



# MORNING MANTRA



Daily Derivatives & Market Report

Nov 01,2021



Indian equity benchmarks ended near day's high points on Monday. After a positive start, markets remained higher during the trading session, as the Reserve Bank of India (RBI) said that retail -- covering housing and vehicles, credit cards, etc -- showed an accelerated growth rate of 12.1 per cent in September 2021 against 8.4 per cent in September 2020. Besides, in a relief to small-size firms, the Reserve Bank of India (RBI) has relaxed rules for opening current accounts with the banking system's exposure of less than Rs 5 crore. The RBI asked banks to take an undertaking from borrowers that they will inform lenders when the credit facilities availed reaches Rs 5 crore or more.

Domestic sentiments remained positive with a private survey stating that manufacturing activity in India gained steam in October as companies scaled up production in line with a substantial upturn in new work intakes. Similarly, factory output increased at a sharp pace that was the strongest since March. At 55.9 in October, vs 53.7 in September, the seasonally adjusted IHS Markit India Manufacturing Purchasing Managers' Index was in expansion territory for the fourth month in a row in October, pointing to the strongest improvement in overall operating conditions since February.

In the last hours of the trade, markets added gains, as Prime Minister Narendra Modi said India is becoming fully capable of dealing with all kinds of external and internal challenges, while deriving inspiration from Sardar Vallabhbhai Patel. Some support also came with data showing that the growth of eight core infrastructure industries grew by 4.4 percent in September 2021 as compared to same month last year on account of healthy performance by segments like natural gas, refinery products and cement. Though, it fell as compared to 11.5 per cent in the previous month.

On the global front, European markets were trading higher after economic growth in the euro area improved in the third quarter, underpinned by the strong performance of France, while Germany lagged behind amid supply bottlenecks. Asian markets settled mixed on Monday, even after the manufacturing sector in China moved into expansion territory in Oct, the latest survey from Caixin showed with a manufacturing PMI score of 50.6.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60138.46	831.53	1.40
NIFTY	17929.65	258.00	1.46
MIDCAP	25720.18	442.46	1.75
SMLCAP	28293.05	310.25	1.11
BSEFMC	14147.72	144.96	1.04
AUTO	25587.72	249.43	0.98
POWER	3387.37	49.67	1.49
REALTY	4127.13	141.85	3.56
BSE IT	34230.98	739.59	2.21
BANKEX	45417.69	767.03	1.72
OIL GAS	18365.03	222.09	1.22
METAL	20671.46	654.12	3.27
INDIA VIX	17.24	-0.18	-1.06

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1399	596	68
BSE	2119	1193	189

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4095	5426	(25)
NSE CASH	63805	78422	(19)
NSE F&O	5564491	5815457	(4)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	26.07	4.49	1.11
SENSEX	30.36	3.75	0.94

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5517	5401	116
FII	8251	8453	(202)

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	4944.59	4886.21	58
Index Options	447903.97	444532.91	3371
Stock Futures	18358.28	18860.93	(503)
Stock Options	15457.15	16474.66	(1018)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.90	0.75
BANK NIFTY	0.82	0.60

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	93.95	94.12	-0.19

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.387	6.388	-0.02
USA	1.587	1.556	2.01

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1793.55	10.68	0.60
Silver	24.00	0.16	0.63
Crude-Oil	84.02	0.45	0.54
Brent-Crude	84.59	0.88	1.04

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 Nov -21 USD-INR	75.16	0.03	0.05
26 Nov -21 EUR-INR	87.00	-0.56	-0.64
26 Nov -21 GBP-INR	102.62	-0.92	-0.89
26 Nov -21 JPY- INR	65.86	-0.21	-0.32

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17930	17603	17766	17860	18023	18117
SENSEX	60138	59013	59576	59898	60461	60783
NIFTY FUTURES	18017	17621	17819	17928	18126	18236
BANK NIFTY	39764	38840	39302	39582	40044	40324
CNX IT	35290	34418	34854	35091	35527	35765
CNX MIDCAP	31024	30338	30681	30870	31213	31403
CNX SMALLCAP	10860	10743	10801	10839	10897	10935
INDIA VIX	17.24	14.19	15.71	16.91	18.43	19.63

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 02-11-2021

ESCORTS, PNB

# TECHNICAL VIEWS



## NIFTY

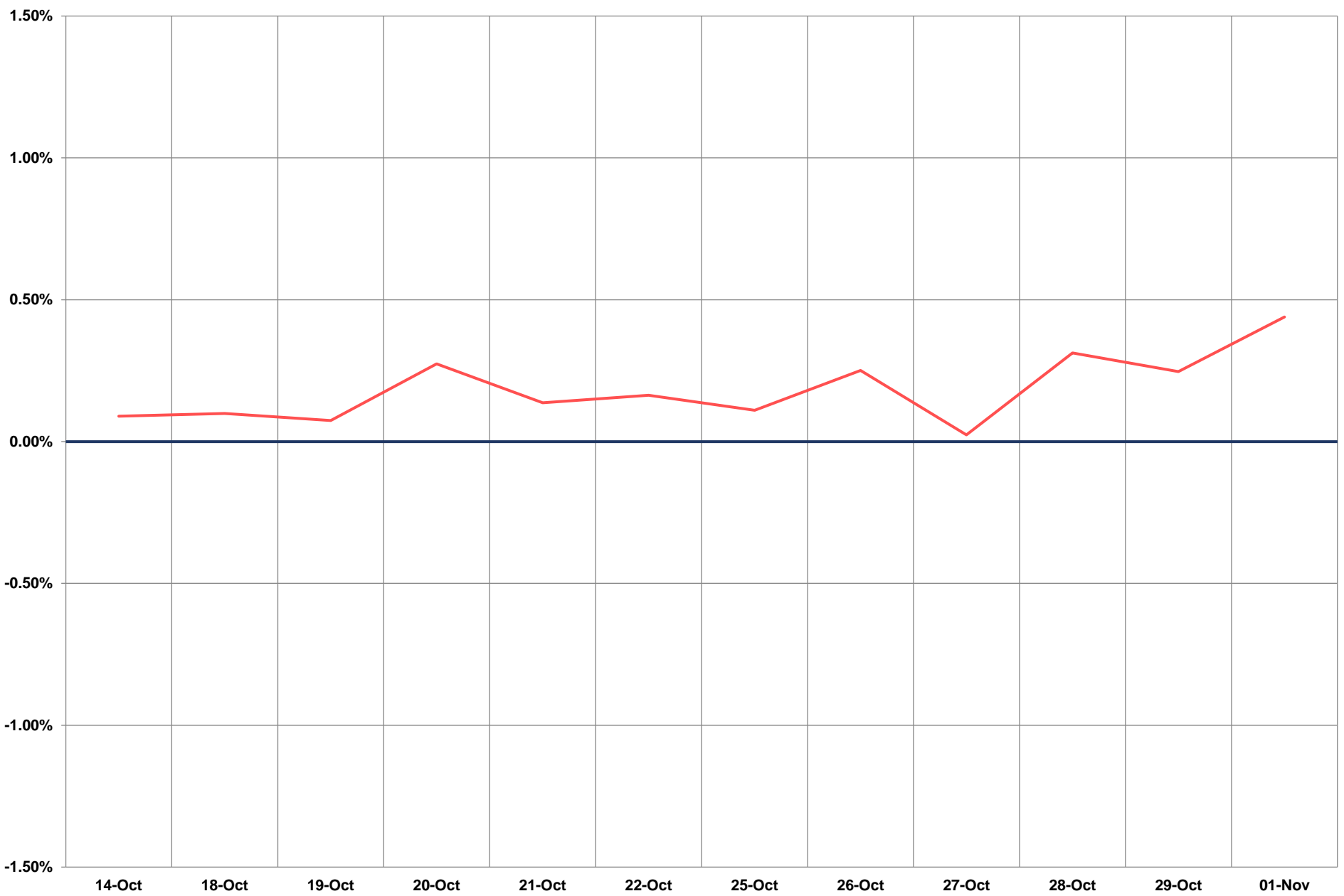
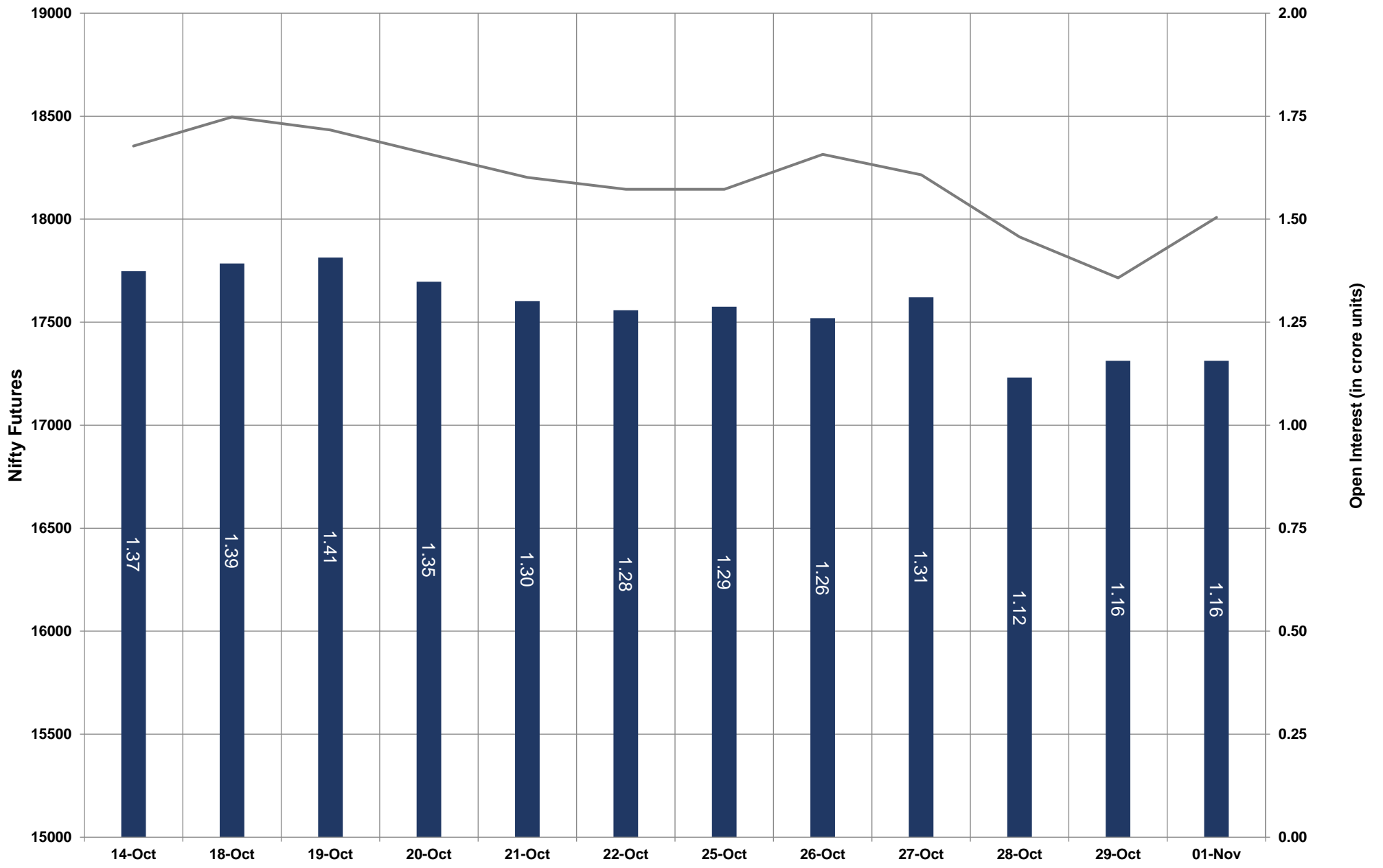


- Nifty Cash = 17,929.65 (+1.46)
- Resistance levels = 18050 and 18,170
- Support levels = 17,840 and 17,760

# TECHNICAL VIEWS



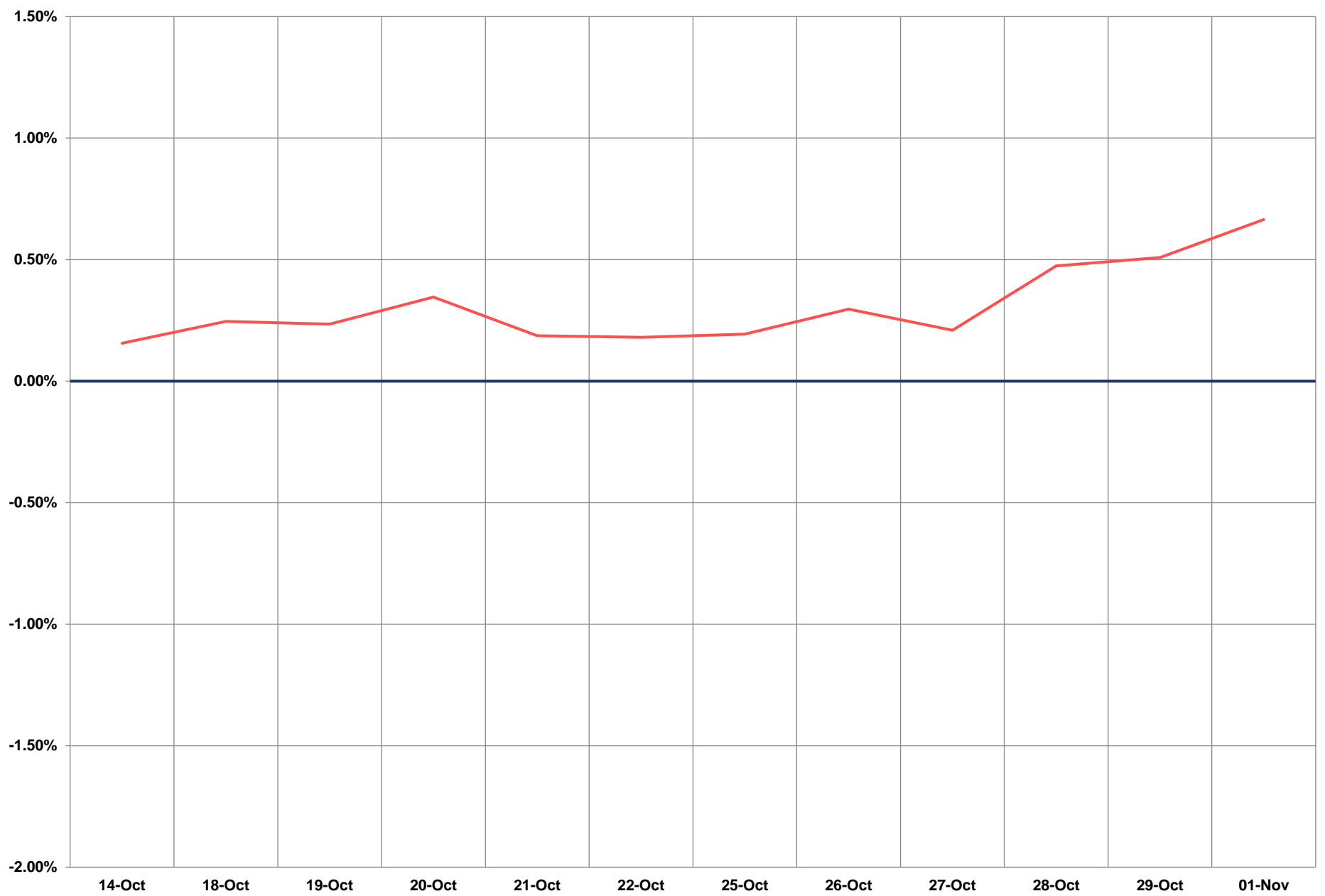
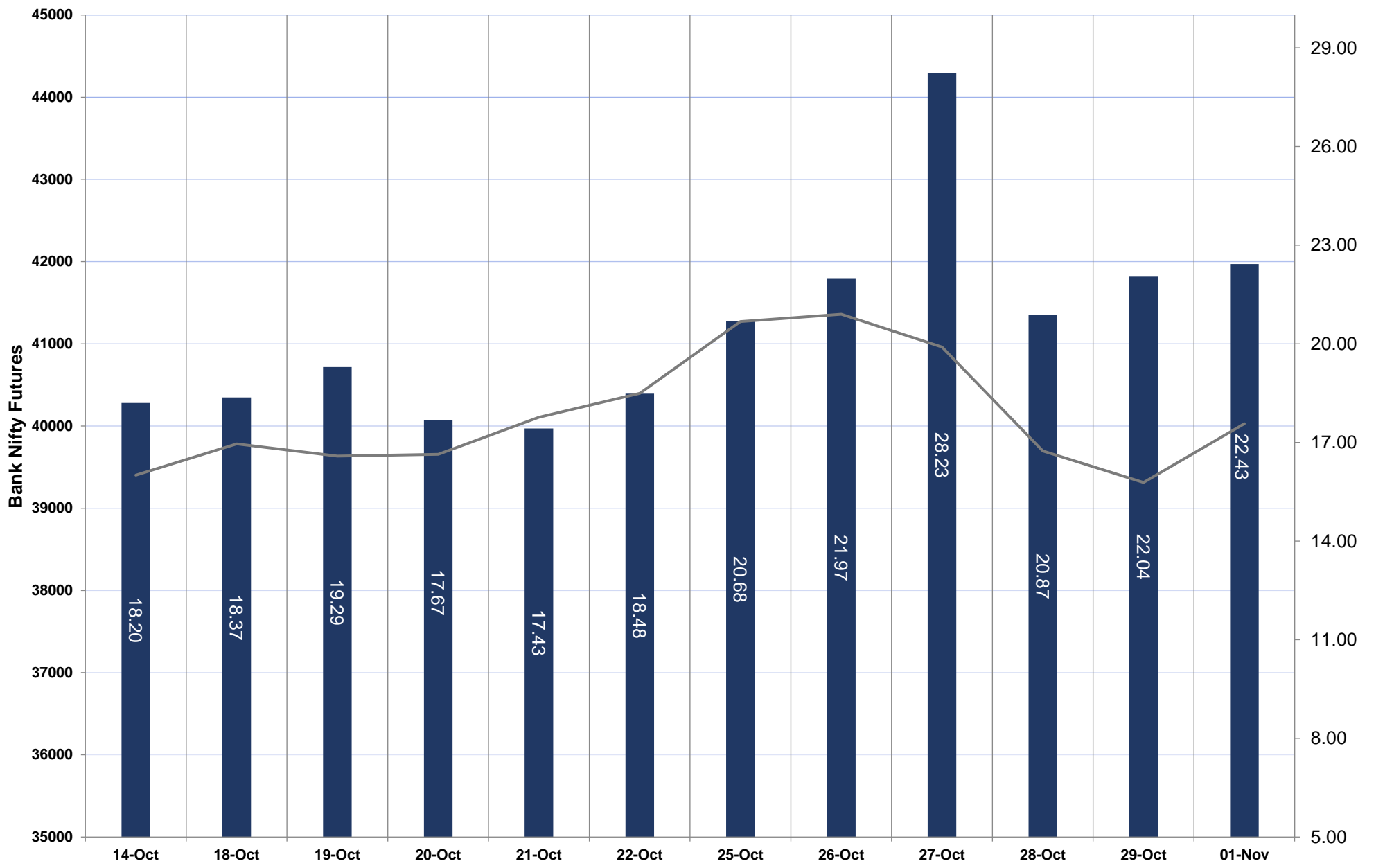
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

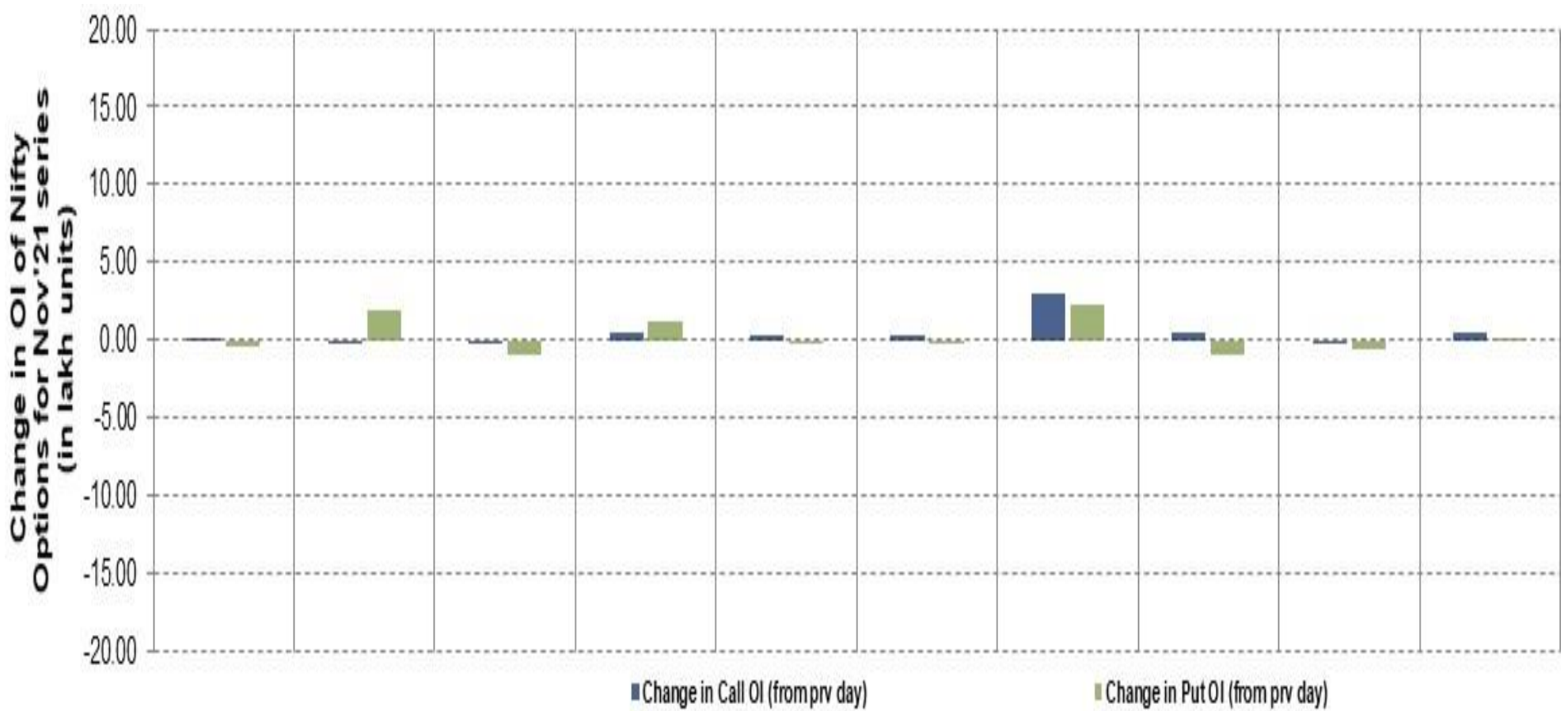
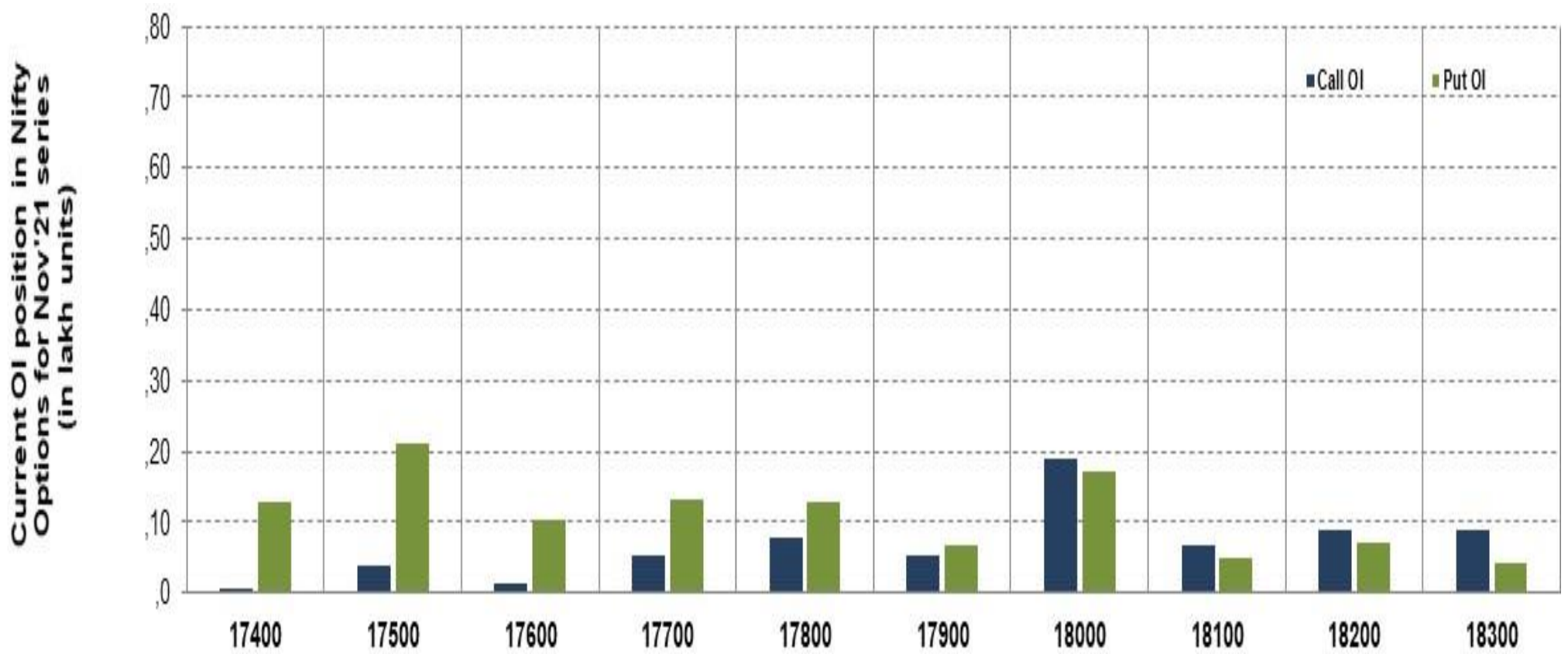




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.30 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **0.20 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **1.91 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest** an outstanding was **2.11 millions** for Puts at **Strike Price of 17,500**

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