



# MORNING MANTRA



Daily Derivatives & Market Report

Nov 22, 2021



Bears held a tight grip over the Dalal Street on Monday, with both Sensex and Nifty ending in deep red. After a cautious start, markets remained lower, as RBI data showed the country's foreign exchange reserves declined by \$ 763 million to \$640.112 billion in the week ended November 12. Adding more pessimism, the government increased goods and services tax (GST) applicable on finished products such as apparel, textiles and footwear from 5 percent to 12 percent, effective January 2022.

Markets added more losses in the second half of the trading session, as traders got cautious after the Commerce Ministry's foreign trade arm DGFT will deactivate all importer-exporter codes (IECs) that have not been updated after January 1, 2014, with effect from December 6, 2021, a move which would help in knowing the actual number of real traders in the country. The street paid no heed towards reports that retirement fund body EPFO net added 15.41 lakh subscribers in September 2021, reflecting a growing trend in net payroll additions post the second wave of the pandemic.

On the global front, European markets were trading higher despite Austria's return to lockdown as the region raced to curb soaring Covid infections. Asian markets ended mostly higher on Monday, after China maintained its benchmark loan prime rates for the 19th consecutive month, as widely expected. The one-year loan prime rate was kept unchanged at 3.85 percent and the five-year LPR at 4.65 percent.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58465.89	-1170.12	-1.96
NIFTY	17416.55	-348.25	-1.96
MIDCAP	25239.02	-679.60	-2.62
SMLCAP	27945.57	-852.66	-2.96
BSEFMC	14014.04	-200.35	-1.41
AUTO	25666.09	-812.69	-3.07
POWER	3506.74	-51.84	-1.46
REALTY	3950.55	-183.89	-4.45
BSE IT	34639.09	-471.74	-1.34
BANKEX	42337.47	-986.28	-2.28
OIL GAS	17921.18	-554.87	-3.00
METAL	19089.07	12.91	0.07
INDIA VIX	17.52	2.66	17.92

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	350	1762	63
BSE	843	2571	154

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5568	6765	(18)
NSE CASH	75025	72243	4
NSE F&O	6723198	14657929	(54)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	24.03	4.36	1.16
SENSEX	27.42	3.57	0.97

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	7928	5877	2051
FII	11706	15145	(3439)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	7266.55	7132.80	134
Index Options	568145.36	563708.48	4437
Stock Futures	54880.49	53424.46	1456
Stock Options	39155.42	37928.54	1227

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.67	0.79
BANK NIFTY	0.51	0.65

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.34	96.14	0.20

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.352	6.345	0.11
USA	1.577	1.536	2.68

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1813.78	-31.24	-1.69
Silver	24.45	-0.12	-0.51
Crude-Oil	76.28	0.34	0.45
Brent-Crude	79.26	0.40	0.57

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 Nov -21 USD-INR	74.43	0.09	0.12
26 Nov -21 EUR-INR	84.08	-0.31	-0.37
26 Nov -21 GBP-INR	100.09	-0.27	-0.27
26 Nov -21 JPY- INR	65.21	0.05	0.08

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17417	16976	17196	17501	17721	18026
SENSEX	58466	56986	57726	58752	59492	60519
NIFTY FUTURES	17450	17015	17233	17519	17736	18022
BANK NIFTY	37129	35756	36442	37342	38028	38927
CNX IT	35479	34728	35103	35600	35976	36473
CNX MIDCAP	30332	29272	29802	30559	31089	31847
CNX SMALLCAP	10734	10334	10534	10806	11006	11278
INDIA VIX	17.52	11.87	14.69	16.39	19.21	20.91

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 23-11-2021

ESCORTS, IDEA



# TECHNICAL VIEWS



## NIFTY

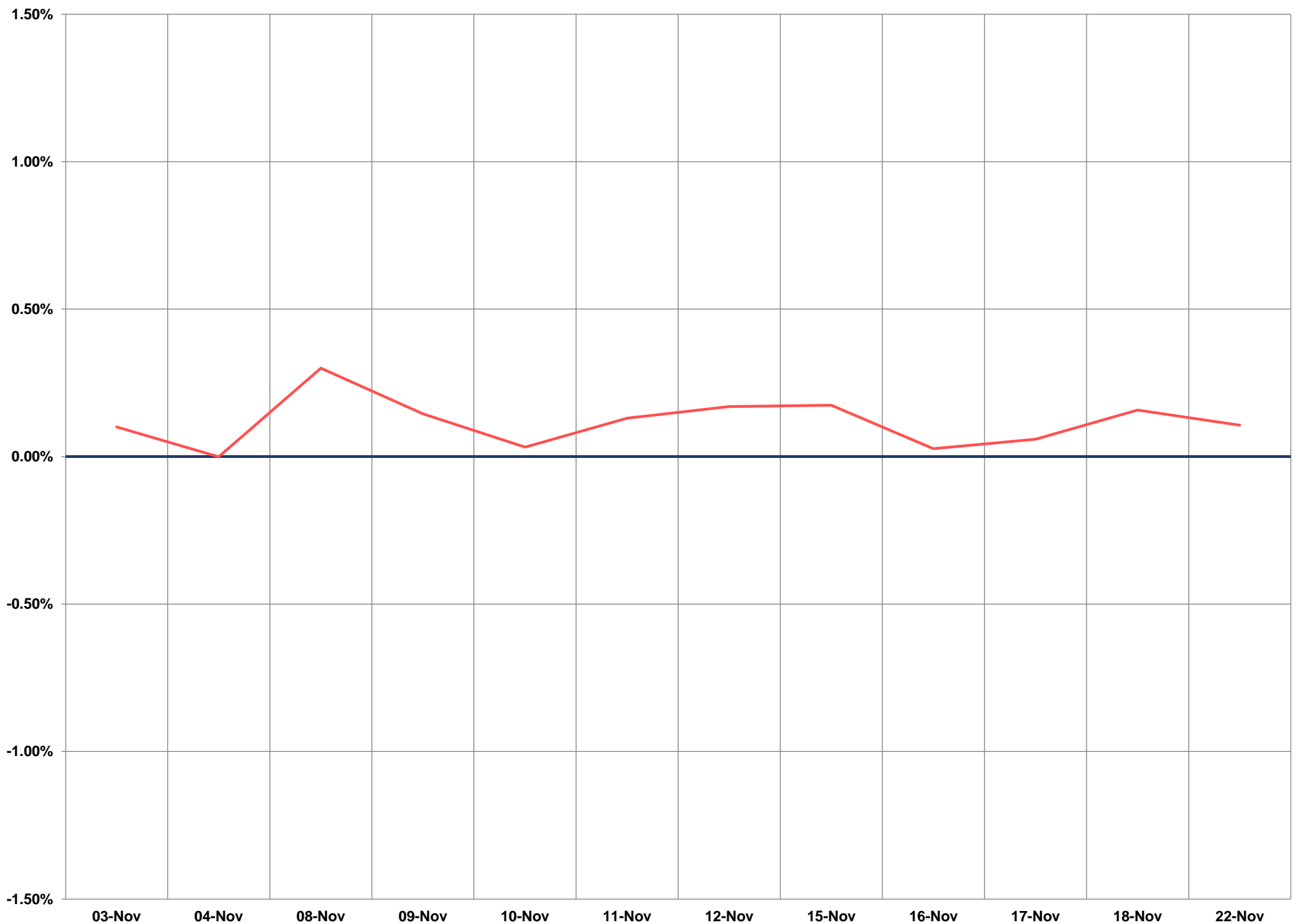
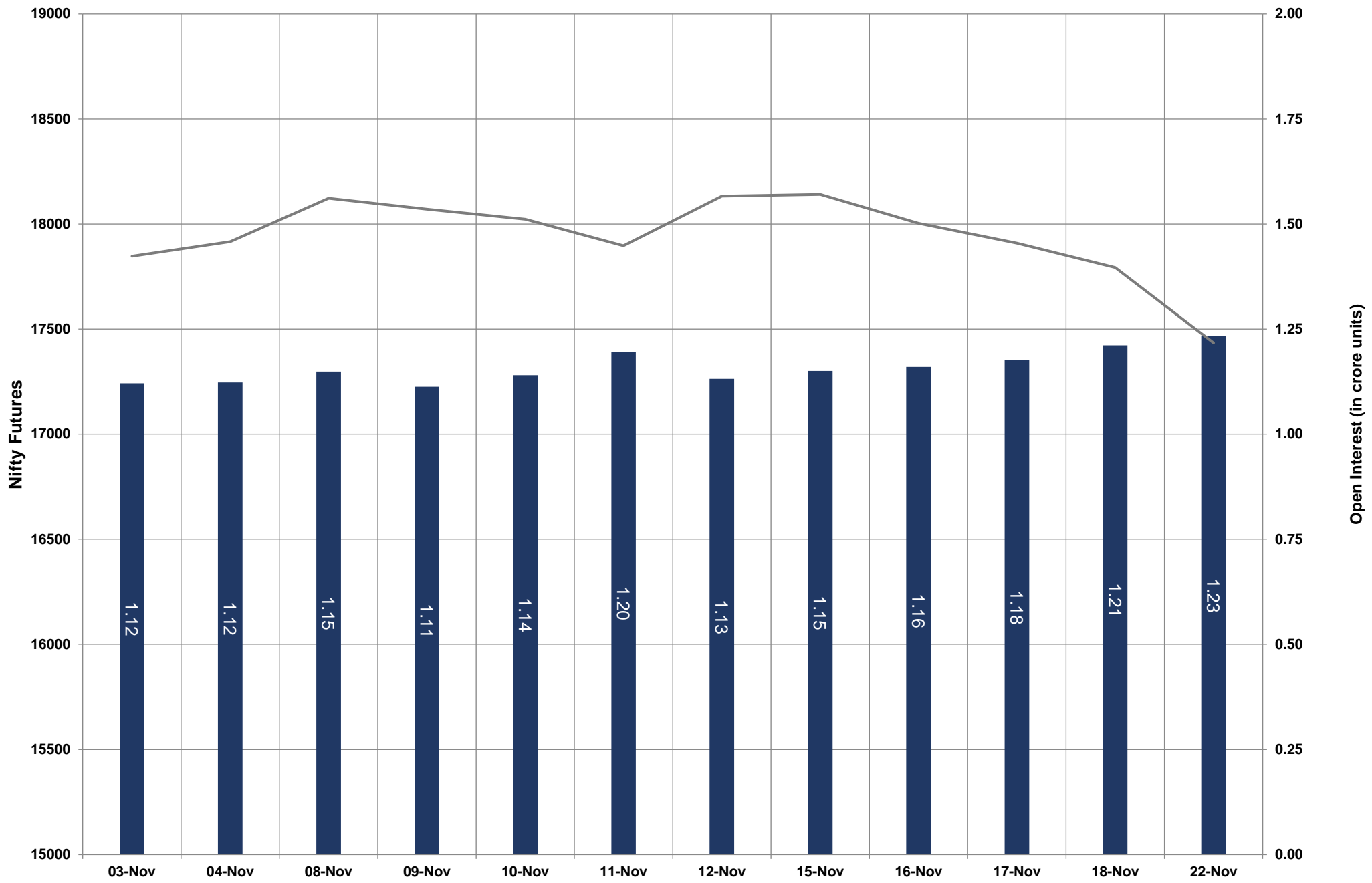


- Nifty Cash = 17,416.55 (-1.96)
- Resistance levels = 17,520 and 17,640
- Support levels = 17,350 and 17,220

# TECHNICAL VIEWS



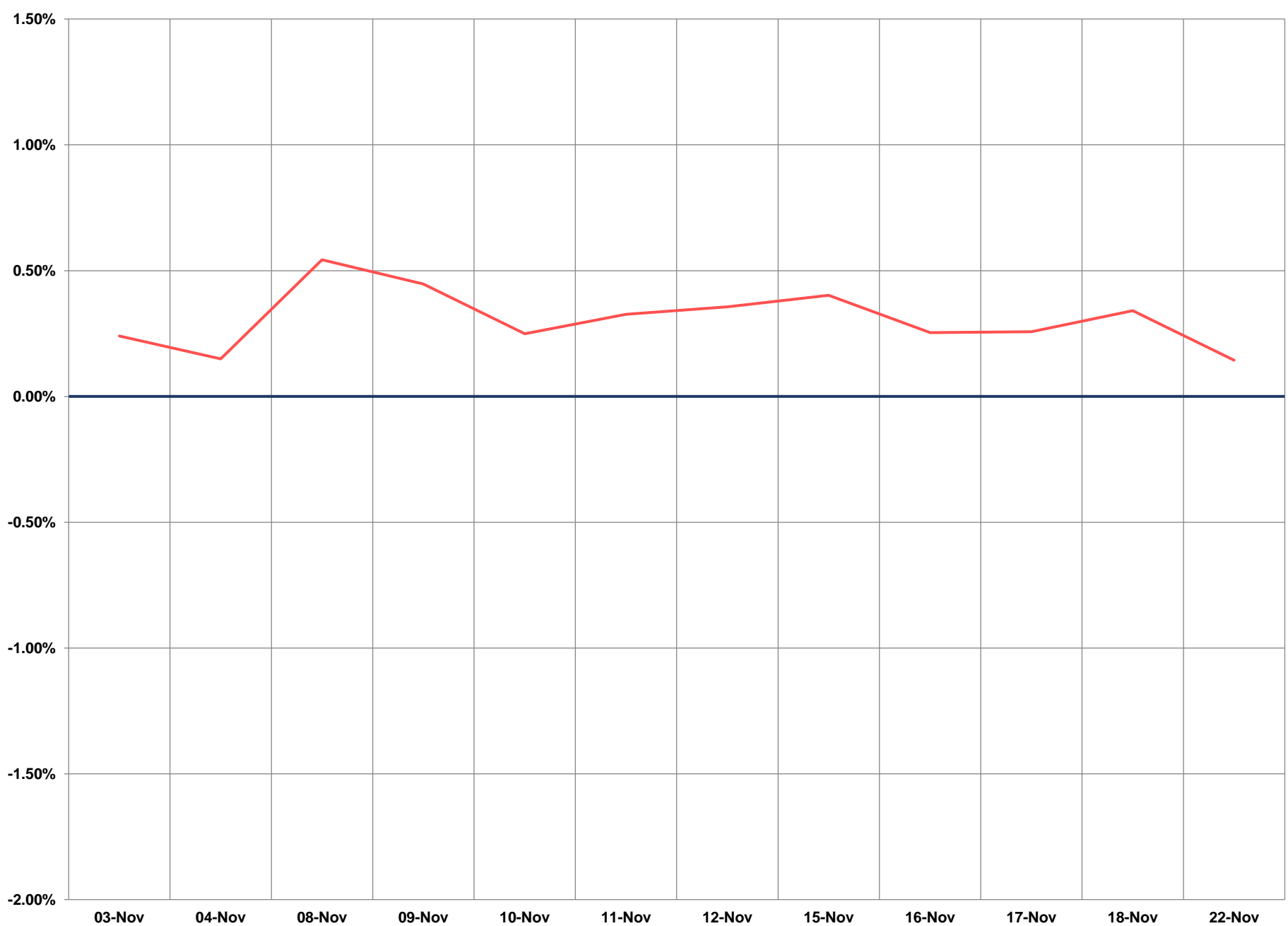
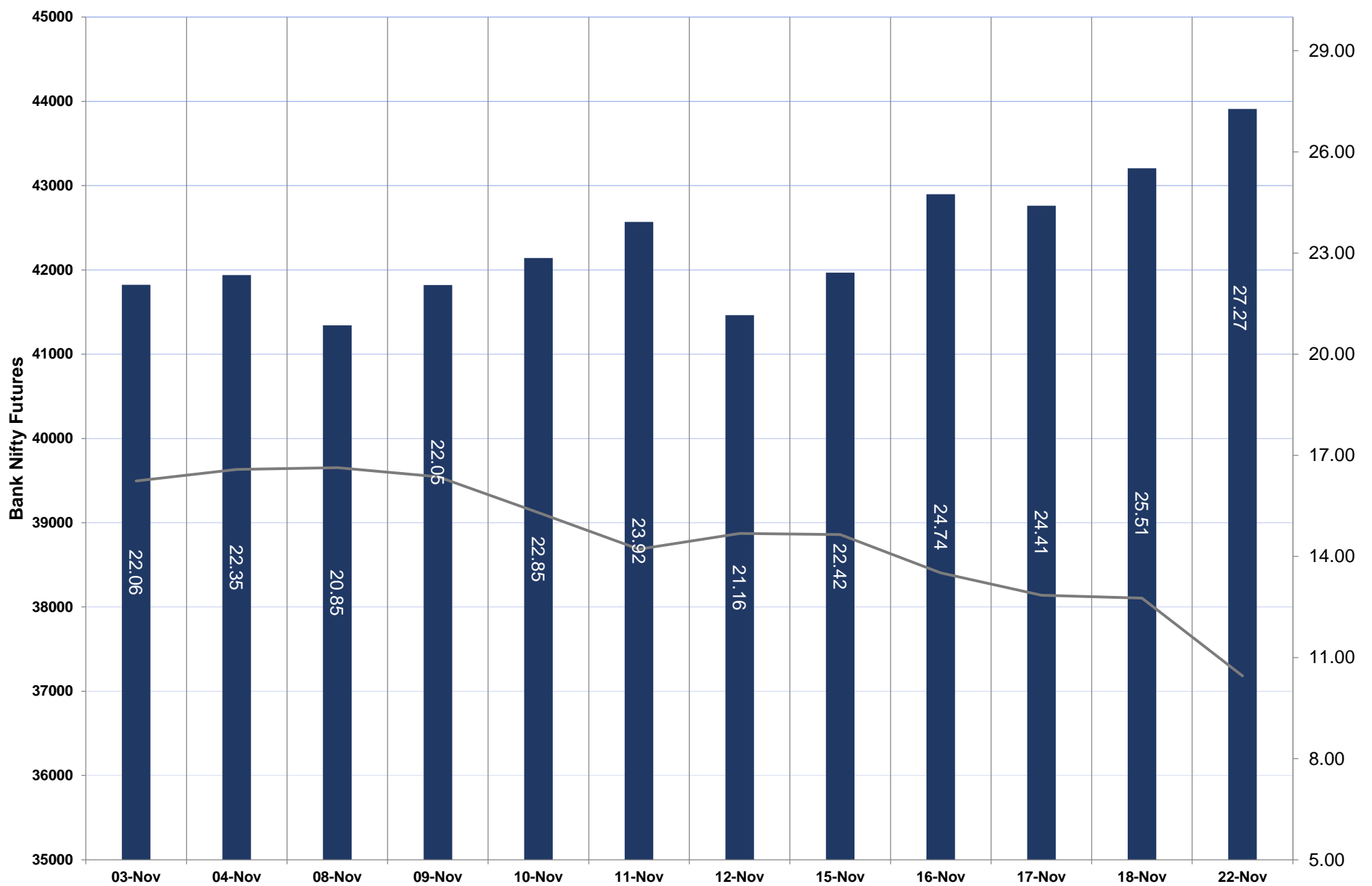
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

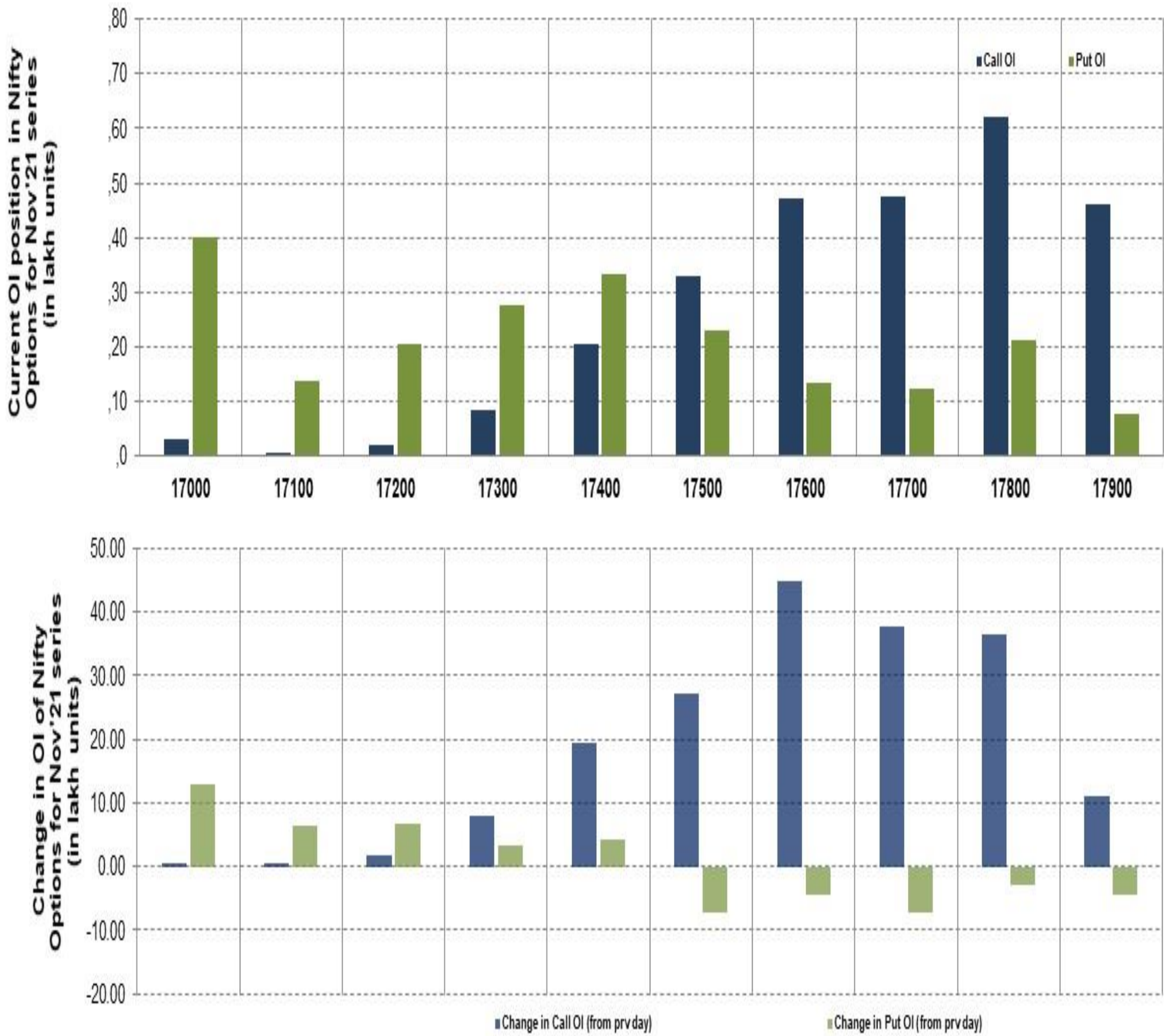




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with An addition of **3.64 million** in Open Interests is **Strike Price of 17,800**
- **Most Active Nifty Put** with An addition of **1.30 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **6.21 millions** for Calls at **Strike Price of 17,800**
- **Maximum Open Interest** an outstanding was **4.00 millions** for Puts at **Strike Price of 17,000**

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