



MORNING MANTRA



Daily Derivatives & Market Report

OCT 31, 2022



Indian equity markets witnessed a strong gaining rally on Monday's trading session, with both Sensex and Nifty ending near their intraday high points. After an optimistic start of the day, key indices remained under a grip of bulls for the entire trading session, amid strong global cues coupled with steady foreign flows. Foreign institutional investors (FIIs) net bought shares worth Rs 1,568.75 crore on October 28, according to the provisional data available on the NSE.

Firm trade continued over the Dalal Street during the day, as domestic sentiments remained optimistic, amid private report that India is expected to surpass its tax collection goal by more than Rs 2 lakh crore (\$24.3 billion) in the current fiscal year. Adding more comfort among traders, the prime minister Narendra Modi said India has become a major manufacturing hub and a new saga of economic reforms is being written in the country as his government's policies are 'stable, predictable and futuristic'.

Sentiments got a boost as Union Minister for Commerce and Industry Piyush Goyal said that foreign trade would become a truly defining feature that would help India become a \$30 trillion economy in the Amrit Kaal. Some support also came after oil prices fell on concerns that widening COVID-19 curbs in China will curtail demand, while India, the world's third-biggest importer of oil, benefits from a slide in prices as it brings down imported inflation.

On the global front, European markets were trading mostly in green. Asian markets ended mostly in green, even after the manufacturing sector in China fell into contraction territory in October, the National Statistics Bureau said with a manufacturing PMI score of 49.2. That missed expectations for a reading of 50.0 and was down from 50.1 in September. It also slips beneath the boom-or-bust line of 50 that separates expansion from contraction.

Back home, sugar stocks were in focus with a private report that the government has extended restrictions on sugar exports till October 31 next year, a move aimed at increasing availability of the commodity in the domestic market. Stocks related to steel industry also remained in watch as Prime Minister Narendra Modi stated that India has set a target to double the crude steel production capacity from 154 million tonnes per annum now to 300 million tonnes per annum in the next 9 to 10 years in an order to boost indigenous capabilities.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	60746.59	786.74	1.31
NIFTY	18012.20	225.40	1.27
MIDCAP	25359.02	311.68	1.24
SMLCAP	28817.59	129.02	0.45
BSEFMC	16131.19	111.82	0.70
AUTO	30719.01	475.33	1.57
POWER	4866.96	36.25	0.75
REALTY	3492.70	20.62	0.59
BSE IT	28930.65	359.39	1.26
BANKEX	47398.64	354.67	0.75
OIL GAS	19487.91	240.86	1.25
METAL	19024.82	37.69	0.20
INDIA VIX	15.80	-0.12	-0.75

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1466	413	90
BSE	1856	1689	174

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3229	3132	3
NSE CASH	19540	47394	(59)
NSE F&O	115923	132792	(13)

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.42	4.23	1.25
SENSEX	22.75	3.39	1.18

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	5544	6651	(1107)
FII	9459	5280	4179

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	3869.04	2315.79	1553
Index Options	605116.71	606223.39	(1107)
Stock Futures	12171.29	10321.61	1850
Stock Options	8214.28	8184.99	29

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.32	1.12
BANK NIFTY	0.93	0.71

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	111.21	110.75	0.42

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.418	7.412	0.08
USA	4.008	3.939	1.75

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1639.16	-4.26	-0.26
Silver	19.08	-0.08	-0.43
Crude-Oil	86.38	-1.52	-1.73
Brent-Crude	94.44	-1.33	-1.39

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 NOV -22 USD-INR	83.00	0.34	0.42
28 NOV -22 EUR-INR	82.58	0.16	0.20
28 NOV -22 GBP-INR	95.87	0.44	0.46
28 NOV -22 JPY- INR	56.07	-0.17	-0.30

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18012	17855	17934	17978	18057	18101
SENSEX	60747	60054	60400	60593	60940	61133
NIFTY FUTURES	18055	17879	17967	18014	18102	18150
BANK NIFTY	41308	41008	41158	41256	41406	41504
CNX IT	28728	28445	28586	28715	28856	28985
CNX MIDCAP	31432	31031	31232	31343	31544	31656
CNX SMALLCAP	9686	9622	9654	9689	9721	9755
INDIA VIX	15.80	14.27	15.04	15.83	16.60	17.39

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 01-11-2022

NIL

TECHNICAL VIEWS



NIFTY

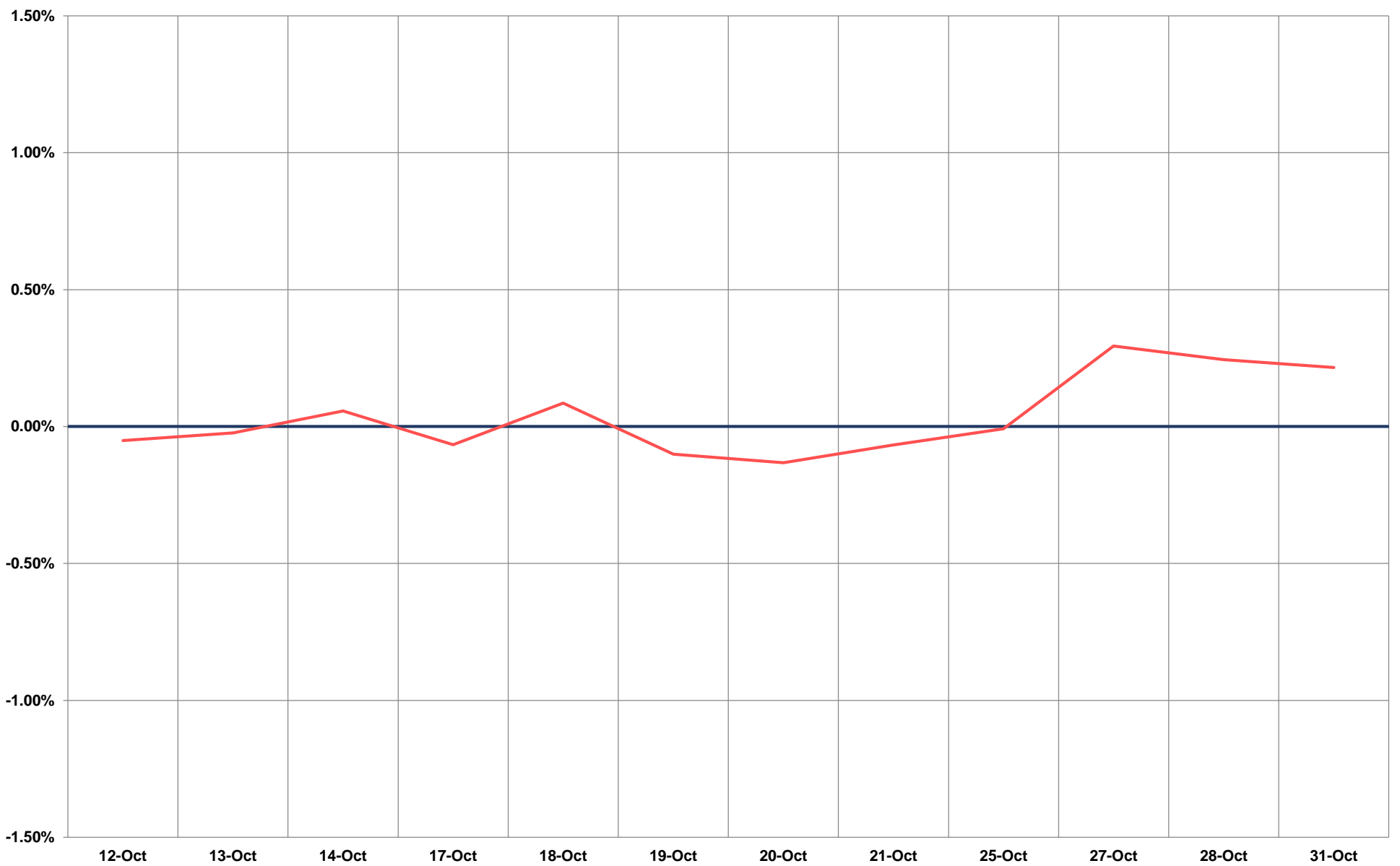
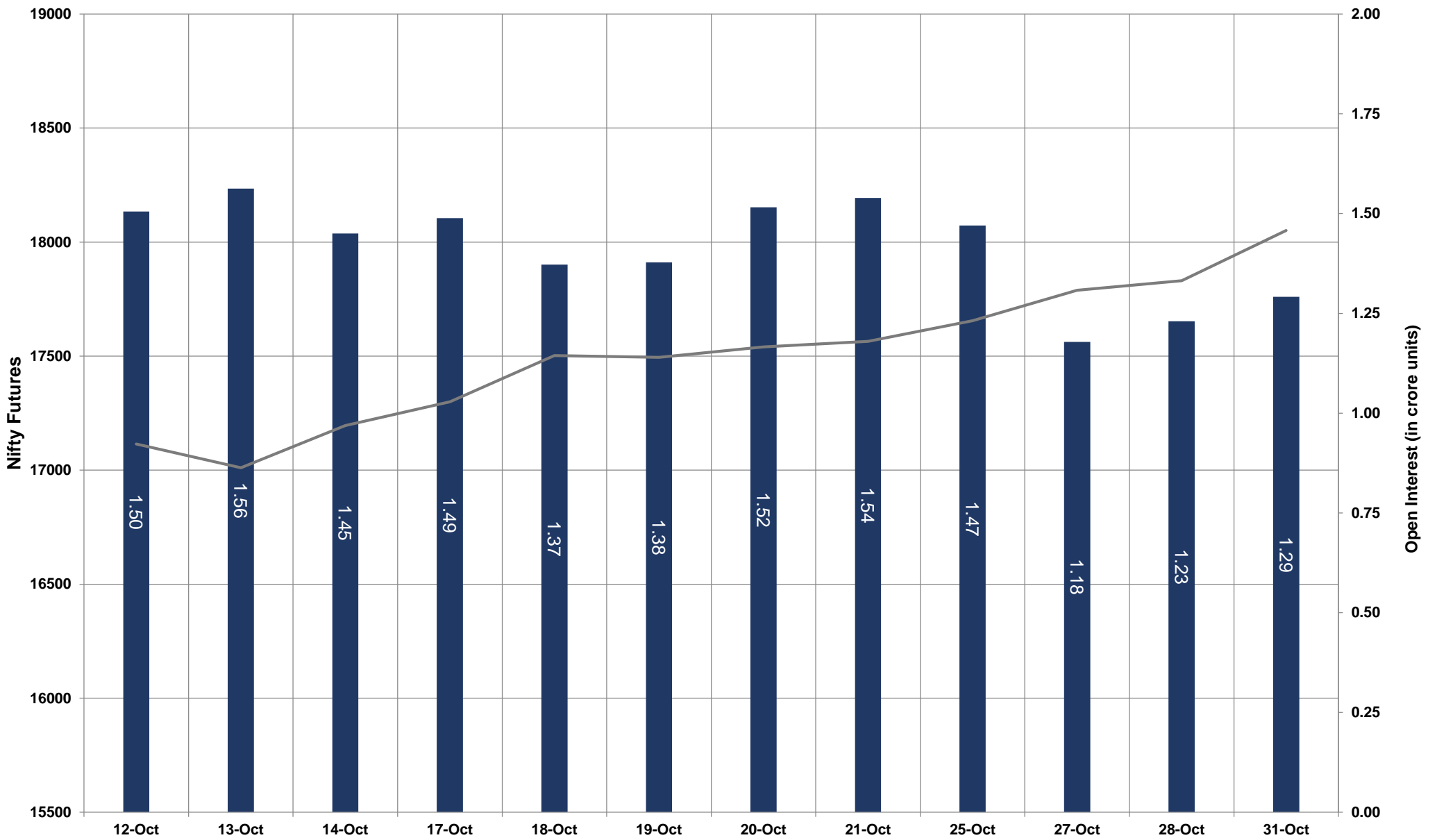


- Nifty Cash = **18012.20 (1.27%)**
- Resistance levels = **18090** and **18250**
- Support levels = **17920** and **17800**

TECHNICAL VIEWS



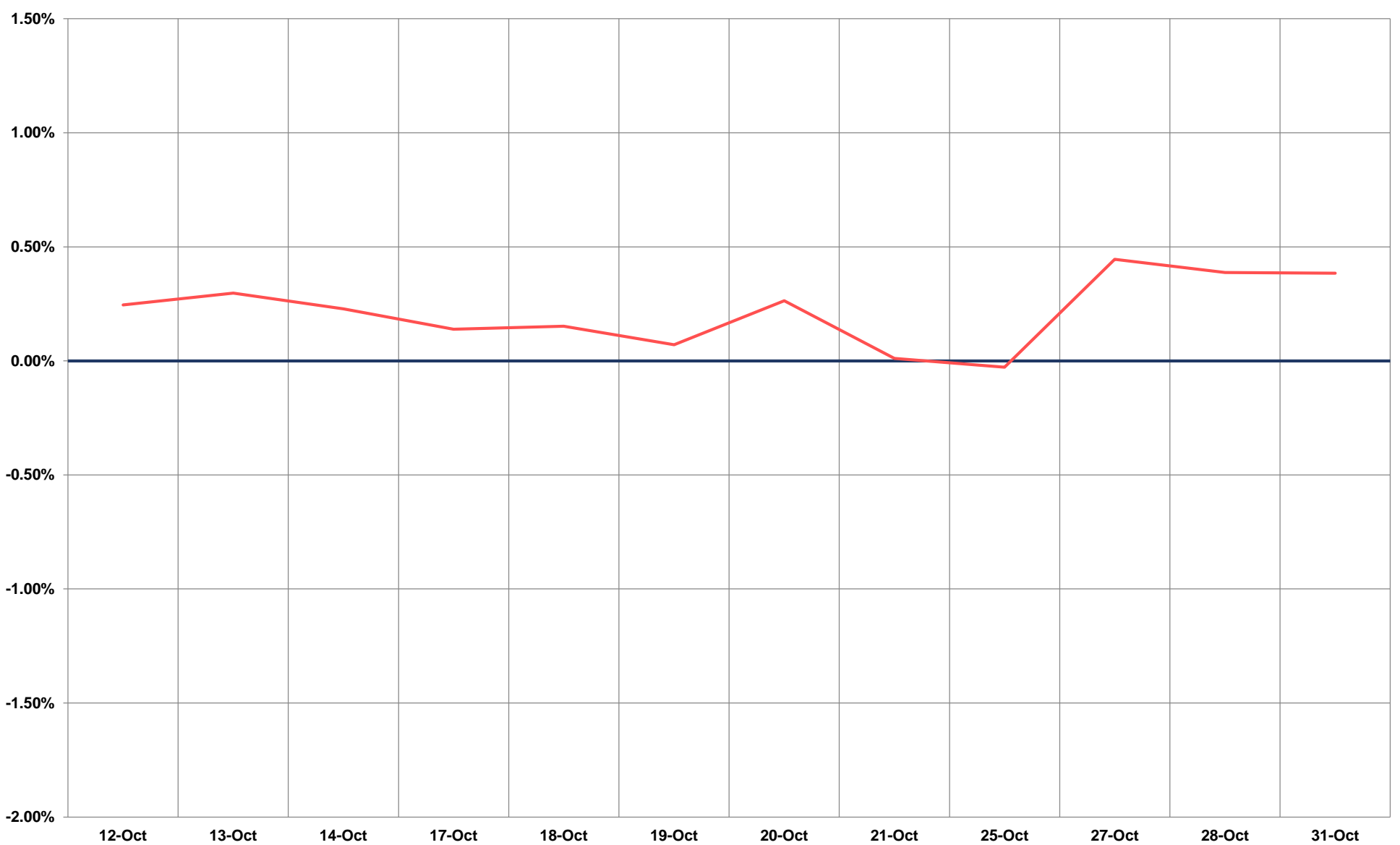
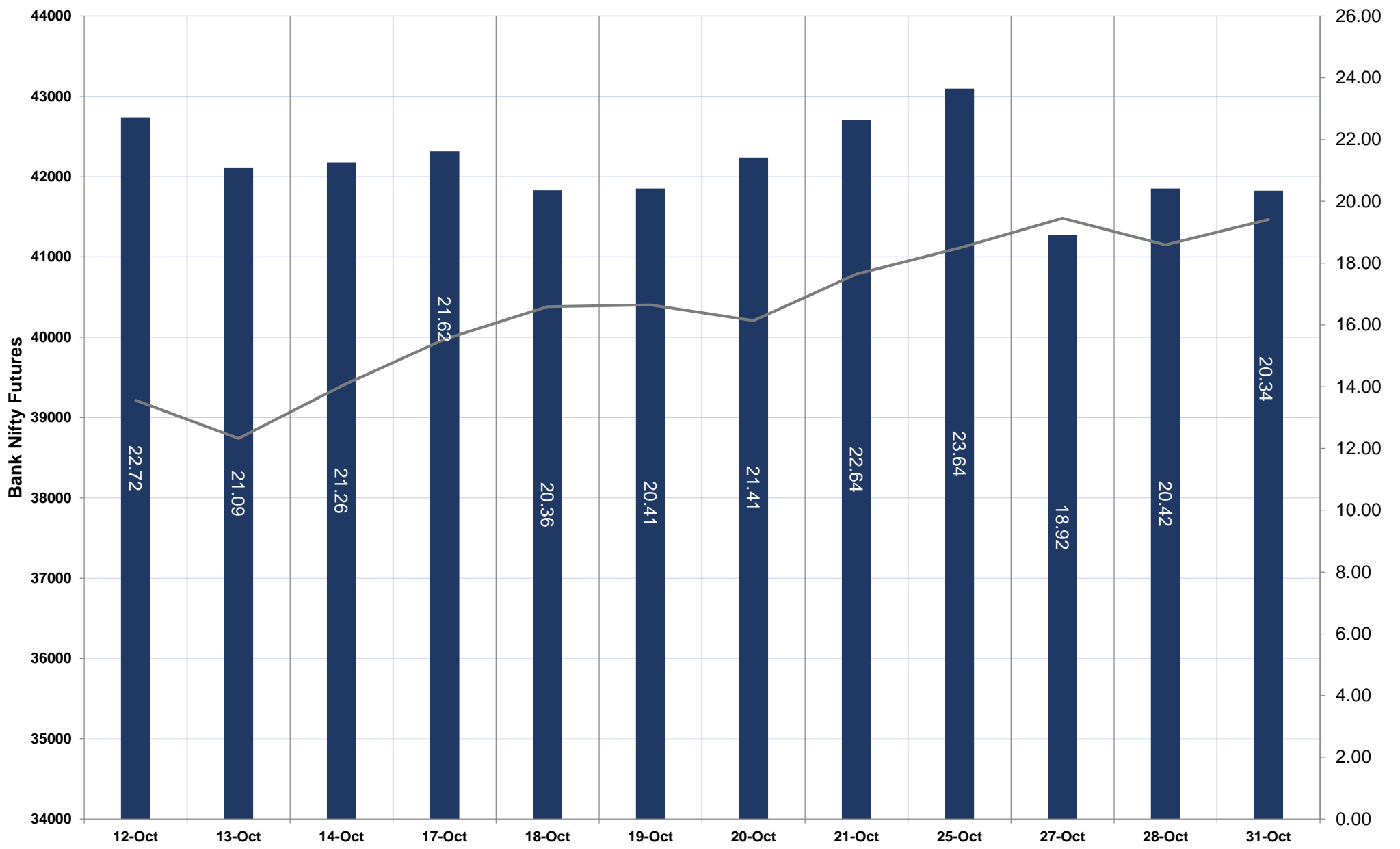
NIFTY FUTURES



TECHNICAL VIEWS



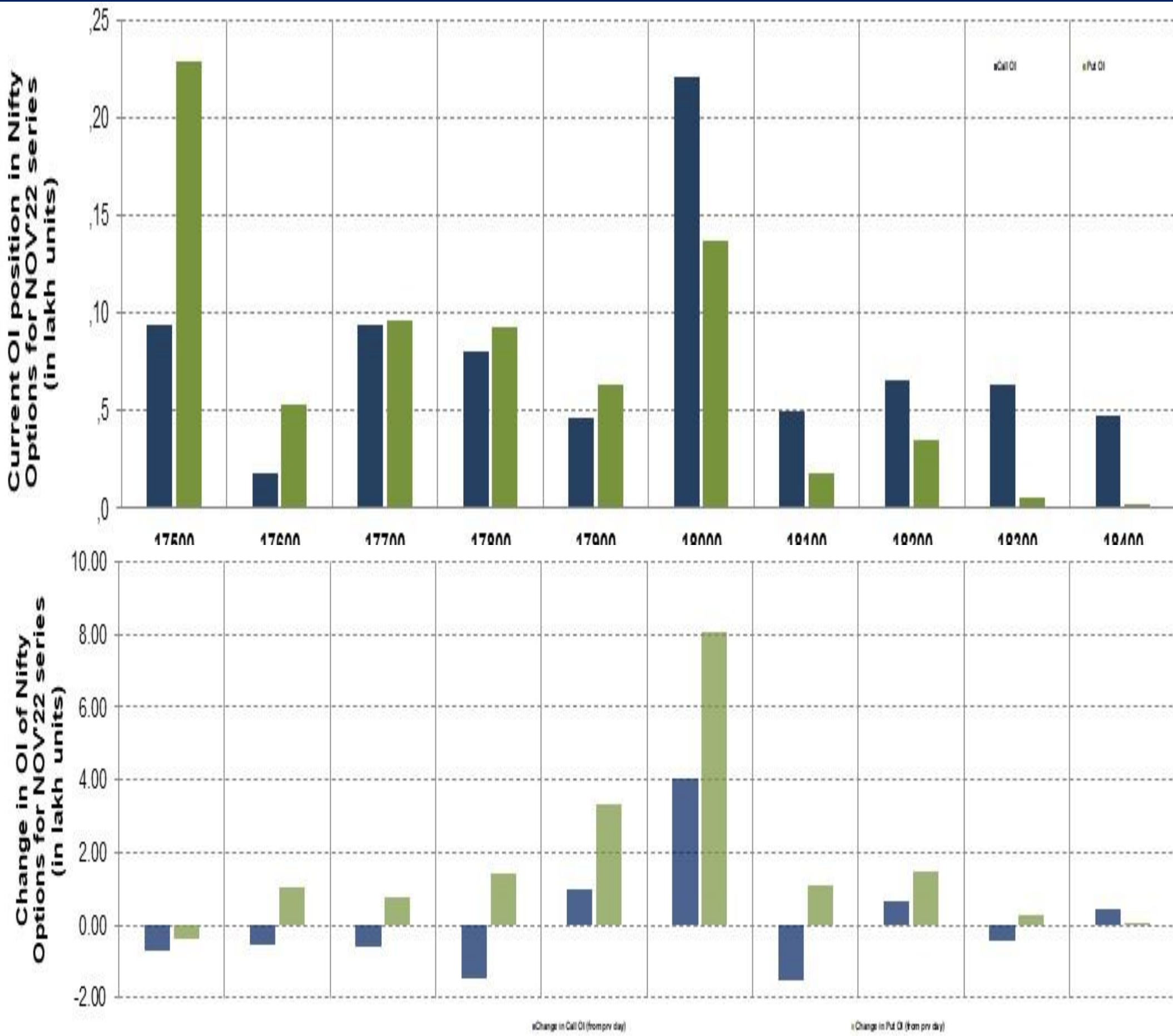
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.40 million in Open Interests is **Strike Price of 18000**
- **Most Active Nifty Put** with an addition of 0.80 millions in Open Interests is **Strike Price of 18000**
- **Maximum Open Interest** an outstanding was **2.21 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest** an outstanding was **2.29 millions** for puts at **Strike Price of 17500**

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