



# MORNING MANTRA



Daily Derivatives & Market Report

NOV 01, 2022



Indian markets widened their gains for fourth consecutive days and settled with gains of over half a percent amid positive cues from other Asian markets and focus to the Federal Reserve's policy meeting. Key indices made optimistic start, as sentiment got boost after production of eight infrastructure industries that comprise the core sector recovered to grow at 7.9 per cent in September - a three-month high - owing to a favourable base and double-digit growth in output of fertilisers, cement, and electricity. Besides, foreign institutional investors (FIIs) net bought shares worth Rs 4,178.61 crore on October 31, according to the provisional data available on the NSE. Traders took encouragement as the Finance Ministry said that the GST collections up 16.6 per cent to Rs 1.52 lakh crore in October. The revenue for October 2022 is second highest monthly collection, next only to the collection in April 2022 and it is for the second time the gross GST collection has crossed Rs 1.50 lakh crore mark.

Markets extended their upside in afternoon session, as private survey showed that India's factory activity expanded at a stronger pace in October as demand and output remained solid, encouraging firms to hire workers at the fastest pace in nearly three years. The Manufacturing Purchasing Managers' Index, compiled by S&P Global, rose to 55.3 in October from September's 55.1, remaining above the 50-level separating growth from contraction for a sixteenth month. Some additional support also came after Chief Economic Adviser V Anantha Nageswaran's statement that India is expected to clock better growth than IMF's projections next year aided by enhanced capital formation. Recently, the International Monetary Fund (IMF) projected 6.8 per cent real growth for this year and 6.1 per cent for next year for India. Indices continued their gaining momentum till the end of the session. Sentiment remained largely positive, as Securities and Exchange Board of India (Sebi) in its latest data showed that investment in the Indian capital markets through participatory notes (P-notes) rose to Rs 87,813 crore at the end of September, making it the second consecutive monthly increase, as the country witnesses the best growth and earnings among emerging markets.

On the global front, European markets were trading higher amid markets held out hopes for a slowdown in some central banks' rate hikes. Asian markets ended mostly in green, as the dollar eased on improved risk sentiment and bond yields dipped as investors braced for a hefty rate hike from the Federal Reserve. Back home, the Central government's fiscal deficit widened to Rs 6.20 lakh crore in April-September, accounting for 37.3% of the full-year target. Total receipts stood at 12.04 lakh crore rupees, while overall expenditure in April to September was at 18.24 lakh crore rupees. They were 52.7% and 46.2% of this fiscal year's budget target.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	61121.35	374.76	0.62
NIFTY	18145.40	133.20	0.74
MIDCAP	25622.27	263.25	1.04
SMLCAP	28891.11	73.52	0.26
BSEFMC	16237.15	105.96	0.66
AUTO	30785.14	66.13	0.22
POWER	4973.24	106.28	2.18
REALTY	3531.38	38.68	1.11
BSE IT	29443.22	512.57	1.77
BANKEX	47348.55	-50.09	-0.11
OIL GAS	19598.23	110.32	0.57
METAL	19207.08	182.26	0.96
INDIA VIX	16.13	0.33	2.09

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1514	652	73
BSE	1827	1616	139

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	7360	3229	128
NSE CASH	58649	19540	200
NSE F&O	147737	115923	27

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	21.98	4.26	1.26
SENSEX	22.89	3.41	1.17

# KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6269	6999	(730)
FII	12543	9933	2610

Note: FPI & DII Figures are provisional

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

FII	Buy	Sell	Net
Index Futures	4211.46	3262.81	949
Index Options	866520.62	855563.14	10957
Stock Futures	13530.18	12675.59	855
Stock Options	9595.39	9657.58	(62)

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.31	1.32
BANK NIFTY	0.77	0.93

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	110.85	111.53	-0.61

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.398	7.445	-0.63
USA	3.943	4.077	-3.29

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1650.97	18.55	1.14
Silver	19.87	0.71	3.72
Crude-Oil	87.89	1.36	1.57
Brent-Crude	94.41	1.60	1.72

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 NOV -22 USD-INR	82.85	-0.13	-0.15
28 NOV -22 EUR-INR	82.44	-0.11	-0.13
28 NOV -22 GBP-INR	95.65	-0.23	-0.24
28 NOV -22 JPY- INR	56.51	0.42	0.76

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	18145	18011	18078	18127	18194	18243
SENSEX	61121	60672	60897	61093	61318	61514
NIFTY FUTURES	18215	18071	18143	18184	18256	18297
BANK NIFTY	41290	40896	41093	41385	41582	41874
CNX IT	29271	28726	28998	29147	29420	29569
CNX MIDCAP	31706	31422	31564	31653	31795	31884
CNX SMALLCAP	9708	9638	9673	9709	9744	9781
INDIA VIX	16.13	14.72	15.43	15.81	16.52	16.90

## 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	Buy	Neutral	Buy
INDIA VIX	Sell	Sell	Neutral

## SECURITIES BAN IN F&O TRADES FOR 02-11-2022

PNB

# TECHNICAL VIEWS



## NIFTY

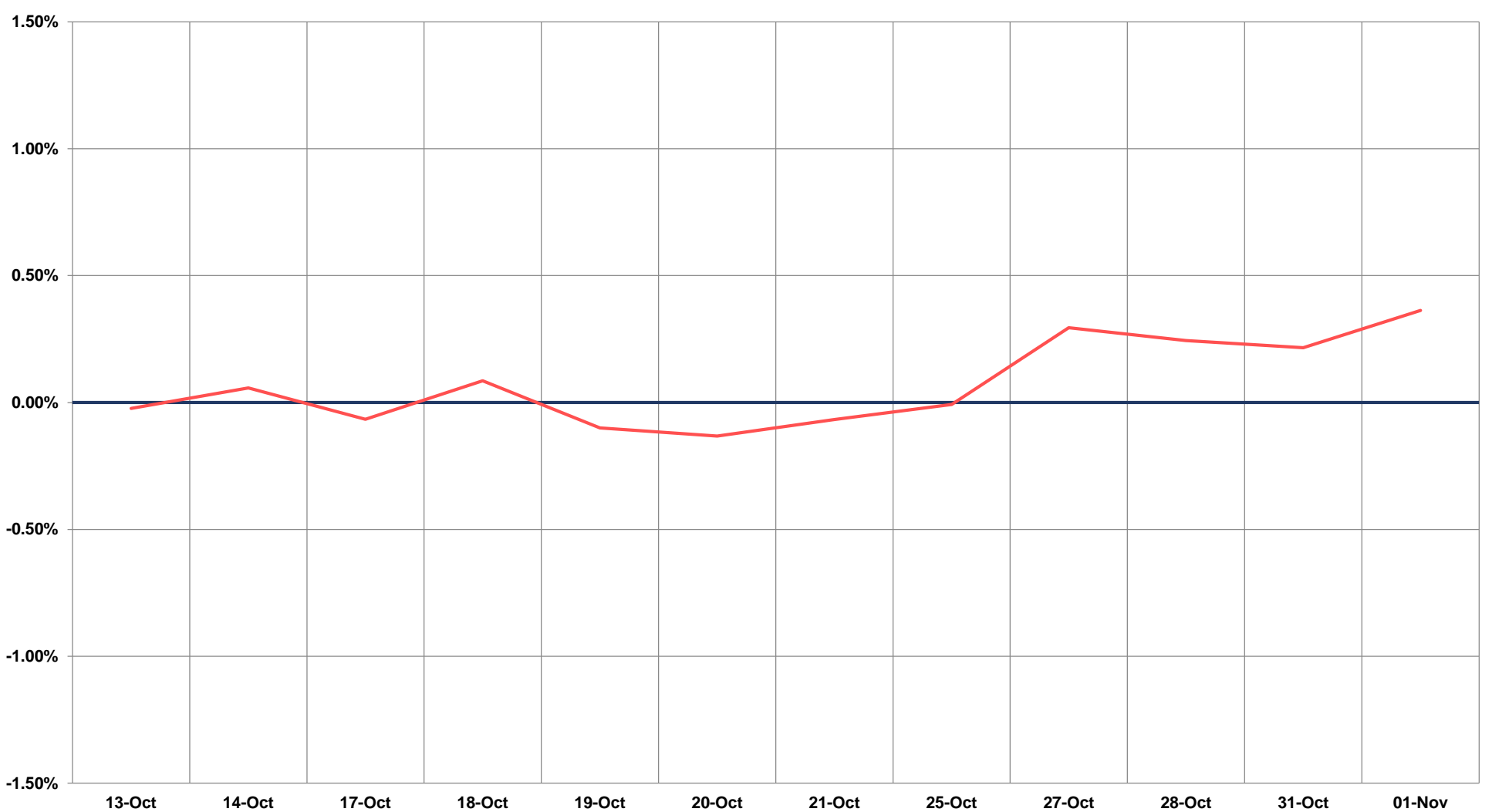
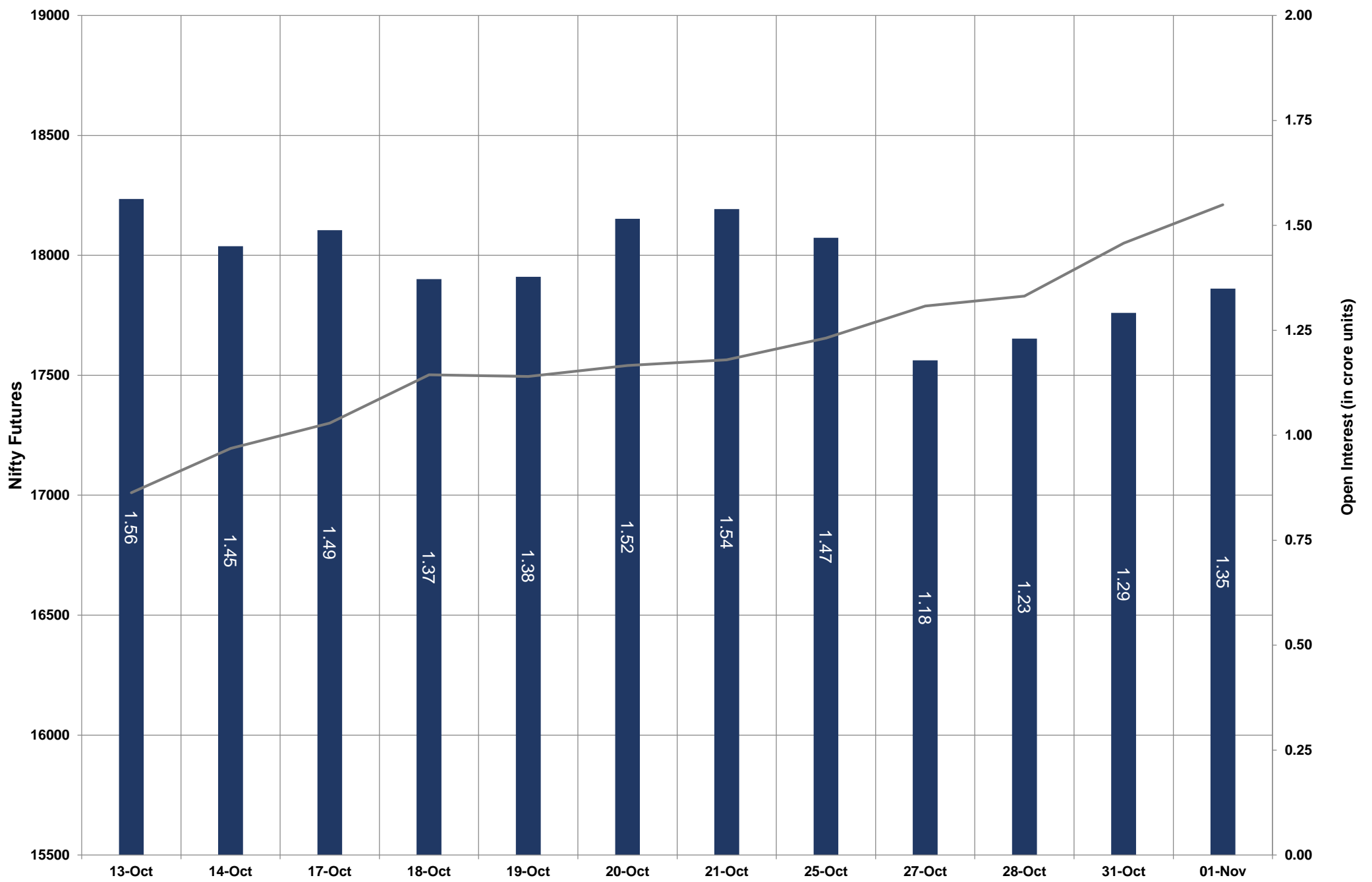


- Nifty Cash = **18145.40 (0.74%)**
- Resistance levels = **18230** and **18320**
- Support levels = **18010** and **17900**

# TECHNICAL VIEWS



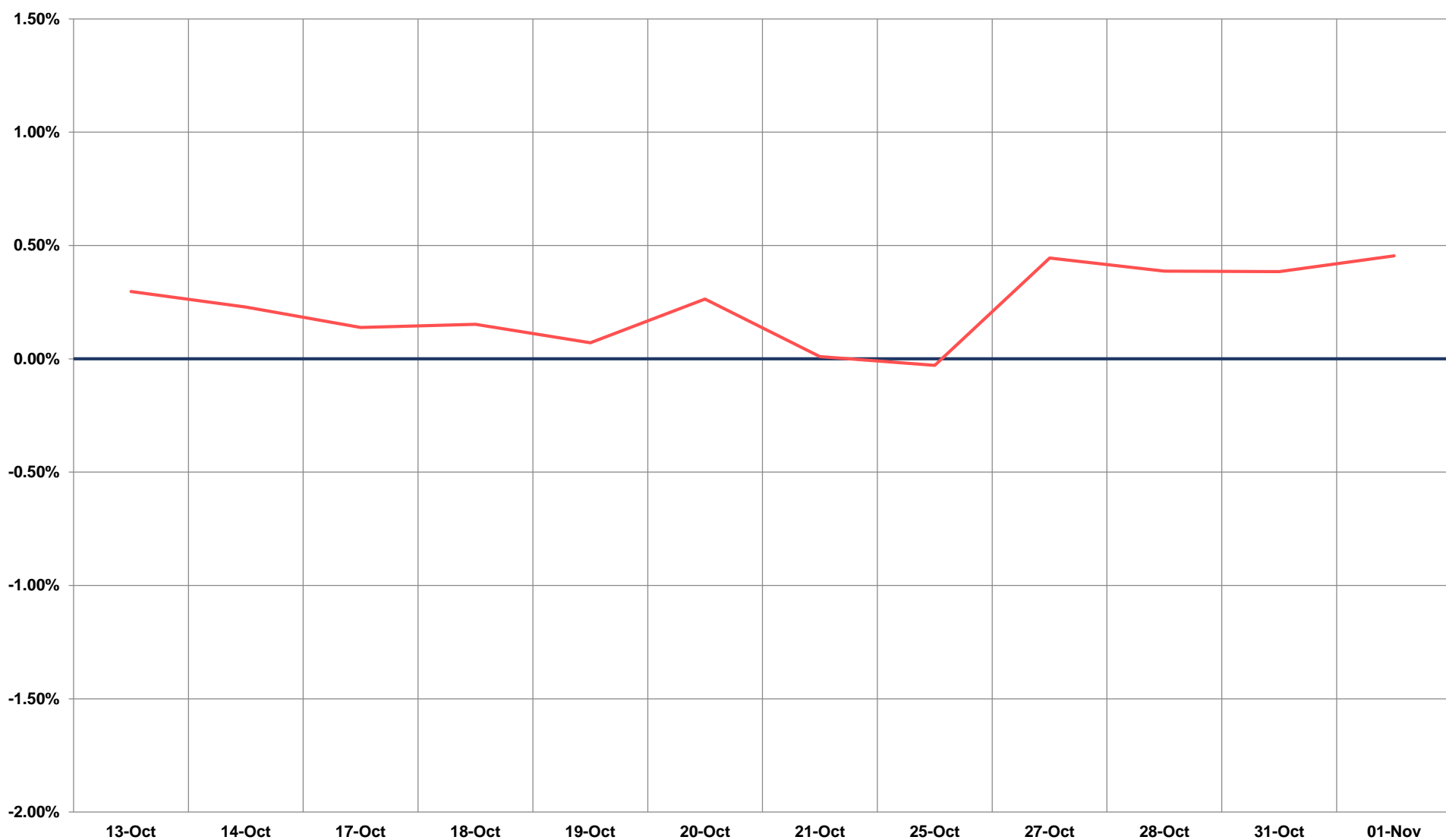
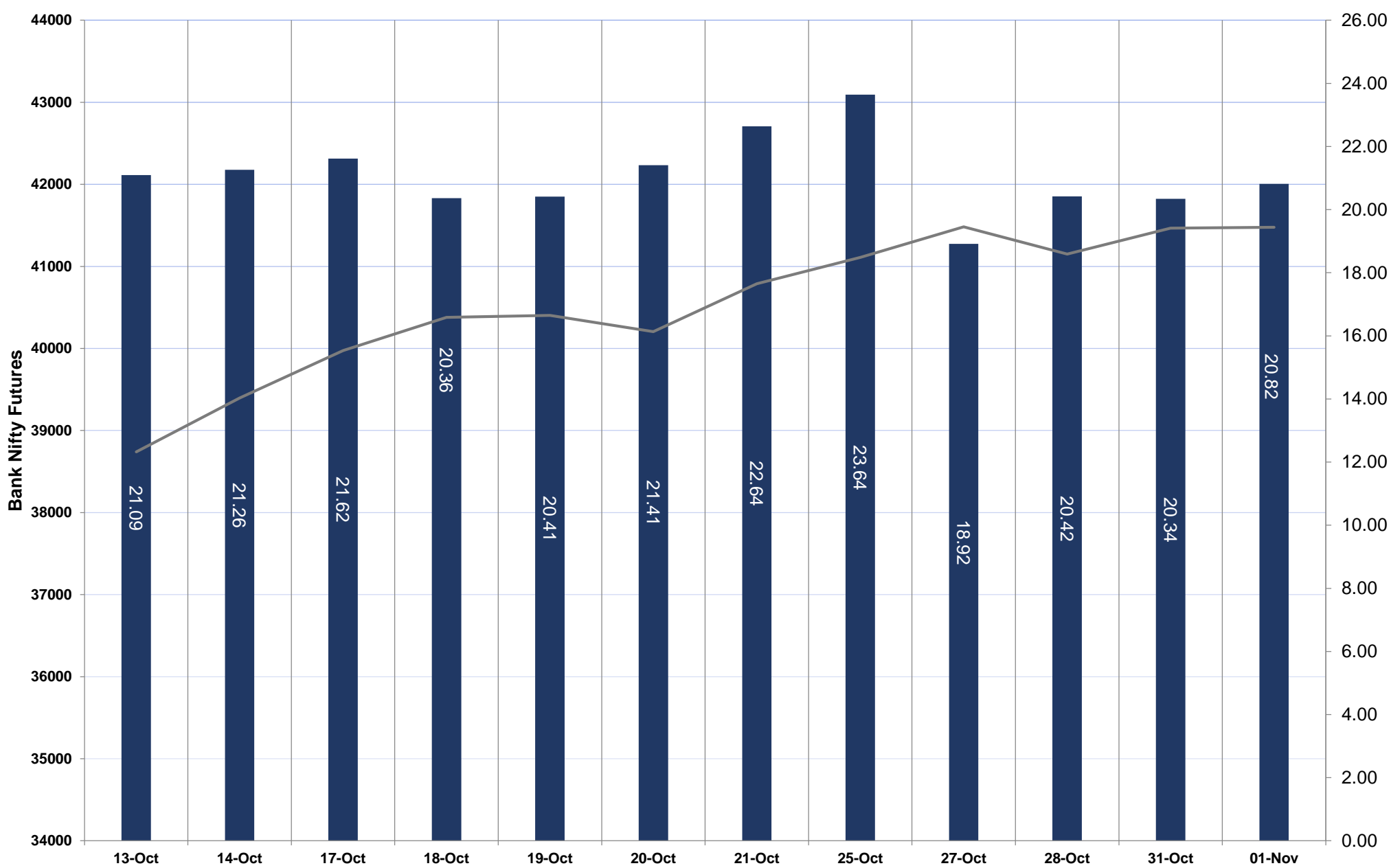
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

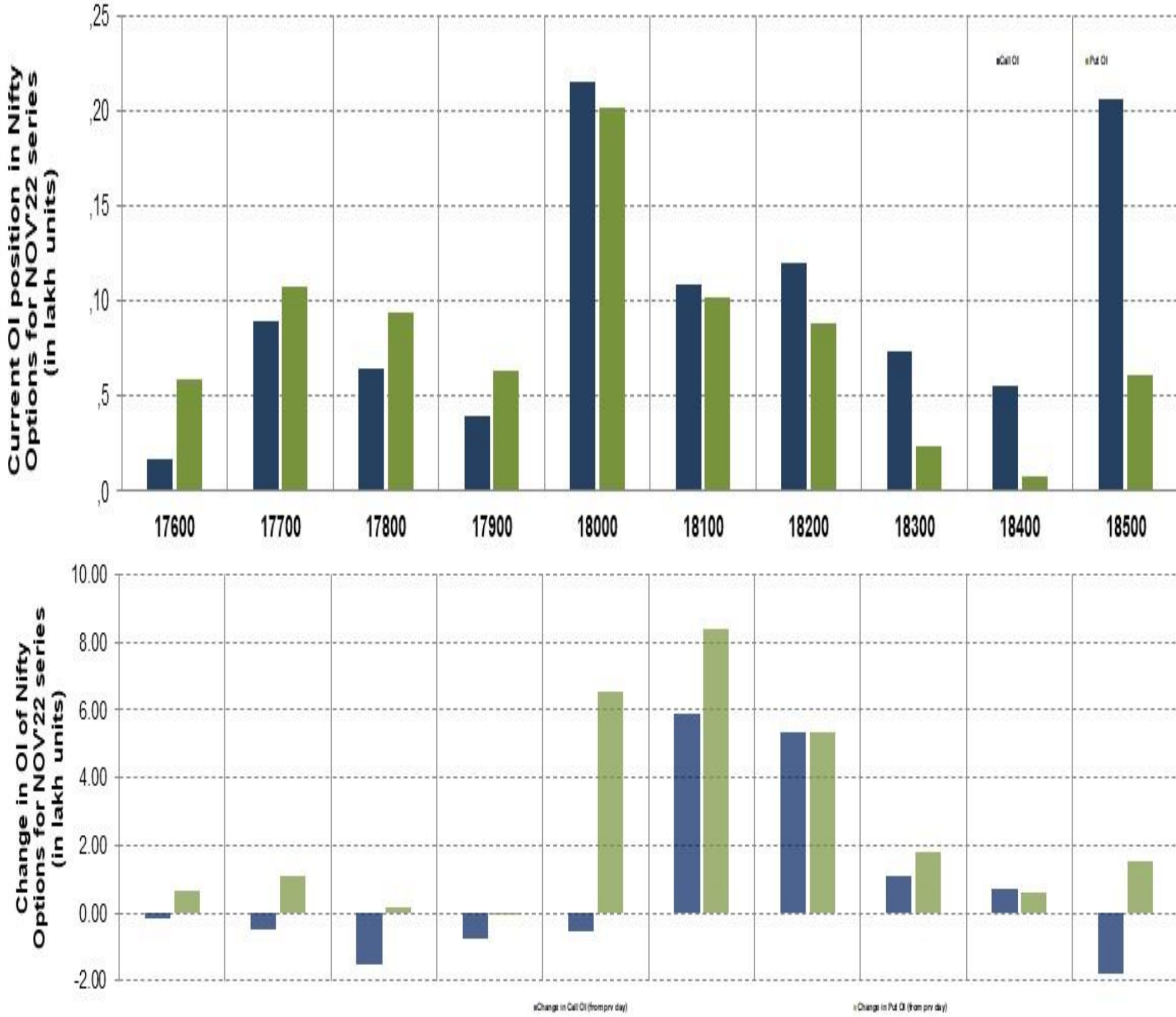




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.58 million in Open Interests is **Strike Price of 18100**
- **Most Active Nifty Put** with an addition of 0.83 millions in Open Interests is **Strike Price of 18100**
- **Maximum Open Interest an outstanding** was **2.15 millions** for Calls at **Strike Price of 18000**
- **Maximum Open Interest an outstanding** was **2.02 millions** for puts at **Strike Price of 18000**

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