



# MORNING MANTRA



Daily Derivatives & Market Report

Nov 26, 2021



Indian equity benchmarks witnessed bloodbath on Friday, with both Sensex and Nifty settling cut of around three percent. After a negative start, markets remained lower during the trading session. Traders were concerned as WHO flags new Covid-19 strain. World Health Organization officials met on Thursday to discuss a new coronavirus variant circulating in South Africa and Botswana. The new variant, called B.1.1529, carries an unusually large number of mutations, Francois Balloux, director of the UCL Genetics Institute.

Foreign fund outflow also dented sentiments in the markets. Foreign portfolio investors (FPIs) remained net sellers for Rs 2300.65 crore in the Indian markets, provisional data showed on the NSE. Adding more pessimism among traders, a report by ICRA said the RBI's revision of bad loan recognition and upgradation norms could bring a sharp spike in the non-performing assets of non-banking finance companies (NBFCs) in the country.

In the second half of the trading session, key indices added more losses to end near intraday low points, as bears held a tight grip over the Dalal Street. Traders remained cautious, after the CBDT said that the Income Tax Department has detected huge unaccounted income after it raided some Indian companies and their associates, being controlled by a neighbouring country, in Delhi, Maharashtra and Gujarat. Stocks suffered their sharpest drop after the detection of a new and possibly vaccine-resistant coronavirus variant.

On the global front, European markets were trading lower, as report of a newly identified and possibly vaccine-resistant coronavirus variant stoked fears of a fresh hit to global economy and drove investors out of riskier assets. Asian markets settled lower on Friday, even after Hong Kong's merchandise exports increased in October. The data from the Census and Statistics Department showed that exports rose 21.4 percent year-on-year in October, after a 16.5 percent increase in September. Imports gained 17.7 percent annually in October, after a 23.5 percent increase in the previous month.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57107.15	-1687.94	-2.87
NIFTY	17026.45	-509.80	-2.91
MIDCAP	24846.51	-828.90	-3.23
SMLCAP	28071.41	-751.34	-2.61
BSEFMC	13748.54	-248.13	-1.77
AUTO	24330.73	-1087.10	-4.28
POWER	3537.79	-104.18	-2.86
REALTY	3850.35	-264.15	-6.42
BSE IT	33839.31	-609.20	-1.77
BANKEX	41117.95	-1512.56	-3.55
OIL GAS	17783.21	-689.00	-3.73
METAL	18703.68	-1058.44	-5.36
INDIA VIX	20.80	4.14	24.83

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	431	1657	51
BSE	1023	2290	102

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	6304	4730	33
NSE CASH	80749	62546	29
NSE F&O	5247348	13504283	(61)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.49	4.26	1.18
SENSEX	26.70	3.48	0.99

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	9352	7058	2294
FII	6589	12375	(5786)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	5755.97	9027.40	(3271)
Index Options	415478.73	416734.78	(1256)
Stock Futures	24164.45	23634.62	530
Stock Options	19140.92	19913.40	(772)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.73	1.05
BANK NIFTY	0.54	0.80

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.07	96.87	-0.83

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.330	6.367	-0.58
USA	1.512	1.644	-8.01

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1791.60	-0.91	-0.05
Silver	23.11	-0.46	-1.97
Crude-Oil	68.50	-9.60	-12.29
Brent-Crude	72.89	-9.33	-11.35

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 Dec -21 USD-INR	75.13	0.38	0.51
29 Dec -21 EUR-INR	84.87	0.86	1.02
29 Dec -21 GBP-INR	100.22	0.57	0.57
29 Dec -21 JPY- INR	65.98	1.03	1.59

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17026	16753	16890	17123	17259	17492
SENSEX	57107	56191	56649	57452	57910	58713
NIFTY FUTURES	17032	16745	16889	17158	17301	17571
BANK NIFTY	36026	35301	35663	36266	36628	37231
CNX IT	34606	34092	34349	34770	35027	35447
CNX MIDCAP	29920	29277	29598	30163	30485	31050
CNX SMALLCAP	10771	10541	10656	10860	10975	11179
INDIA VIX	20.80	14.07	17.44	19.41	22.78	24.75

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

## SECURITIES BAN IN F&O TRADES FOR 29-11-2021

IBULHSGFIN

# TECHNICAL VIEWS



## NIFTY

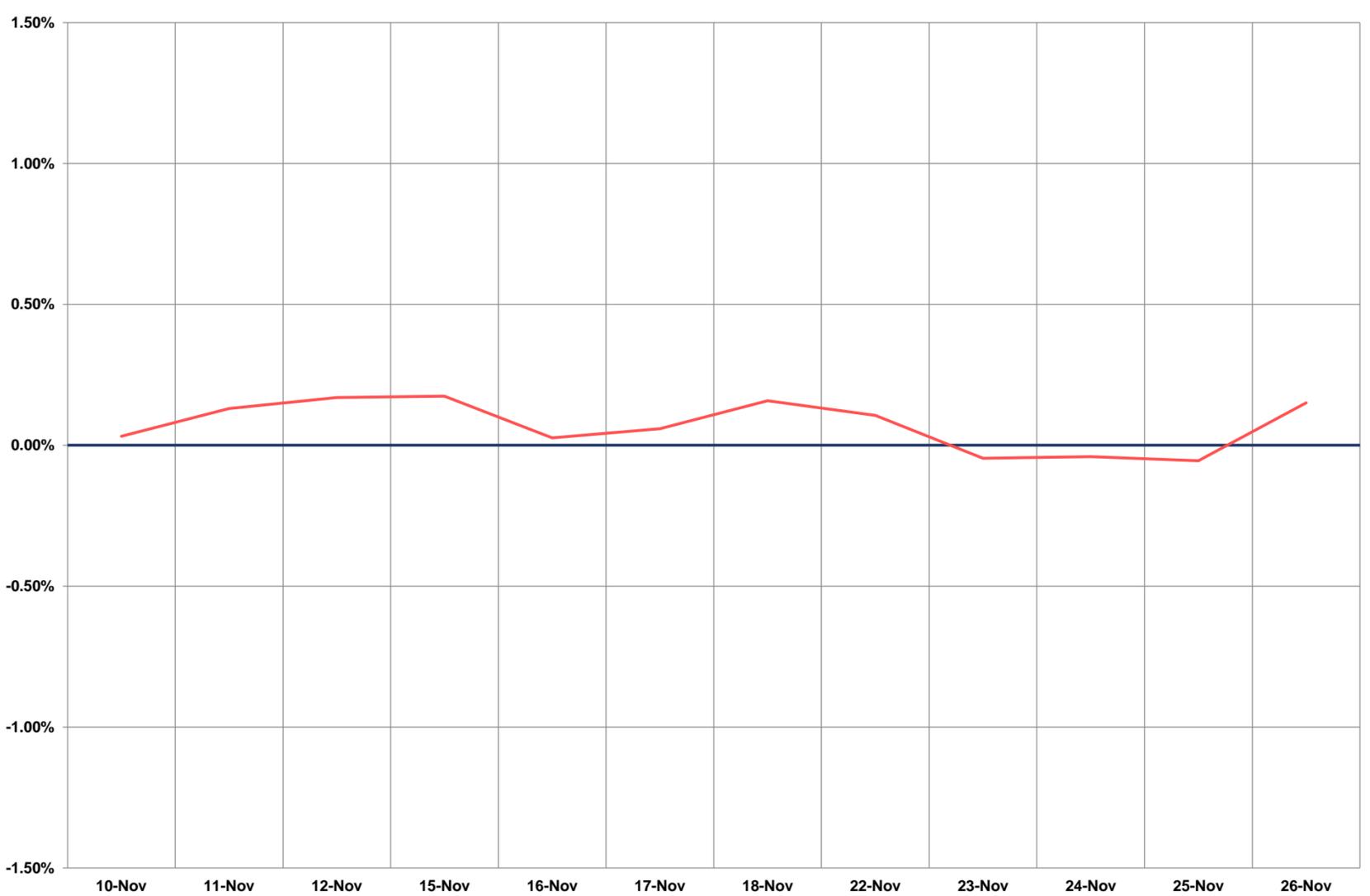
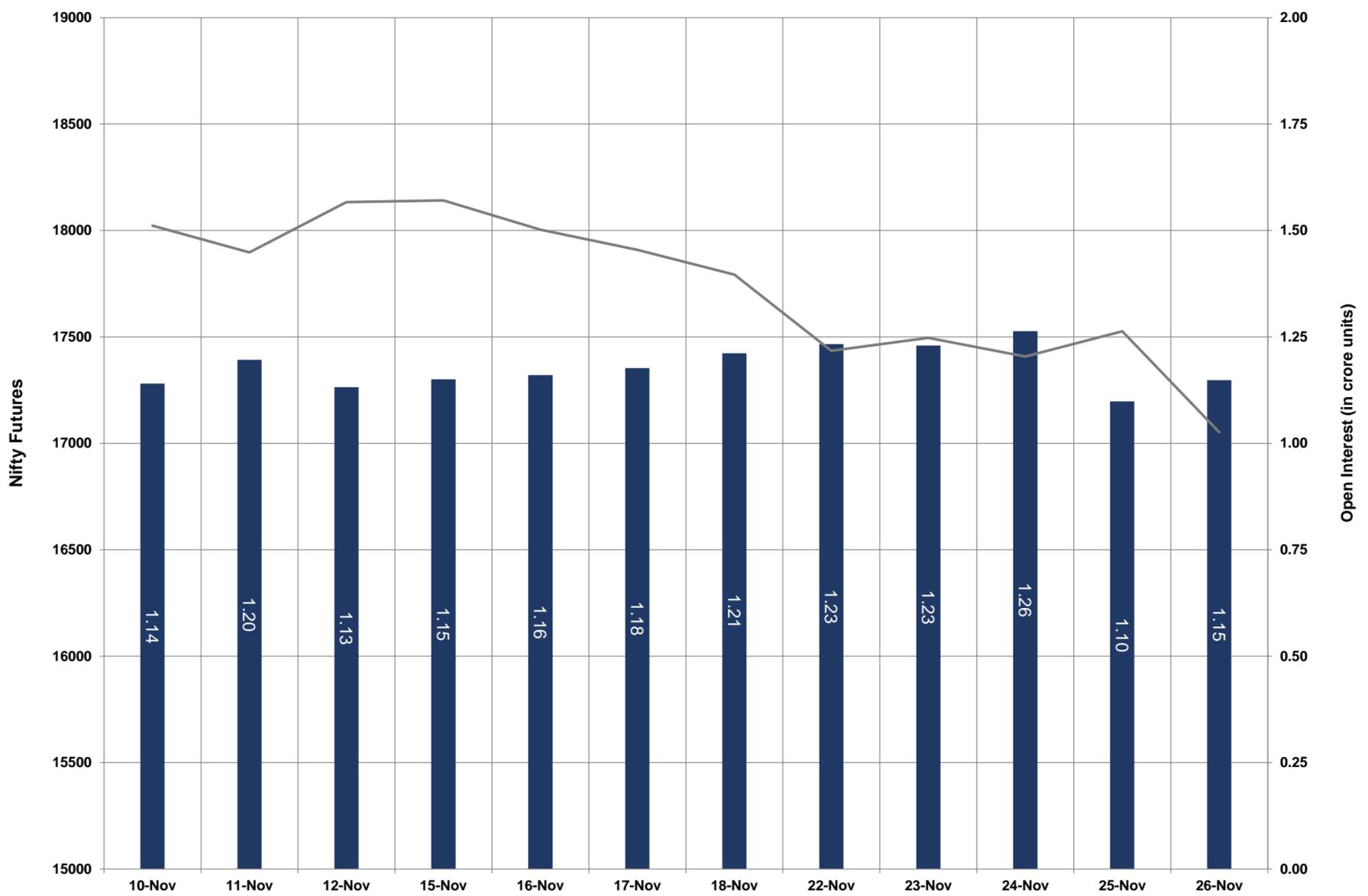


- Nifty Cash = 17,026.45 (-2.91)
- Resistance levels = 17,140 and 17,300
- Support levels = 16,930 and 16,880

# TECHNICAL VIEWS



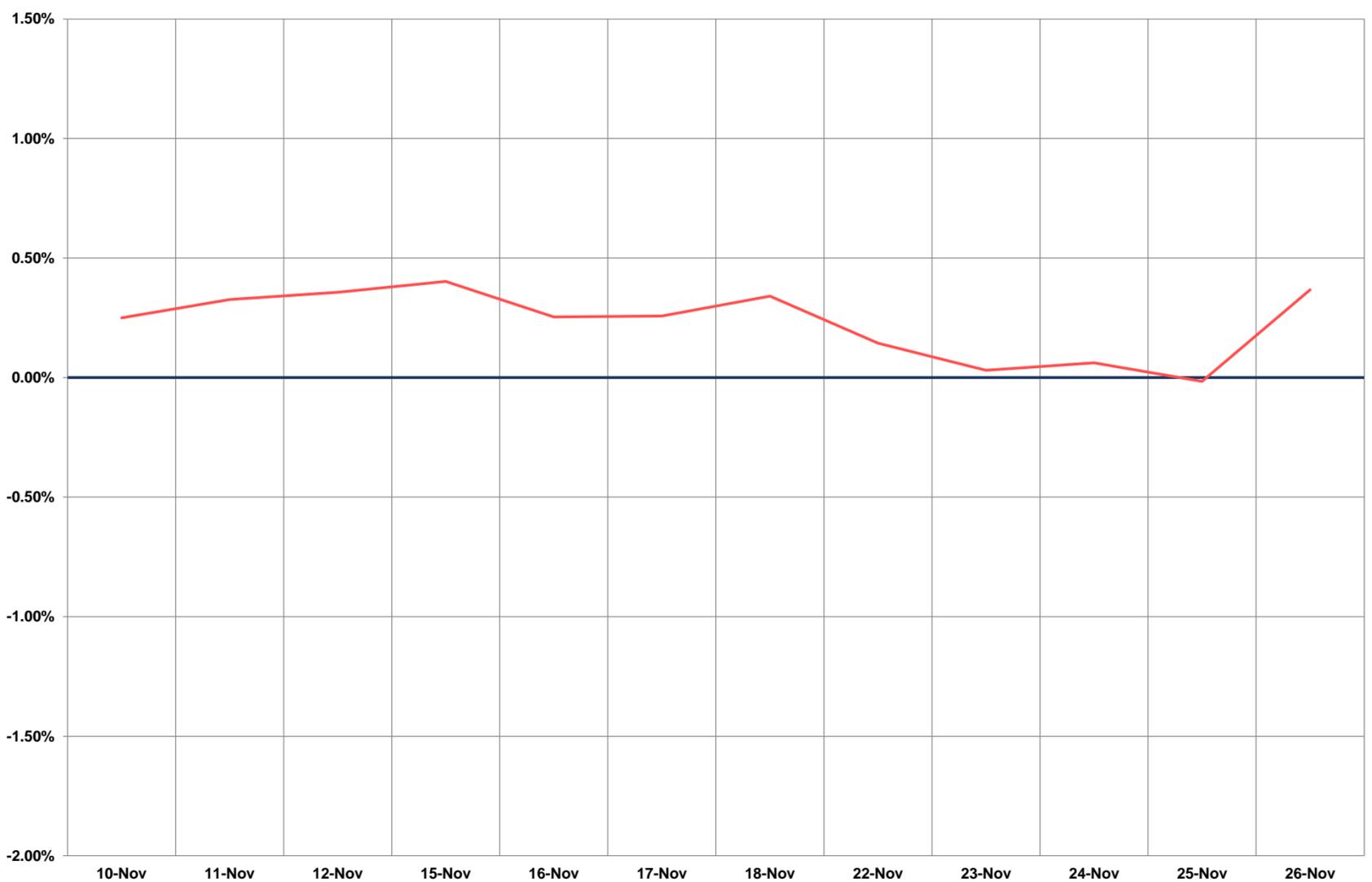
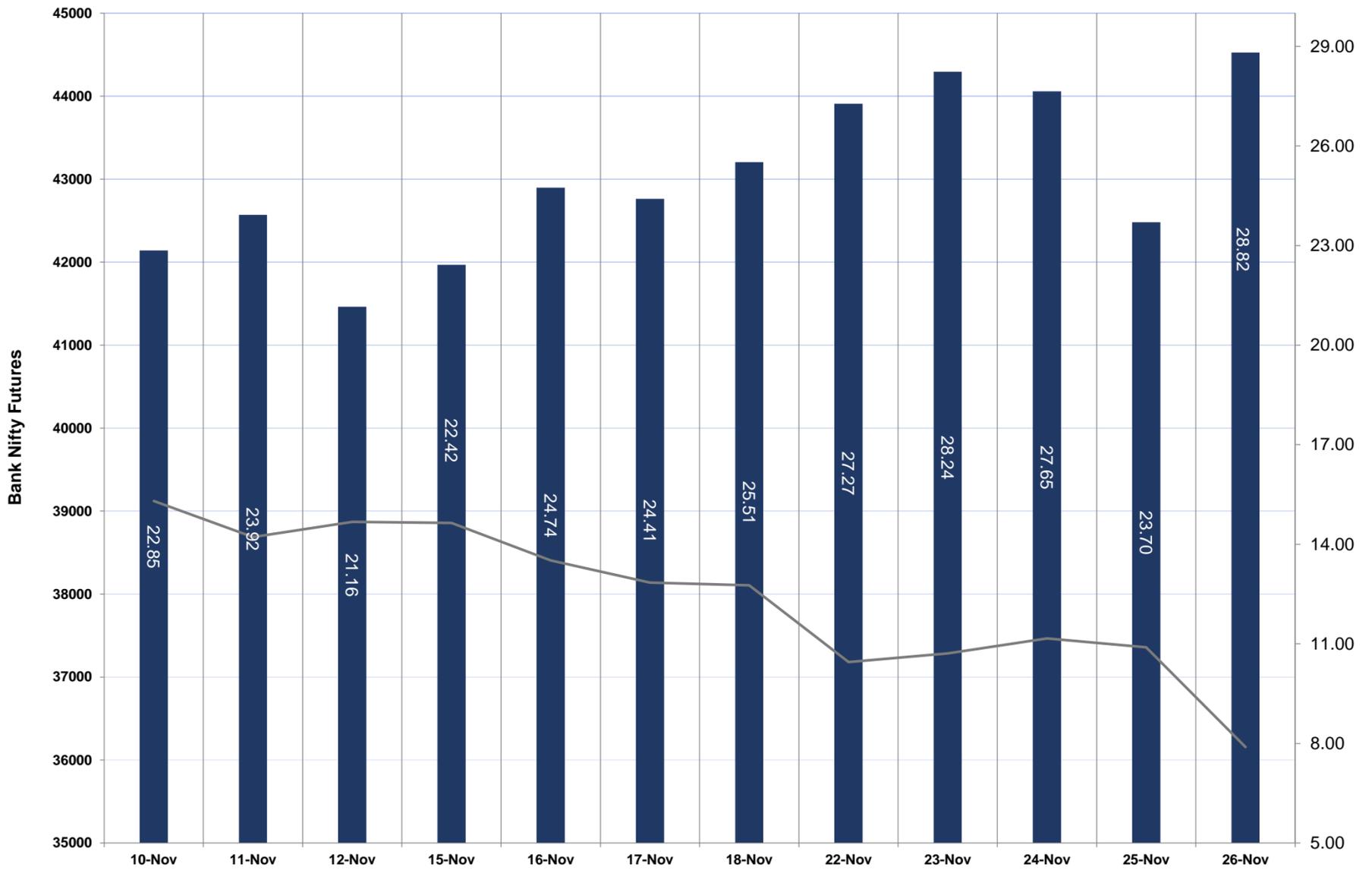
## NIFTY FUTURES



# TECHNICAL VIEWS



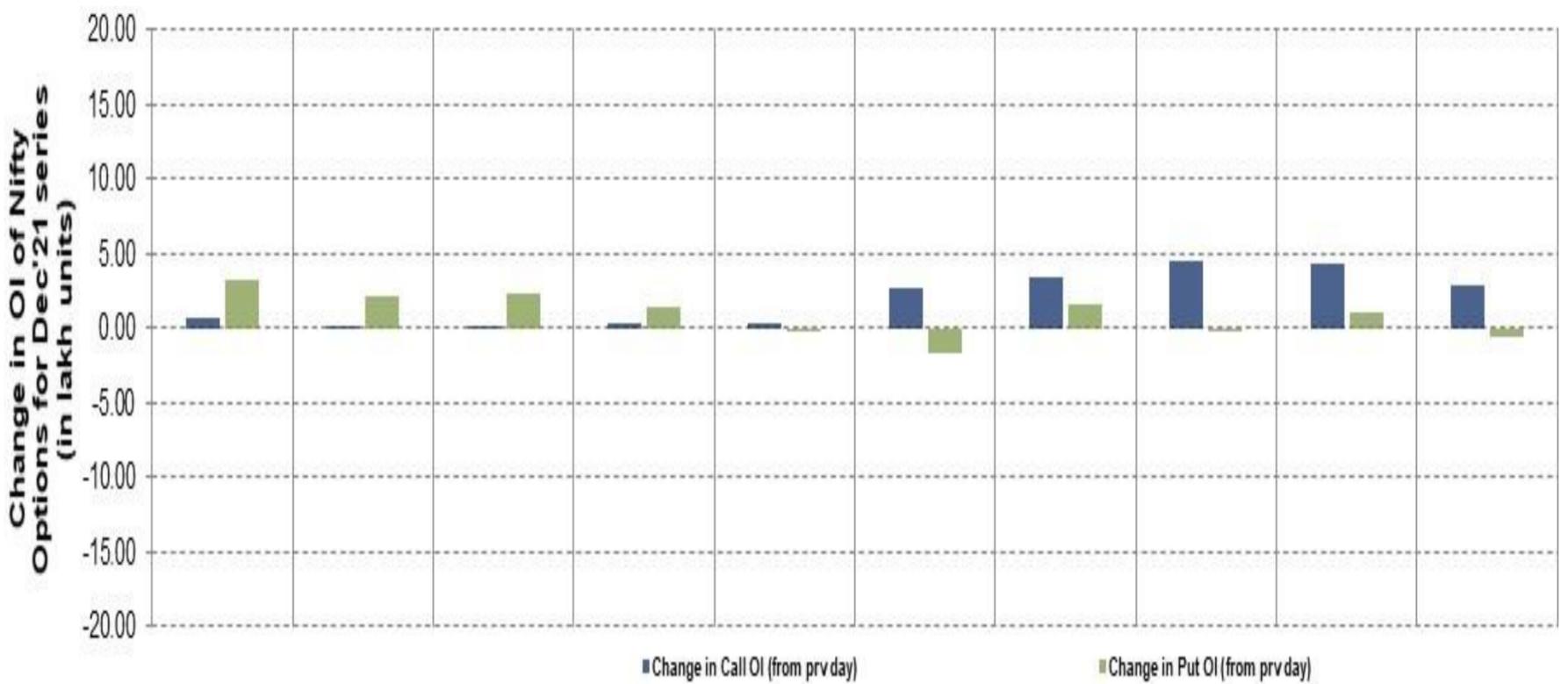
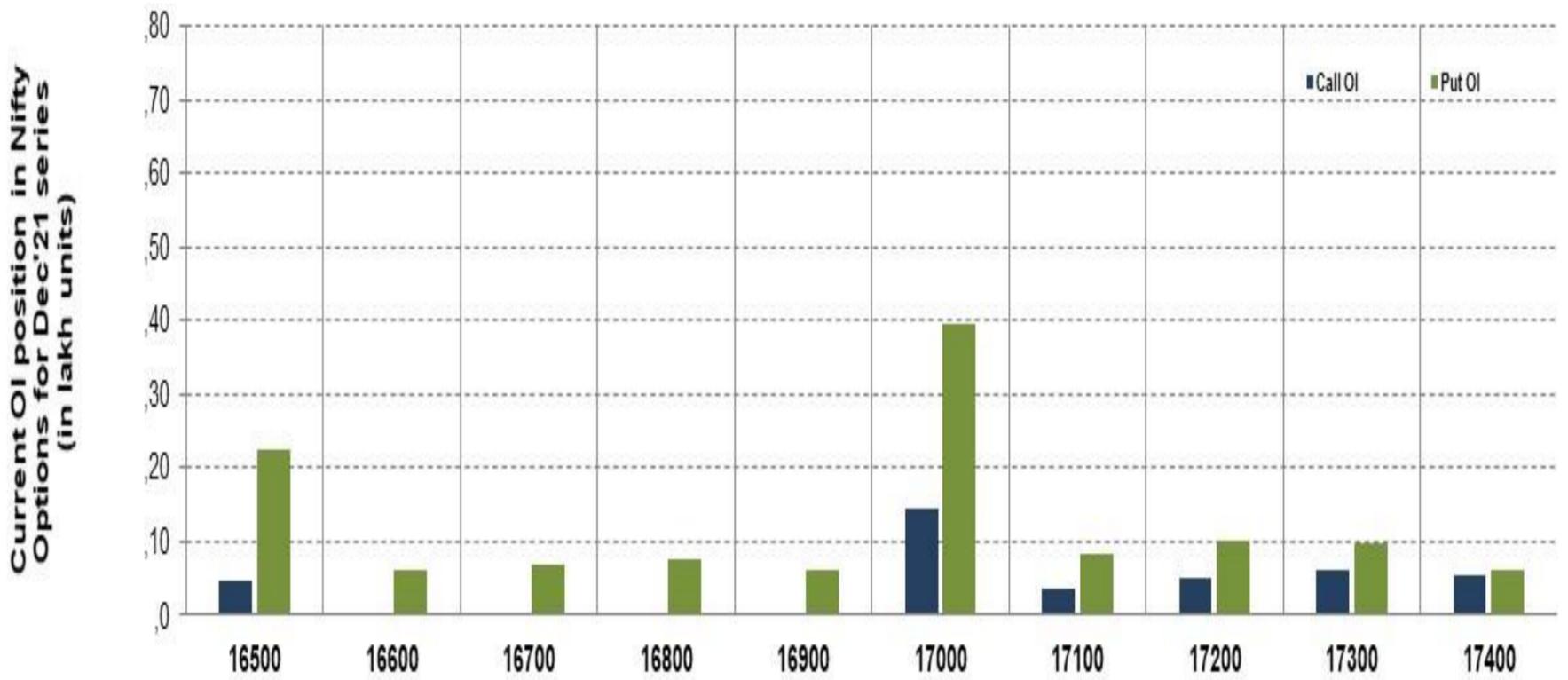
## BANK NIFTY FUTURES



# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.27 million** in Open Interests is **Strike Price of 17,000**
- **Most Active Nifty Put** with a reduction of **0.20 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **1.44 millions** for Calls at **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **3.94 millions** for Puts at **Strike Price of 17,000**

# Disclaimer



The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.