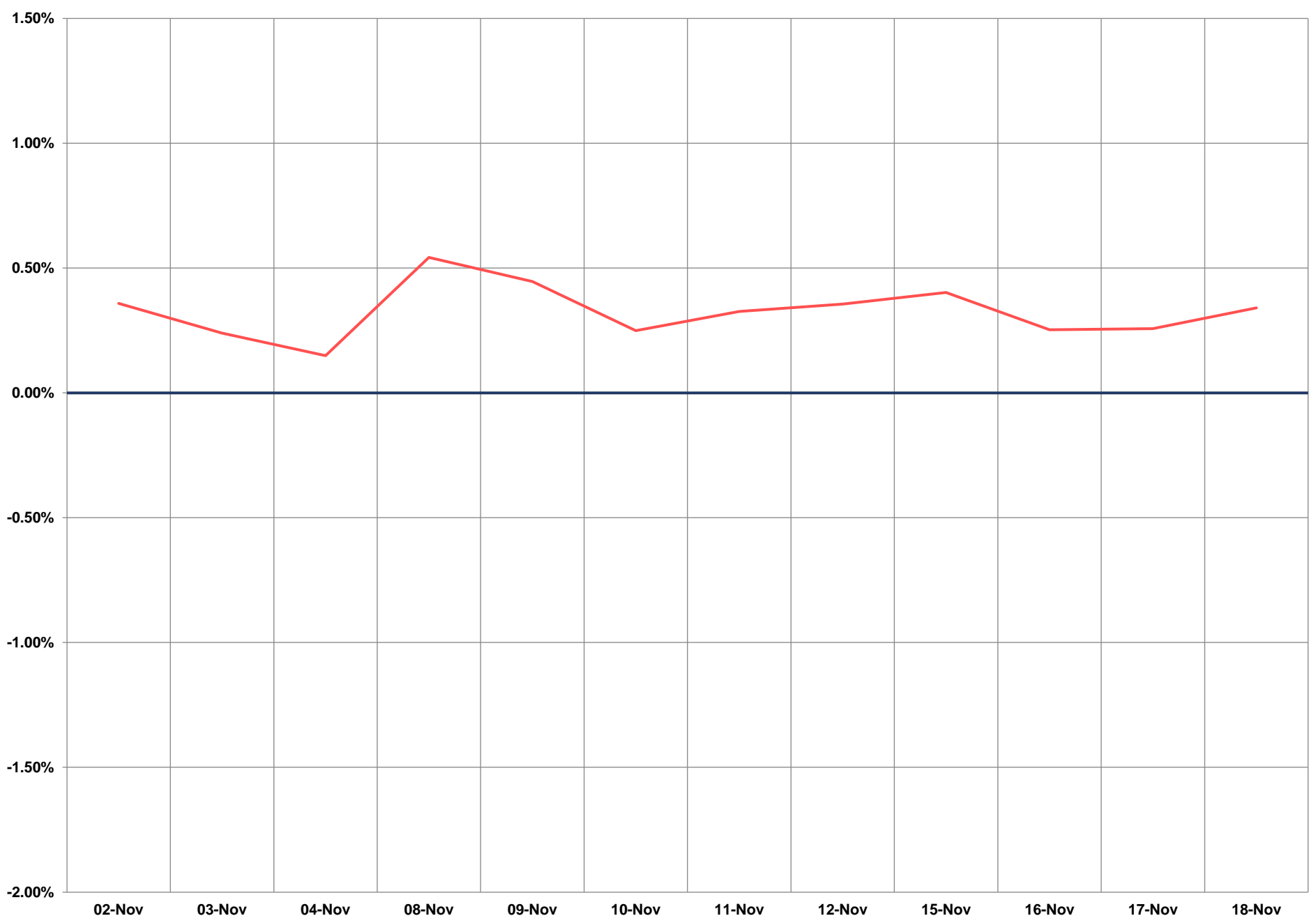
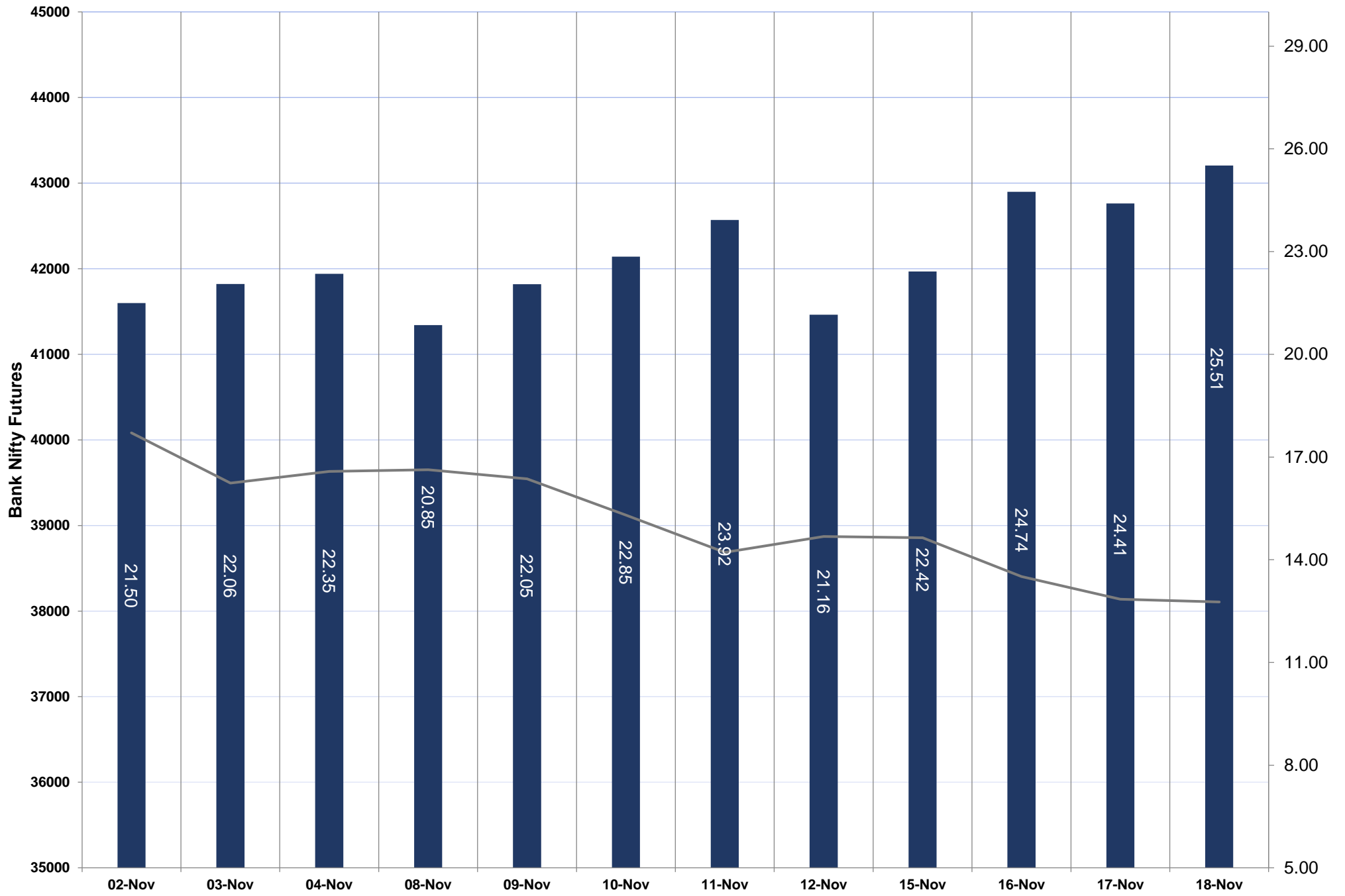
NIFTY FUTURES



TECHNICAL VIEWS



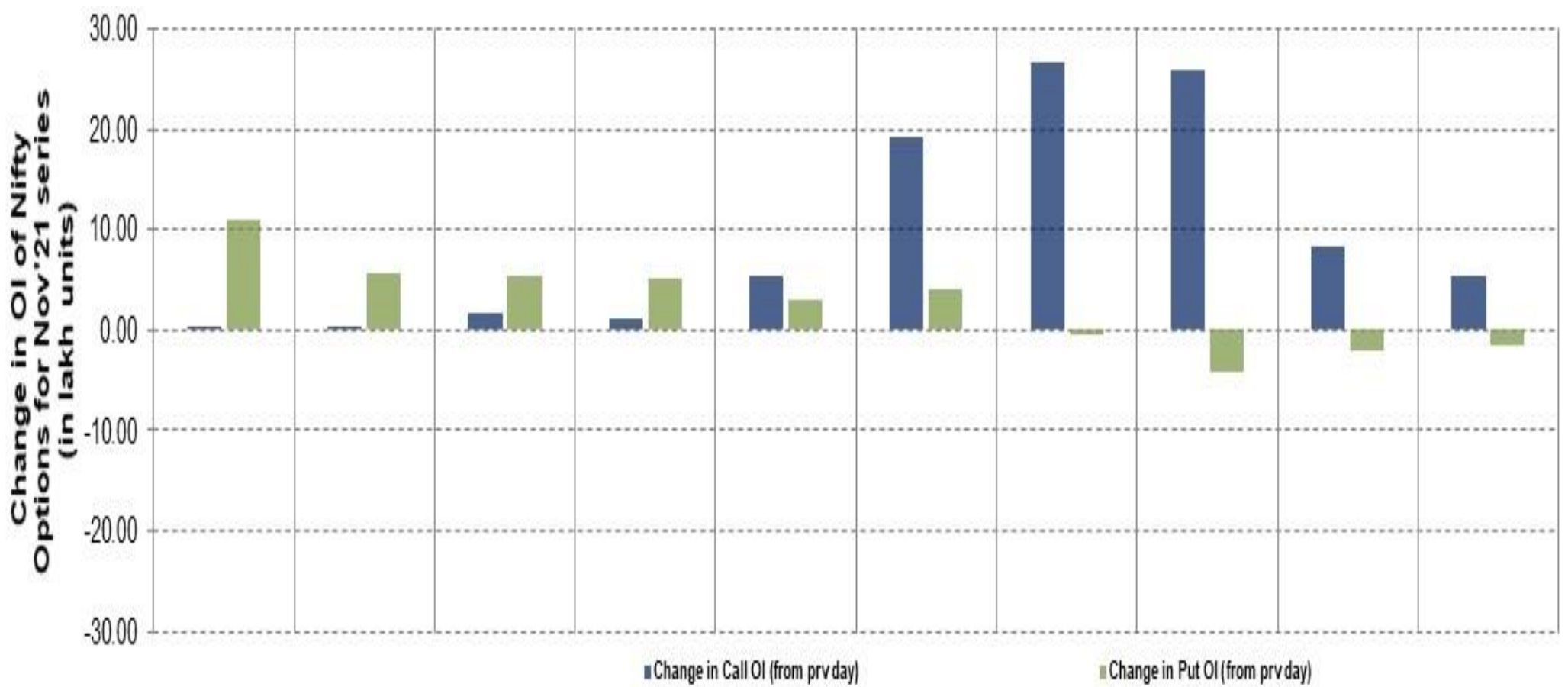
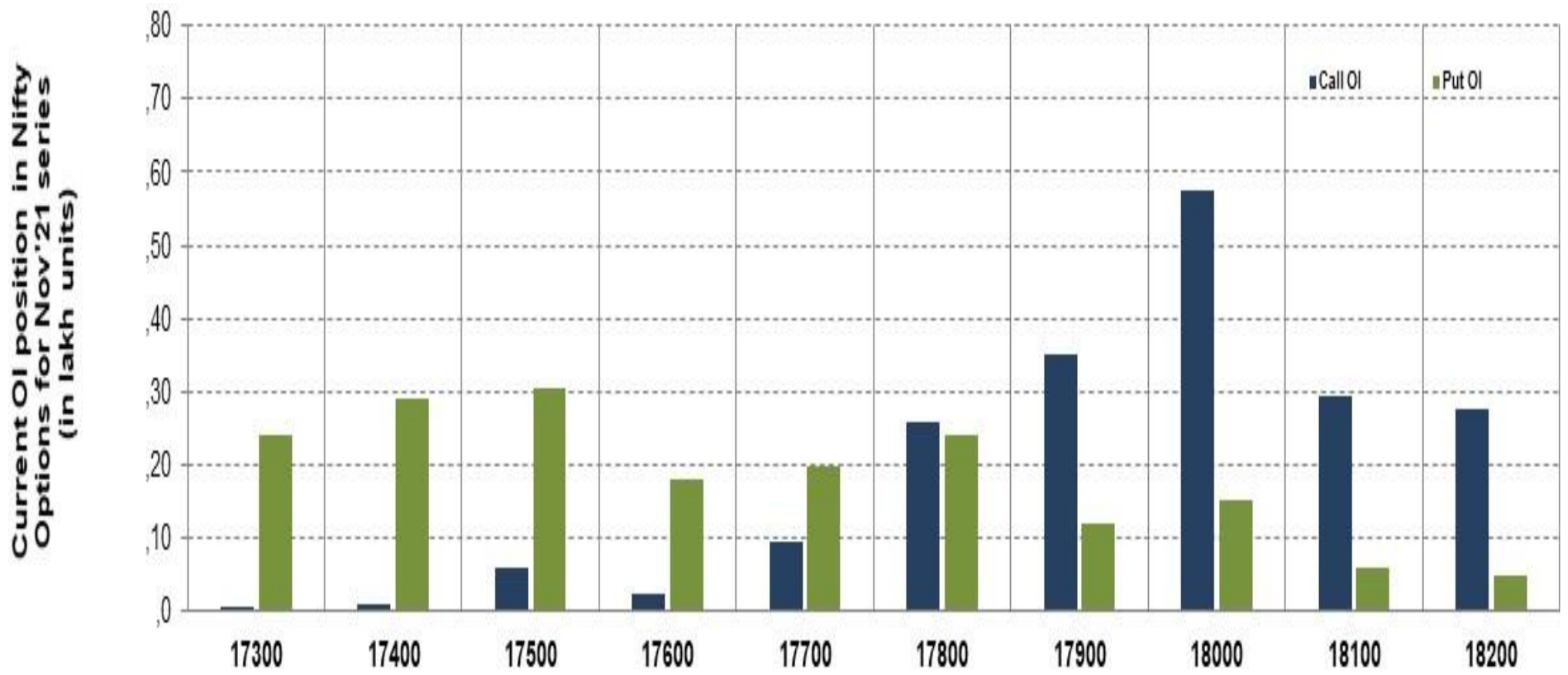
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with An addition of **2.60 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with An addition of **0.53 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **5.80 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest** an outstanding was **3.04 millions** for Puts at **Strike Price of 17,500**

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