



MORNING MANTRA



Daily Derivatives & Market Report

Nov 02,2021



Indian equity benchmarks ended in red terrain on Tuesday's trading session. The start of the trading day was on a positive note, as provisional data released by the government showed that India's merchandise exports in October rose 42.33 per cent to \$35.47 billion. The exports stood at \$24.92 billion in October 2020 and \$26.23 billion in October 2019. Adding more optimism, Goods and Services Tax (GST) collection remained above Rs 1 lakh crore for the fourth month in a row at over Rs 1.30 lakh crore in October, indicating the impact of festive buying. This is the second highest collection of GST since its implementation on July 1, 2017.

But soon, markets cut gains and remained volatile during the trading session, as traders turned cautious with Centre for Monitoring of Indian Economy (CMIE) data showing that despite a 124 basis points month-on-month decline in urban joblessness rate, the country's overall unemployment rate rose again in October, owing to a sudden 175 basis points rise in rural joblessness rate. Domestic sentiments remained negative, amid reports that for the first time this fiscal, the weighted average cost of states' market borrowings crossed the 7 percentage mark at the auctions held on Monday with the average cut-off jumping by 12 bps to 7.02 per cent.

On the global front, European markets were trading mostly in red from an all-time high ahead of the US Federal Reserve's latest meeting, while volatile conditions in government bonds calmed after Australia's central bank dropped a crisis-era monetary policy but maintained ultra-low interest rates. Asian markets ended mostly lower on Tuesday, after the Hong Kong economy grew at a slower pace in the third quarter due to the base effect and the stronger-than-expected economic performance in the first half of the year. Gross domestic product grew 5.4 percent year-on-year, slower than the 7.6 percent expansion in the second quarter, the advance estimates from the Census and Statistics Department showed on Monday.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60029.06	-109.40	-0.18
NIFTY	17888.95	-40.70	-0.23
MIDCAP	25860.41	140.23	0.55
SMLCAP	28605.70	312.65	1.11
BSEFMC	14132.63	-15.09	-0.11
AUTO	25833.39	245.67	0.96
POWER	3405.70	18.33	0.54
REALTY	4264.50	137.37	3.33
BSE IT	34195.43	-35.55	-0.10
BANKEX	45538.05	120.36	0.27
OIL GAS	18260.60	-104.43	-0.57
METAL	20272.99	-398.47	-1.93
INDIA VIX	17.06	-0.17	-1.02

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1301	735	85
BSE	1936	1332	133

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3885	4095	(5)
NSE CASH	63348	63805	(1)
NSE F&O	7248858	5564491	30

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	25.95	4.48	1.13
SENSEX	30.37	3.76	0.94

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5772	5778	(6)
FII	7816	7571	245

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3496.71	5024.25	(1528)
Index Options	586180.07	586695.32	(515)
Stock Futures	15367.12	15763.19	(396)
Stock Options	13267.70	13543.16	(275)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.78	0.90
BANK NIFTY	0.79	0.82

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	94.10	93.81	0.24

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.361	6.387	-0.41
USA	1.554	1.573	-1.21

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1788.58	-3.50	-0.21
Silver	23.48	-0.54	-2.25
Crude-Oil	83.63	-0.42	-0.50
Brent-Crude	84.52	-0.17	-0.20

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 Nov -21 USD-INR	74.95	-0.21	-0.30
26 Nov -21 EUR-INR	86.94	-0.06	-0.07
26 Nov -21 GBP-INR	102.22	-0.40	-0.39
26 Nov -21 JPY- INR	66.03	0.19	0.30

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17889	17752	17820	17916	17985	18081
SENSEX	60029	59571	59800	60111	60340	60650
NIFTY FUTURES	17923	17764	17843	17941	18020	18118
BANK NIFTY	39938	39362	39650	39879	40167	40396
CNX IT	35177	34812	34995	35259	35441	35705
CNX MIDCAP	31281	31048	31165	31247	31363	31446
CNX SMALLCAP	10970	10869	10920	10952	11003	11036
INDIA VIX	17.06	15.64	16.35	17.07	17.78	18.50

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 03-11-2021

ESCORTS, PNB

TECHNICAL VIEWS



NIFTY

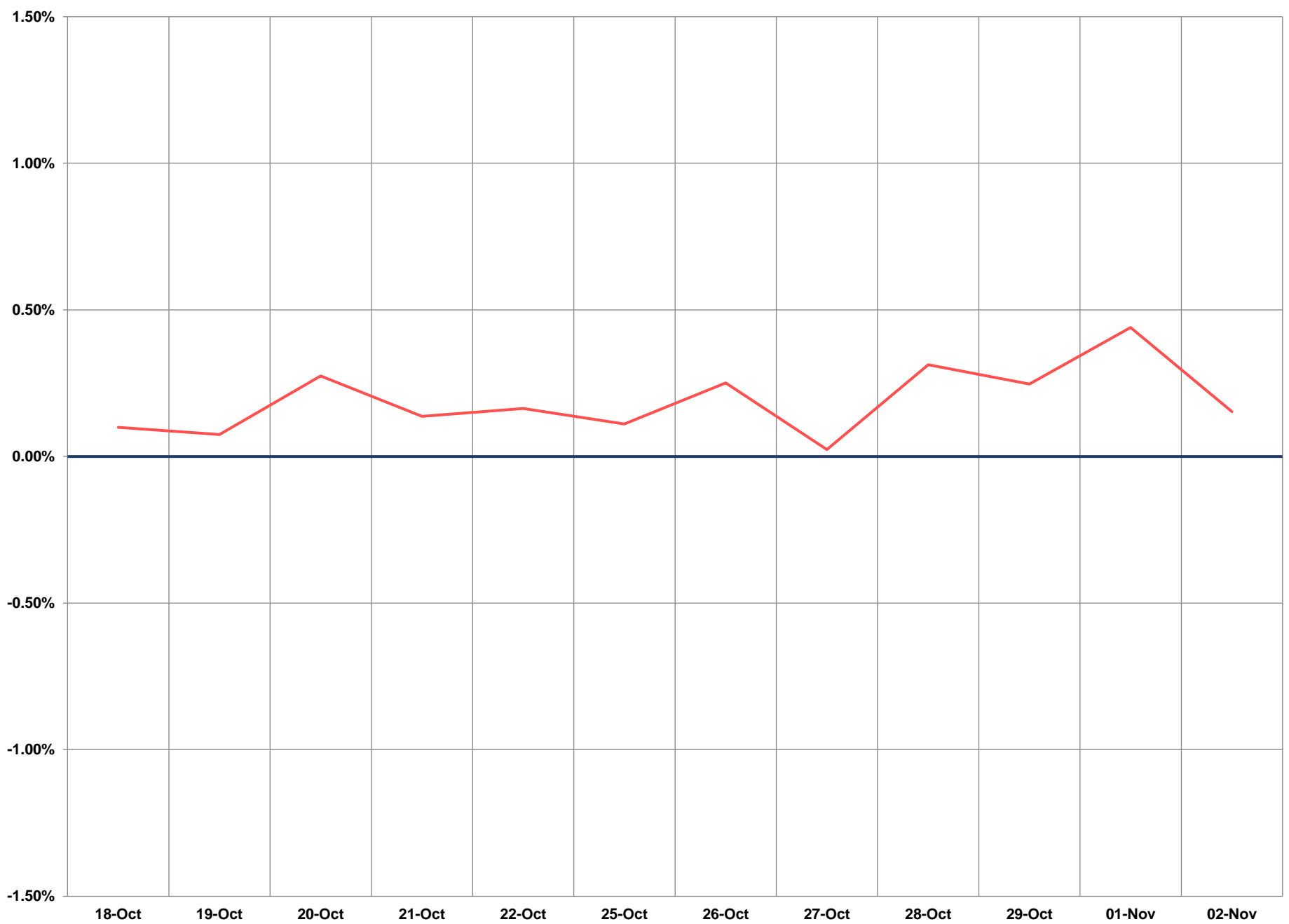
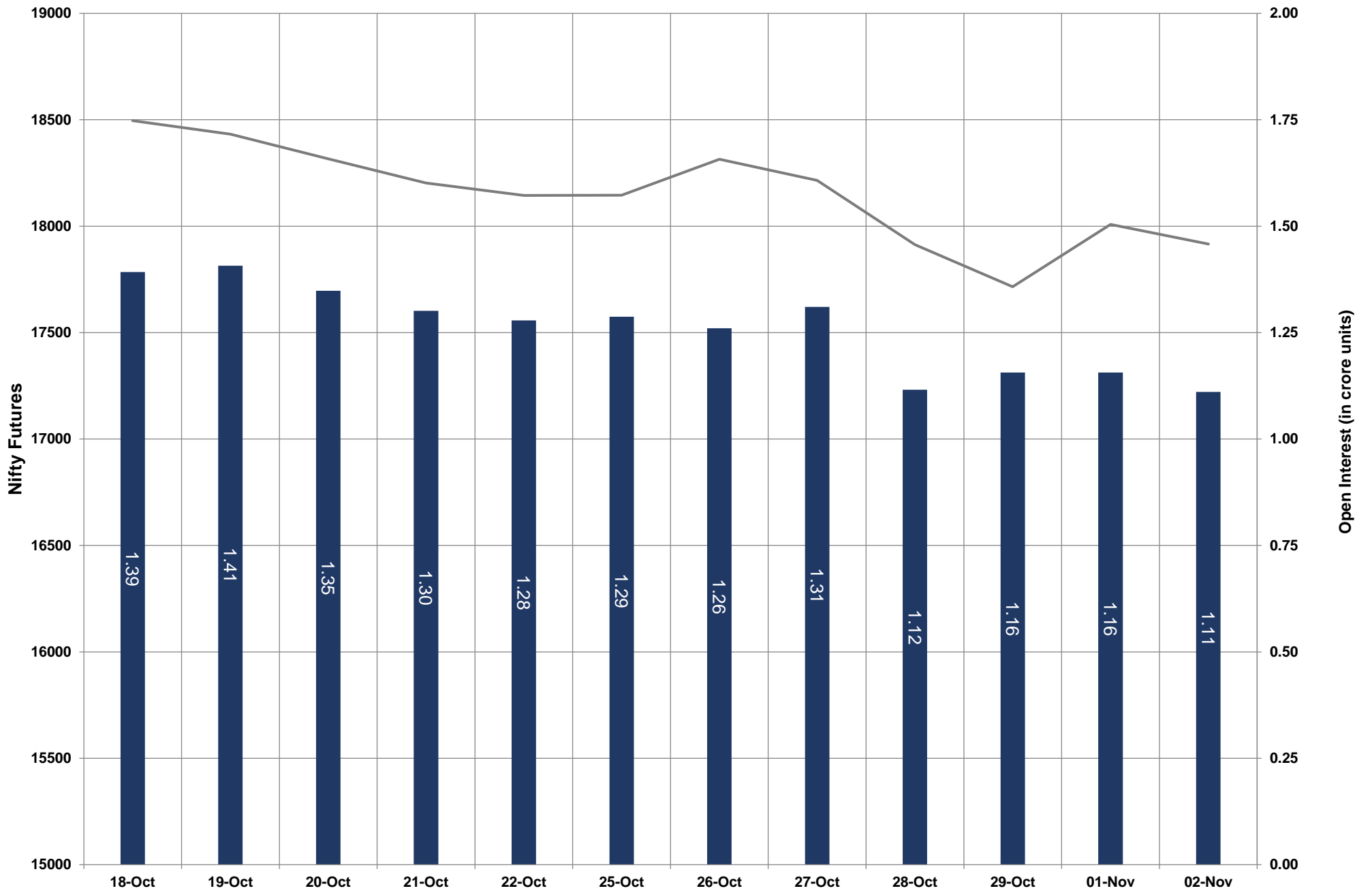


- Nifty Cash = **17,888.95 (-0.23)**
- Resistance levels = **18,040** and **18,150**
- Support levels = **17,770** and **17,680**

TECHNICAL VIEWS



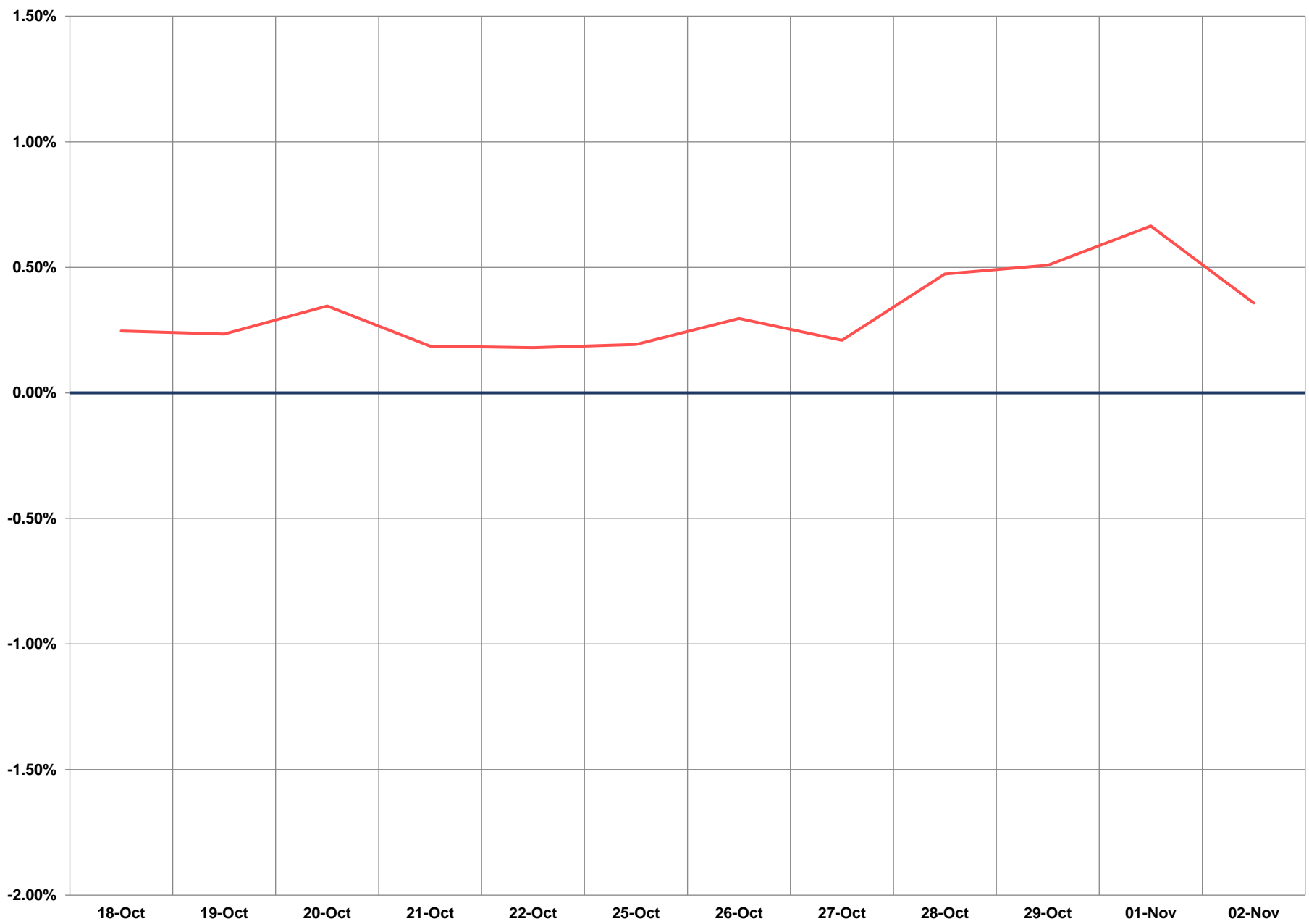
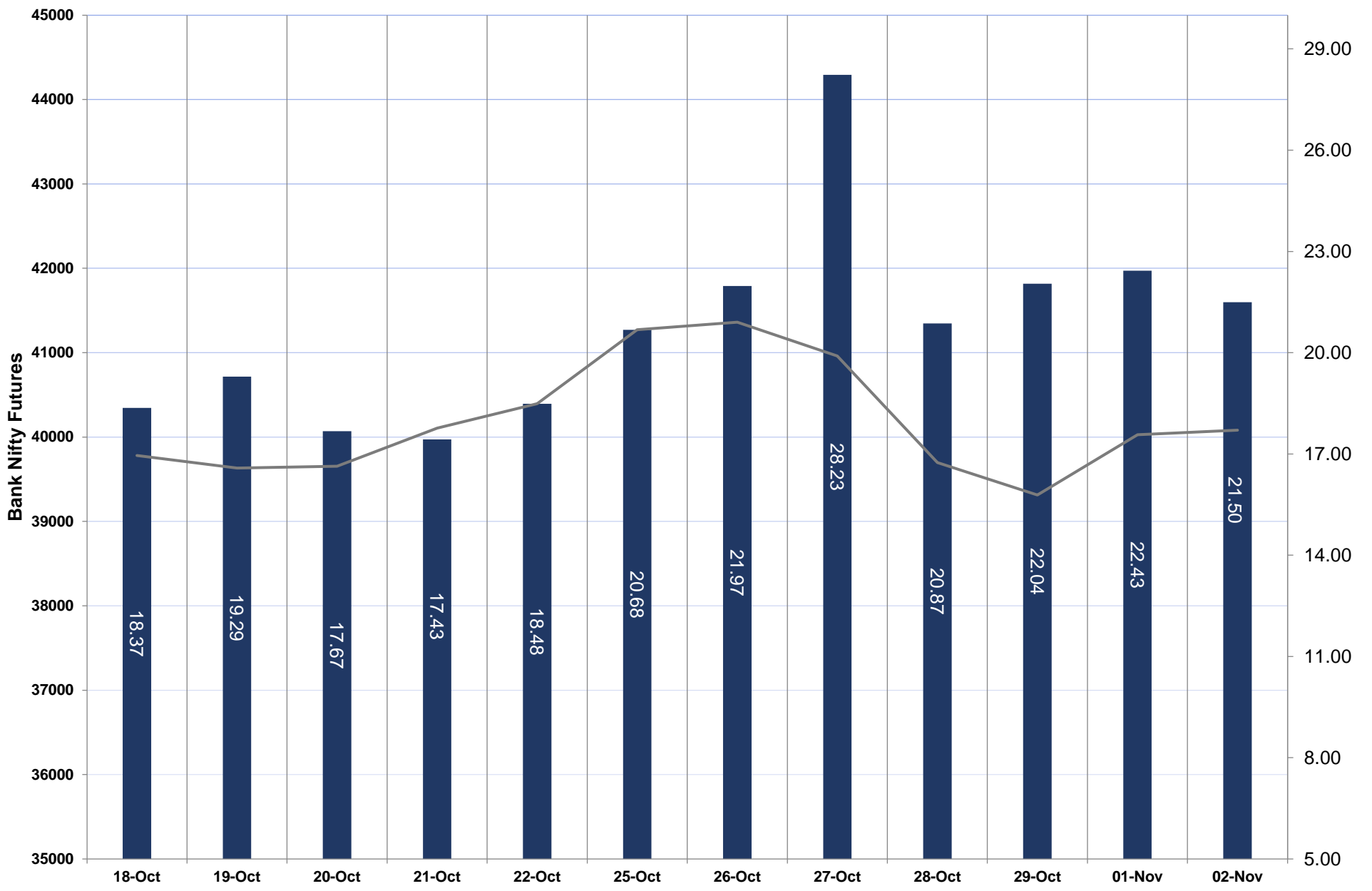
NIFTY FUTURES



TECHNICAL VIEWS



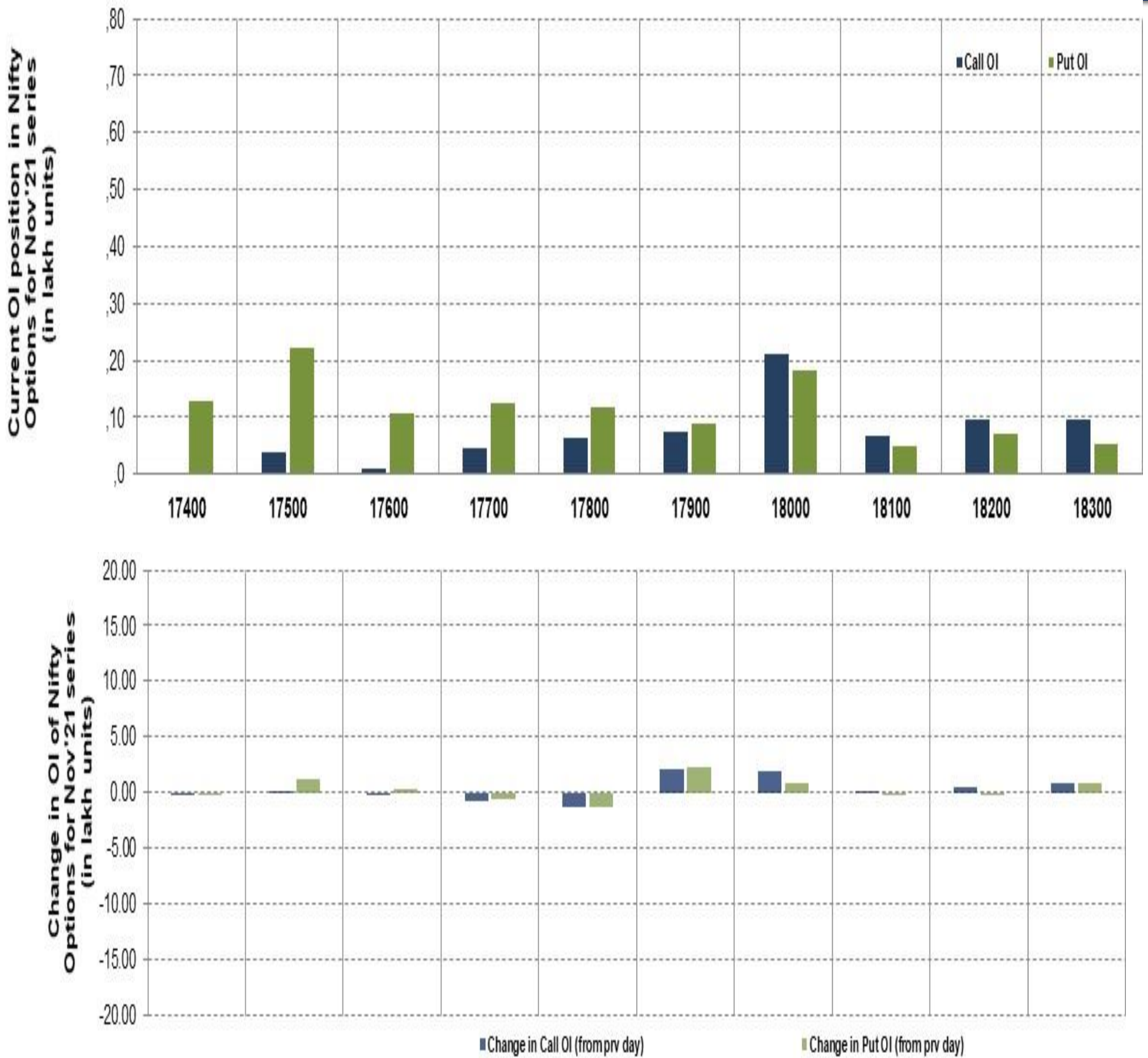
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of **0.20 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **0.11 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest** an outstanding was **2.10 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest** an outstanding was **2.22 millions** for Puts at **Strike Price of 17,500**

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