



MORNING MANTRA



Daily Derivatives & Market Report

Nov 03,2021



Indian equity benchmarks ended with losses on Wednesday. Key indices made a positive start of the day, as Niti Aayog Vice-Chairman Rajiv Kumar said Indian economy is expected to grow by 10 per cent or more in the current fiscal, and 8 per cent plus in the next fiscal year. Some support also came with a private report stating that hiring activity expanded by 43 per cent year-on-year in October driven by strong demand for technology professionals. According to the report, with 2,523 job listings in October 2021, there was a 43 per cent year-on-year (Y-O-Y) growth.

Markets remained higher in the first half of the trading session, as domestic sentiments remained positive after a private survey showed India's dominant services industry expanded at the fastest pace in more than a decade on improved domestic demand despite high inflation, driving firms to take on staff at a rate not seen since the onset of the pandemic. The IHS Markit Services Purchasing Managers' Index accelerated to 58.4 last month from 55.2 in September, above the 50-mark separating growth from contraction for a third straight month.

Some support also came after Minister of State for Electronics and IT Rajeev Chandrasekhar stated that India has an 'unprecedented opportunity' to grow electronics manufacturing to \$300 billion in the next 3-4 years, building on scale, competitiveness, large market and enabling policies. He also said the world is seeking more trusted sources for electronics manufacturing post the outbreak of COVID-19 and India has all the essential elements in place to seize the opportunity. However, in the second half of the trading session, markets cut gains and finally ended the trading day in red terrain.

On the global front, European markets were trading lower as investors prepared for the latest comment and monetary policy decision from the U.S. Federal Reserve. Asian markets ended mostly lower on Wednesday, even after China's service sector logged a strong momentum in October underpinned by business activity and new work. The data published by IHS Markit showed that the Caixin services Purchasing Managers' Index rose to 53.8 in October from 53.4 in September. The rate of growth was the quickest seen since July. A reading above 50.0 indicates expansion in the sector.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	59771.92	-257.14	-0.43
NIFTY	17829.20	-59.75	-0.33
MIDCAP	250803.13	-57.28	-0.22
SMLCAP	28512.62	-93.08	-0.33
BSEFMC	14050.55	-82.08	-0.58
AUTO	25541.92	-291.47	-1.13
POWER	3426.09	20.39	0.60
REALTY	4351.82	87.32	2.05
BSE IT	34242.02	46.59	0.14
BANKEX	44936.95	-601.10	-1.32
OIL GAS	18274.78	14.18	0.08
METAL	20462.49	189.50	0.93
INDIA VIX	16.12	-0.94	-5.52

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	885	1140	78
BSE	1533	1727	141

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3947	3885	2
NSE CASH	63404	63348	0
NSE F&O	14995470	7248858	107

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	25.98	4.46	1.13
SENSEX	30.28	3.74	0.94

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5555	5359	196
FII	9012	9413	(401)

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	5272.50	4725.58	547
Index Options	1241063.95	1241627.18	(563)
Stock Futures	15231.72	16151.26	(920)
Stock Options	16218.42	16286.02	(68)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	0.80	0.78
BANK NIFTY	0.65	0.79

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	94.05	94.10	-0.05

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.360	6.360	0.00
USA	1.554	1.547	-0.45

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1771.69	-15.58	-0.86
Silver	23.24	-0.29	-1.22
Crude-Oil	81.30	-2.61	-3.12
Brent-Crude	82.51	-2.28	-2.67

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 Nov -21 USD-INR	74.69	-0.26	-0.35
26 Nov -21 EUR-INR	86.64	-0.31	-0.36
26 Nov -21 GBP-INR	101.80	-0.41	-0.40
26 Nov -21 JPY- INR	65.69	-0.32	-0.48

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	17829	17628	17729	17859	17959	18089
SENSEX	59772	59086	59429	59895	60238	60705
NIFTY FUTURES	17863	17634	17749	17884	17999	18134
BANK NIFTY	39402	38767	39085	39622	39940	40478
CNX IT	35177	34833	35005	35265	35438	35698
CNX MIDCAP	31198	30797	30997	31250	31451	31704
CNX SMALLCAP	10898	10773	10836	10924	10987	11075
INDIA VIX	16.12	14.93	15.53	16.29	16.89	17.65

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	Buy	Neutral	Buy
CNX SMALLCAP	Sell	Neutral	Buy
INDIA VIX	Neutral	Neutral	Neutral

SECURITIES BAN IN F&O TRADES FOR 04-11-2021

ESCORTS, PNB

TECHNICAL VIEWS



NIFTY

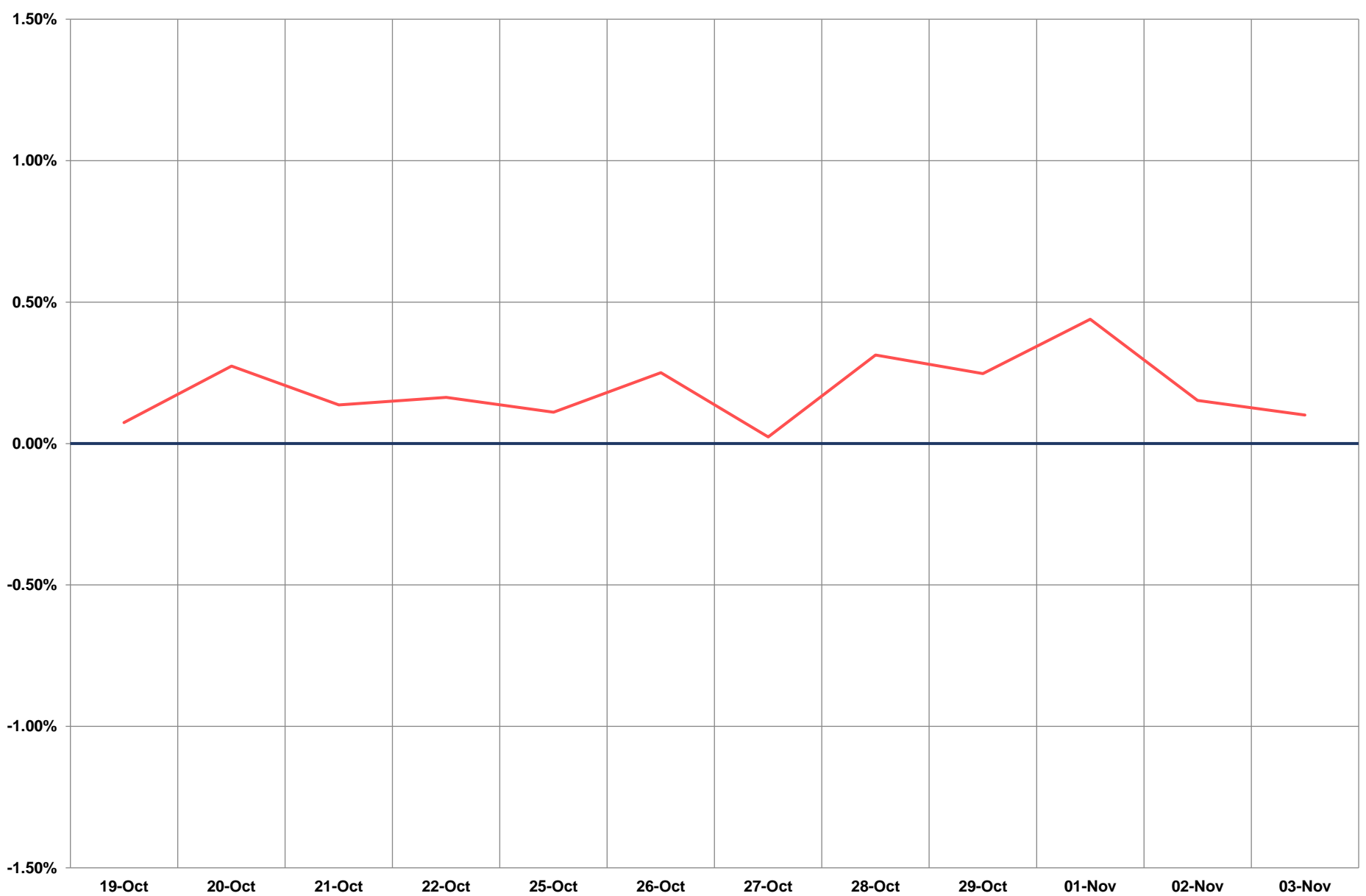
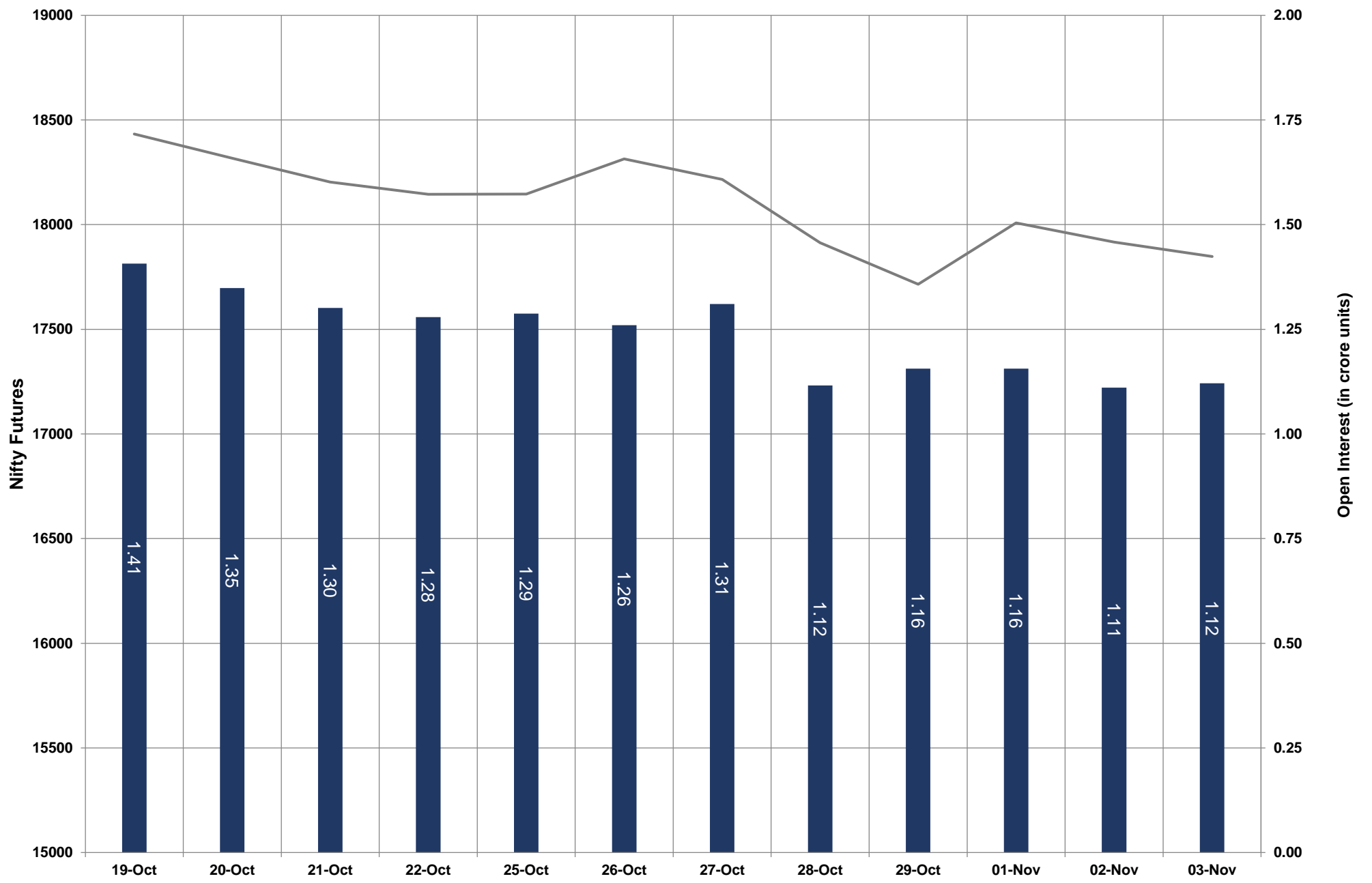


- Nifty Cash = **17,829.20 (-0.33)**
- Resistance levels = **18,950** and **18,040**
- Support levels = **17,760** and **17,660**

TECHNICAL VIEWS



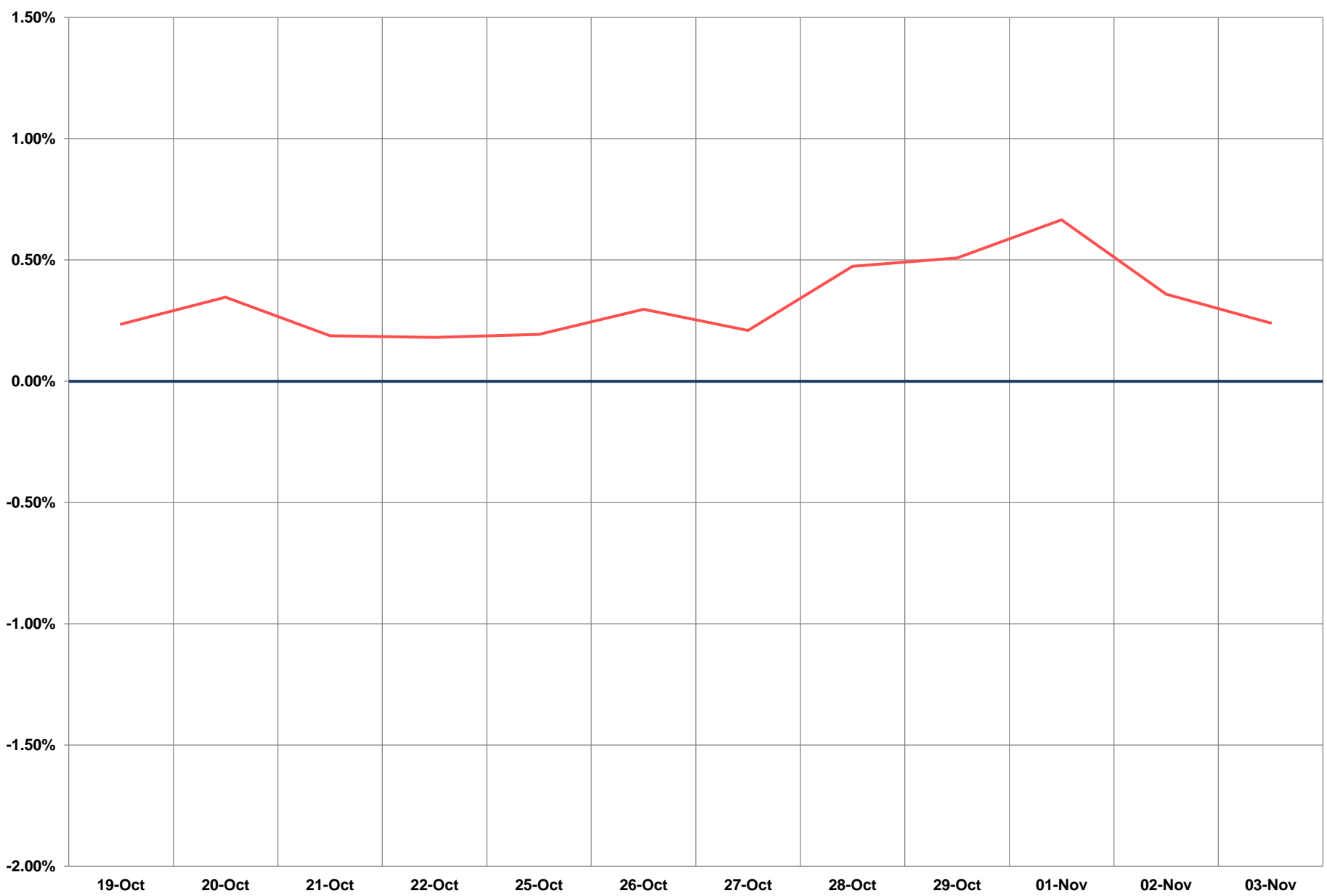
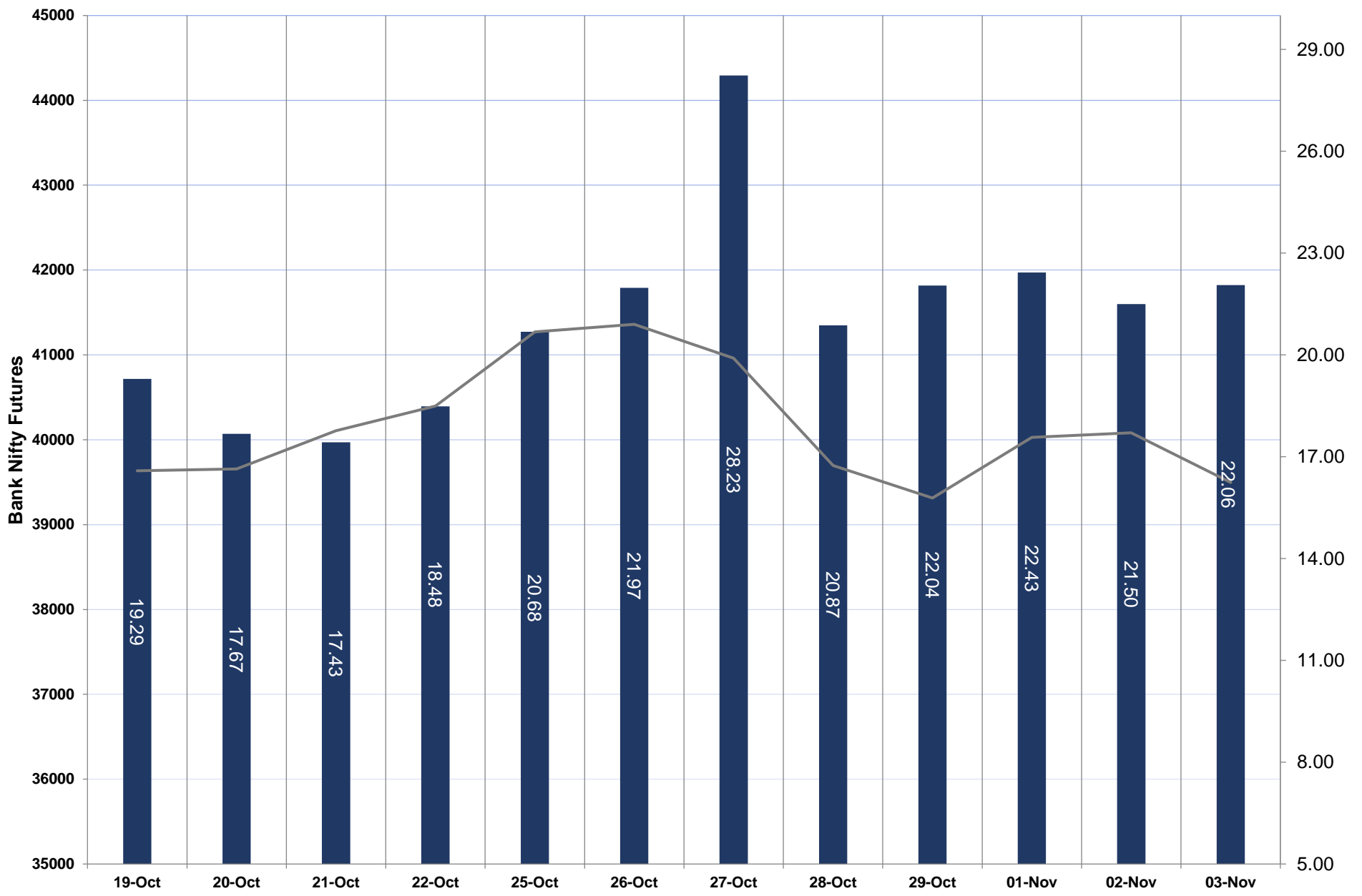
NIFTY FUTURES



TECHNICAL VIEWS



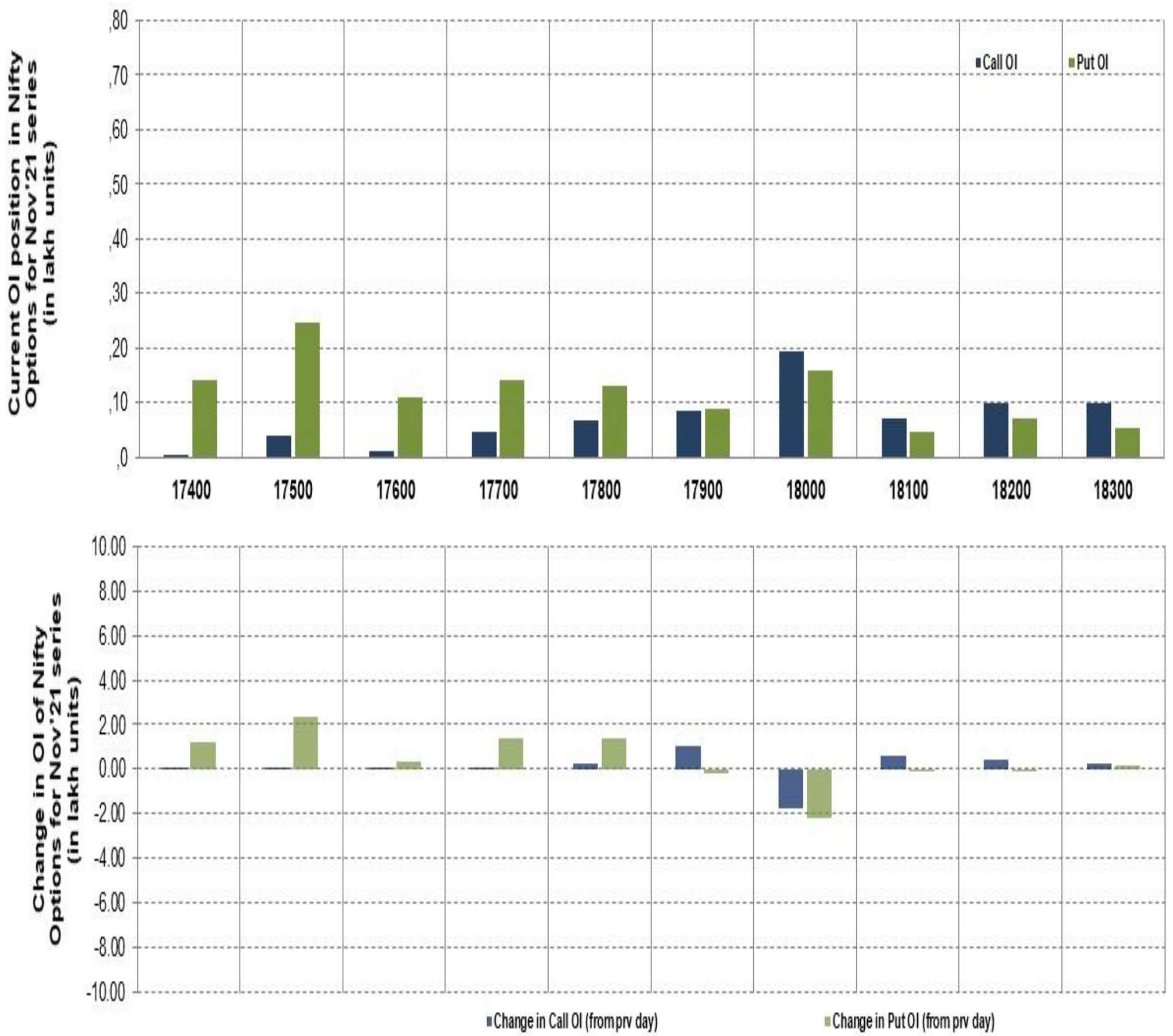
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with a reduction of **0.17 million** in Open Interests is **Strike Price of 18,000**
- **Most Active Nifty Put** with an addition of **0.23 millions** in Open Interests is **Strike Price of 17,500**
- **Maximum Open Interest an outstanding** was **1.93 millions** for Calls at **Strike Price of 18,000**
- **Maximum Open Interest an outstanding** was **2.45 millions** for Puts at **Strike Price of 17,500**

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