



# MORNING MANTRA



Daily Derivatives & Market Report

Nov 24, 2021



Indian equity benchmarks ended in red terrain on Wednesday. After a cautious start, markets remained in green for the most part of the trading session, as traders took encouragement with a private report that Indian GDP will grow at 8.5 per cent in 2021-22, and the rate will accelerate further to 9.8 per cent in 2022-23. Some support came in as Finance Minister Nirmala Sitharaman asserted that the government is tough on defaulters, particularly fugitives, getting back their assets through legal process and giving it to banks because of which their bad assets have come down.

Domestic sentiments were positive, as India Ratings and Research (Ind-Ra) has said that the average collections across its rated securitization transactions have inched up to 79 percent in September 2021 from 70 percent in May 2021 as the economy started to open up due to acceleration in vaccine rollout. It noted that the performance of securitization transactions has witnessed a continued improvement with the increase in September collections and a drop in delinquencies percentage across asset classes. However, in the last hour of the trade, key indices turned negative and ended the day on a lower note.

On the global front, European markets were trading higher after a four-day losing streak, as higher commodity prices helped offset fears around Europe's worsening COVID-19 situation and prospects of severe restrictions dampened the economic outlook. Asian markets ended mostly lower on Wednesday, even after the manufacturing sector in Japan picked up steam in November, the latest survey from Jibun Bank revealed on Wednesday with a manufacturing PMI score of 54.2. That's up from 53.2 in October and it moves further above the boom-or-bust line of 50 that separates expansion from contraction.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	58340.99	-323.34	-0.55
NIFTY	17415.05	-88.30	-0.50
MIDCAP	25500.62	-145.85	-0.57
SMLCAP	28575.06	124.75	0.44
BSEFMC	13970.15	-121.27	-0.86
AUTO	25517.56	-304.06	-1.18
POWER	3617.08	-2.05	-0.06
REALTY	4039.17	-4.23	2.35
BSE IT	34144.16	-428.08	-1.24
BANKEX	42720.97	224.43	0.53
OIL GAS	18255.67	142.06	0.78
METAL	19703.09	-49.78	-0.25
INDIA VIX	18.10	-0.92	-5.08

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1180	867	62
BSE	1982	1308	140

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5127	5568	(8)
NSE CASH	65080	75025	(13)
NSE F&O	7906935	6723198	18

## 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	7538	3728	3810
FII	9608	14731	(5123)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	9110.17	9276.76	(167)
Index Options	606205.86	607344.74	(1139)
Stock Futures	40024.43	38996.06	1028
Stock Options	24277.61	24043.26	234

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.79	0.84
BANK NIFTY	0.78	0.72

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.78	96.48	0.29

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.368	6.364	0.06
USA	1.648	1.665	-1.03

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1780.18	-10.69	-0.61
Silver	23.45	-0.21	-0.88
Crude-Oil	78.39	-0.11	-0.14
Brent-Crude	82.18	-0.09	-0.11

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 Nov -21 USD-INR	74.43	-0.05	-0.07
26 Nov -21 EUR-INR	83.50	-0.36	-0.43
26 Nov -21 GBP-INR	99.49	-0.10	-0.10
26 Nov -21 JPY- INR	64.75	-0.16	-0.24

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17415	17210	17313	17457	17559	17703
SENSEX	58341	57660	58000	58484	58825	59309
NIFTY FUTURES	17368	17199	17283	17444	17528	17689
BANK NIFTY	37442	36870	37156	37524	37810	38178
CNX IT	34966	34318	34642	35152	35476	35987
CNX MIDCAP	30743	30366	30555	30828	31017	31290
CNX SMALLCAP	11007	10888	10947	11033	11093	11179
INDIA VIX	17.10	14.46	15.78	16.90	18.22	19.34

## 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	Sell	Neutral	Buy
CNX SMALLCAP	Neutral	Neutral	Buy
INDIA VIX	Buy	Sell	Neutral

## SECURITIES BAN IN F&O TRADES FOR 25-11-2021

ESCORTS, IBULHSGFIN

# TECHNICAL VIEWS



## NIFTY

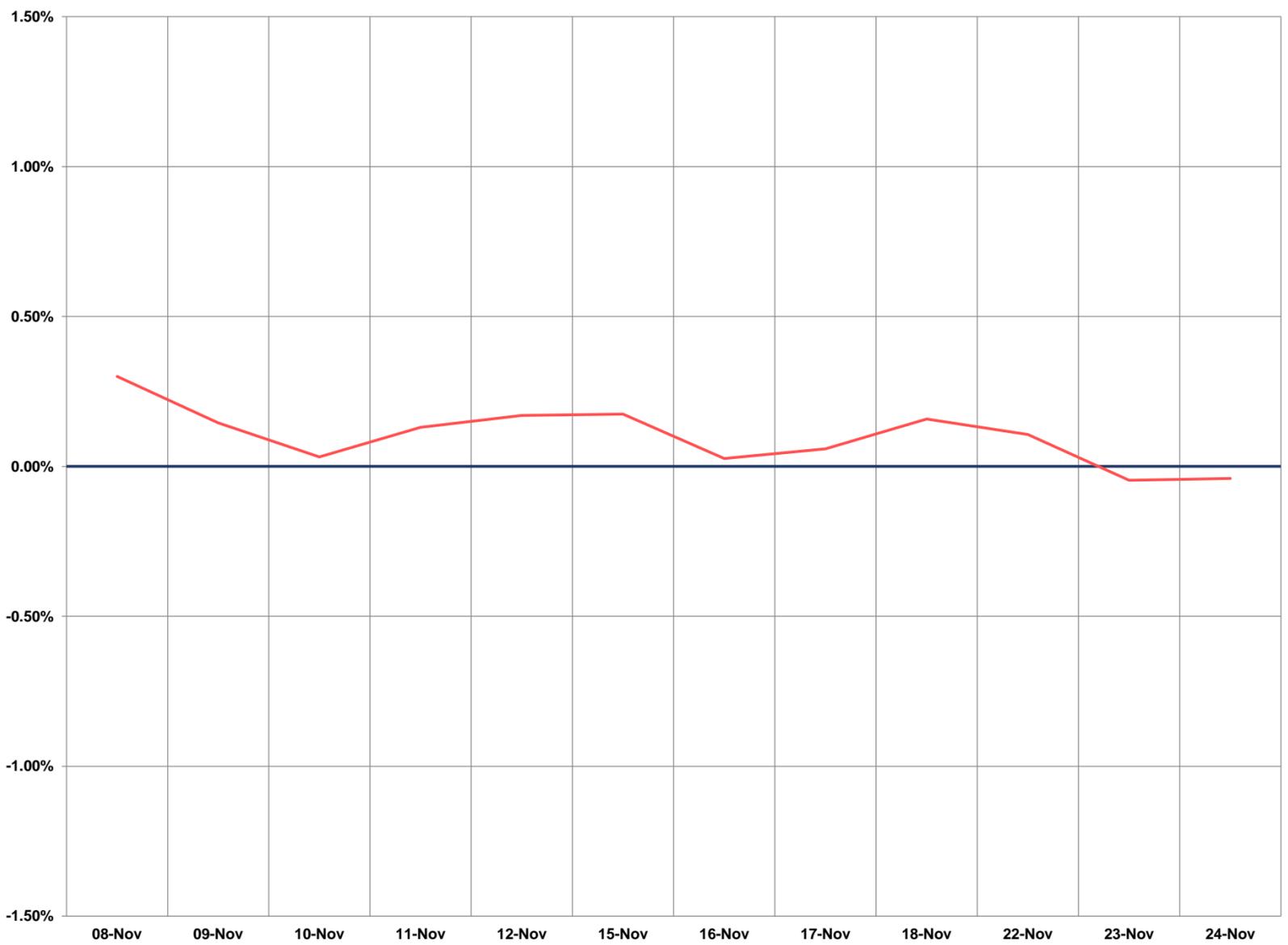
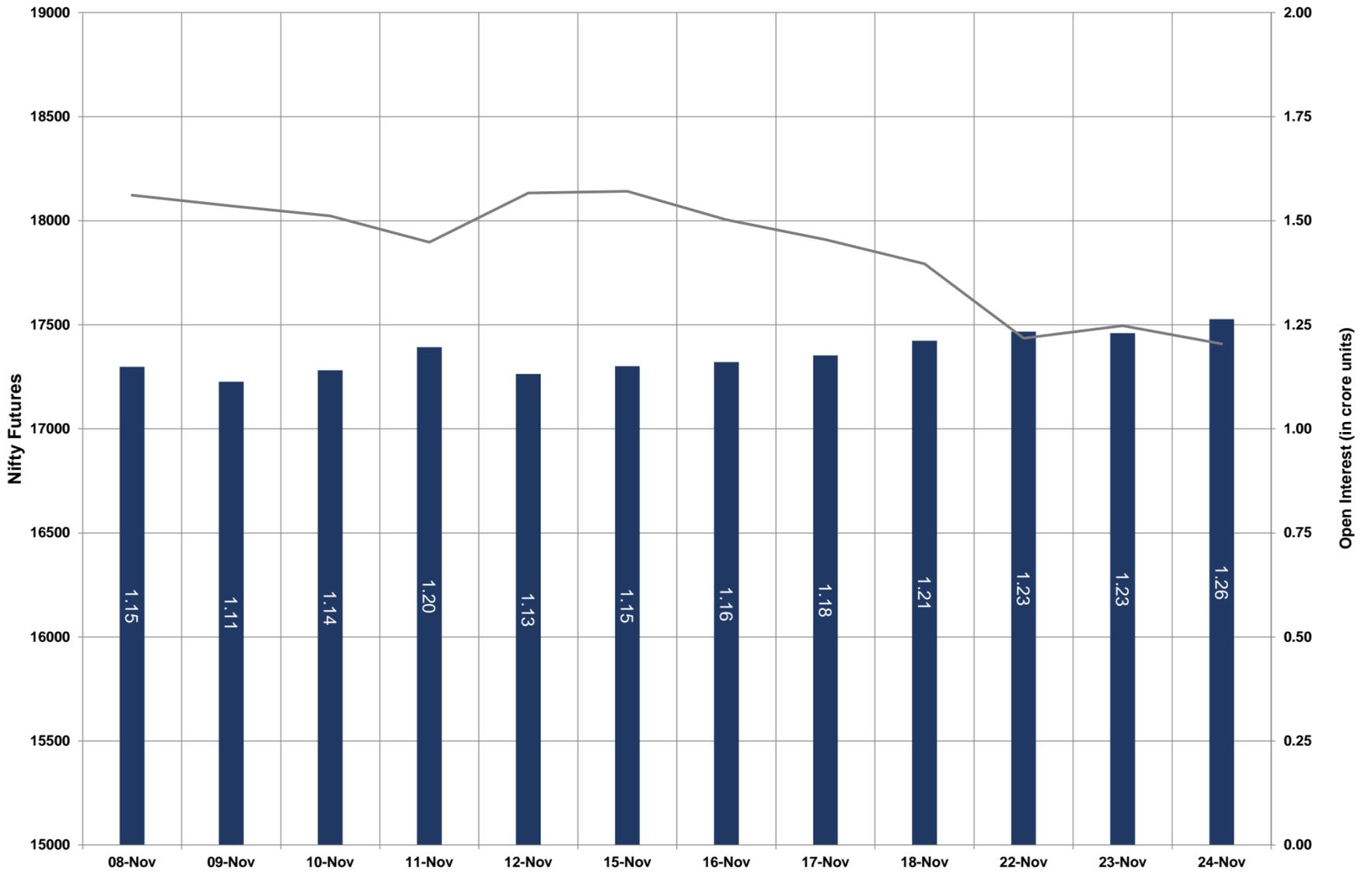


- Nifty Cash = 17,415.05 (-0.51)
- Resistance levels = 17,580 and 17,630
- Support levels = 17,340 and 17,200

# TECHNICAL VIEWS



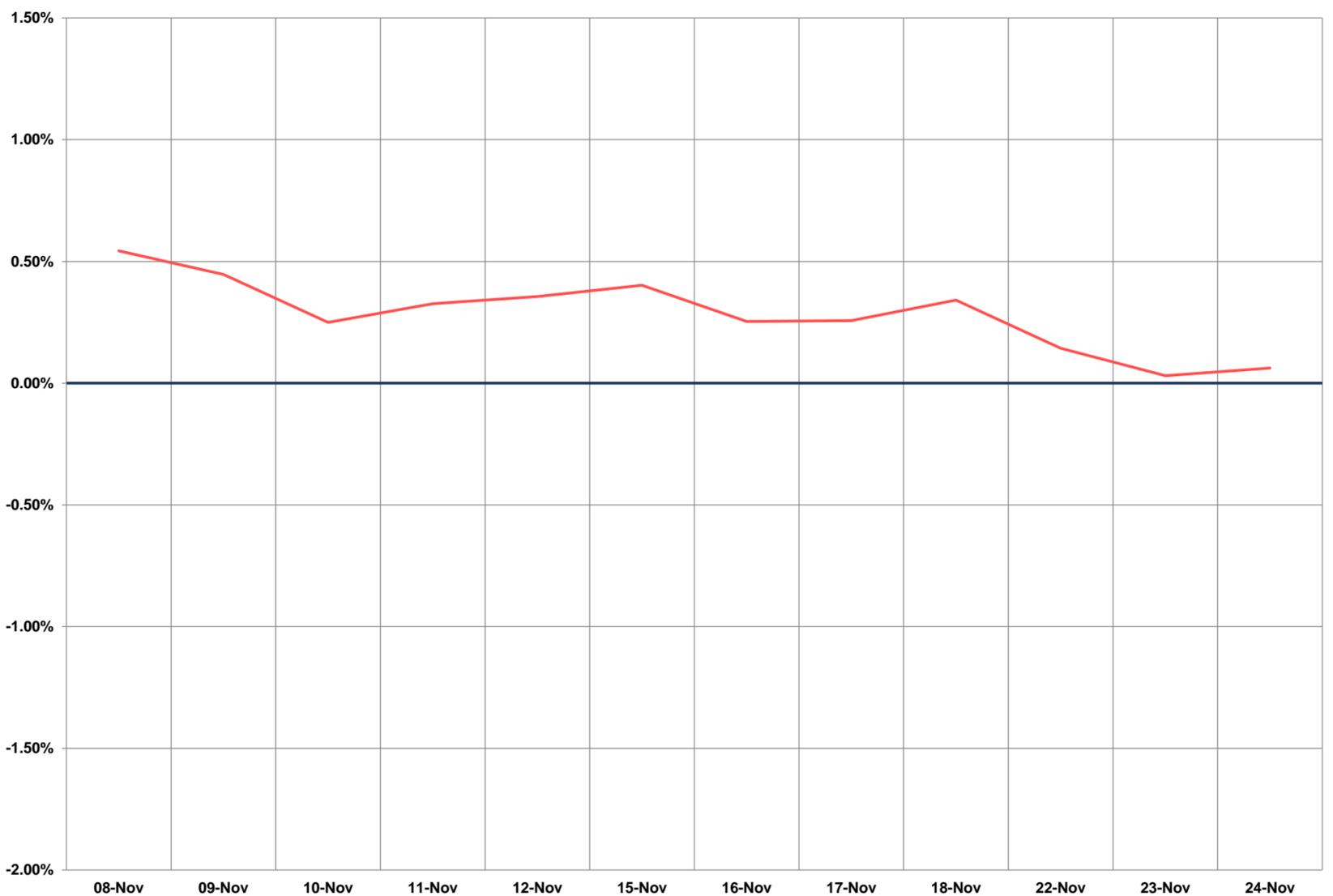
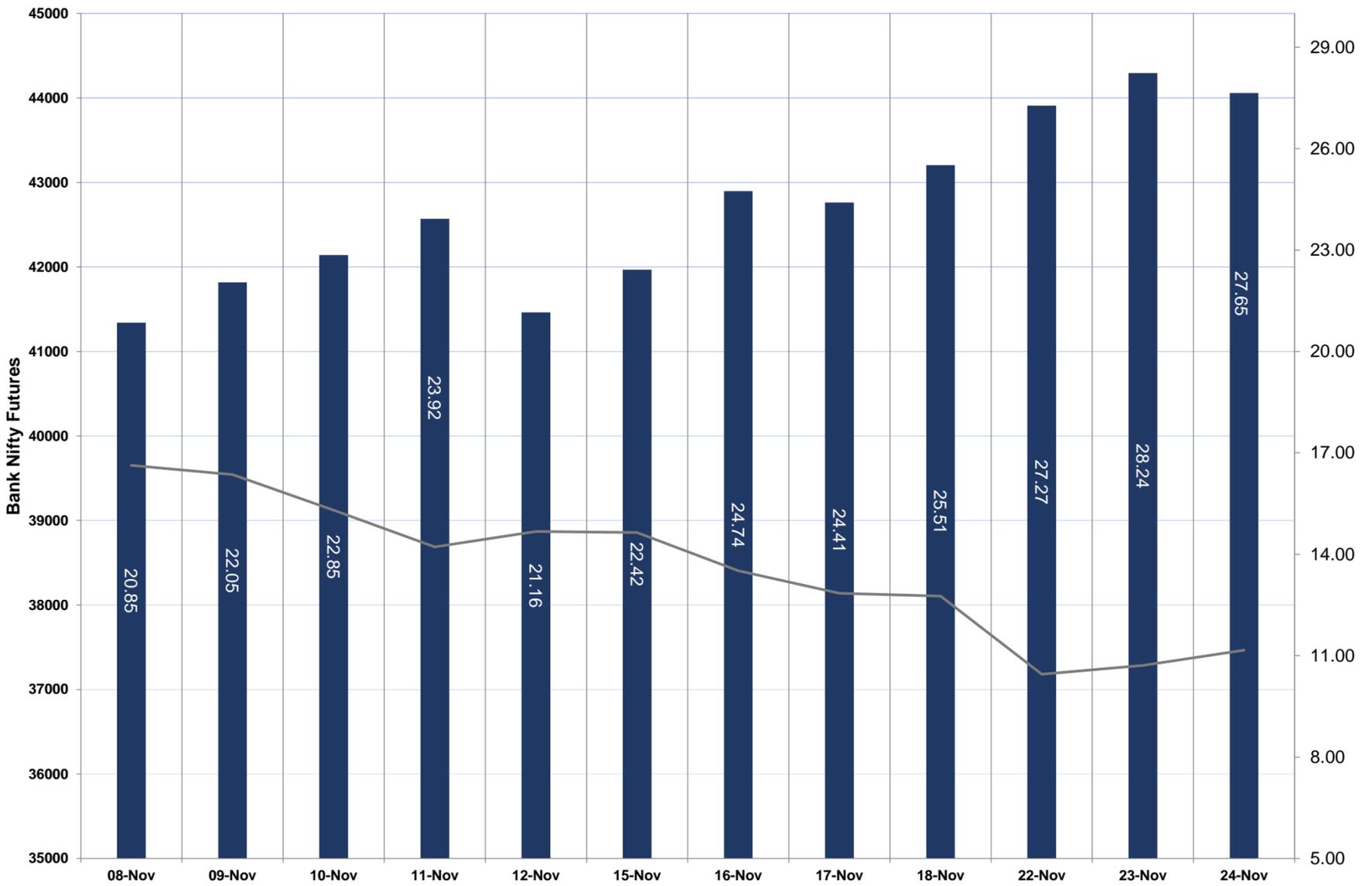
## NIFTY FUTURES



# TECHNICAL VIEWS



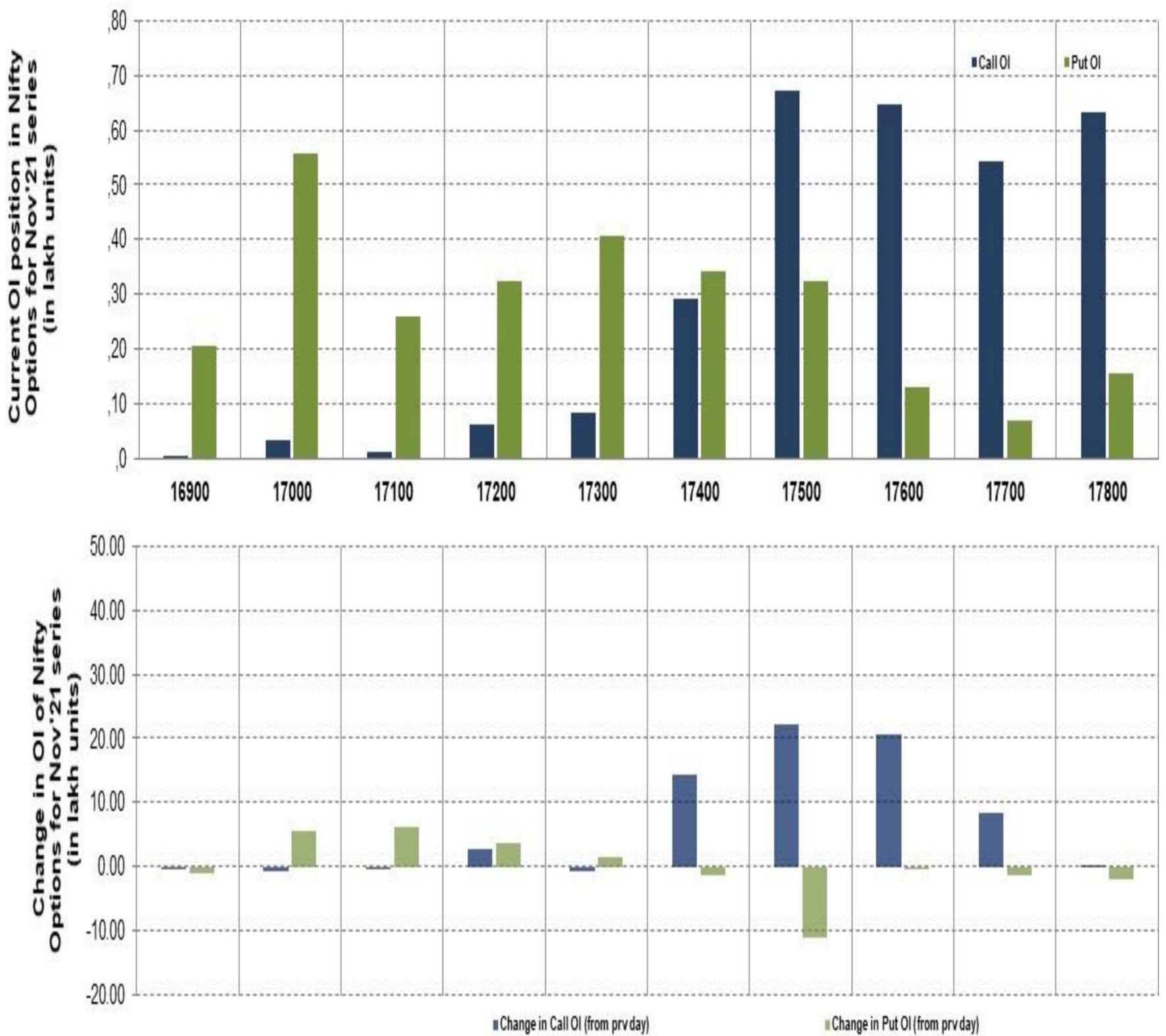
## BANK NIFTY FUTURES



# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with An addition of **2.21 million** in Open Interests is **Strike Price of 17,500**
- **Most Active Nifty Put** with An addition of **0.60 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **6.72 millions** for Calls at **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **5.55 millions** for Puts at **Strike Price of 17,000**

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