



# MORNING MANTRA



Daily Derivatives & Market Report

Nov 30, 2021



Indian equity benchmarks ended the extremely volatile day of trade in red terrain on Tuesday as traders remained on sidelines ahead of GDP numbers for the July-September quarter to be released later today. India is expected to report strong growth as the economy bounces back from the pandemic lows. Markets started the session on an optimistic note as traders took encouragement with Minister of State for Finance Pankaj Chaudhary's statement the net direct tax collection grew nearly 68 per cent during April 1 to November 23 to more than Rs 6.92 lakh crore. Some support also came in as India Ratings expects the economy to grow 8.3 per cent in Q2 and close the year with 9.4 per cent in FY'22.

However, markets witnessed sharp fall from high points of the day amid report that seven people arrived from South Africa in Maharashtra's Thane city adjoining Mumbai since November 14 and all of them were tested in the wake of concerns over the new potentially more transmissible 'Omicron' variant of the coronavirus. Sentiments also dampened after drugmaker Moderna's CEO set off fresh alarm bells in financial markets on Tuesday after he warned that COVID-19 vaccines were unlikely to be as effective against the Omicron variant as they have been against the Delta version. Some cautiousness also crept in as Moody's Analytics said the Omicron variant of COVID-19 adds new uncertainties to the global economic outlook but much will depend on its speed of transmission, hospitalisation and death rates, and also the effectiveness of vaccines.

Back home, the government has informed that scheduled commercial banks have written off bad loans amounting to Rs 46,382 crore during the first six months of 2021-22 (H1FY22). As per the RBI guidelines and policy approved by bank boards, non-performing loans, including, inter-alia, those in respect of which full provisioning has been made on completion of four years, are removed from the balance sheet of the bank concerned by way of the write-off. Meanwhile, aviation industry stocks remained in focus as the government said investments worth Rs 91,000 crore will be made for developing existing and new airports in different parts of the country, as several measures are being taken to boost the civil aviation sector.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	57064.97	-195.71	-0.34
NIFTY	16983.20	-70.75	-0.41
MIDCAP	24687.60	71.81	0.29
SMLCAP	27937.31	398.38	1.45
BSEFMC	13689.37	47.39	0.35
AUTO	23989.17	-204.72	-0.85
POWER	3456.56	-11.46	-0.33
REALTY	3799.90	25.96	0.69
BSE IT	34382.15	322.48	0.95
BANKEX	40779.11	-350.15	-0.85
OIL GAS	17502.48	-12.71	-0.07
METAL	18217.79	-436.59	-2.34
INDIA VIX	21.17	0.34	1.63

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1165	896	79
BSE	1768	1474	160

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4498	5605	(20)
NSE CASH	116618	70113	66
NSE F&O	8109836	5606596	45

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	23.43	4.25	1.19
SENSEX	26.75	3.49	0.99

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	11199	5849	5350
FII	42957	48402	(5445)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	7852.16	6262.68	1589
Index Options	610312.84	610648.50	(336)
Stock Futures	25500.23	22152.14	3348
Stock Options	12755.59	12672.36	83

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.89	0.84
BANK NIFTY	0.62	0.67

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	96.26	-0.08	-0.08

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.328	6.335	-0.11
USA	1.443	1.529	-5.65

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1773.87	-12.73	-0.70
Silver	22.77	-0.16	-0.70
Crude-Oil	66.08	-3.95	-5.65
Brent-Crude	70.59	-2.85	-3.88

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
29 Dec -21 USD-INR	75.37	0.07	0.09
29 Dec -21 EUR-INR	85.64	0.56	0.65
29 Dec -21 GBP-INR	100.60	0.00	0.00
29 Dec -21 JPY- INR	66.75	0.36	0.54

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16983	16687	16835	17080	17228	17473
SENSEX	57065	56056	56560	57372	57877	58688
NIFTY FUTURES	17037	16781	16909	17128	17256	17475
BANK NIFTY	35695	34751	35223	35999	36471	37246
CNX IT	35044	34470	34757	35206	35492	35941
CNX MIDCAP	29651	29144	29397	29817	30070	30489
CNX SMALLCAP	10661	10379	10520	10633	10774	10887
INDIA VIX	21.17	17.49	19.33	20.65	22.49	23.81

## INDEX TREND ANALYSIS

Index	Daily	Weekly	Monthly
NIFTY	Sell	Neutral	Buy
SENSEX	Sell	Neutral	Buy
NIFTY FUTURES	Sell	Neutral	Buy
BANK NIFTY	Sell	Neutral	Neutral
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 01-12-2021

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# TECHNICAL VIEWS



## NIFTY

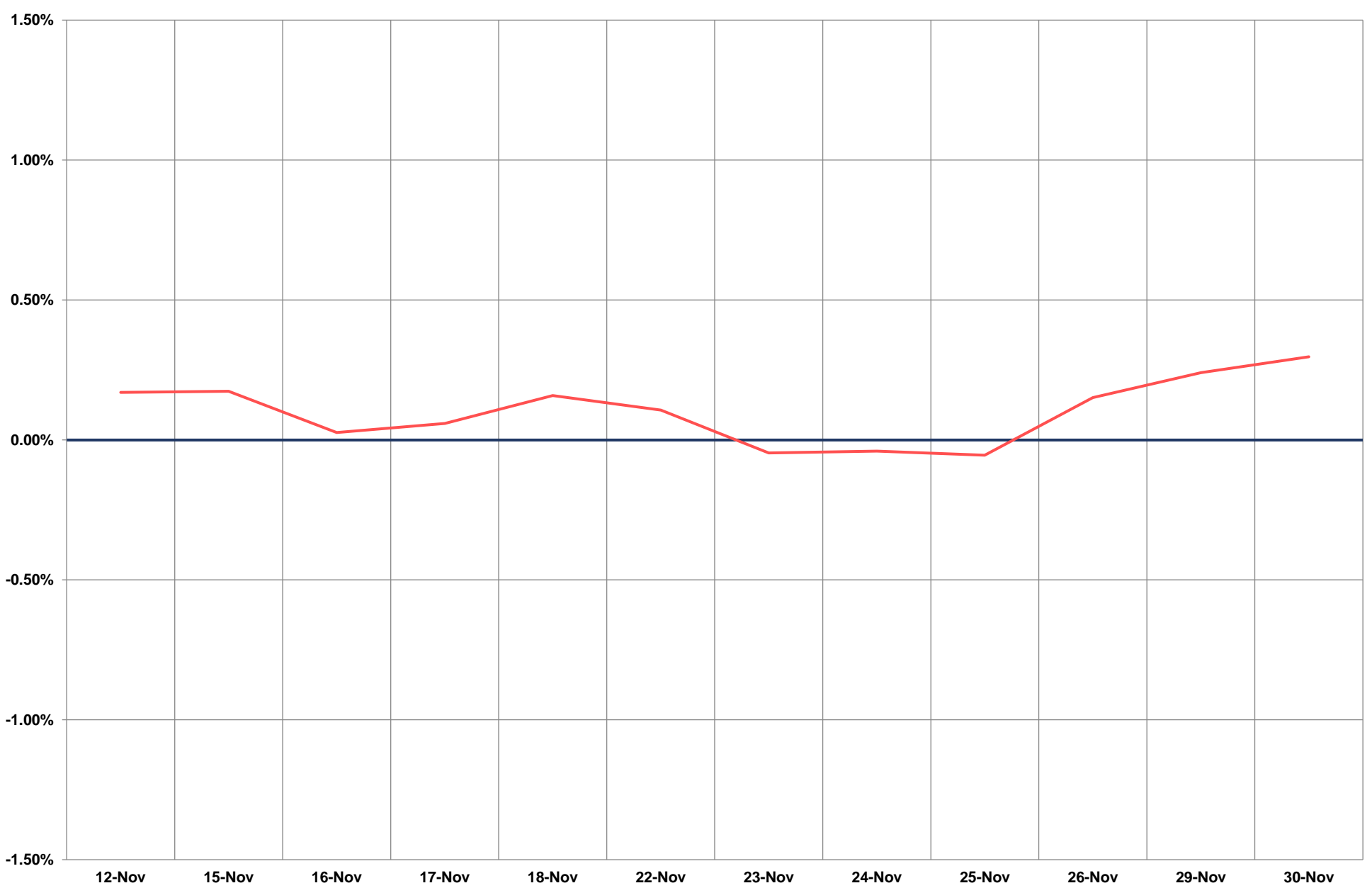
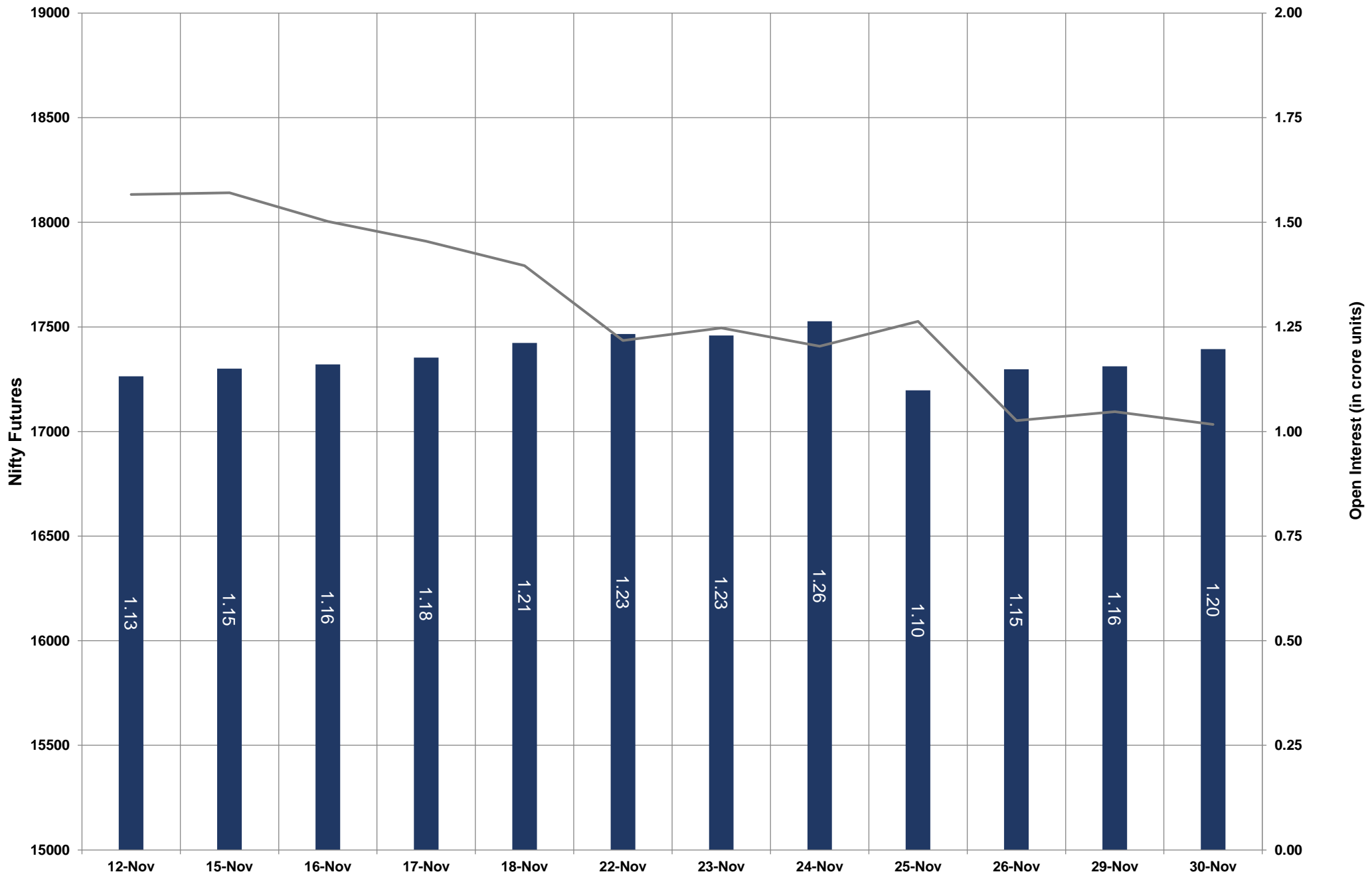


- Nifty Cash = **16,983.20 (-0.41)**
- Resistance levels = **17,110** and **17,280**
- Support levels = **16,880** and **16,770**

# TECHNICAL VIEWS



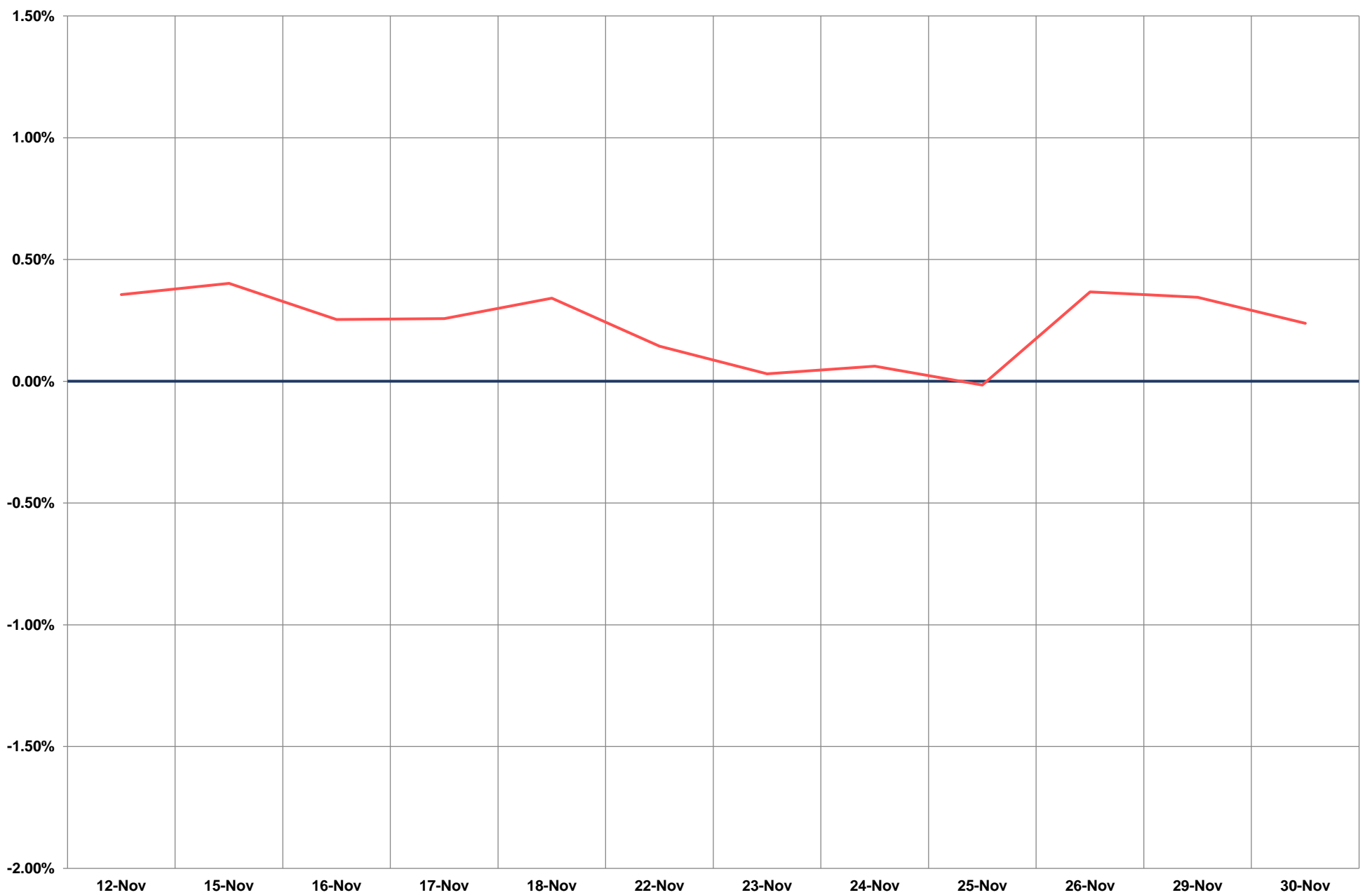
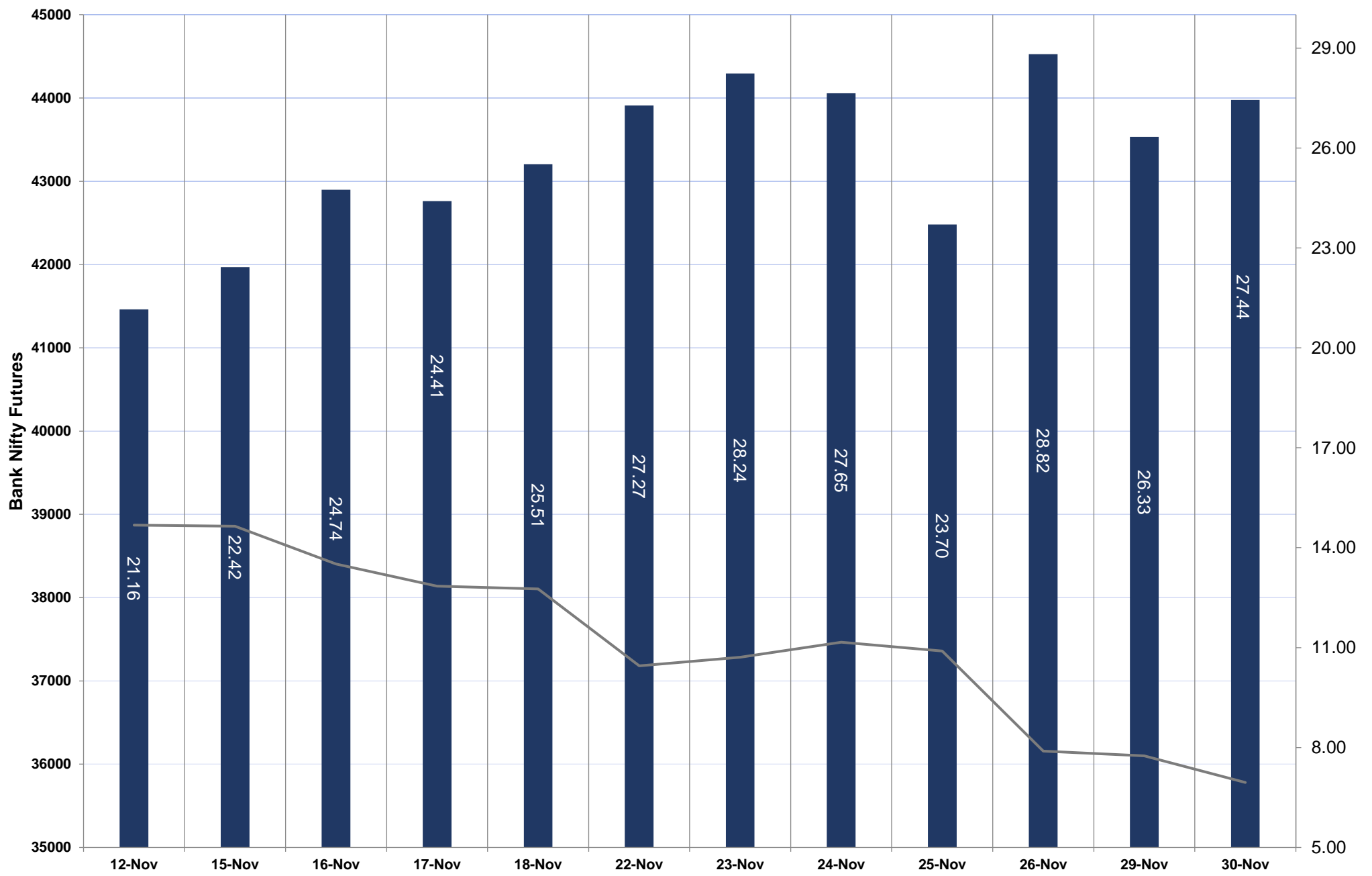
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

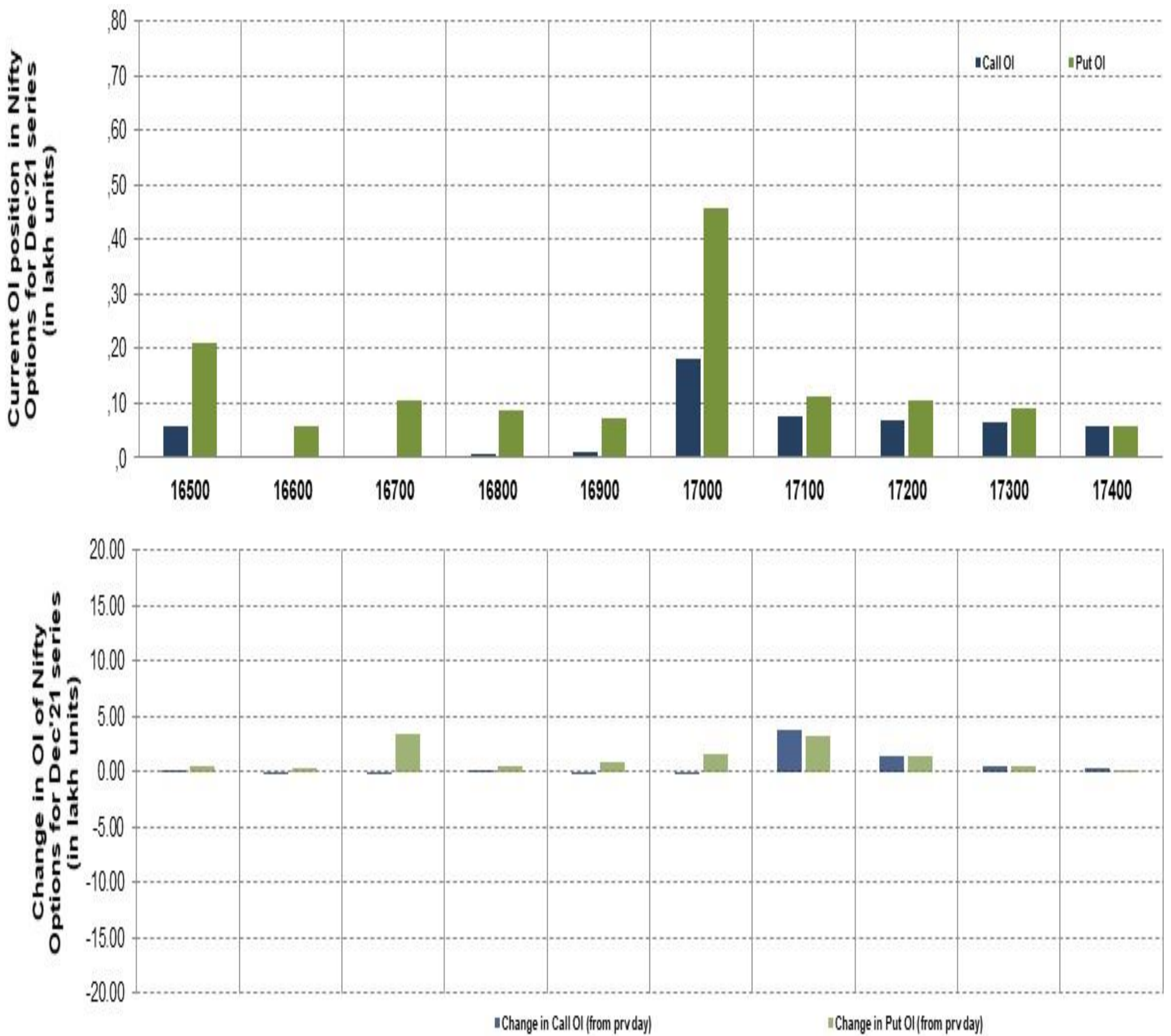




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.03 million** in Open Interests is **Strike Price of 17,000**
- **Most Active Nifty Put** with an addition of **0.15 millions** in Open Interests is **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **1.80 millions** for Calls at **Strike Price of 17,000**
- **Maximum Open Interest** an outstanding was **4.60 millions** for Puts at **Strike Price of 17,000**

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