



# MORNING MANTRA



Daily Derivatives & Market Report

Nov 29, 2021



Indian equity benchmarks ended higher on Monday. After a cautious start, markets witnessed a sharp fall, as fears over the new variant of coronavirus kept sentiments in the markets cautious. AIIMS chief Dr Randeep Guelria said the new Omicron variant of coronavirus has reportedly got over 30 mutations in the spike protein region giving it the potential to reduce the efficacy of vaccines. Meanwhile, Industry body -- The PHD Chamber of Commerce and Industry (PHDCCI) has urged the GST Council to rationalise rates and stated that the current rates are not in sync with the demand creation and employment generation in the country.

Key indices remain volatile during early morning deals, impacted with report that as many as 438 infrastructure projects, each worth Rs 150 crore or more, have been hit by cost overruns totalling more than Rs 4.34 lakh crore. Traders took a note of Chief Economic Adviser (CEA) K V Subramanian's statement that BRICS nations need to strengthen cooperation among themselves for supporting the recovery of BRICS economies and maintaining macro-economic and financial stability while protecting against future uncertainties and risks.

However, from late morning session, markets managed to trade in green terrain, as eminent economist Pinaki Chakraborty said that India's macroeconomic situation is certainly better than what it was a year ago, while expressing hope that the country will be back on the path of economic growth if there is no major third wave of the COVID-19 pandemic. Besides, asserting that this is an era of start-ups, Prime Minister Narendra Modi said India is leading the world in this field with more than 70 start-ups having crossed the valuation of USD 1 billion.

On the global front, European markets were trading higher after Friday's rout, as investors continued to closely assess the threat of a new COVID-19 variant. Asian markets settled mostly lower on Monday, even after the value of retail sales in Japan was up 0.9 percent on year in October, the Ministry of Economy, Trade and Industry said on Monday - coming in at 12.552 trillion yen. That was shy of expectations for an annual increase of 1.1 percent following the 0.5 percent decline in September.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57260.58	153.43	0.27
NIFTY	17053.95	27.50	0.16
MIDCAP	24615.79	-230.72	-0.93
SMLCAP	27538.93	-532.48	-1.90
BSEFMC	13641.98	-106.56	-0.78
AUTO	24193.89	-136.84	-0.56
POWER	3468.02	-69.77	-1.97
REALTY	3773.94	-76.41	-1.98
BSE IT	34059.67	220.36	0.65
BANKEX	41129.26	11.31	0.03
OIL GAS	17515.19	-268.02	-1.51
METAL	18654.38	-49.30	-0.26
INDIA VIX	20.83	0.03	0.13

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	442	1657	69
BSE	937	2471	167

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	5605	6304	(11)
NSE CASH	70113	80749	(13)
NSE F&O	5606596	5247348	7

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.53	4.27	1.18
SENSEX	26.81	3.50	0.99

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	9528	4916	4611
FII	5625	8957	(3332)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	7010.93	4858.88	2152
Index Options	463200.34	467199.44	(3999)
Stock Futures	20011.23	18668.77	1342
Stock Options	14205.52	14140.10	65

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.84	0.73
BANK NIFTY	0.67	0.54

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.39	96.22	0.17

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.335	6.330	0.08
USA	1.557	1.485	4.84

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1785.03	-6.35	-0.35
Silver	23.04	-0.06	-0.29
Crude-Oil	72.79	4.63	6.79
Brent-Crude	76.85	4.13	5.68

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 Dec -21 USD-INR	75.29	0.15	0.20
29 Dec -21 EUR-INR	85.11	0.24	0.28
29 Dec -21 GBP-INR	100.58	0.35	0.35
29 Dec -21 JPY- INR	66.39	0.41	0.62

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17054	16621	16837	16999	17216	17377
SENSEX	57261	55846	56554	57090	57797	58334
NIFTY FUTURES	17093	16693	16893	17050	17251	17408
BANK NIFTY	35976	34864	35420	35884	36440	36904
CNX IT	34871	33493	34182	34643	35332	35793
CNX MIDCAP	29515	28566	29040	29408	29883	30250
CNX SMALLCAP	10490	10042	10266	10473	10697	10904
INDIA VIX	20.83	16.25	18.54	21.18	23.47	26.11

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

## SECURITIES BAN IN F&O TRADES FOR 30-11-2021

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# TECHNICAL VIEWS



## NIFTY

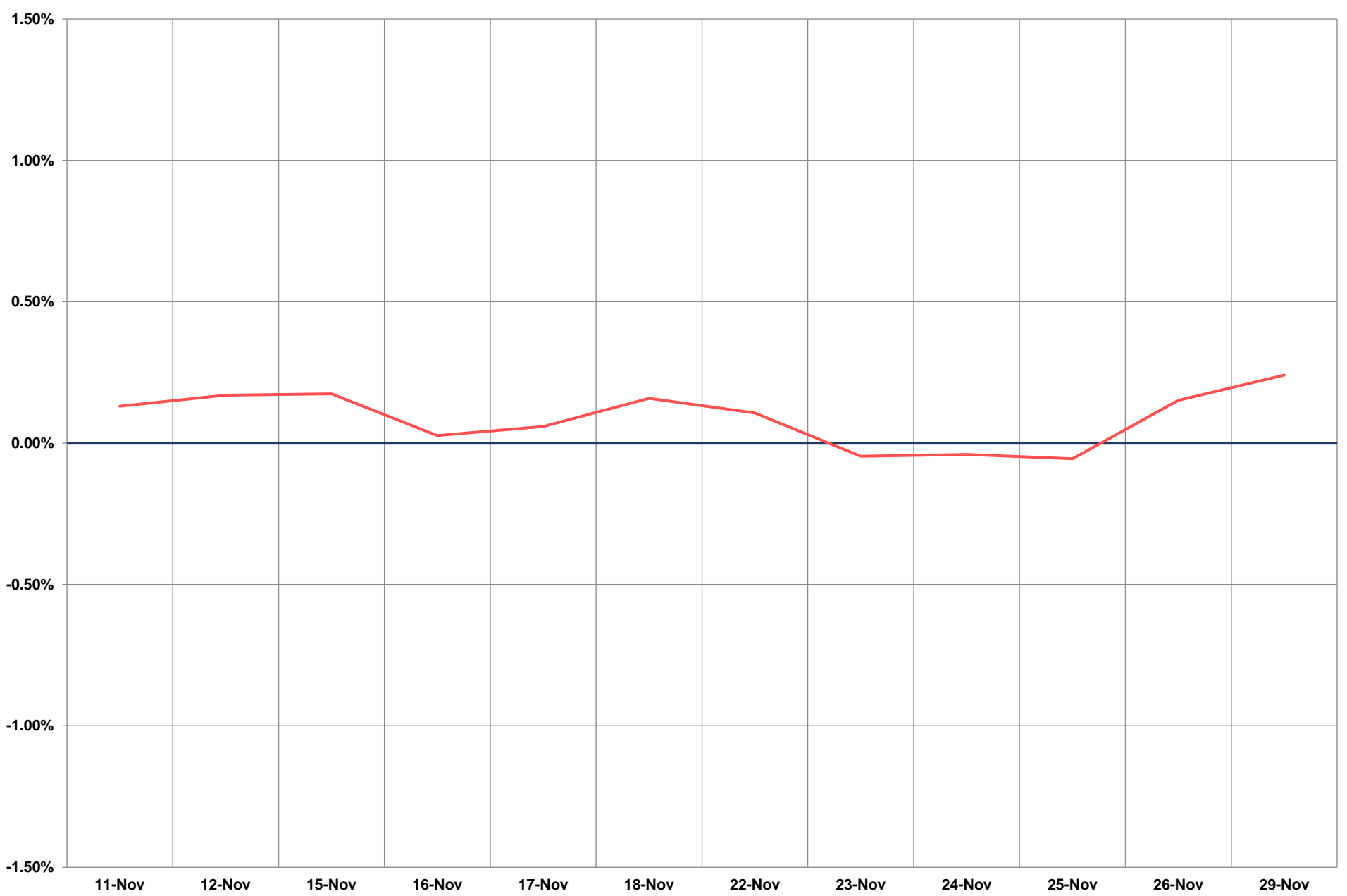
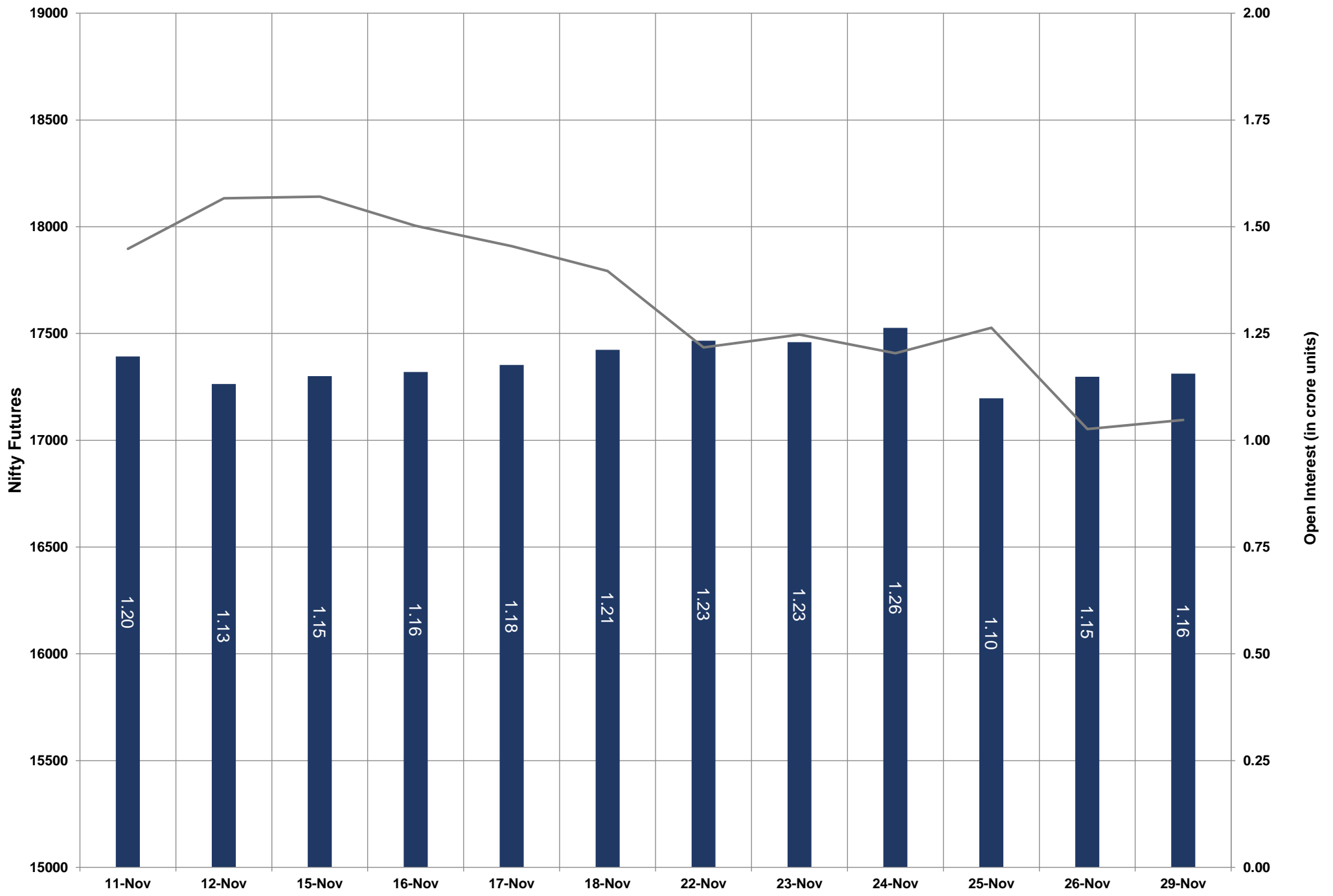


- Nifty Cash = **17,053.95 (+0.16)**
- Resistance levels = **17,180** and **17,270**
- Support levels = **16,980** and **16,860**

# TECHNICAL VIEWS



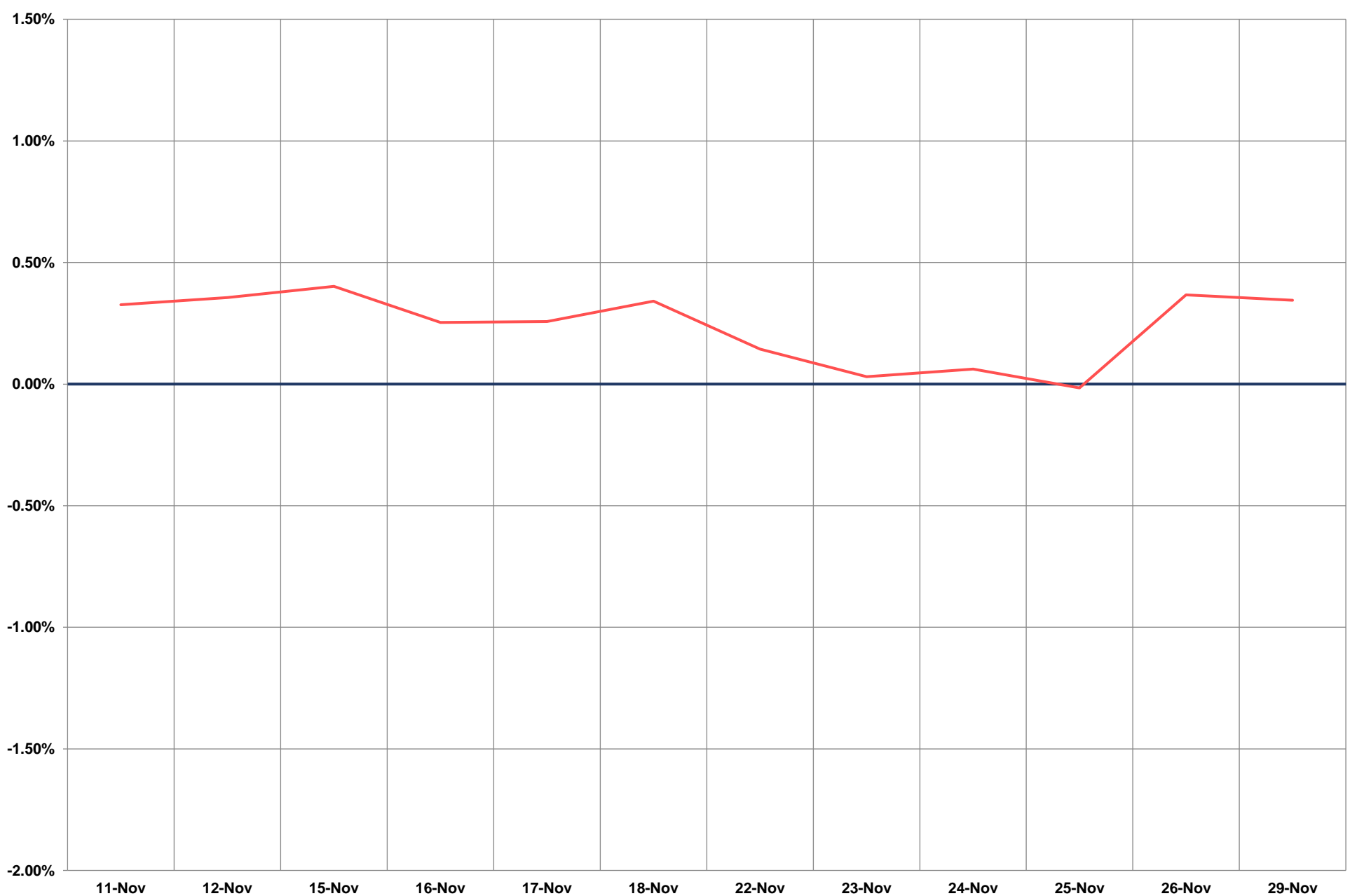
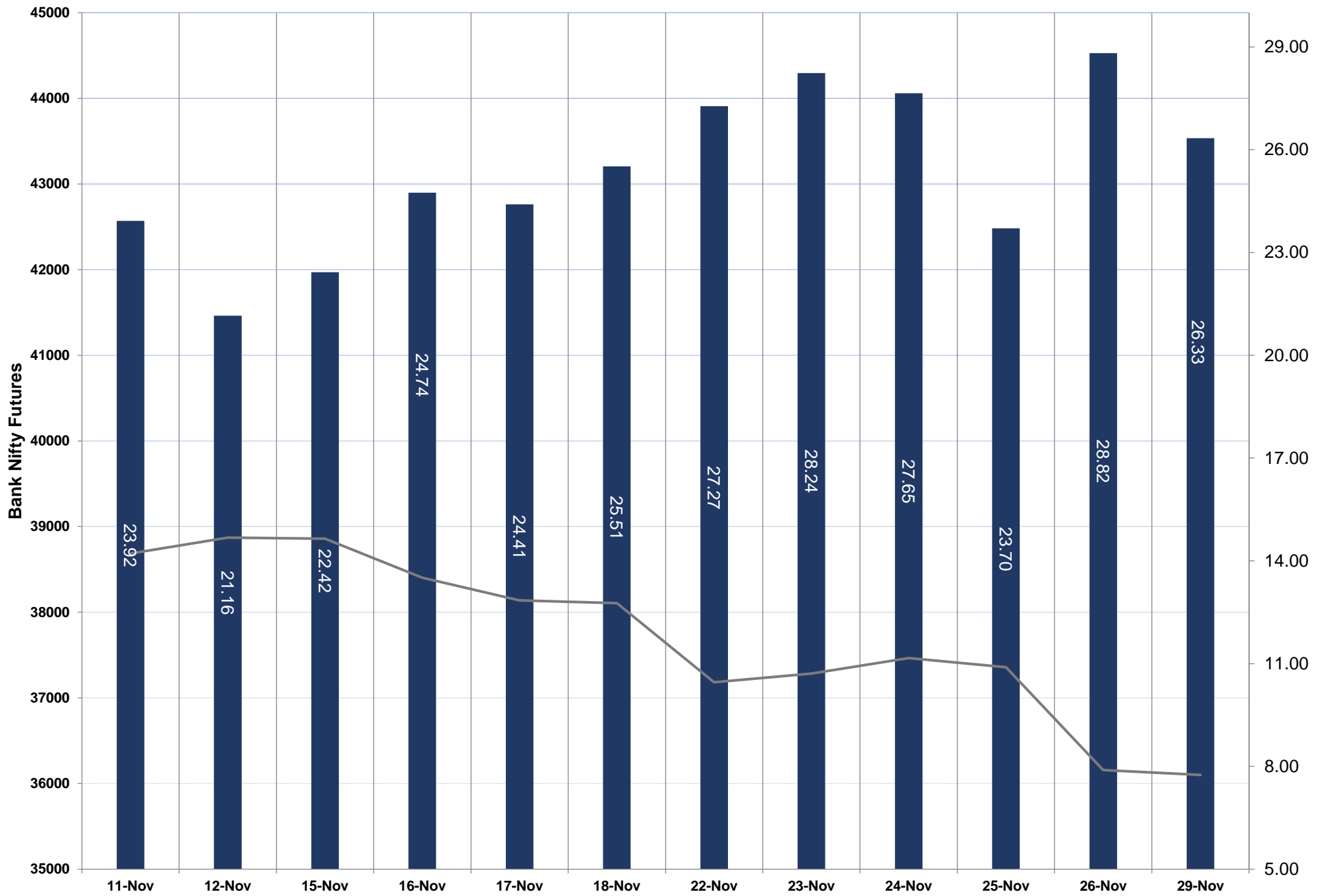
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

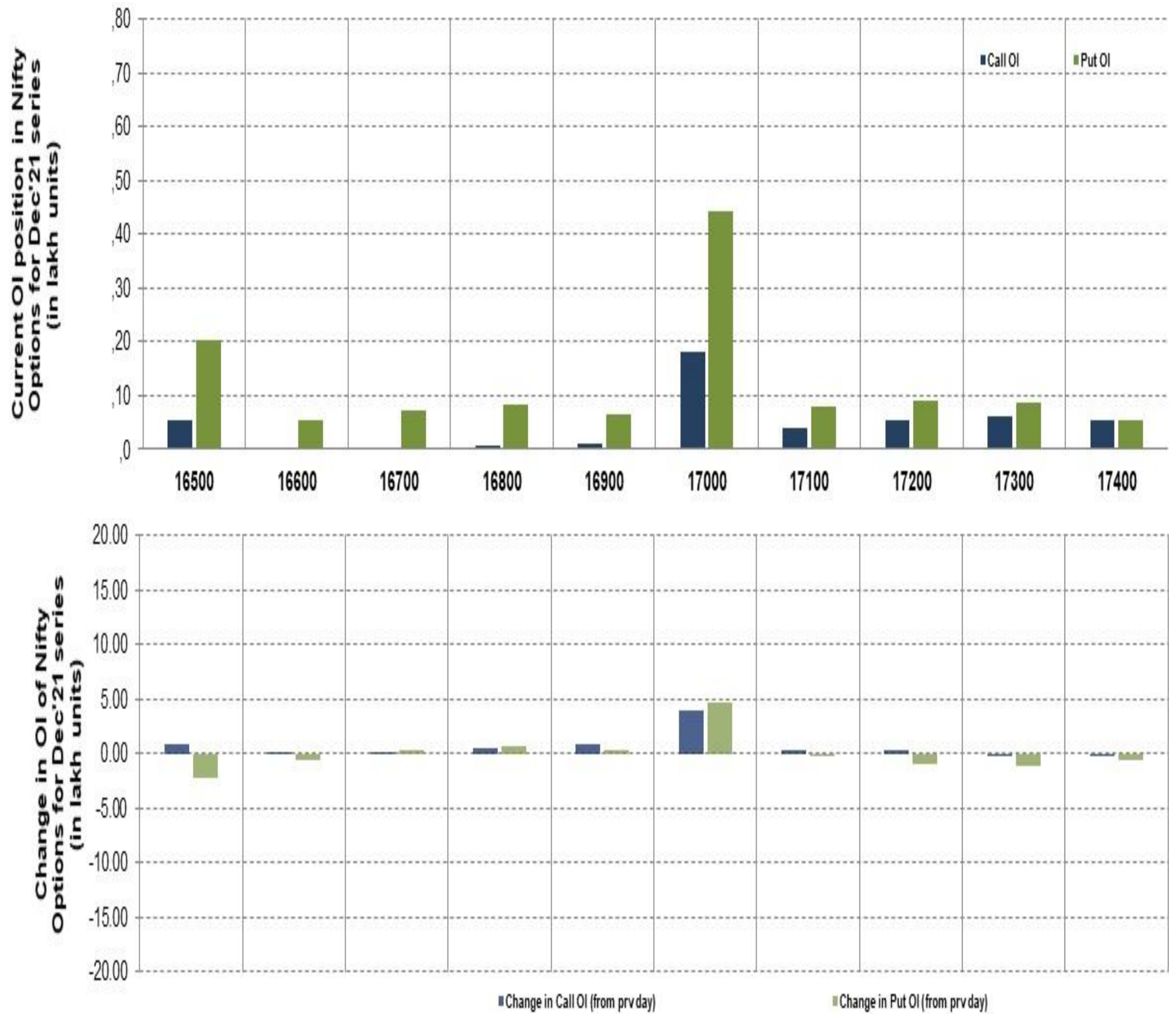




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.40 million** in Open Interests is **Strike Price of 17,000**
- **Most Active Nifty Put** with an addition of **0.50 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **1.83 millions** for Calls at **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **4.41 millions** for Puts at **Strike Price of 17,000**

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