



MORNING MANTRA



Daily Derivatives & Market Report

JULY 28, 2022



A strong gaining rally has been witnessed over the Dalal Street on Thursday, with both Sensex and Nifty ending 1.87% and 1.73% higher respectively, as the U.S. Federal Reserve hiked rates on expected lines. After a positive start, markets remained higher during the entire trading session, as domestic sentiments remained optimistic, after the Ministry of Commerce & Industry in its latest report showed that Singapore (27.01%) and USA (17.94%) have emerged as top 2 sourcing nations in FDI equity flows into India in FY2021-22 followed by Mauritius (15.98%), Netherland (7.86%) and Switzerland (7.31%). Meanwhile, SEBI has extended the deadline by three months to November 1, for commencing the validation of all KYC records by KYC Registration Agencies (KRAs).

Bulls continued to hold a grip in Indian markets till the end, as an another report from the Ministry of Commerce & Industry stated that the overall (merchandise plus services) exports increased from USD 52.8 billion in June 2021 to USD 64.9 billion in June 2022. The overall (merchandise plus services) imports increased from USD 52.9 billion in June 2021 to USD 82.4 billion in June 2022. Some support came in as the Reserve Bank of India (RBI) report showed that digital payments across the country registered a growth of nearly 29 per cent in a year through March 2022. The RBI's digital payment index (RBI-DPI) stood at 349.3 in March 2022 against 270.59 in March 2021. Traders took a note of Union Minister of Commerce and Industry Piyush Goyal's statement that India has not imposed any country-specific ban on imports.

On the global front, European markets were trading mostly in red as a slew of downbeat earnings including from Santander took the shine off a global rally driven by easing worries about the future pace of U.S. interest rate hikes. Asian markets settled mostly higher on Thursday, even after consumer confidence in South Korea dropped significantly in July, the Bank of Korea said with a consumer confidence index score of 86.0 - down sharply from 96.4 in June. Consumer sentiment regarding current living standards was six points lower at 81, while the outlook was nine points lower at 79. Consumer sentiment related to future household income was four points lower at 93 and the outlook was two points lower at 112.

MARKET SELFIE



MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	56857.79	1041.47	1.87
NIFTY	16929.60	287.80	1.73
MIDCAP	23811.48	221.34	0.94
SMLCAP	26689.31	171.51	0.65
BSEFMC	15395.67	100.50	0.66
AUTO	28361.68	105.65	0.37
POWER	4496.67	47.18	1.06
REALTY	3557.21	70.78	2.03
BSE IT	28993.73	709.85	2.51
BANKEX	43058.71	729.36	1.72
OIL GAS	18587.43	122.41	0.66
METAL	17391.55	317.43	1.86
INDIA VIX	17.01	-1.12	-6.18

ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1472	759	54
BSE	1902	1427	150

MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	3356	2763	21
NSE CASH	58056	44229	31
NSE F&O	255989	218475	17

KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	20.49	4.07	1.33
SENSEX	22.39	3.27	1.26

KEY NUMBERS TRACKER



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

FII-DII*	Buy	Sell	Net
DII	6941	6341	600
FII	7300	5663	1638

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	8437.42	6640.09	1797
Index Options	1838280.83	1835046.14	3235
Stock Futures	25745.50	24731.94	1014
Stock Options	5513.41	5581.54	(68)

PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.37	1.24
BANK NIFTY	1.15	1.21

DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	106.59	106.45	0.13

10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	7.331	7.338	-0.10
USA	2.787	2.732	2.00

KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1741.01	2.35	0.14
Silver	19.35	0.20	1.05
Crude-Oil	99.24	1.98	2.04
Brent-Crude	108.24	1.62	1.52

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

Expiry	Close	Change Points	% Change
26 AUG -22 USD-INR	79.90	-0.23	-0.28
26 AUG -22 EUR-INR	81.13	-0.49	-0.60
26 AUG -22 GBP-INR	96.83	0.08	0.08
26 AUG -22 JPY- INR	59.05	0.28	0.48

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16930	16673	16801	16875	17003	17076
SENSEX	56858	55992	56425	56669	57103	57347
NIFTY FUTURES	16930	16678	16804	16869	16995	17061
BANK NIFTY	37378	36888	37133	37274	37519	37660
CNX IT	28663	27979	28321	28512	28854	29045
CNX MIDCAP	29220	28883	29051	29148	29317	29414
CNX SMALLCAP	9018	8943	8980	9002	9040	9062
INDIA VIX	17.01	16.04	16.52	17.33	17.81	18.62

INDEX TREND ANALYSIS

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

SECURITIES BAN IN F&O TRADES FOR 29-07-2022

NIL

TECHNICAL VIEWS



NIFTY

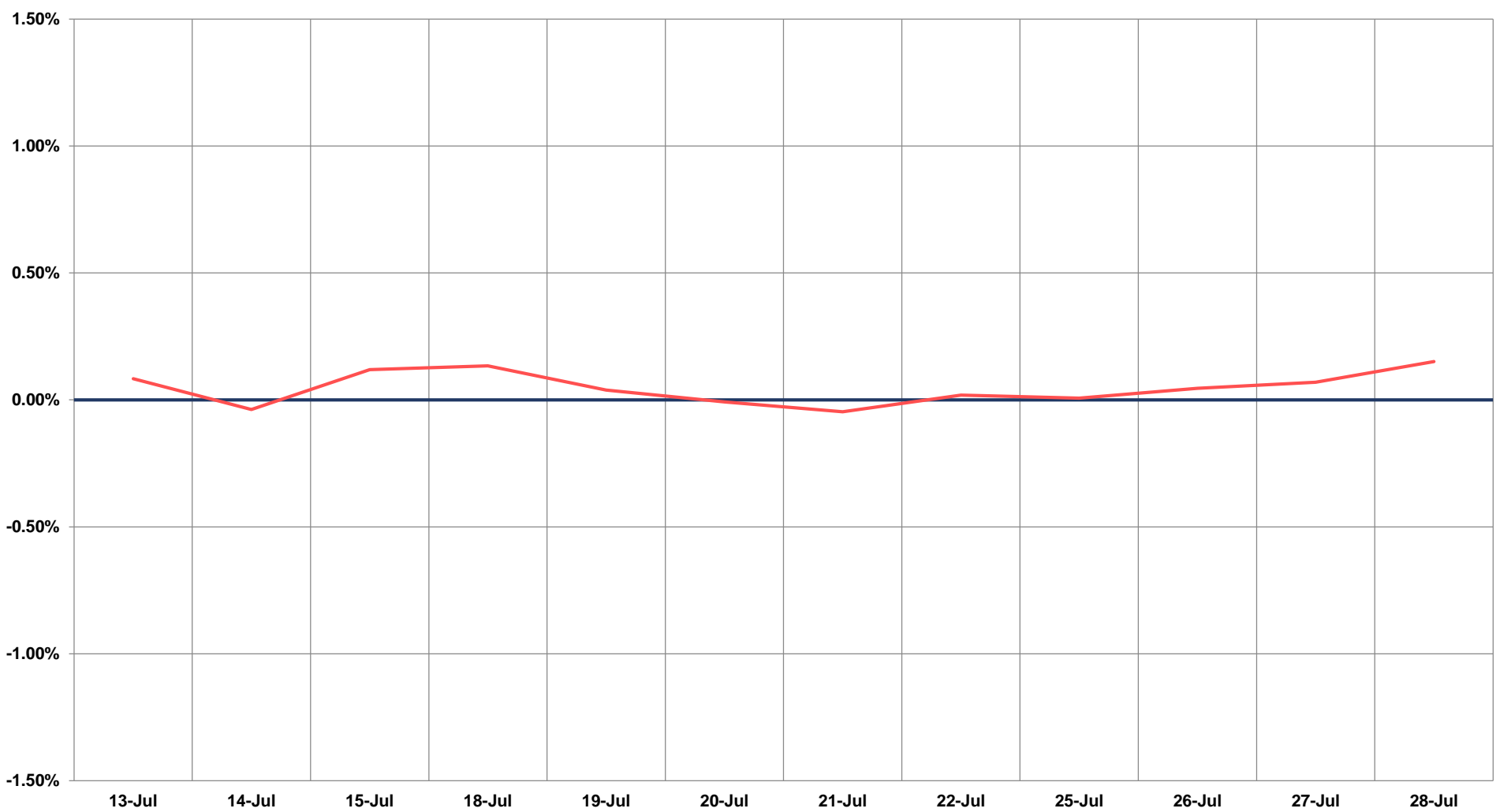
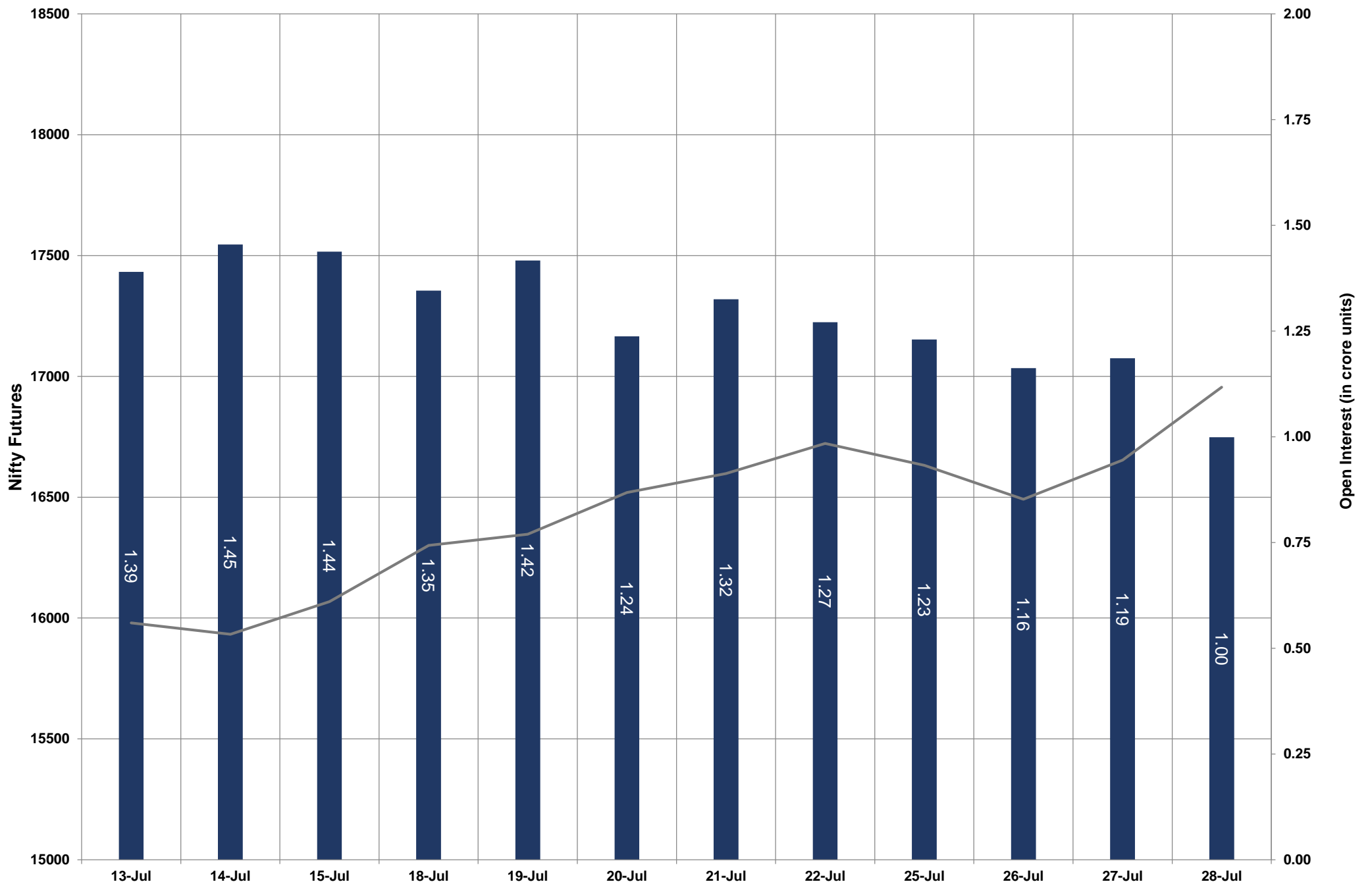


- Nifty Cash = **16929.60 (1.73%)**
- Resistance levels = **17080** and **17170**
- Support levels = **16750** and **16650**

TECHNICAL VIEWS



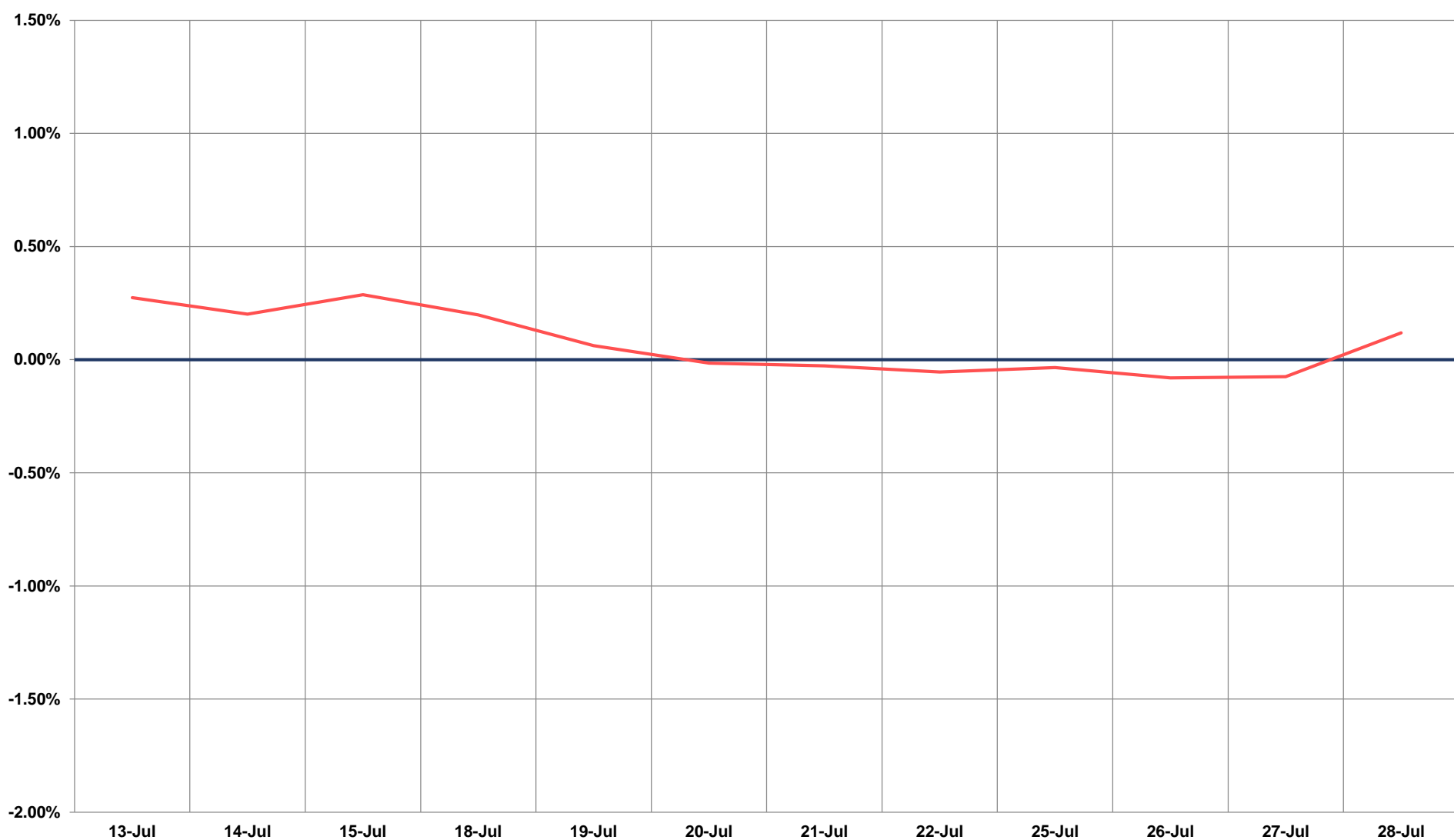
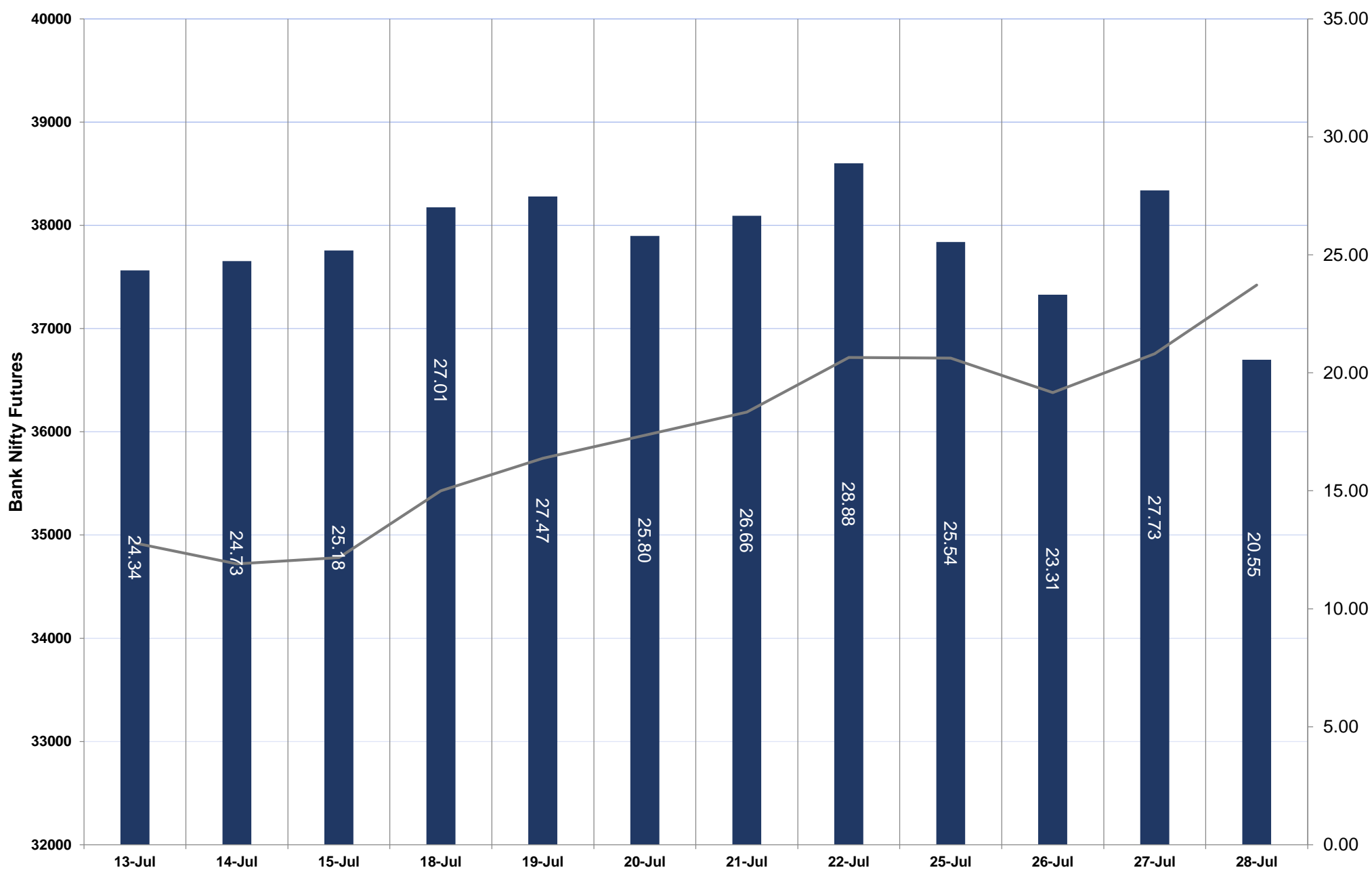
NIFTY FUTURES



TECHNICAL VIEWS



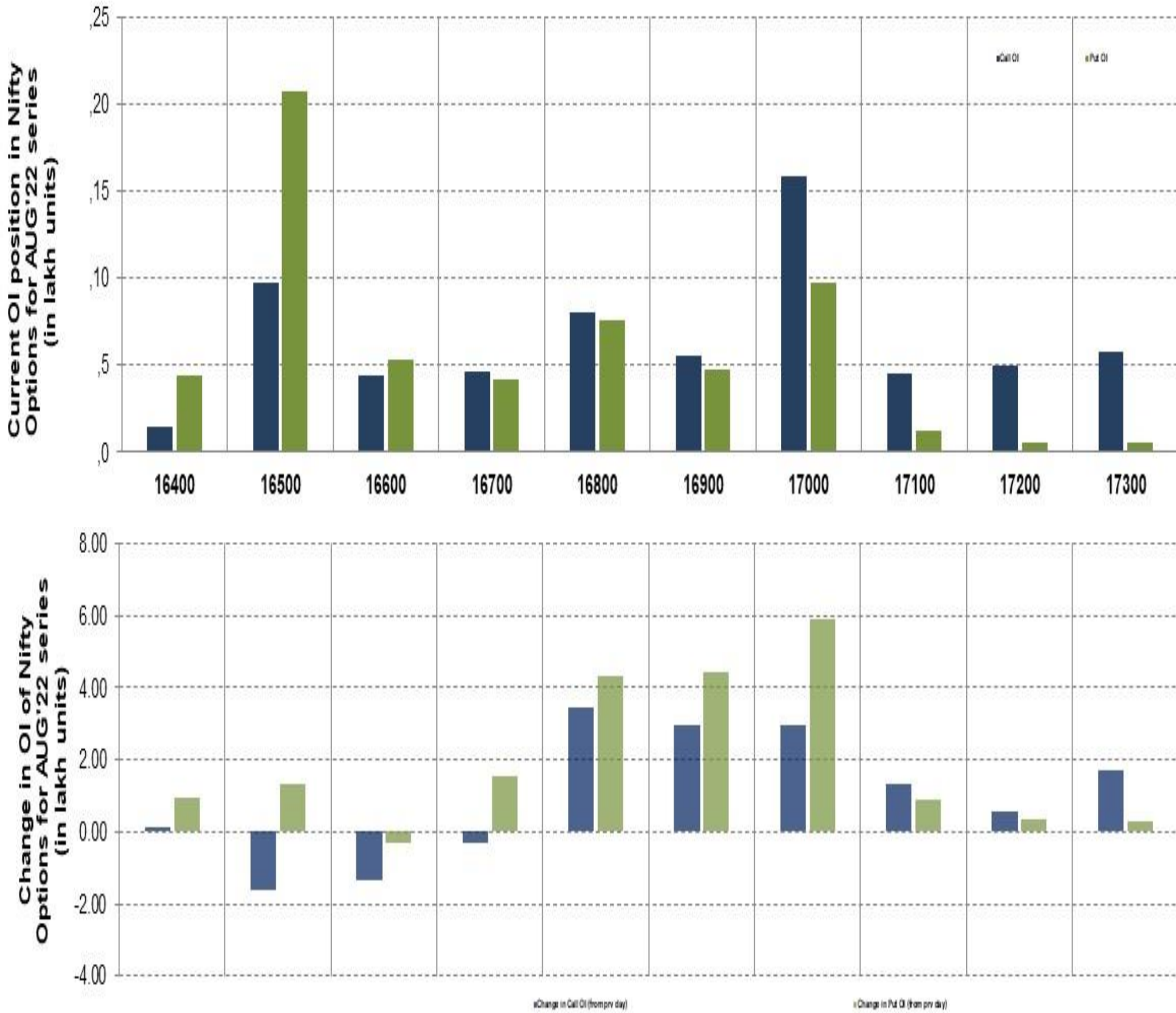
BANK NIFTY FUTURES



TECHNICAL VIEWS



NIFTY OPTIONS



- **Most Active Nifty Call** with an addition of 0.34 million in Open Interests is **Strike Price of 16800**
- **Most Active Nifty Put** with an addition of 0.58 millions in Open Interests is **Strike Price of 17000**
- **Maximum Open Interest an outstanding** was 1.59 millions for Calls at **Strike Price of 17000**
- **Maximum Open Interest an outstanding** was 2.08 millions for puts at **Strike Price of 16500**

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